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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 04/07/2017

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			10.88388	77.51065	10.93555	77.19926			0.00	0	9,466
ES33 On 02/11/2017 Bond Future			10.98104	75.19841	11.03453	74.88093			0.00	0	0
ES33 On 01/02/2018 Bond Future			11.08085	76.65801	11.13623	76.33442			0.00	0	0
Total ES33 Future									0.00	0	9,466
ES33 On 03/08/2017 Bond Future	10.54	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 03/08/2017 Bond Future	10.54	Put			2,434.61000	2.43461	2,123,220		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			2,371.60000	2.37160	2,060,210		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			2,497.70000	2.49770	2,186,310		0.00	0	0
ES33 On 02/11/2017 Bond Future	10.66	Put			2,266.55000	2.26655	1,949,070		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			2,204.69000	2.20469	1,887,210		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			2,142.91000	2.14291	1,825,430		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			799.84000	0.79984	476,250		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			740.69000	0.74069	417,100		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			859.07000	0.85907	535,480		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			11.04840	80.96197	11.10005	80.60921			0.00	0	7,957
ES42 On 02/11/2017 Bond Future			11.14337	78.24561	11.19685	77.88602			0.00	0	0
ES42 On 01/02/2018 Bond Future			11.23763	79.76443	11.29297	79.39780			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			127.69558	127.69558	127.53149	127.53149			0.00	0	2,414
I2025 On 02/11/2017 Bond Future			130.16106	130.16106	129.99396	129.99396			0.00	0	0
I2025 On 01/02/2018 Bond Future			131.38411	131.38411	131.21337	131.21337			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			6,438.51000	6.43851	6,274,420		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			6,448.51000	6.44851	6,284,420		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			6,428.51000	6.42851	6,264,420		0.00	0	0
I2025 On 02/11/2017 Bond Future	132.98	Put			2,986.04000	2.98604	2,818,940		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			2,966.04000	2.96604	2,798,940		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			2,976.04000	2.97604	2,808,940		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			2,676.63000	2.67663	2,505,890		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			2,686.63000	2.68663	2,515,890		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			2,666.63000	2.66663	2,495,890		0.00	0	0
Total I2025 Option									0.00	0	0
Total For I2025									0.00	0	2,414
I2029 On 03/08/2017 Bond Future			99.42160	99.42160	99.43231	99.43231			0.00	0	0
I2029 On 01/02/2018 Bond Future			102.31872	102.31872	102.32973	102.32973			0.00	0	0
Total I2029 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 I2029									0.00	0	0
I2033 On 03/08/2017 Bond Future			104.18931	104.18931	104.89388	104.89388			0.00	0	6,534
I2033 On 02/11/2017 Bond Future			105.12832	105.12832	105.84672	105.84672			0.00	0	0
I2033 On 01/02/2018 Bond Future			107.20818	107.20818	107.94061	107.94061			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			8,236.12000	8.23612	8,940,690		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			8,246.12000	8.24612	8,950,690		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			8,226.12000	8.22612	8,930,690		0.00	0	0
I2033 On 02/11/2017 Bond Future	110.08	Put			4,233.28000	4.23328	4,951,680		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			4,243.28000	4.24328	4,961,680		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			4,223.28000	4.22328	4,941,680		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			1,719.39000	1.71939	2,451,820		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			1,699.39000	1.69939	2,431,820		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			1,709.39000	1.70939	2,441,820		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			129.69678	129.69678	129.71156	129.71156			0.00	0	22,601
I2038 On 02/11/2017 Bond Future			132.20095	132.20095	132.21599	132.21599			0.00	0	0
I2038 On 01/02/2018 Bond Future			133.29528	133.29528	133.31040	133.31040			0.00	0	0
Total I2038 Future									0.00	0	22,601
I2038 On 03/08/2017 Bond Future	141.16	Put			11,448.44000	11.44844	11,463,220		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			11,458.44000	11.45844	11,473,220		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			11,468.44000	11.46844	11,483,220		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			4,594.01000	4.59401	4,609,050		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			4,604.01000	4.60401	4,619,050		0.00	0	0
I2038 On 02/11/2017 Bond Future	136.80	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2038	On	02/11/2017	Bond Future	136.80	Put			4,584.01000	4.58401	4,599,050		0.00	0	0
I2038	On	01/02/2018	Bond Future	136.94	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	01/02/2018	Bond Future	136.94	Put			3,629.60000	3.62960	3,644,720		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			3,639.60000	3.63960	3,654,720		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			3,619.60000	3.61960	3,634,720		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												0.00	0	22,601
I2046	On	03/08/2017	Bond Future			125.25302	125.25302	125.26667	125.26667			0.00	0	23,901
I2046	On	02/11/2017	Bond Future			126.08830	126.08830	126.10228	126.10228			0.00	0	0
I2046	On	01/02/2018	Bond Future			128.58275	128.58275	128.59686	128.59686			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			15,903.33000	15.90333	15,916,980		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			15,913.33000	15.91333	15,926,980		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			15,923.33000	15.92333	15,936,980		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			10,207.72000	10.20772	10,221,700		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			10,217.72000	10.21772	10,231,700		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			10,197.72000	10.19772	10,211,700		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			4,313.14000	4.31314	4,327,250		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			4,323.14000	4.32314	4,337,250		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			4,303.14000	4.30314	4,317,250		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			131.13591	131.13591	131.15004	131.15004			0.00	0	26,191
I2050	On	02/11/2017	Bond Future			133.66768	133.66768	133.68249	133.68249			0.00	0	0
I2050	On	01/02/2018	Bond Future			134.62055	134.62055	134.63493	134.63493			0.00	0	0
Total I2050 Future												0.00	0	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			18,079.96000	18.07996	18,094,090		0.00	0	0
I2050	On	03/08/2017	Bond Future	149.24	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
I2050	On	03/08/2017	Bond Future	149.24	Put			18,089.96000	18.08996	18,104,090		0.00	0	0
I2050	On	03/08/2017	Bond Future	149.22	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/08/2017	Bond Future	149.22	Put			18,069.96000	18.06996	18,084,090		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			10,977.51000	10.97751	10,992,320		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			10,987.51000	10.98751	11,002,320		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			10,967.51000	10.96751	10,982,320		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			5,605.07000	5.60507	5,619,450		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			5,615.07000	5.61507	5,629,450		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			5,595.07000	5.59507	5,609,450		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												0.00	0	26,191
R186	On	03/08/2017	Bond Future			8.79613	112.07843	8.82705	111.87032		7.18	154,892,390.26	1,382	131,633
R186	On	02/11/2017	Bond Future			8.83938	114.21761	8.87164	114.00531		7.44	0.00	0	4
R186	On	01/02/2018	Bond Future			8.88073	111.13199	8.91437	110.91563		7.48	0.00	0	0
Total R186 Future												154,892,390.26	1,382	131,637
R186	On	03/08/2017	Bond Future	8.90	Call			1,208.03000	1.20803	1,318,830	7.27	0.00	0	0
R186	On	03/08/2017	Bond Future	8.90	Put			719.11000	0.71911	621,800	7.27	0.00	0	0
R186	On	03/08/2017	Bond Future	8.75	Call			699.09000	0.69909	774,290	7.18	0.00	0	0
R186	On	03/08/2017	Bond Future	8.75	Put			1,218.64000	1.21864	1,085,730	7.18	0.00	0	3,654
R186	On	03/08/2017	Bond Future	9.50	Call			4,436.77000	4.43677	4,635,730	7.63	0.00	0	0
R186	On	03/08/2017	Bond Future	8.91	Put			692.04000	0.69204	597,090	7.28	0.00	0	0
R186	On	03/08/2017	Bond Future	8.65	Call			454.12000	0.45412	507,640	7.14	0.00	0	0
R186	On	03/08/2017	Bond Future	8.65	Put			1,652.85000	1.65285	1,498,260	7.14	0.00	0	2,500
R186	On	03/08/2017	Bond Future	8.80	Call			850.30000	0.85030	937,210	7.21	0.00	0	0
R186	On	03/08/2017	Bond Future	8.80	Put			1,032.33000	1.03233	911,130	7.21	0.00	0	7,100
R186	On	03/08/2017	Bond Future	8.92	Put			665.71000	0.66571	573,110	7.28	0.00	0	0
R186	On	03/08/2017	Bond Future	9.00	Call			1,635.33000	1.63533	1,769,030	7.33	0.00	0	0
R186	On	03/08/2017	Bond Future	9.00	Put			480.89000	0.48089	406,480	7.33	0.00	0	0
R186	On	03/08/2017	Bond Future	8.93	Call			1,329.25000	1.32925	1,447,110	7.29	0.00	0	0
R186	On	03/08/2017	Bond Future	8.93	Put			640.11000	0.64011	549,860	7.29	0.00	0	0
R186	On	03/08/2017	Bond Future	8.91	Call			1,247.75000	1.24775	1,360,910	7.28	0.00	0	0
R186	On	03/08/2017	Bond Future	9.50	Put			34.32000	0.03432	25,170	7.63	0.00	0	6,500
R186	On	03/08/2017	Bond Future	9.35	Call			3,526.30000	3.52630	3,714,860	7.54	0.00	0	0
R186	On	03/08/2017	Bond Future	9.35	Put			84.51000	0.08451	64,960	7.54	0.00	0	750

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	Call			1,020.07000	1.02007	1,118,920	7.24	0.00	0	0
R186	On	03/08/2017	Bond Future	8.85	Put			865.95000	0.86595	756,690	7.24	0.00	0	750
R186	On	03/08/2017	Bond Future	8.92	Call			1,288.16000	1.28816	1,403,670	7.28	0.00	0	0
R186	On	02/11/2017	Bond Future	9.00	Put			1,594.12000	1.59412	1,497,800	7.58	0.00	0	5,000
R186	On	02/11/2017	Bond Future	8.89	Call			2,036.52000	2.03652	2,140,270	7.52	0.00	0	0
R186	On	02/11/2017	Bond Future	8.89	Put			1,915.94000	1.91594	1,807,390	7.52	0.00	0	0
R186	On	02/11/2017	Bond Future	8.90	Call			2,071.13000	2.07113	2,176,010	7.52	0.00	0	0
R186	On	02/11/2017	Bond Future	8.90	Put			1,884.95000	1.88495	1,777,530	7.52	0.00	0	0
R186	On	02/11/2017	Bond Future	8.88	Call			2,002.49000	2.00249	2,105,120	7.51	0.00	0	0
R186	On	02/11/2017	Bond Future	8.88	Put			1,947.56000	1.94756	1,837,890	7.51	0.00	0	0
R186	On	02/11/2017	Bond Future	9.00	Call			2,433.47000	2.43347	2,549,450	7.58	0.00	0	0
R186	On	01/02/2018	Bond Future	8.97	Call			2,750.75000	2.75075	2,861,620	7.61	0.00	0	0
R186	On	01/02/2018	Bond Future	8.97	Put			2,394.20000	2.39420	2,288,710	7.61	0.00	0	0
R186	On	01/02/2018	Bond Future	8.98	Call			2,785.53000	2.78553	2,897,260	7.62	0.00	0	0
R186	On	01/02/2018	Bond Future	8.98	Put			2,365.04000	2.36504	2,260,410	7.62	0.00	0	0
R186	On	01/02/2018	Bond Future	8.96	Call			2,716.19000	2.71619	2,826,210	7.61	0.00	0	0
R186	On	01/02/2018	Bond Future	8.96	Put			2,423.62000	2.42362	2,317,280	7.61	0.00	0	0
Total R186 Option												0.00	0	26,254
Total For R186												154,892,390.26	1,382	157,891
R197	On	03/08/2017	Bond Future			294.88348	294.88348	294.91535	294.91535			0.00	0	2,350
R197	On	02/11/2017	Bond Future			300.57686	300.57686	300.60970	300.60970			0.00	0	0
R197	On	01/02/2018	Bond Future			299.47040	299.47040	299.50298	299.50298			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			13,144.65000	13.14465	13,176,520		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			13,154.65000	13.15465	13,186,520		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			13,134.65000	13.13465	13,166,520		0.00	0	0
R197	On	02/11/2017	Bond Future	305.16	Put			4,550.30000	4.55030	4,583,140		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			4,560.30000	4.56030	4,593,140		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			4,540.30000	4.54030	4,573,140		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			2,177.02000	2.17702	2,209,600		0.00	0	0
R197	On	01/02/2018	Bond Future	301.66	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	01/02/2018	Bond Future	301.66	Put			2,157.02000	2.15702	2,189,600		0.00	0	0
R197	On	01/02/2018	Bond Future	301.67	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	01/02/2018	Bond Future	301.67	Put			2,167.02000	2.16702	2,199,600		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	01/02/2018	Bond Future	301.68	Call			0.00000	0.00000	0,000		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												0.00	0	2,350
R202	On	03/08/2017	Bond Future			238.77788	238.77788	240.32988	240.32988			6,924,558.52	29	30,561
R202	On	02/11/2017	Bond Future			243.38815	243.38815	244.97032	244.97032			0.00	0	0
R202	On	01/02/2018	Bond Future			244.45706	244.45706	246.06982	246.06982			0.00	0	0
Total R202 Future												6,924,558.52	29	30,561
R202	On	03/08/2017	Bond Future	258.36	Put			18,030.12000	18.03012	19,582,120		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			18,040.12000	18.04012	19,592,120		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			18,020.12000	18.02012	19,572,120		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			8,929.68000	8.92968	10,511,850		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			8,939.68000	8.93968	10,521,850		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			8,919.68000	8.91968	10,501,850		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			3,000.18000	3.00018	4,612,940		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			3,010.18000	3.01018	4,622,940		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			2,990.18000	2.99018	4,602,940		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												6,924,558.52	29	30,561
R2023	On	03/08/2017	Bond Future			8.17981	101.49161	8.20048	101.40179		4.78	0.00	0	38,422
R2023	On	02/11/2017	Bond Future			8.20768	99.49854	8.22960	99.40679		4.50	0.00	0	0
R2023	On	01/02/2018	Bond Future			8.23278	101.42987	8.25604	101.33633		4.50	0.00	0	0
Total R2023 Future												0.00	0	38,422
R2023	On	03/08/2017	Bond Future	8.59	Call			1,766.12000	1.76612	1,840,720	5.00	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.59	Put			92.16000	0.09216	76,940	5.00	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.60	Call			1,803.56000	1.80356	1,878,810	5.00	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.60	Put			87.09000	0.08709	72,520	5.00	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.58	Call			1,728.91000	1.72891	1,802,840	4.99	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.58	Put			97.49000	0.09749	81,600	4.99	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.57	Put			489.67000	0.48967	459,870	4.60	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.58	Call			1,930.73000	1.93073	1,993,190	4.61	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.58	Put			478.23000	0.47823	448,940	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			1,871.83000	1.87183	1,933,270	4.60	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.56	Put			501.52000	0.50152	471,210	4.60	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.57	Call			1,901.08000	1.90108	1,963,030	4.60	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.32	Put			1,270.13000	1.27013	1,223,970	4.52	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.33	Call			1,548.99000	1.54899	1,596,800	4.53	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.33	Put			1,252.32000	1.25232	1,206,590	4.53	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.31	Call			1,504.99000	1.50499	1,551,940	4.52	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.31	Put			1,288.44000	1.28844	1,241,850	4.52	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.32	Call			1,526.75000	1.52675	1,574,130	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			9.32517	90.51657	9.35617	90.30632			0.00	0	43,303
R2030	On	02/11/2017	Bond Future			9.37516	92.24426	9.40725	92.02976			0.00	0	0
R2030	On	01/02/2018	Bond Future			9.42426	90.02973	9.45748	89.81106			0.00	0	0
Total R2030 Future												0.00	0	43,303
R2030	On	03/08/2017	Bond Future	9.34	Call			0.00000	0.00000	100,670		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.34	Put			109.58000	0.10958	0,000		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.35	Call			0.00000	0.00000	168,460		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.35	Put			41.79000	0.04179	0,000		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.33	Call			0.00000	0.00000	32,800		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.33	Put			177.45000	0.17745	0,000		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.34	Put			450.32000	0.45032	235,820		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.35	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.35	Put			383.16000	0.38316	168,660		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.36	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.36	Put			316.08000	0.31608	101,580		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.34	Call			0.00000	0.00000	0,000		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			577.42000	0.57742	358,750		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.38	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.38	Put			511.16000	0.51116	292,490		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.39	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.39	Put			444.96000	0.44496	226,290		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			9.51004	93.05949	9.54605	92.79862		10.19	0.00	0	26,589
R2032	On	02/11/2017	Bond Future			9.56519	90.67783	9.60242	90.41177		11.28	0.00	0	0
R2032	On	01/02/2018	Bond Future			9.61922	92.43793	9.65769	92.16668		10.74	0.00	0	0
Total R2032 Future												0.00	0	26,589
R2032	On	03/08/2017	Bond Future	9.44	Call			757.84000	0.75784	848,220	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	9.44	Put			1,529.22000	1.52922	1,358,730	10.16	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.45	Call			786.84000	0.78684	879,840	10.17	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.45	Put			1,485.08000	1.48508	1,317,210	10.17	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.43	Call			729.55000	0.72955	817,340	10.16	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.43	Put			1,574.16000	1.57416	1,401,080	10.16	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.49	Call			1,979.70000	1.97970	2,094,460	11.28	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.49	Put			2,786.57000	2.78657	2,635,270	11.28	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.50	Call			2,012.17000	2.01217	2,128,210	11.28	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.50	Put			2,746.84000	2.74684	2,596,820	11.28	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.48	Call			1,947.55000	1.94755	2,061,030	11.27	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.48	Put			2,826.69000	2.82669	2,674,110	11.27	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.56	Call			2,707.04000	2.70704	2,832,110	10.79	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.56	Put			3,398.15000	3.39815	3,251,970	10.79	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.57	Call			2,740.96000	2.74096	2,867,030	10.79	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.57	Put			3,360.97000	3.36097	3,215,790	10.79	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.55	Call			2,673.07000	2.67307	2,797,130	10.78	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.55	Put			3,435.36000	3.43536	3,288,170	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			9.69042	97.05343	9.73656	96.68881			4,949,724.93	51	11,069
R2035	On	02/11/2017	Bond Future			9.74870	94.40505	9.79633	94.03332			0.00	0	0
R2035	On	01/02/2018	Bond Future			9.80718	96.23756	9.85637	95.85857			0.00	0	0
Total R2035 Future												4,949,724.93	51	11,069
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			1,730.44000	1.73044	1,365,820		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			1,892.71000	1.89271	1,528,090		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			1,811.52000	1.81152	1,446,900		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.59	Put			1,626.82000	1.62682	1,255,090		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			1,546.98000	1.54698	1,175,250		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			1,467.24000	1.46724	1,095,510		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			978.42000	0.97842	599,430		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			900.42000	0.90042	521,430		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.75	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
R2035 On 01/02/2018 Bond Future	9.75	Put			822.52000	0.82252	443,530		0.00	0	0
Total R2035 Option									0.00	0	0
Total For R2035									4,949,724.93	51	11,069
R2037 On 03/08/2017 Bond Future			9.77152	89.19725	9.83288	88.71510		12.07	0.00	0	66,825
R2037 On 02/11/2017 Bond Future			9.82600	90.89973	9.88924	90.40824		12.83	0.00	0	233
R2037 On 01/02/2018 Bond Future			9.88004	88.40872	9.94525	87.90771		12.80	0.00	0	0
Total R2037 Future									0.00	0	67,058
R2037 On 03/08/2017 Bond Future	9.57	Put			2,566.03000	2.56603	2,202,620	11.97	0.00	0	0
R2037 On 03/08/2017 Bond Future	9.58	Call			491.98000	0.49198	614,740	11.98	0.00	0	0
R2037 On 03/08/2017 Bond Future	9.58	Put			2,505.73000	2.50573	2,146,340	11.98	0.00	0	0
R2037 On 03/08/2017 Bond Future	9.56	Call			451.02000	0.45102	565,810	11.96	0.00	0	0
R2037 On 03/08/2017 Bond Future	9.56	Put			2,627.08000	2.62708	2,259,720	11.96	0.00	0	0
R2037 On 03/08/2017 Bond Future	9.57	Call			471.18000	0.47118	589,920	11.97	0.00	0	0
R2037 On 02/11/2017 Bond Future	9.66	Call			1,857.38000	1.85738	2,054,130	12.64	0.00	0	0
R2037 On 02/11/2017 Bond Future	9.66	Put			3,659.50000	3.65950	3,364,760	12.64	0.00	0	0
R2037 On 02/11/2017 Bond Future	9.67	Call			1,888.86000	1.88886	2,087,890	12.65	0.00	0	0
R2037 On 02/11/2017 Bond Future	9.67	Put			3,611.18000	3.61118	3,318,720	12.65	0.00	0	0
R2037 On 02/11/2017 Bond Future	9.65	Call			1,826.21000	1.82621	2,020,690	12.64	0.00	0	0
R2037 On 02/11/2017 Bond Future	9.65	Put			3,708.25000	3.70825	3,411,240	12.64	0.00	0	0
R2037 On 01/02/2018 Bond Future	9.81	Put			4,009.47000	4.00947	3,742,410	12.85	0.00	0	0
R2037 On 01/02/2018 Bond Future	9.82	Call			3,001.60000	3.00160	3,237,340	12.86	0.00	0	0
R2037 On 01/02/2018 Bond Future	9.82	Put			3,967.85000	3.96785	3,702,580	12.86	0.00	0	0
R2037 On 01/02/2018 Bond Future	9.83	Call			3,038.07000	3.03807	3,275,600	12.87	0.00	0	0
R2037 On 01/02/2018 Bond Future	9.83	Put			3,926.57000	3.92657	3,663,090	12.87	0.00	0	0
R2037 On 01/02/2018 Bond Future	9.81	Call			2,965.36000	2.96536	3,199,310	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			7.52366	101.64371	7.55005	101.60980		0.98	0.00	0	42,057
R204 On 02/11/2017 Bond Future			7.47064	103.58374	7.50337	103.54899		0.52	0.00	0	0
R204 On 01/02/2018 Bond Future			7.35446	101.55427	7.39694	101.51884		0.70	0.00	0	0
Total R204 Future									0.00	0	42,057
R204 On 03/08/2017 Bond Future	7.76	Call			300.02000	0.30002	326,940	1.02	0.00	0	0
R204 On 03/08/2017 Bond Future	7.76	Put			30.79000	0.03079	23,800	1.02	0.00	0	0
R204 On 03/08/2017 Bond Future	7.77	Call			310.57000	0.31057	337,890	1.02	0.00	0	0
R204 On 03/08/2017 Bond Future	7.77	Put			28.55000	0.02855	21,960	1.02	0.00	0	0
R204 On 03/08/2017 Bond Future	7.75	Call			289.60000	0.28960	316,110	1.02	0.00	0	0
R204 On 03/08/2017 Bond Future	7.75	Put			33.17000	0.03317	25,770	1.02	0.00	0	0
R204 On 02/11/2017 Bond Future	7.75	Call			301.19000	0.30119	328,700	0.55	0.00	0	0
R204 On 02/11/2017 Bond Future	7.75	Put			39.91000	0.03991	32,670	0.55	0.00	0	0
R204 On 02/11/2017 Bond Future	7.76	Call			309.72000	0.30972	337,530	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	7.76	Put			37.87000	0.03787	30,930	0.55	0.00	0	0
R204	On	02/11/2017	Bond Future	7.74	Call			292.75000	0.29275	319,940	0.55	0.00	0	0
R204	On	02/11/2017	Bond Future	7.74	Put			42.05000	0.04205	34,490	0.55	0.00	0	0
R204	On	01/02/2018	Bond Future	7.26	Call			158.58000	0.15858	173,270	0.68	0.00	0	0
R204	On	01/02/2018	Bond Future	7.26	Put			272.86000	0.27286	252,120	0.68	0.00	0	0
R204	On	01/02/2018	Bond Future	7.27	Call			162.36000	0.16236	177,280	0.68	0.00	0	0
R204	On	01/02/2018	Bond Future	7.27	Put			268.29000	0.26829	247,780	0.68	0.00	0	0
R204	On	01/02/2018	Bond Future	7.25	Call			154.85000	0.15485	169,320	0.68	0.00	0	0
R204	On	01/02/2018	Bond Future	7.25	Put			277.49000	0.27749	256,530	0.68	0.00	0	0
Total R204 Option												0.00	0	0
Total For R204												0.00	0	42,057
R2040	On	03/08/2017	Bond Future			9.85171	92.54123	9.90295	92.11148		12.65	0.00	0	14,089
R2040	On	02/11/2017	Bond Future			9.90679	94.30760	9.95960	93.86940		13.47	0.00	0	0
R2040	On	01/02/2018	Bond Future			9.96151	91.63239	10.01594	91.18576		13.44	0.00	0	0
Total R2040 Future												0.00	0	14,089
R2040	On	03/08/2017	Bond Future	9.61	Put			2,964.98000	2.96498	2,627,690	12.57	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.62	Call			483.67000	0.48367	579,410	12.58	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.62	Put			2,898.37000	2.89837	2,564,360	12.58	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.63	Call			504.95000	0.50495	604,030	12.58	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.63	Put			2,832.55000	2.83255	2,501,880	12.58	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.61	Call			463.06000	0.46306	555,520	12.57	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.66	Call			1,820.45000	1.82045	1,980,080	13.28	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.66	Put			4,352.51000	4.35251	4,073,940	13.28	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.67	Call			1,851.90000	1.85190	2,013,480	13.29	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.67	Put			4,297.62000	4.29762	4,021,000	13.29	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.65	Call			1,789.13000	1.78913	1,946,820	13.27	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.65	Put			4,407.66000	4.40766	4,127,150	13.27	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.88	Call			3,203.17000	3.20317	3,409,750	13.37	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.88	Put			4,325.34000	4.32534	4,085,290	13.37	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.89	Call			3,240.71000	3.24071	3,448,870	13.38	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.89	Put			4,279.57000	4.27957	4,041,100	13.38	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.87	Call			3,165.59000	3.16559	3,370,590	13.37	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.87	Put			4,371.20000	4.37120	4,129,570	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			9.87102	89.71485	9.92729	89.23853		13.24	4,396,027.65	49	24,396
R2044	On	02/11/2017	Bond Future			9.92434	91.42721	9.98228	90.94166		14.12	0.00	0	200
R2044	On	01/02/2018	Bond Future			9.97723	88.82133	10.03692	88.32633		14.08	0.00	0	0
Total R2044 Future												4,396,027.65	49	24,596
R2044	On	03/08/2017	Bond Future	9.63	Call			464.35000	0.46435	568,390	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	9.63	Put			3,031.04000	3.03104	2,658,760	13.17	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.64	Call			484.98000	0.48498	592,680	13.17	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.64	Put			2,963.29000	2.96329	2,594,670	13.17	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.62	Call			444.36000	0.44436	544,820	13.16	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.62	Put			3,099.57000	3.09957	2,723,710	13.16	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.67	Call			1,817.94000	1.81794	1,994,360	13.93	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.67	Put			4,489.60000	4.48960	4,180,470	13.93	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.68	Call			1,849.55000	1.84955	2,028,120	13.94	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.68	Put			4,433.54000	4.43354	4,126,560	13.94	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.66	Call			1,786.67000	1.78667	1,960,940	13.93	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.66	Put			4,546.14000	4.54614	4,234,860	13.93	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.91	Call			3,290.61000	3.29061	3,522,980	14.03	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.91	Put			4,348.84000	4.34884	4,086,210	14.03	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.89	Call			3,214.65000	3.21465	3,443,530	14.01	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.89	Put			4,441.61000	4.44161	4,175,490	14.01	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.90	Call			3,252.51000	3.25251	3,483,140	14.02	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.90	Put			4,395.03000	4.39503	4,130,660	14.02	0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												4,396,027.65	49	24,596
R2048	On	03/08/2017	Bond Future			9.82400	93.46732	9.87511	93.02189		13.11	10,281,405.20	110	78,666
R2048	On	02/11/2017	Bond Future			9.87800	90.81391	9.93065	90.35976		14.65	0.00	0	226
R2048	On	01/02/2018	Bond Future			9.93200	92.57672	9.98624	92.11377		13.92	0.00	0	0
Total R2048 Future												10,281,405.20	110	78,892
R2048	On	03/08/2017	Bond Future	9.57	Call			460.73000	0.46073	552,670	13.00	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.57	Put			3,179.45000	3.17945	2,825,960	13.00	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.58	Call			481.50000	0.48150	576,770	13.01	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.58	Put			3,108.80000	3.10880	2,758,640	13.01	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.56	Call			440.63000	0.44063	529,310	13.00	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.56	Put			3,250.93000	3.25093	2,894,180	13.00	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.65	Call			1,972.63000	1.97263	2,142,560	14.44	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.65	Put			4,441.82000	4.44182	4,157,600	14.44	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.66	Call			2,006.24000	2.00624	2,178,200	14.45	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.66	Put			4,385.37000	4.38537	4,103,180	14.45	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.64	Call			1,939.35000	1.93935	2,107,260	14.43	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.64	Put			4,498.76000	4.49876	4,212,520	14.43	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.90	Call			3,603.87000	3.60387	3,826,540	14.06	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.90	Put			4,341.97000	4.34197	4,101,690	14.06	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.91	Call			3,645.51000	3.64551	3,869,790	14.07	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.91	Put			4,297.47000	4.29747	4,058,800	14.07	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.89	Call			3,562.73000	3.56273	3,783,800	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
R2048	On	01/02/2018	Bond Future	9.89	Put			4,387.13000	4.38713	4,145,250	14.06	0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												10,281,405.20	110	78,892
R207	On	03/08/2017	Bond Future			7.67133	99.54533	7.68702	99.51127		1.81	0.00	0	45,818
R207	On	02/11/2017	Bond Future			7.65633	101.44530	7.67403	101.41041		1.40	0.00	0	0
R207	On	01/02/2018	Bond Future			7.62310	99.77244	7.64326	99.73686		1.54	0.00	0	0
Total R207 Future												0.00	0	45,818
R207	On	03/08/2017	Bond Future	8.40	Call			1,532.98000	1.53298	1,566,850	1.97	0.00	0	0
R207	On	03/08/2017	Bond Future	8.40	Put			0.61000	0.00061	0,420	1.97	0.00	0	0
R207	On	03/08/2017	Bond Future	8.41	Call			1,554.19000	1.55419	1,588,080	1.98	0.00	0	0
R207	On	03/08/2017	Bond Future	8.41	Put			0.54000	0.00054	0,370	1.98	0.00	0	0
R207	On	03/08/2017	Bond Future	8.39	Call			1,511.77000	1.51177	1,545,620	1.97	0.00	0	0
R207	On	03/08/2017	Bond Future	8.39	Put			0.68000	0.00068	0,470	1.97	0.00	0	0
R207	On	03/08/2017	Bond Future	8.19	Put			5.57000	0.00557	4,270	1.94	0.00	0	0
R207	On	03/08/2017	Bond Future	8.19	Call			1,089.72000	1.08972	1,122,480	1.94	0.00	0	51
R207	On	02/11/2017	Bond Future	8.03	Call			801.87000	0.80187	828,660	1.49	0.00	0	0
R207	On	02/11/2017	Bond Future	8.03	Put			103.58000	0.10358	95,480	1.49	0.00	0	0
R207	On	02/11/2017	Bond Future	8.04	Call			817.66000	0.81766	844,680	1.49	0.00	0	0
R207	On	02/11/2017	Bond Future	8.04	Put			99.84000	0.09984	91,970	1.49	0.00	0	0
R207	On	02/11/2017	Bond Future	8.05	Call			833.55000	0.83355	860,790	1.49	0.00	0	0
R207	On	02/11/2017	Bond Future	8.05	Put			96.21000	0.09621	88,560	1.49	0.00	0	0
R207	On	01/02/2018	Bond Future	7.60	Call			435.94000	0.43594	452,000	1.56	0.00	0	0
R207	On	01/02/2018	Bond Future	7.60	Put			512.29000	0.51229	492,770	1.56	0.00	0	0
R207	On	01/02/2018	Bond Future	7.61	Call			444.93000	0.44493	461,200	1.56	0.00	0	0
R207	On	01/02/2018	Bond Future	7.61	Put			503.63000	0.50363	484,320	1.56	0.00	0	0
R207	On	01/02/2018	Bond Future	7.62	Call			453.72000	0.45372	470,200	1.56	0.00	0	0
R207	On	01/02/2018	Bond Future	7.62	Put			494.77000	0.49477	475,670	1.56	0.00	0	0
Total R207 Option												0.00	0	51
Total For R207												0.00	0	45,869
R208	On	03/08/2017	Bond Future			7.77394	99.18774	7.78944	99.14029		2.93	0.00	0	36,711
R208	On	02/11/2017	Bond Future			7.77740	97.67898	7.79424	97.63047		2.48	0.00	0	0
R208	On	01/02/2018	Bond Future			7.77188	99.57498	7.79021	99.52555		2.56	0.00	0	0
Total R208 Future												0.00	0	36,711
R208	On	03/08/2017	Bond Future	8.30	Call			1,561.05000	1.56105	1,605,710	3.06	0.00	0	0
R208	On	03/08/2017	Bond Future	8.30	Put			13.75000	0.01375	10,960	3.06	0.00	0	0
R208	On	03/08/2017	Bond Future	8.31	Call			1,589.96000	1.58996	1,634,800	3.06	0.00	0	0
R208	On	03/08/2017	Bond Future	8.31	Put			12.66000	0.01266	10,050	3.06	0.00	0	0
R208	On	03/08/2017	Bond Future	8.32	Call			1,618.96000	1.61896	1,663,970	3.07	0.00	0	0
R208	On	03/08/2017	Bond Future	8.32	Put			11.67000	0.01167	9,230	3.07	0.00	0	0
R208	On	02/11/2017	Bond Future	8.19	Put			176.46000	0.17646	164,670	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	Call			1,330.65000	1.33065	1,367,660	2.56	0.00	0	0
R208	On	02/11/2017	Bond Future	8.20	Put			170.69000	0.17069	159,190	2.56	0.00	0	0
R208	On	02/11/2017	Bond Future	8.18	Call			1,285.74000	1.28574	1,322,160	2.56	0.00	0	0
R208	On	02/11/2017	Bond Future	8.18	Put			182.56000	0.18256	170,470	2.56	0.00	0	0
R208	On	02/11/2017	Bond Future	8.19	Call			1,308.04000	1.30804	1,344,760	2.56	0.00	0	0
R208	On	01/02/2018	Bond Future	7.84	Call			851.51000	0.85151	876,180	2.58	0.00	0	0
R208	On	01/02/2018	Bond Future	7.84	Put			717.37000	0.71737	692,610	2.58	0.00	0	0
R208	On	01/02/2018	Bond Future	7.85	Call			866.27000	0.86627	891,210	2.58	0.00	0	0
R208	On	01/02/2018	Bond Future	7.85	Put			705.22000	0.70522	680,730	2.58	0.00	0	0
R208	On	01/02/2018	Bond Future	7.83	Call			836.59000	0.83659	860,990	2.58	0.00	0	0
R208	On	01/02/2018	Bond Future	7.83	Put			729.37000	0.72937	704,340	2.58	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												0.00	0	36,711
R209	On	03/08/2017	Bond Future			9.65859	72.99351	9.70967	72.65615		12.00	2,773,753.38	38	74,046
R209	On	02/11/2017	Bond Future			9.70973	71.23682	9.76232	70.89286		13.51	0.00	0	800
R209	On	01/02/2018	Bond Future			9.75969	72.61954	9.81381	72.26892		12.83	0.00	0	0
Total R209 Future												2,773,753.38	38	74,846
R209	On	03/08/2017	Bond Future	9.44	Call			353.82000	0.35382	429,250	11.82	0.00	0	0
R209	On	03/08/2017	Bond Future	9.44	Put			2,162.68000	2.16268	1,900,750	11.82	0.00	0	0
R209	On	03/08/2017	Bond Future	9.45	Call			370.38000	0.37038	448,600	11.83	0.00	0	0
R209	On	03/08/2017	Bond Future	9.45	Put			2,110.93000	2.11093	1,851,790	11.83	0.00	0	0
R209	On	03/08/2017	Bond Future	9.43	Call			337.80000	0.33780	410,500	11.82	0.00	0	0
R209	On	03/08/2017	Bond Future	9.43	Put			2,215.08000	2.21508	1,950,420	11.82	0.00	0	0
R209	On	02/11/2017	Bond Future	9.54	Call			1,552.26000	1.55226	1,688,680	13.38	0.00	0	0
R209	On	02/11/2017	Bond Future	9.54	Put			3,023.73000	3.02373	2,816,190	13.38	0.00	0	0
R209	On	02/11/2017	Bond Future	9.52	Call			1,499.75000	1.49975	1,632,950	13.37	0.00	0	0
R209	On	02/11/2017	Bond Future	9.52	Put			3,105.85000	3.10585	2,895,090	13.37	0.00	0	0
R209	On	02/11/2017	Bond Future	9.00	Put			5,755.49000	5.75549	5,470,990	13.06	0.00	0	0
R209	On	02/11/2017	Bond Future	9.00	Call			512.43000	0.51243	571,890	13.06	0.00	0	4,100
R209	On	02/11/2017	Bond Future	10.00	Call			3,066.16000	3.06616	3,275,740	13.74	0.00	0	0
R209	On	02/11/2017	Bond Future	10.00	Put			1,542.71000	1.54271	1,408,330	13.74	0.00	0	3,360
R209	On	02/11/2017	Bond Future	9.53	Call			1,525.87000	1.52587	1,660,680	13.38	0.00	0	0
R209	On	02/11/2017	Bond Future	9.53	Put			3,064.61000	3.06461	2,855,460	13.38	0.00	0	0
R209	On	02/11/2017	Bond Future	10.60	Call			5,704.94000	5.70494	5,987,280	14.28	0.00	0	0
R209	On	02/11/2017	Bond Future	10.60	Put			551.40000	0.55140	489,780	14.28	0.00	0	1,300
R209	On	02/11/2017	Bond Future	9.75	Call			2,169.78000	2.16978	2,340,300	13.51	0.00	0	0
R209	On	02/11/2017	Bond Future	9.75	Put			2,250.13000	2.25013	2,076,690	13.51	0.00	0	6,500
R209	On	02/11/2017	Bond Future	8.30	Put			10,652.21000	10.65221	10,318,940	12.91	0.00	0	0
R209	On	02/11/2017	Bond Future	8.30	Call			68.74000	0.06874	79,430	12.91	0.00	0	2,800
R209	On	01/02/2018	Bond Future	9.73	Call			2,568.84000	2.56884	2,737,090	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	9.73	Put			3,112.93000	3.11293	2,930,560	12.82	0.00	0	0
R209	On	01/02/2018	Bond Future	9.71	Call			2,507.82000	2.50782	2,673,490	12.81	0.00	0	0
R209	On	01/02/2018	Bond Future	9.71	Put			3,182.68000	3.18268	2,997,730	12.81	0.00	0	0
R209	On	01/02/2018	Bond Future	9.72	Call			2,538.23000	2.53823	2,705,190	12.81	0.00	0	0
R209	On	01/02/2018	Bond Future	9.72	Put			3,147.66000	3.14766	2,964,000	12.81	0.00	0	0
Total R209 Option												0.00	0	18,060
Total For R209												2,773,753.38	38	92,906
R210	On	03/08/2017	Bond Future			185.25376	185.25376	185.27383	185.27383			0.00	0	1,675
R210	On	02/11/2017	Bond Future			186.43081	186.43081	186.45155	186.45155			0.00	0	0
R210	On	01/02/2018	Bond Future			190.11918	190.11918	190.13994	190.13994			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			11,016.17000	11.01617	11,036,240		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			11,026.17000	11.02617	11,046,240		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			11,006.17000	11.00617	11,026,240		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			5,618.45000	5.61845	5,639,190		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			5,628.45000	5.62845	5,649,190		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			5,638.45000	5.63845	5,659,190		0.00	0	0
R210	On	01/02/2018	Bond Future	192.37	Put			2,230.06000	2.23006	2,250,820		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			2,240.06000	2.24006	2,260,820		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			2,220.06000	2.22006	2,240,820		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			148.05995	148.05995	148.07597	148.07597			0.00	0	4,858
R212	On	02/11/2017	Bond Future			150.91857	150.91857	150.93512	150.93512			0.00	0	0
R212	On	01/02/2018	Bond Future			151.84420	151.84420	151.86068	151.86068			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			5,274.03000	5.27403	5,290,050		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			5,284.03000	5.28403	5,300,050		0.00	0	0
R212	On	03/08/2017	Bond Future	153.34	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
R212	On	03/08/2017	Bond Future	153.34	Put			5,264.03000	5.26403	5,280,050		0.00	0	0
R212	On	02/11/2017	Bond Future	152.41	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	02/11/2017	Bond Future	152.41	Put			1,474.88000	1.47488	1,491,430		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			1,484.88000	1.48488	1,501,430		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			1,464.88000	1.46488	1,481,430		0.00	0	0
R212	On	01/02/2018	Bond Future	154.71	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	01/02/2018	Bond Future	154.71	Put			2,849.32000	2.84932	2,865,800		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			2,829.32000	2.82932	2,845,800		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			2,839.32000	2.83932	2,855,800		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			9.39837	84.87813	9.43433	84.64140		9.97	86,660,570.73	1,021	59,479
R213	On	02/11/2017	Bond Future			9.45091	82.94831	9.48807	82.70686		11.07	0.00	0	0
R213	On	01/02/2018	Bond Future			9.50338	84.55837	9.54178	84.31223		10.56	0.00	0	0
Total R213 Future												86,660,570.73	1,021	59,479
R213	On	03/08/2017	Bond Future	9.34	Call			711.27000	0.71127	796,010	10.04	0.00	0	0
R213	On	03/08/2017	Bond Future	9.34	Put			1,334.31000	1.33431	1,182,320	10.04	0.00	0	0
R213	On	03/08/2017	Bond Future	9.35	Call			738.62000	0.73862	825,790	10.05	0.00	0	0
R213	On	03/08/2017	Bond Future	9.35	Put			1,295.29000	1.29529	1,145,730	10.05	0.00	0	0
R213	On	03/08/2017	Bond Future	9.33	Call			684.58000	0.68458	766,920	10.03	0.00	0	0
R213	On	03/08/2017	Bond Future	9.33	Put			1,374.05000	1.37405	1,219,660	10.03	0.00	0	0
R213	On	02/11/2017	Bond Future	9.35	Call			1,688.60000	1.68860	1,789,580	11.00	0.00	0	0
R213	On	02/11/2017	Bond Future	9.35	Put			2,590.73000	2.59073	2,450,260	11.00	0.00	0	0
R213	On	02/11/2017	Bond Future	9.36	Call			1,717.33000	1.71733	1,819,490	11.00	0.00	0	0
R213	On	02/11/2017	Bond Future	9.36	Put			2,553.66000	2.55366	2,414,370	11.00	0.00	0	0
R213	On	02/11/2017	Bond Future	9.34	Call			1,660.16000	1.66016	1,759,970	10.99	0.00	0	0
R213	On	02/11/2017	Bond Future	9.34	Put			2,628.16000	2.62816	2,486,520	10.99	0.00	0	0
R213	On	01/02/2018	Bond Future	9.42	Call			2,341.35000	2.34135	2,452,470	10.52	0.00	0	0
R213	On	01/02/2018	Bond Future	9.42	Put			3,125.49000	3.12549	2,990,470	10.52	0.00	0	0
R213	On	01/02/2018	Bond Future	9.43	Call			2,370.88000	2.37088	2,482,940	10.53	0.00	0	0
R213	On	01/02/2018	Bond Future	9.43	Put			3,090.24000	3.09024	2,956,160	10.53	0.00	0	0
R213	On	01/02/2018	Bond Future	9.41	Call			2,311.76000	2.31176	2,421,960	10.52	0.00	0	0
R213	On	01/02/2018	Bond Future	9.41	Put			3,160.76000	3.16076	3,024,820	10.52	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												86,660,570.73	1,021	59,479
R214	On	03/08/2017	Bond Future			9.77341	72.87813	9.82448	72.52812		12.63	0.00	0	37,026

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	02/11/2017	Bond Future			9.82576	70.97279	9.87831	70.61597		14.30	0.00	0	0
R214	On	01/02/2018	Bond Future			9.87802	72.35046	9.93211	71.98665		13.54	0.00	0	0
Total R214 Future												0.00	0	37,026
R214	On	03/08/2017	Bond Future	9.52	Call			324.81000	0.32481	394,460	12.49	0.00	0	0
R214	On	03/08/2017	Bond Future	9.52	Put			2,454.77000	2.45477	2,174,410	12.49	0.00	0	0
R214	On	03/08/2017	Bond Future	9.53	Call			340.36000	0.34036	412,690	12.50	0.00	0	0
R214	On	03/08/2017	Bond Future	9.53	Put			2,398.69000	2.39869	2,121,010	12.50	0.00	0	0
R214	On	03/08/2017	Bond Future	9.51	Call			309.78000	0.30978	376,810	12.49	0.00	0	0
R214	On	03/08/2017	Bond Future	9.51	Put			2,511.49000	2.51149	2,228,510	12.49	0.00	0	0
R214	On	02/11/2017	Bond Future	9.59	Call			1,458.19000	1.45819	1,589,290	14.05	0.00	0	0
R214	On	02/11/2017	Bond Future	9.59	Put			3,453.24000	3.45324	3,227,520	14.05	0.00	0	0
R214	On	02/11/2017	Bond Future	9.60	Call			1,484.10000	1.48410	1,616,830	14.06	0.00	0	0
R214	On	02/11/2017	Bond Future	9.60	Put			3,408.40000	3.40840	3,184,310	14.06	0.00	0	0
R214	On	02/11/2017	Bond Future	9.58	Call			1,432.57000	1.43257	1,562,040	14.05	0.00	0	0
R214	On	02/11/2017	Bond Future	9.58	Put			3,498.48000	3.49848	3,271,130	14.05	0.00	0	0
R214	On	01/02/2018	Bond Future	9.83	Call			2,668.17000	2.66817	2,840,800	13.62	0.00	0	0
R214	On	01/02/2018	Bond Future	9.83	Put			3,357.58000	3.35758	3,166,400	13.62	0.00	0	0
R214	On	01/02/2018	Bond Future	9.84	Call			2,700.61000	2.70061	2,874,550	13.63	0.00	0	0
R214	On	01/02/2018	Bond Future	9.84	Put			3,322.01000	3.32201	3,132,140	13.63	0.00	0	0
R214	On	01/02/2018	Bond Future	9.82	Call			2,635.93000	2.63593	2,807,240	13.61	0.00	0	0
R214	On	01/02/2018	Bond Future	9.82	Put			3,393.46000	3.39346	3,200,960	13.61	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												0.00	0	37,026
Total for Bond												270,878,430.67	2,680	914,465
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ES23A									0.00	0	0
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26 Future									0.00	0	0
Total For ES26									0.00	0	0
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26A Future									0.00	0	0
Total For ES26A									0.00	0	0
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES33 Future									0.00	0	0
Total For ES33									0.00	0	0
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES33A Future									0.00	0	0
Total For ES33A									0.00	0	0
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES42 Future									0.00	0	0
Total For ES42									0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2025 Future									0.00	0	0
Total For I2025									0.00	0	0
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2033 Future									0.00	0	0
Total For I2033									0.00	0	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2038 Future									0.00	0	0
Total For I2038									0.00	0	0
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R186/R207 Future										0.00	0	0
Total For R186/R207										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R208 Future										0.00	0	0
Total For R186/R208										0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R197 Future										0.00	0	0
Total For R197										0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R202 Future										0.00	0	0
Total For R202										0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2023 Future										0.00	0	0
Total For R2023										0.00	0	0
R203 On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R203 Future										0.00	0	0
Total For R203										0.00	0	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2030 Future										0.00	0	0
Total For R2030										0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2032 Future										0.00	0	0
Total For R2032										0.00	0	0
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2035 Future										0.00	0	0
Total For R2035										0.00	0	0
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2040 Future									0.00	0	0
Total For R2040									0.00	0	0
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2044 Future									0.00	0	0
Total For R2044									0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2048 Future									0.00	0	0
Total For R2048									0.00	0	0
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R207 Future									0.00	0	0
Total For R207									0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R207/R203 Future									0.00	0	0
Total For R207/R203									0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R208 Future									0.00	0	0
Total For R208									0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R208/R204 Future									0.00	0	0
Total For R208/R204									0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R208/R207 Future									0.00	0	0
Total For R208/R207									0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0	0
Total R209 Future									0.00	0	0
Total For R209									0.00	0	0
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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	31/03/2028	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R210 Future												0.00	0	0
Total For R210												0.00	0	0
R212	On	31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R212 Future												0.00	0	0
Total For R212												0.00	0	0
R213	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213 Future												0.00	0	0
Total For R213												0.00	0	0
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213/R186 Future												0.00	0	0
Total For R213/R186												0.00	0	0
R214	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214 Future												0.00	0	0
Total For R214												0.00	0	0
R214/R	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214/R209 Future												0.00	0	0
Total For R214/R209												0.00	0	0
Total for Price Contribution												0.00	0	0
GOVI	On	03/08/2017	GOVI			558.67900	558.67900	557.04100	557.04100			0.00	0	411
GOVI	On	02/11/2017	GOVI			569.34200	569.34200	567.67200	567.67200			0.00	0	0
GOVI	On	01/02/2018	GOVI			580.39300	580.39300	578.69100	578.69100			0.00	0	0
Total GOVI Future												0.00	0	411
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			40,490.00000	4.04900	24,110,000		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			40,590.00000	4.05900	24,210,000		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			40,690.00000	4.06900	24,310,000		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			47,780.00000	4.77800	31,080,000		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			47,880.00000	4.78800	31,180,000		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			47,680.00000	4.76800	30,980,000		0.00	0	0
GOVI	On	01/02/2018	GOVI	581.03	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	01/02/2018	GOVI	581.03	Put			23,390.00000	2.33900	6,370,000		0.00	0	0
GOVI	On	01/02/2018	GOVI	581.04	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
GOVI On 01/02/2018 GOVI	581.04	Put			23,490.00000	2.34900	6,470,000		0.00	0	0
GOVI On 01/02/2018 GOVI	581.02	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 01/02/2018 GOVI	581.02	Put			23,290.00000	2.32900	6,270,000		0.00	0	0
Total GOVI Option									0.00	0	0
Total For GOVI									0.00	0	411
Total for GOVI									0.00	0	411
AL37 On 03/08/2017 Index Future			542.05600	542.05600	541.67800	541.67800			0.00	0	0
AL37 On 02/11/2017 Index Future			552.40200	552.40200	552.01500	552.01500			0.00	0	0
AL37 On 01/02/2018 Index Future			563.12500	563.12500	562.73100	562.73100			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			621.85700	621.85700	620.70300	620.70300			0.00	0	0
AL7T On 02/11/2017 Index Future			633.72500	633.72500	632.54800	632.54800			0.00	0	0
AL7T On 01/02/2018 Index Future			646.02600	646.02600	644.82600	644.82600			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			560.08800	560.08800	558.42900	558.42900			0.00	0	596
ALBI On 02/11/2017 Index Future			570.77700	570.77700	569.08600	569.08600			0.00	0	0
ALBI On 01/02/2018 Index Future			581.85700	581.85700	580.13200	580.13200			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			247.37000	247.37000	247.71200	247.71200			0.00	0	1,319
IGOV On 02/11/2017 Index Future			252.14500	252.14500	252.49500	252.49500			0.00	0	0
IGOV On 01/02/2018 Index Future			257.13400	257.13400	257.48900	257.48900			0.00	0	0
Total IGOV Future									0.00	0	1,319
Total For IGOV									0.00	0	1,319
Total for Index									0.00	0	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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total Jibar Future										0.00	0	2,500
Total For JIBAR FUTURE										0.00	0	2,500
Total for Jibar										0.00	0	2,500
10Y ST On 17/12/2025		Interest Rate Swap	95.99448	95.99448	96.21360	96.21360				0.00	0	0
10Y ST On 16/03/2026		Interest Rate Swap	93.06307	93.06307	93.29948	93.29948				0.00	0	0
10Y ST On 15/06/2026		Interest Rate Swap	91.85957	91.85957	92.10723	92.10723				0.00	0	0
10Y ST On 21/09/2026		Interest Rate Swap	94.04097	94.04097	94.28649	94.28649				0.00	0	0
10Y ST On 21/12/2026		Interest Rate Swap	97.82610	97.82610	98.06018	98.06018				0.00	0	0
10Y ST On 15/03/2027		Interest Rate Swap	96.44483	96.44483	96.67347	96.67347				0.00	0	0
10Y ST On 21/06/2027		Interest Rate Swap	98.53010	98.53010	98.75073	98.75073				0.00	0	0
10Y ST On 20/09/2027		Interest Rate Swap	102.24090	102.24090	102.45705	102.45705				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	99.82090	99.82090	99.82451	99.82451				0.00	0	0
1Y STN On 15/03/2018		Interest Rate Swap	99.77368	99.77368	99.78213	99.78213				0.00	0	0
1Y STN On 21/06/2018		Interest Rate Swap	99.93470	99.93470	99.94805	99.94805				0.00	0	0
1Y STN On 20/09/2018		Interest Rate Swap	100.09020	100.09020	100.10934	100.10934				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	99.84787	99.84787	99.85154	99.85154				0.00	0	0
2Y STN On 16/03/2018		Interest Rate Swap	99.05559	99.05559	99.06353	99.06353				0.00	0	0
2Y STN On 15/06/2018		Interest Rate Swap	98.62147	98.62147	98.63511	98.63511				0.00	0	0
2Y STN On 21/09/2018		Interest Rate Swap	98.55998	98.55998	98.57927	98.57927				0.00	0	0
2Y STN On 21/12/2018		Interest Rate Swap	98.95000	98.95000	98.97000	98.97000				0.00	0	0
2Y STN On 15/03/2019		Interest Rate Swap	99.34774	99.34774	99.38390	99.38390				0.00	0	0
2Y STN On 21/06/2019		Interest Rate Swap	99.75536	99.75536	99.79914	99.79914				0.00	0	0
2Y STN On 20/09/2019		Interest Rate Swap	100.18618	100.18618	100.23752	100.23752				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	96.53833	96.53833	96.64225	96.64225				0.00	0	0
5Y STN On 16/03/2021		Interest Rate Swap	95.80089	95.80089	95.91731	95.91731				0.00	0	0
5Y STN On 15/06/2021		Interest Rate Swap	95.03325	95.03325	95.16005	95.16005				0.00	0	0
5Y STN On 21/09/2021		Interest Rate Swap	95.24029	95.24029	95.37117	95.37117				0.00	0	0
5Y STN On 21/12/2021		Interest Rate Swap	97.45168	97.45168	97.58042	97.58042				0.00	0	51
5Y STN On 15/03/2022		Interest Rate Swap	97.61122	97.61122	97.73833	97.73833				0.00	0	0
5Y STN On 21/06/2022		Interest Rate Swap	98.82875	98.82875	98.95632	98.95632				0.00	0	0
5Y STN On 20/09/2022		Interest Rate Swap	101.04533	101.04533	101.17770	101.17770				0.00	0	0
Total 5Y STND Future										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 5Y STND									0.00	0	51
Total for Interest Rate Swap									0.00	0	51
Total for Derivatives :									270,878,430.67	2,680	919,342
AA05 On 22/03/2019 Spot Bond			9.35500	102.53809	9.35500	102.51262			12,161,500,000,000.00	1,300,000,000	1,164,700,000
Total AA05 SPOT									12,161,500,000,000.00	1,300,000,000	1,164,700,000
Total For AA05									12,161,500,000,000.00	1,300,000,000	1,164,700,000
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	97.14226			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	12.58090	100.00000	12.55009			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			9.88500	100.90440	9.88500	100.87780			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	108.57300	10.00000	108.54400			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	101.36426			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	101.23765			0.00	0	1,000,000,000
Total AB011 SPOT									0.00	0	1,000,000,000
Total For AB011									0.00	0	1,000,000,000
AB013 On 21/11/2018 Spot Bond			9.55500	99.45573	9.55500	99.43051			28,665,000,000,000.00	3,000,000,000	1,500,000,000
Total AB013 SPOT									28,665,000,000,000.00	3,000,000,000	1,500,000,000
Total For AB013									28,665,000,000,000.00	3,000,000,000	1,500,000,000
AB014L On 19/11/2019 Spot Bond			100.00000	24.27319	100.00000	24.21439			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	101.40469	10.84000	101.37561			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	20.23227	100.00000	20.18325			0.00	0	0
Total AB016U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AB016U										0.00	0	0
AB017L On 05/02/2020 Spot Bond			100.00000	25.22702	100.00000	25.17056				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	103.81309	11.37000	103.78190				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	15.98867	100.00000	15.94993				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	101.08115	11.81000	101.04918				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	11.65348	100.00000	11.62526				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	16.80170	100.00000	16.76100				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	19.37324	100.00000	19.34298				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	14.99408	100.00000	14.95777				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	19.07757	100.00000	19.03489				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	13.95036	100.00000	13.92274				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	13.84287	100.00000	13.80934				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	109.38400	10.00000	109.35600				0.00	0	0
Total ABC1234/R2022 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABC1234/R2022										0.00	0	0
ABCPI: On 07/12/2023 Spot Bond			4.60000	105.39940	4.60000	261.89148				0.00	0	170,000,000
Total ABCPI3 SPOT										0.00	0	170,000,000
Total For ABCPI3										0.00	0	170,000,000
ABF19L On 21/04/2022 Spot Bond			100.00000	11.72491	100.00000	11.68791				0.00	0	0
Total ABF19U SPOT										0.00	0	0
Total For ABF19U										0.00	0	0
ABFN0' On 17/03/2018 Spot Bond				100.00000	0.00000	100.74357				0.00	0	0
Total ABFN07 SPOT										0.00	0	0
Total For ABFN07										0.00	0	0
ABFN0i On 17/03/2020 Spot Bond				100.00000	0.00000	101.59682				0.00	0	0
Total ABFN08 SPOT										0.00	0	0
Total For ABFN08										0.00	0	0
ABFN0i On 17/03/2026 Spot Bond				100.00000	0.00000	100.43430				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN1i On 28/10/2019 Spot Bond				100.00000	0.00000	101.23349				0.00	0	0
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0
ABFN1: On 09/04/2019 Spot Bond				100.00000	0.00000	99.64685				0.00	0	0
Total ABFN12 SPOT										0.00	0	0
Total For ABFN12										0.00	0	0
ABFN1: On 14/05/2020 Spot Bond				100.00000	0.00000	101.97838				0.00	0	0
Total ABFN13 SPOT										0.00	0	0
Total For ABFN13										0.00	0	0
ABFN1· On 14/05/2022 Spot Bond				100.00000	0.00000	101.30140				0.00	0	0
Total ABFN14 SPOT										0.00	0	0
Total For ABFN14										0.00	0	0
ABFN1! On 11/11/2020 Spot Bond				100.00000	0.00000	101.72615				0.00	0	0
Total ABFN15 SPOT										0.00	0	0
Total For ABFN15										0.00	0	0
ABFN1i On 11/11/2022 Spot Bond				100.00000	0.00000	101.60613				0.00	0	0
Total ABFN16 SPOT										0.00	0	0
Total For ABFN16										0.00	0	0
ABFN1' On 17/05/2019 Spot Bond				100.00000	0.00000	101.47024				0.00	0	0
Total ABFN17 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABFN17										0.00	0	0
ABFN1: On 26/09/2023 Spot Bond				100.00000	0.00000	100.24934				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	100.88912				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	100.91904				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	100.94396				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	101.09558				0.00	0	0
Total ABFN23 SPOT										0.00	0	0
Total For ABFN23										0.00	0	0
ABK1 On 07/11/2018 Spot Bond			11.55500	101.19319	11.55500	101.77325				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	98.43490				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	99.68371				0.00	0	0
Total ABK11 SPOT										0.00	0	0
Total For ABK11										0.00	0	0
ABK12 On 20/05/2022 Spot Bond				100.00000	0.00000	101.41099				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			10.50500	101.61384	10.50500	100.26130				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	100.66494				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	46.10025	100.00000	45.98858				0.00	0	0
Total ABK3/JIBAR SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ABK3/JIBAR									0.00	0	0
ABK4 On 24/05/2018 Spot Bond				100.00000	0.00000	100.34238			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	62.29168	100.00000	62.14078			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	99.91521			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	46.33463	100.00000	46.22238			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	100.84365			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	96.74309			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	94.19380			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	97.13298			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			6.54500	146.60097	6.54500	146.77745			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			6.54500	103.15420	6.54500	128.96547		1,047,200,000,000.00		160,000,000	160,000,000
Total ABKI02 SPOT								1,047,200,000,000.00		160,000,000	160,000,000
Total For ABKI02								1,047,200,000,000.00		160,000,000	160,000,000
ABKI02 On 05/06/2020 Spot Bond			100.00000	14.85581	100.00000	14.83202			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			7.80500	91.96452	7.80500	107.87661			0.00	0	0
Total ABKI03 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABKI03										0.00	0	0
ABKI03 On 13/10/2021 Spot Bond			100.00000	6.86148	100.00000	6.85049				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			8.53000	95.89761	8.53000	109.08526				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	8.55961	100.00000	8.54049				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	86.14948				0.00	75,540,200	75,540,200
Total ABKS1 SPOT										0.00	75,540,200	75,540,200
Total For ABKS1										0.00	75,540,200	75,540,200
ABN05 On 18/04/2021 Spot Bond			3.80000	183.63557	3.80000	183.61088				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			8.46625	95.51692	8.46625	95.48647				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			8.46625	95.51692	8.46625	95.48647				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	99.73936				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			3.50000	90.97083	3.50000	119.89080				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	94.93089	3.24000	171.88056				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	105.15283	3.07000	221.24989				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			9.80000	93.96279	9.80000	93.93836				0.00	0	0
Total ABN67 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ABN67									0.00	0	0
ABN72 On 17/03/2018 Spot Bond				100.00000	0.00000	100.81926			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	132.02000			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			10.21500	102.15109	10.21500	102.12330			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			8.96000	94.90706	8.96000	94.88434			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			10.76000	98.92866	10.76000	98.90034			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	100.60936			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	101.67764			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			8.77000	103.71527	8.77000	103.69108			0.00	0	0
Total ABS10 SPOT									0.00	0	0
Total For ABS10									0.00	0	0
ABS11 On 09/04/2021 Spot Bond			9.08500	103.34462	9.08500	103.31953		11,265,400,000,000.00	1,240,000,000	620,000,000	
Total ABS11 SPOT								11,265,400,000,000.00	1,240,000,000	620,000,000	
Total For ABS11								11,265,400,000,000.00	1,240,000,000	620,000,000	
ABS12 On 14/05/2020 Spot Bond			9.26500	101.32484	9.26500	101.29991		0.00	0	0	
Total ABS12 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ABS12									0.00	0	0
ABS12/ On 14/05/2020 Spot Bond			9.20000	101.48490	9.20000	101.46010			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			9.66500	101.43413	9.66500	101.40812			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			8.92500	102.48310	8.92500	102.45879			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			9.48000	102.66231	9.48000	102.63647		1,133,808,000,000.00		119,600,000	29,900,000
Total ABS15 SPOT								1,133,808,000,000.00		119,600,000	29,900,000
Total For ABS15								1,133,808,000,000.00		119,600,000	29,900,000
ABS16 On 11/11/2025 Spot Bond			10.11000	103.16399	10.11000	103.13635			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			10.09500	105.03742	10.09500	105.00931		28,266,000,000,000.00		2,800,000,000	1,400,000,000
Total ABS17 SPOT								28,266,000,000,000.00		2,800,000,000	1,400,000,000
Total For ABS17								28,266,000,000,000.00		2,800,000,000	1,400,000,000
ABS18 On 26/09/2023 Spot Bond			9.75000	103.13774	9.75000	103.11106			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			8.87000	99.11096	8.87000	99.08746		1,121,168,000,000.00		126,400,000	51,600,000
Total ABS6 SPOT								1,121,168,000,000.00		126,400,000	51,600,000
Total For ABS6								1,121,168,000,000.00		126,400,000	51,600,000
ABS7 On 11/09/2026 Spot Bond			10.16000	94.80048	10.16000	94.77495		78,435,200,000,000.00		7,720,000,000	3,860,000,000
Total ABS7 SPOT								78,435,200,000,000.00		7,720,000,000	3,860,000,000
Total For ABS7								78,435,200,000,000.00		7,720,000,000	3,860,000,000
ABS7/F On 11/09/2026 Spot Bond			100.00000	11.46664	100.00000	11.44140			0.00	0	0
Total ABS7/R186 SPOT									0.00	0	0
Total For ABS7/R186									0.00	0	0
ABS12 On 07/12/2023 Spot Bond			3.79000	273.63549	3.79000	273.59883			0.00	0	20,000,000
Total ABS12 SPOT									0.00	0	20,000,000
Total For ABS12									0.00	0	20,000,000
ABS14 On 31/01/2022 Spot Bond			3.04500	143.10199	3.04500	145.95968			0.00	0	0
Total ABS14 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABSI4										0.00	0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	0.04589	100.00000	0.04576				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	53.35526	100.00000	53.22601				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	89.66072				0.00	560,000,000	280,000,000
Total ACL047 SPOT										0.00	560,000,000	280,000,000
Total For ACL047										0.00	560,000,000	280,000,000
ACL082 On 30/07/2017 Spot Bond				100.00000	0.00000	104.28036				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	104.28036				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	104.30158				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	104.30158				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	104.25915				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	109.38400	10.00000	109.35600				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	100.42224				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	100.43268				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	100.43689				0.00	0	0
Total ACL097 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL097										0.00	0	0
ACL097 On 20/12/2025 Spot Bond				100.00000	0.00000	100.42833				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL100 On 20/12/2017 Spot Bond				100.00000	0.00000	100.40935				0.00	0	0
Total ACL100 SPOT										0.00	0	0
Total For ACL100										0.00	0	0
ACL104 On 20/12/2019 Spot Bond			9.28500	101.86791	9.28500	101.98518				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	210.61132				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL128 On 20/09/2021 Spot Bond				100.00000	0.00000	210.66128				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL129 On 20/09/2021 Spot Bond				100.00000	0.00000	100.41781				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL139 On 30/07/2017 Spot Bond				100.00000	0.00000	100.14869				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	104.25602				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	109.38400	10.00000	109.35600				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL145 On 20/12/2021 Spot Bond				100.00000	0.00000	100.41912				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	102.99923	10.23000	102.97131				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			9.68500	100.64581	9.68500	100.61980				0.00	0	0
Total ACL167 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL167										0.00	0	0
ACL17 On 20/06/2019 Spot Bond				100.00000	0.00000	100.41800				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL17 On 20/06/2019 Spot Bond				100.00000	0.00000	100.39650				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL18 On 20/06/2019 Spot Bond				100.00000	0.00000	101.55893				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL18 On 20/09/2017 Spot Bond				100.00000	0.00000	100.47742				0.00	0	0
Total ACL184 SPOT										0.00	0	0
Total For ACL184										0.00	0	0
ACL18 On 20/09/2022 Spot Bond				100.00000	0.00000	100.41567				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL18 On 20/09/2020 Spot Bond				100.00000	0.00000	100.42072				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL18 On 20/09/2020 Spot Bond				100.00000	0.00000	100.42629				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL19 On 20/09/2022 Spot Bond				100.00000	0.00000	100.42767				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL19 On 20/09/2022 Spot Bond				100.00000	0.00000	100.42767				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL19 On 20/12/2017 Spot Bond				100.00000	0.00000	100.40935				0.00	0	0
Total ACL196 SPOT										0.00	0	0
Total For ACL196										0.00	0	0
ACL20 On 20/12/2022 Spot Bond				100.00000	0.00000	100.43498				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL20 On 20/12/2022 Spot Bond				100.00000	0.00000	100.43498				0.00	0	0
Total ACL202 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL202										0.00	0	0
ACL202 On 30/01/2023 Spot Bond				100.00000	0.00000	148.10485				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL203 On 14/02/2023 Spot Bond				100.00000	0.00000	149.12071				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL204 On 20/03/2018 Spot Bond				100.00000	0.00000	100.38493				0.00	0	0
Total ACL208 SPOT										0.00	0	0
Total For ACL208										0.00	0	0
ACL208 On 20/05/2018 Spot Bond				100.00000	0.00000	101.04573				0.00	0	0
Total ACL210 SPOT										0.00	0	0
Total For ACL210										0.00	0	0
ACL210 On 20/09/2018 Spot Bond				100.00000	0.00000	100.39300				0.00	0	0
Total ACL212 SPOT										0.00	0	0
Total For ACL212										0.00	0	0
ACL212 On 20/06/2018 Spot Bond				100.00000	0.00000	100.12267				0.00	0	0
Total ACL213 SPOT										0.00	0	0
Total For ACL213										0.00	0	0
ACL213 On 20/09/2020 Spot Bond				100.00000	0.00000	92.89855				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL214 On 20/09/2018 Spot Bond				100.00000	0.00000	100.38827				0.00	0	0
Total ACL215 SPOT										0.00	0	0
Total For ACL215										0.00	0	0
ACL215 On 20/12/2018 Spot Bond				100.00000	0.00000	100.38786				0.00	0	0
Total ACL216 SPOT										0.00	0	0
Total For ACL216										0.00	0	0
ACL216 On 20/12/2023 Spot Bond				100.00000	0.00000	100.41398				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL217 On 11/05/2020 Spot Bond				100.00000	0.00000	101.47133				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL218 On 26/01/2021 Spot Bond				100.00000	0.00000	101.87645				0.00	0	0
Total ACL219 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL219										0.00	0	0
ACL22C On 26/01/2021 Spot Bond				100.00000	0.00000	101.84938				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	100.41224				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	100.40580				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	100.43420				0.00	0	1,780,000,000
Total ADCB01 SPOT										0.00	0	1,780,000,000
Total For ADCB01										0.00	0	1,780,000,000
ADCB0 On 08/03/2018 Spot Bond			100.00000	60.06087	100.00000	59.91538				0.00	0	0
ADCB0 On 08/03/2018 Spot Bond			100.00000	60.06087	100.00000	59.91538				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	101.09303				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	100.84447				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	45.71381	100.00000	45.60306				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	101.96885				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	102.03358				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	102.24927				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	101.90415				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AHF3A3 SPOT										0.00	0	0
Total For AHF3A3										0.00	0	0
AHF3A: On 18/04/2019 Spot Bond				100.00000	0.00000	101.92573				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	102.46499				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	102.35717				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	103.24072				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	102.91761				0.00	0	0
Total AHF3C3 SPOT										0.00	0	0
Total For AHF3C3										0.00	0	0
AHL01L On 15/04/2020 Spot Bond			100.00000	44.90486	100.00000	43.68713				0.00	0	6,429,706,600
Total AHL01U SPOT										0.00	0	6,429,706,600
Total For AHL01U										0.00	0	6,429,706,600
AHL1AI On 15/04/2020 Spot Bond			100.00000	16.98309	100.00000	16.93784				0.00	0	122,164,424,500
Total AHL1AU SPOT										0.00	0	122,164,424,500
Total For AHL1AU										0.00	0	122,164,424,500
AHY2U On 08/07/2026 Spot Bond			100.00000	11.18576	100.00000	11.15595				0.00	0	0
Total AHY2U SPOT										0.00	0	0
Total For AHY2U										0.00	0	0
AIG2U On 08/07/2026 Spot Bond			100.00000	9.11165	100.00000	9.08738				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			9.05500	101.90624	9.05500	101.88172				0.00	0	303,120,000
Total AIR01 SPOT										0.00	0	303,120,000
Total For AIR01										0.00	0	303,120,000
AIR02 On 30/04/2023 Spot Bond			10.35000	107.83930	10.35000	107.80958				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			9.54000	99.52145	9.54000	99.49625				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AIR04 SPOT										0.00	0	0
Total For AIR04										0.00	0	0
AIR04U On 26/10/2029 Spot Bond			100.00000	13.59867	100.00000	13.56857				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			10.81500	95.43992	10.81500	95.41261				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	174.50181	3.51000	174.47970				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	100.49993				0.00	0	0
Total APF01 SPOT										0.00	0	0
Total For APF01										0.00	0	0
APF02 On 26/09/2019 Spot Bond				100.00000	0.00000	100.26204				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	101.63894				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	102.01843				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	67.25947	100.00000	67.09475				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	65.23105	100.00000	65.07302				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	31.54638	100.00000	31.46996				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	31.47963	100.00000	31.40337				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	4.15685	100.00000	4.15097				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AS133U SPOT										0.00	0	0
Total For AS133U										0.00	0	0
AS139L On 30/03/2026 Spot Bond			100.00000	0.11329	100.00000	0.11317				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	12.88603	100.00000	12.85482				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	20.86392	100.00000	20.81337				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	29.83940	100.00000	29.76711				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	100.39656				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	240.03879	3.32000	240.00961				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	99.27089				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	99.13158				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	101.44508				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	214.06354	3.33500	214.03743				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0
ASN04 On 21/11/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN041 SPOT										0.00	0	0
Total For ASN041										0.00	0	0
ASN04 On 12/03/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN048 SPOT										0.00	0	0
Total For ASN048										0.00	0	0
ASN05 On 19/03/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN051 SPOT										0.00	0	0
Total For ASN051										0.00	0	0
ASN05 On 16/04/2018 Spot Bond				100.00000	0.00000	99.74486				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	101.92079				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	101.80762				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	101.67777				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	99.54336				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	100.86494				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	100.49148				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	101.49282				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN069 SPOT										0.00	0	0
Total For ASN069										0.00	0	0
ASN07: On 20/07/2018 Spot Bond				100.00000	0.00000	95.76003				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	100.46518				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	100.40057				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	100.61259				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	100.04887				0.00	90,000,000	88,900,000
Total ASN083 SPOT										0.00	90,000,000	88,900,000
Total For ASN083										0.00	90,000,000	88,900,000
ASN08: On 03/09/2020 Spot Bond				100.00000	0.00000	100.88624				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	100.24256				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	119.20657				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	99.90810				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN090 SPOT										0.00	0	0
Total For ASN090										0.00	0	0
ASN090 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
ASN091 On 21/10/2020 Spot Bond				100.00000	0.00000	101.95624				0.00	0	0
Total ASN092 SPOT										0.00	0	0
Total For ASN092										0.00	0	0
ASN092 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
ASN094 On 10/11/2020 Spot Bond				100.00000	0.00000	101.47387				0.00	0	0
Total ASN096 SPOT										0.00	0	0
Total For ASN096										0.00	0	0
ASN096 On 20/12/2020 Spot Bond				100.00000	0.00000	72.55377				0.00	0	0
Total ASN099 SPOT										0.00	0	0
Total For ASN099										0.00	0	0
ASN111 On 02/12/2020 Spot Bond				100.00000	0.00000	100.88946				0.00	0	0
Total ASN111 SPOT										0.00	0	0
Total For ASN111										0.00	0	0
ASN112 On 20/12/2017 Spot Bond				100.00000	0.00000	100.41150				0.00	0	0
Total ASN112 SPOT										0.00	0	0
Total For ASN112										0.00	0	0
ASN113 On 07/03/2021 Spot Bond				100.00000	0.00000	100.74999				0.00	0	0
Total ASN113 SPOT										0.00	0	0
Total For ASN113										0.00	0	0
ASN114 On 03/12/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN114 SPOT										0.00	0	0
Total For ASN114										0.00	0	0
ASN115 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
ASN115 On 27/01/2018 Spot Bond				100.00000	0.00000	101.70023				0.00	0	0
Total ASN119 SPOT										0.00	0	0
Total For ASN119										0.00	0	0
ASN120 On 20/12/2020 Spot Bond				100.00000	0.00000	100.52033				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN121 SPOT										0.00	0	0
Total For ASN121										0.00	0	0
ASN121 On 20/03/2019 Spot Bond				100.00000	0.00000	100.40409				0.00	0	0
Total ASN125 SPOT										0.00	0	0
Total For ASN125										0.00	0	0
ASN125 On 24/02/2019 Spot Bond				100.00000	0.00000	101.11557				0.00	0	0
Total ASN128 SPOT										0.00	0	0
Total For ASN128										0.00	0	0
ASN128 On 24/02/2019 Spot Bond				100.00000	0.00000	101.11440				0.00	0	0
Total ASN129 SPOT										0.00	0	0
Total For ASN129										0.00	0	0
ASN129 On 24/02/2019 Spot Bond				100.00000	0.00000	101.09815				0.00	0	0
Total ASN130 SPOT										0.00	0	0
Total For ASN130										0.00	0	0
ASN130 On 03/03/2019 Spot Bond				100.00000	0.00000	100.80279				0.00	0	0
Total ASN131 SPOT										0.00	0	0
Total For ASN131										0.00	0	0
ASN131 On 03/03/2019 Spot Bond				100.00000	0.00000	100.79651				0.00	0	0
Total ASN132 SPOT										0.00	0	0
Total For ASN132										0.00	0	0
ASN132 On 20/12/2020 Spot Bond				100.00000	0.00000	100.51607				0.00	0	0
Total ASN134 SPOT										0.00	0	0
Total For ASN134										0.00	0	0
ASN134 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
ASN135 On 31/12/2018 Spot Bond				100.00000	0.00000	85.25000				0.00	0	0
Total ASN136 SPOT										0.00	0	0
Total For ASN136										0.00	0	0
ASN136 On 31/01/2022 Spot Bond			3.77500	141.57417	3.77500	141.55507				0.00	0	0
Total ASN137 SPOT										0.00	0	0
Total For ASN137										0.00	0	0
ASN137 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
ASN140 On 31/12/2018 Spot Bond				100.00000	0.00000	85.25000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN141 SPOT										0.00	0	0
Total For ASN141										0.00	0	0
ASN141: On 20/06/2020 Spot Bond				100.00000	0.00000	102.75708				0.00	0	0
Total ASN143 SPOT										0.00	0	0
Total For ASN143										0.00	0	0
ASN143: 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
ASN144: 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
ASN145: On 04/05/2021 Spot Bond				100.00000	0.00000	101.63386				0.00	0	0
Total ASN146 SPOT										0.00	0	0
Total For ASN146										0.00	0	0
ASN146: On 04/05/2021 Spot Bond				100.00000	0.00000	101.63386				0.00	0	0
Total ASN147 SPOT										0.00	0	0
Total For ASN147										0.00	0	0
ASN147: On 31/01/2022 Spot Bond			3.82000	141.30790	3.82000	141.28866				0.00	0	0
Total ASN149 SPOT										0.00	0	0
Total For ASN149										0.00	0	0
ASN149: On 31/05/2021 Spot Bond				100.00000	0.00000	107.30011				0.00	0	0
Total ASN150 SPOT										0.00	0	0
Total For ASN150										0.00	0	0
ASN150: On 02/06/2021 Spot Bond				100.00000	0.00000	100.90784				0.00	0	0
Total ASN152 SPOT										0.00	0	0
Total For ASN152										0.00	0	0
ASN152: On 31/03/2031 Spot Bond			4.14000	90.27628	4.14000	158.34462				0.00	0	0
Total ASN154 SPOT										0.00	0	0
Total For ASN154										0.00	0	0
ASN154: 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
ASN156: 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
ASN157: On 27/07/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN159 SPOT										0.00	0	0
Total For ASN159										0.00	0	0
ASN16(On 08/08/2021 Spot Bond				100.00000	0.00000	101.55830				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	101.24361				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	100.43493				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	100.85285				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	100.45732				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	99.88643				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN184 SPOT										0.00	0	0
Total For ASN184										0.00	0	0
ASN184 On 05/12/2017 Spot Bond				100.00000	0.00000	100.69320				0.00	0	0
Total ASN189 SPOT										0.00	0	0
Total For ASN189										0.00	0	0
ASN189 On 12/06/2020 Spot Bond				100.00000	0.00000	100.54715				0.00	0	0
Total ASN190 SPOT										0.00	0	0
Total For ASN190										0.00	0	0
ASN190 On 15/06/2018 Spot Bond				100.00000	0.00000	100.54873				0.00	0	0
Total ASN191 SPOT										0.00	0	0
Total For ASN191										0.00	0	0
ASN381 On 20/12/2017 Spot Bond			100.00000	84.71933	100.00000	84.52852				0.00	0	0
Total ASN38U SPOT										0.00	0	0
Total For ASN38U										0.00	0	0
ASN391 On 20/12/2017 Spot Bond			100.00000	84.74010	100.00000	84.54925				0.00	0	0
Total ASN39U SPOT										0.00	0	0
Total For ASN39U										0.00	0	0
ASN401 On 20/12/2017 Spot Bond			100.00000	84.64665	100.00000	84.45600				0.00	0	0
Total ASN40U SPOT										0.00	0	0
Total For ASN40U										0.00	0	0
ASN501 On 16/03/2018 Spot Bond			100.00000	57.73079	100.00000	57.59093				0.00	0	0
Total ASN50U SPOT										0.00	0	0
Total For ASN50U										0.00	0	0
ASN751 On 20/09/2020 Spot Bond			100.00000	5.72898	100.00000	5.71510				0.00	0	0
Total ASN75U SPOT										0.00	0	0
Total For ASN75U										0.00	0	0
ASN891 On 02/10/2018 Spot Bond			100.00000	38.71951	100.00000	38.62571				0.00	0	0
Total ASN89U SPOT										0.00	0	0
Total For ASN89U										0.00	0	0
BAR001 On 12/06/2018 Spot Bond			100.00000		0.00000	100.56192				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			9.05500	103.42260	9.05500	103.39758				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	100.50809				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAW17 SPOT										0.00	0	0
Total For BAW17										0.00	0	0
BAW17 On 05/12/2018 Spot Bond			100.00000	41.79778	100.00000	41.69653				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	100.57217				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			9.66500	100.52049	9.66500	100.49457		19,330,000,000,000.00		2,000,000,000	1,000,000,000	
Total BAW19 SPOT								19,330,000,000,000.00		2,000,000,000	1,000,000,000	
Total For BAW19								19,330,000,000,000.00		2,000,000,000	1,000,000,000	
BAW21 On 24/03/2022 Spot Bond			9.73500	100.99250	9.73500	100.96643				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	102.60746	9.30000	102.58212				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	100.53936				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	97.84946	100.00000	97.58713				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	100.65423				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	101.46804				0.00	1,260,000,000	630,000,000
Total BAW25 SPOT										0.00	1,260,000,000	630,000,000
Total For BAW25										0.00	1,260,000,000	630,000,000
BAW26 On 11/05/2021 Spot Bond			100.00000	13.58231	100.00000	13.53990				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	11.44244	100.00000	11.40673				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	100.78197				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAW28 SPOT										0.00	0	0
Total For BAW28										0.00	0	0
BAW3 On 02/10/2017 Spot Bond				100.00000	0.00000	100.36371				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			8.27000	102.94083	8.27000	102.91795				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			12.08658	100.14910	12.08658	100.04463				0.00	0	0
Total BAYA08 SPOT										0.00	0	0
Total For BAYA08										0.00	0	0
BAYA26 On 30/09/2017 Spot Bond			11.92000	99.78630	11.92000	99.75459				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	100.18711				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			11.55500	99.52258	11.55500	99.49785				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	100.18197				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	100.18591				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	99.58106				0.00	0	0
Total BAYA35 SPOT										0.00	0	0
Total For BAYA35										0.00	0	0
BAYA36 On 31/03/2018 Spot Bond				100.00000	0.00000	99.53825				0.00	0	0
Total BAYA36 SPOT										0.00	0	0
Total For BAYA36										0.00	0	0
BAYA39 On 30/09/2018 Spot Bond				100.00000	0.00000	99.20684				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA41 On 30/09/2018 Spot Bond				100.00000	0.00000	100.18626				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA42 On 31/03/2019 Spot Bond				100.00000	0.00000	100.18637				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA45 On 31/03/2019 Spot Bond				100.00000	0.00000	100.19661				0.00	0	0
Total BAYA51 SPOT										0.00	0	0
Total For BAYA51										0.00	0	0
BAYA51 On 31/03/2019 Spot Bond				100.00000	0.00000	100.19986				0.00	0	0
Total BAYA52 SPOT										0.00	0	0
Total For BAYA52										0.00	0	0
BAYA52 On 30/09/2017 Spot Bond				100.00000	0.00000	100.15832				0.00	0	0
Total BAYA53 SPOT										0.00	0	0
Total For BAYA53										0.00	0	0
BAYA53 On 30/09/2019 Spot Bond				100.00000	0.00000	100.19998				0.00	0	0
Total BAYA54 SPOT										0.00	0	0
Total For BAYA54										0.00	0	0
BAYA54 On 31/03/2018 Spot Bond				100.00000	0.00000	100.51310				0.00	0	0
Total BAYA55 SPOT										0.00	0	0
Total For BAYA55										0.00	0	0
BAYA55 On 31/03/2020 Spot Bond				100.00000	0.00000	100.19034				0.00	0	0
Total BAYA56 SPOT										0.00	0	0
Total For BAYA56										0.00	0	0
BAYA56 On 31/03/2022 Spot Bond				100.00000	0.00000	100.20617				0.00	0	0
Total BAYA57 SPOT										0.00	0	0
Total For BAYA57										0.00	0	0
BAYA57 On 30/06/2020 Spot Bond				100.00000	0.00000	100.19992				0.00	0	0
Total BAYA58 SPOT										0.00	0	0
Total For BAYA58										0.00	0	0
BAYA58 On 30/06/2022 Spot Bond			13.32000	99.63760	13.32000	99.80016				0.00	0	0
Total BAYA59 SPOT										0.00	0	0
Total For BAYA59										0.00	0	0
BAYA59 On 30/06/2020 Spot Bond			12.58500	99.78068	12.58500	99.52639				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA60 SPOT										0.00	0	0
Total For BAYA60										0.00	0	0
BAYA6 On 30/06/2020 Spot Bond				100.00000	0.00000	100.19989				0.00	0	0
Total BAYA61 SPOT										0.00	0	0
Total For BAYA61										0.00	0	0
BAYB0 On 30/06/2019 Spot Bond				100.00000	0.00000	100.23784				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB0 On 31/12/2019 Spot Bond				100.00000	0.00000	100.23765				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB0 On 31/03/2020 Spot Bond				100.00000	0.00000	100.23774				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB0 On 30/09/2020 Spot Bond				100.00000	0.00000	105.44740				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB0 On 30/09/2018 Spot Bond				100.00000	0.00000	100.20999				0.00	0	0
Total BAYB09 SPOT										0.00	0	0
Total For BAYB09										0.00	0	0
BAYB1 On 30/06/2020 Spot Bond				100.00000	0.00000	100.24570				0.00	0	0
Total BAYB11 SPOT										0.00	0	0
Total For BAYB11										0.00	0	0
BAYD1 On 30/06/2035 Spot Bond			100.00000	19.01005	100.00000	18.96399				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD2 On 30/06/2035 Spot Bond			100.00000	17.30128	100.00000	17.25937				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD3 On 30/06/2035 Spot Bond			100.00000	10.67981	100.00000	10.65393				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD4 On 30/06/2035 Spot Bond			100.00000	10.67981	100.00000	10.65393				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5 On 30/06/2035 Spot Bond			100.00000	12.91240	100.00000	12.88111				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6I On 30/06/2035 Spot Bond			100.00000	11.18837	100.00000	11.16126				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	93.35038	100.00000	93.11224				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	75.27673	100.00000	75.12797				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	99.97867				0.00	0	0
Total BCJ06 SPOT										0.00	0	0
Total For BCJ06										0.00	0	0
BCJ09 On 25/07/2017 Spot Bond				100.00000	0.00000	101.68613				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	99.86335				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	101.22676				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	100.21651	8.65000	102.44562				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	101.77963				0.00	0	0
Total BCJ13 SPOT										0.00	0	0
Total For BCJ13										0.00	0	0
BD020€ On 28/04/2028 Spot Bond			8.83000	90.89847	8.83000	176.53455				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			8.83000	92.21357	8.83000	177.07599				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			9.21500	94.36831	9.21500	94.34508				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BD0302 SPOT									0.00	0	0
Total For BD0302									0.00	0	0
BEER0 On 28/03/2018 Spot Bond			8.20500	101.19180	8.20500	101.16968		34,863,045,000,000.00	4,249,000,000	2,249,000,000	
Total BEER02 SPOT								14,863,045,000,000.00	4,249,000,000	2,249,000,000	
Total For BEER02								14,863,045,000,000.00	4,249,000,000	2,249,000,000	
BG1A7U On 21/11/2032 Spot Bond			100.00000	9.57357	100.00000	9.55038		0.00	0	0	
Total BG1A7U SPOT								0.00	0	0	
Total For BG1A7U								0.00	0	0	
BG1A8U On 21/11/2032 Spot Bond			100.00000	8.28471	100.00000	8.26463		0.00	0	0	
Total BG1A8U SPOT								0.00	0	0	
Total For BG1A8U								0.00	0	0	
BG1B2U On 21/11/2032 Spot Bond			100.00000	8.28471	100.00000	8.26463		0.00	0	0	
Total BG1B2U SPOT								0.00	0	0	
Total For BG1B2U								0.00	0	0	
BG1C2U On 21/11/2032 Spot Bond			100.00000	8.78904	100.00000	8.76775		0.00	0	0	
Total BG1C2U SPOT								0.00	0	0	
Total For BG1C2U								0.00	0	0	
BG1D2U On 21/11/2032 Spot Bond			100.00000	8.95716	100.00000	8.93545		0.00	0	0	
Total BG1D2U SPOT								0.00	0	0	
Total For BG1D2U								0.00	0	0	
BG1E2U On 21/11/2032 Spot Bond			100.00000	11.75902	100.00000	11.73054		0.00	0	0	
Total BG1E2U SPOT								0.00	0	0	
Total For BG1E2U								0.00	0	0	
BG1F2U On 21/11/2032 Spot Bond			100.00000	16.24201	100.00000	16.20267		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	102.52065		0.00	0	0	
Total BGL01 SPOT								0.00	0	0	
Total For BGL01								0.00	0	0	
BGL02 On 19/11/2019 Spot Bond			10.63500	101.82440	10.63500	101.79574		0.00	0	112,600,000	
Total BGL02 SPOT								0.00	0	112,600,000	
Total For BGL02								0.00	0	112,600,000	
BGL03 On 05/02/2020 Spot Bond				100.00000	0.00000	103.95774		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			10.68500	102.80246	10.68500	102.77290		0.00	0	185,000,000	

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 BGL04 SPOT										0.00	0	185,000,000
Total For BGL04										0.00	0	185,000,000
BGL05 On 04/09/2020 Spot Bond			11.18500	104.29497	11.18500	104.26414				0.00	0	45,000,000
Total BGL05 SPOT										0.00	0	45,000,000
Total For BGL05										0.00	0	45,000,000
BGL06 On 04/09/2020 Spot Bond				100.00000	0.00000	102.13206				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			11.79500	104.06375	11.79500	104.03135				0.00	0	300,000,000
Total BGL07 SPOT										0.00	0	300,000,000
Total For BGL07										0.00	0	300,000,000
BGL08 On 03/09/2022 Spot Bond				100.00000	0.00000	100.93605				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			11.18500	103.62880	11.18500	103.59815				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	101.90683				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			11.56500	106.05499	11.56500	104.67307				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	103.05993				0.00	0	20,000,000
Total BGL12 SPOT										0.00	0	20,000,000
Total For BGL12										0.00	0	20,000,000
BGL13 On 20/08/2021 Spot Bond			11.60500	104.84498	11.60500	104.81232				0.00	0	0
Total BGL13 SPOT										0.00	0	0
Total For BGL13										0.00	0	0
BGL14 On 03/11/2021 Spot Bond				100.00000	0.00000	101.97088				0.00	0	0
Total BGL14 SPOT										0.00	0	0
Total For BGL14										0.00	0	0
BGL15 On 17/03/2022 Spot Bond				100.00000	0.00000	100.51807				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	101.32995				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	103.06849			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	101.09557			0.00	0	0
Total BID04 SPOT									0.00	0	0
Total For BID04									0.00	0	0
BID05 On 30/06/2019 Spot Bond				100.00000	0.00000	99.32739			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			8.95500	99.98791	8.95500	99.96398		39,402,000,000,000.00	4,400,000,000	2,378,900,000	
Total BID06 SPOT								19,402,000,000,000.00	4,400,000,000	2,378,900,000	
Total For BID06								19,402,000,000,000.00	4,400,000,000	2,378,900,000	
BID07 On 30/06/2020 Spot Bond				100.00000	0.00000	100.13984			0.00	0	0
Total BID07 SPOT									0.00	0	0
Total For BID07									0.00	0	0
BID08 On 30/06/2022 Spot Bond				100.00000	0.00000	100.14305			0.00	0	0
Total BID08 SPOT									0.00	0	0
Total For BID08									0.00	0	0
BPPF01 On 22/03/2018 Spot Bond				100.00000	0.00000	100.31953			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	100.34573			0.00	0	0
Total BPPF02 SPOT									0.00	0	0
Total For BPPF02									0.00	0	0
BSR17 On 19/06/2018 Spot Bond				100.00000	0.00000	101.89616			0.00	0	0
Total BSR17 SPOT									0.00	0	0
Total For BSR17									0.00	0	0
BTC173 On 07/07/2017 Spot Bond				100.00000	0.00000	99.97887			0.00	0	0
Total BTC173 SPOT									0.00	0	0
Total For BTC173									0.00	0	0
BTC174 On 12/07/2017 Spot Bond				100.00000	0.00000	99.87363			0.00	0	0
Total BTC174 SPOT									0.00	0	0
Total For BTC174									0.00	0	0
BTC175 On 07/08/2017 Spot Bond				100.00000	0.00000	99.32769			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BTC175 SPOT										0.00	0	0
Total For BTC175										0.00	0	0
BTC175 On 07/08/2017 Spot Bond				100.00000	0.00000	99.32651				0.00	0	0
Total BTC176 SPOT										0.00	0	0
Total For BTC176										0.00	0	0
BTC176 On 17/08/2017 Spot Bond				100.00000	0.00000	99.11734				0.00	0	0
Total BTC177 SPOT										0.00	0	0
Total For BTC177										0.00	0	0
BTC177 On 22/08/2017 Spot Bond				100.00000	0.00000	99.01474				0.00	0	0
Total BTC178 SPOT										0.00	0	0
Total For BTC178										0.00	0	0
BTC178 On 31/08/2017 Spot Bond				100.00000	0.00000	98.82508				0.00	0	0
Total BTC179 SPOT										0.00	0	0
Total For BTC179										0.00	0	0
BTC179 On 05/09/2017 Spot Bond				100.00000	0.00000	98.72061				0.00	0	0
Total BTC180 SPOT										0.00	0	0
Total For BTC180										0.00	0	0
BTC180 On 11/09/2017 Spot Bond				100.00000	0.00000	98.59768				0.00	0	0
Total BTC181 SPOT										0.00	0	0
Total For BTC181										0.00	0	0
BTC181 On 18/09/2017 Spot Bond				100.00000	0.00000	98.44932				0.00	0	0
Total BTC182 SPOT										0.00	0	0
Total For BTC182										0.00	0	0
BTC182 On 29/09/2017 Spot Bond				100.00000	0.00000	98.21201				0.00	0	0
Total BTC183 SPOT										0.00	0	0
Total For BTC183										0.00	0	0
BWZ18 On 27/03/2018 Spot Bond				100.00000	0.00000	100.22426				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	100.23141				0.00	0	0
Total BWZ20A SPOT										0.00	0	0
Total For BWZ20A										0.00	0	0
BWZJ18 On 19/11/2018 Spot Bond				100.00000	0.00000	101.21766				0.00	0	0
Total BWZJ18 SPOT										0.00	0	0
Total For BWZJ18										0.00	0	0
BWZJ19 On 10/11/2019 Spot Bond				100.00000	0.00000	101.48160				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	101.52024			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	11.39757	100.00000	11.36996			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	11.33806	100.00000	11.31059			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	11.42733	100.00000	11.39964			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	11.42733	100.00000	11.39964			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	57.09388	100.00000	56.95557			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	17.55959	100.00000	17.51704			0.00	0	0
Total BYB10U SPOT									0.00	0	0
Total For BYB10U									0.00	0	0
CBL12 On 06/09/2018 Spot Bond			15.25500	99.67463	15.25500	99.63482			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	103.19134			0.00	0	0
Total CBL13 SPOT									0.00	0	0
Total For CBL13									0.00	0	0
CBL14 On 01/02/2019 Spot Bond			13.05500	102.88055	13.05500	102.84461			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	100.95415			0.00	0	0
Total CBL17 SPOT									0.00	0	0
Total For CBL17									0.00	0	0
CBL18 On 23/08/2019 Spot Bond			12.55500	101.34132	12.55500	101.30724		1,255,500,000,000.00	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 CBL18 SPOT									1,255,500,000,000.00	100,000,000	100,000,000
Total For CBL18									1,255,500,000,000.00	100,000,000	100,000,000
CBL20 On 14/12/2019 Spot Bond				100.00000	0.00000	100.16701			0.00	400,000,000	200,000,000
Total CBL20 SPOT									0.00	400,000,000	200,000,000
Total For CBL20									0.00	400,000,000	200,000,000
CBL22 On 06/05/2020 Spot Bond			9.88500	98.05975	9.88500	98.03404			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	101.32957			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	101.78335			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	101.53228			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			10.18500	104.71613	10.18500	104.68786			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	101.42296			0.00	0	0
Total CBL27 SPOT									0.00	0	0
Total For CBL27									0.00	0	0
CCT01 On 23/06/2023 Spot Bond			10.63500	108.85429	10.63500	108.82347			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			10.63500	105.49741	10.63500	105.46755		14,889,000,000,000.00	1,400,000,000	350,000,000	
Total CCT02 SPOT								14,889,000,000,000.00	1,400,000,000	350,000,000	
Total For CCT02								14,889,000,000,000.00	1,400,000,000	350,000,000	
CCT03 On 15/03/2025 Spot Bond			10.71000	105.74093	10.71000	105.71095		6,104,700,000,000.00	570,000,000	285,000,000	
Total CCT03 SPOT								6,104,700,000,000.00	570,000,000	285,000,000	
Total For CCT03								6,104,700,000,000.00	570,000,000	285,000,000	
CGR14 On 13/02/2018 Spot Bond				100.00000	0.00000	103.34452			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	109.38440	10.00000	109.35590			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	102.37933				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	100.41144				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	102.21903				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	65.10807	100.00000	64.95034				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	60.40059	100.00000	60.25427				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	56.30644	100.00000	56.17003				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	99.81480				0.00	0	0
Total CGR21 SPOT										0.00	0	0
Total For CGR21										0.00	0	0
CGR23 On 08/02/2019 Spot Bond				100.00000	0.00000	101.84490				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	103.45538				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	100.27600				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	101.31444				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	101.47678				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.90057				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	100.22057				0.00	0	0
Total CGR31 SPOT										0.00	0	0
Total For CGR31										0.00	0	0
CIG04 On 30/06/2018 Spot Bond				100.00000	0.00000	100.16796				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	100.17449				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	101.08802				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	102.75967				0.00	0	0
Total CIG07 SPOT										0.00	0	0
Total For CIG07										0.00	0	0
CIG09L On 07/06/2019 Spot Bond			100.00000	31.31549	100.00000	31.23963				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	101.85501				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	101.90263				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	101.97867				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	22.44893	100.00000	22.39455				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	22.44893	100.00000	22.39455				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLA2U SPOT										0.00	0	0
Total For CLA2U										0.00	0	0
CLA3U On 21/11/2019 Spot Bond			100.00000	22.44893	100.00000	22.39455				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	24.82622	100.00000	24.76608				0.00	0	0
Total CLC1U SPOT										0.00	0	0
Total For CLC1U										0.00	0	0
CLN18 On 01/07/2021 Spot Bond			10.11000	100.16093	10.11000	100.13409				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN19 On 29/08/2021 Spot Bond			3.14000	140.32348	3.14000	140.23714				0.00	0	0
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN19 On 13/09/2021 Spot Bond			3.74500	98.49687	3.74500	136.30851				0.00	0	0
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN23 On 25/11/2020 Spot Bond			10.00000	109.38400	10.00000	109.35600				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	109.38400	10.00000	109.35600				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	97.50093	13.50000	97.46574				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	103.41434	9.35000	103.38823				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			9.48500	102.92970	9.48500	102.90378				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	101.46612				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN288 SPOT										0.00	0	0
Total For CLN288										0.00	0	0
CLN288 On 30/08/2017 Spot Bond				100.00000	0.00000	100.97882				0.00	0	0
Total CLN289 SPOT										0.00	0	0
Total For CLN289										0.00	0	0
CLN289 On 25/11/2020 Spot Bond			10.00000	109.38400	10.00000	109.35600				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN292 On 20/12/2017 Spot Bond				100.00000	0.00000	100.45099				0.00	0	0
Total CLN296 SPOT										0.00	0	0
Total For CLN296										0.00	0	0
CLN296 On 20/12/2017 Spot Bond				100.00000	0.00000	154.95526				0.00	0	0
Total CLN301 SPOT										0.00	0	0
Total For CLN301										0.00	0	0
CLN301 On 20/12/2017 Spot Bond				100.00000	0.00000	100.66725				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	101.44797				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			11.08000	95.27748	11.08000	95.24956				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			11.60000	96.66962	11.60000	96.64001				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN315 On 20/03/2023 Spot Bond				100.00000	0.00000	100.45740				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN317 On 14/11/2022 Spot Bond				100.00000	0.00000	101.41980				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	101.88089				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	101.81942				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	101.60495	8.80500	101.58117				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	101.89681				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	100.42531				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	100.43175				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	100.45646				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	100.60227				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	100.46952				0.00	0	0
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0
CLN332 On 20/09/2018 Spot Bond				100.00000	0.00000	133.74741				0.00	0	0
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN337 On 28/07/2017 Spot Bond				100.00000	0.00000	101.81532				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN339 SPOT										0.00	0	0
Total For CLN339										0.00	0	0
CLN34(On 20/12/2018 Spot Bond				100.00000	0.00000	101.27638				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN34(On 20/12/2023 Spot Bond				100.00000	0.00000	100.48636				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN34(On 20/12/2018 Spot Bond				100.00000	0.00000	100.38786				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN34(On 20/12/2023 Spot Bond				100.00000	0.00000	99.53650				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN34(On 28/07/2017 Spot Bond				100.00000	0.00000	101.80028				0.00	0	0
Total CLN346 SPOT										0.00	0	0
Total For CLN346										0.00	0	0
CLN35(On 28/10/2018 Spot Bond				100.00000	0.00000	101.70423				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN35(On 30/04/2018 Spot Bond				100.00000	0.00000	101.69557				0.00	0	0
Total CLN358 SPOT										0.00	0	0
Total For CLN358										0.00	0	0
CLN35(On 24/07/2017 Spot Bond				100.00000	0.00000	101.87093				0.00	0	0
Total CLN359 SPOT										0.00	0	0
Total For CLN359										0.00	0	0
CLN36(On 20/03/2019 Spot Bond				100.00000	0.00000	100.37846				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN36(On 20/03/2024 Spot Bond			10.26000	104.47420	10.26000	104.44579				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN36(On 20/03/2024 Spot Bond				100.00000	0.00000	100.40734				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN36(On 06/08/2023 Spot Bond				100.00000	0.00000	101.78113				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN364 On 20/03/2024 Spot Bond			12.40000	106.38678	12.40000	106.35201				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	101.84513				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			12.43000	106.49188	12.43000	106.45641				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	100.12442				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	101.91720				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	82.70642				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	100.40194				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	100.40924				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	100.40940				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN374 On 20/03/2021 Spot Bond			9.58500	103.80032	9.58500	103.77391				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN376 On 20/06/2019 Spot Bond				100.00000	0.00000	96.92132				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	101.08731	10.98000	101.05795				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN38(On 20/09/2024 Spot Bond			11.00000	103.22254	11.00000	103.19251				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN38(On 20/03/2021 Spot Bond				100.00000	0.00000	100.45190				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN38(On 22/07/2017 Spot Bond				100.00000	0.00000	101.78133				0.00	0	0
Total CLN383 SPOT										0.00	0	0
Total For CLN383										0.00	0	0
CLN38(On 20/09/2024 Spot Bond			12.19000	102.79228	12.19000	102.75923				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN38(On 20/09/2024 Spot Bond				100.00000	0.00000	100.48962				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN38(On 20/03/2021 Spot Bond				100.00000	0.00000	100.40911				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN38(On 26/01/2021 Spot Bond				100.00000	0.00000	102.02336				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN38(On 20/09/2019 Spot Bond				100.00000	0.00000	100.43295				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN39(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
CLN39(On 20/09/2022 Spot Bond				100.00000	0.00000	100.41138				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN39(On 02/03/2018 Spot Bond				100.00000	0.00000	100.83920				0.00	0	0
Total CLN395 SPOT										0.00	0	0
Total For CLN395										0.00	0	0
CLN39(On 20/03/2020 Spot Bond				100.00000	0.00000	100.44159				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN396 SPOT										0.00	0	0
Total For CLN396										0.00	0	0
CLN397 On 20/06/2020 Spot Bond				100.00000	0.00000	101.03722				0.00	0	0
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN398 On 14/11/2022 Spot Bond				100.00000	0.00000	101.37472				0.00	0	0
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN399 On 14/11/2022 Spot Bond				100.00000	0.00000	101.36768				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN400 On 20/06/2020 Spot Bond				100.00000	0.00000	100.41127				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN401 On 21/02/2018 Spot Bond				100.00000	0.00000	101.41063				0.00	0	0
Total CLN401 SPOT										0.00	0	0
Total For CLN401										0.00	0	0
CLN402 On 20/06/2020 Spot Bond				100.00000	0.00000	98.25000				0.00	0	0
Total CLN402 SPOT										0.00	0	0
Total For CLN402										0.00	0	0
CLN403 On 20/06/2020 Spot Bond				100.00000	0.00000	100.41341				0.00	0	0
Total CLN403 SPOT										0.00	0	0
Total For CLN403										0.00	0	0
CLN404 On 18/07/2020 Spot Bond				100.00000	0.00000	102.35670				0.00	0	0
Total CLN404 SPOT										0.00	0	0
Total For CLN404										0.00	0	0
CLN405 On 20/09/2020 Spot Bond				100.00000	0.00000	100.45197				0.00	0	0
Total CLN405 SPOT										0.00	0	0
Total For CLN405										0.00	0	0
CLN406 On 20/09/2020 Spot Bond				100.00000	0.00000	100.45410				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN407 On 18/07/2020 Spot Bond				100.00000	0.00000	102.36747				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN408 On 20/09/2020 Spot Bond				100.00000	0.00000	100.44769				0.00	0	0
Total CLN408 SPOT										0.00	0	0
Total For CLN408										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.52880				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	100.46907				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	102.50753				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	101.18000	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	100.37786				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN418 On 20/12/2020 Spot Bond				100.00000	0.00000	100.49046				0.00	0	0
Total CLN419 SPOT										0.00	0	0
Total For CLN419										0.00	0	0
CLN419 On 18/04/2028 Spot Bond			7.01000	48.17050	7.01000	48.16156				0.00	0	0
Total CLN42 SPOT										0.00	0	0
Total For CLN42										0.00	0	0
CLN42 On 20/12/2020 Spot Bond				100.00000	0.00000	100.49473				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN420 On 26/01/2021 Spot Bond				100.00000	0.00000	102.49459				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN421 On 20/12/2020 Spot Bond				100.00000	0.00000	110.54730				0.00	0	0
Total CLN422 SPOT										0.00	0	0
Total For CLN422										0.00	0	0
CLN422 On 20/12/2020 Spot Bond				100.00000	0.00000	106.51000				0.00	0	0
Total CLN423 SPOT										0.00	0	0
Total For CLN423										0.00	0	0
CLN423 On 20/12/2020 Spot Bond				100.00000	0.00000	107.56110				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN424 SPOT										0.00	0	0
Total For CLN424										0.00	0	0
CLN424 On 20/12/2020 Spot Bond				100.00000	0.00000	103.38488				0.00	0	0
Total CLN425 SPOT										0.00	0	0
Total For CLN425										0.00	0	0
CLN425 On 20/12/2020 Spot Bond				100.00000	0.00000	107.33250				0.00	0	0
Total CLN426 SPOT										0.00	0	0
Total For CLN426										0.00	0	0
CLN426 On 20/12/2018 Spot Bond				100.00000	0.00000	102.49292				0.00	0	0
Total CLN427 SPOT										0.00	0	0
Total For CLN427										0.00	0	0
CLN427 On 15/11/2020 Spot Bond				100.00000	0.00000	101.41946				0.00	0	0
Total CLN428 SPOT										0.00	0	0
Total For CLN428										0.00	0	0
CLN428 On 20/12/2020 Spot Bond				100.00000	0.00000	100.57993				0.00	0	0
Total CLN429 SPOT										0.00	0	0
Total For CLN429										0.00	0	0
CLN429 On 20/12/2020 Spot Bond				100.00000	0.00000	118.72054				0.00	0	0
Total CLN430 SPOT										0.00	0	0
Total For CLN430										0.00	0	0
CLN430 On 20/12/2020 Spot Bond				100.00000	0.00000	116.14307				0.00	0	0
Total CLN431 SPOT										0.00	0	0
Total For CLN431										0.00	0	0
CLN431 On 20/12/2020 Spot Bond				100.00000	0.00000	115.25712				0.00	0	0
Total CLN432 SPOT										0.00	0	0
Total For CLN432										0.00	0	0
CLN432 On 20/12/2020 Spot Bond				100.00000	0.00000	121.52148				0.00	0	0
Total CLN433 SPOT										0.00	0	0
Total For CLN433										0.00	0	0
CLN433 On 20/12/2020 Spot Bond				100.00000	0.00000	119.54812				0.00	0	0
Total CLN434 SPOT										0.00	0	0
Total For CLN434										0.00	0	0
CLN434 On 20/12/2020 Spot Bond				100.00000	0.00000	100.44986				0.00	0	0
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0
CLN436 On 20/12/2020 Spot Bond				100.00000	0.00000	100.43060				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN437 On 03/02/2021 Spot Bond				100.00000	0.00000	101.73859				0.00	0	0
Total CLN439 SPOT										0.00	0	0
Total For CLN439										0.00	0	0
CLN439 On 20/03/2021 Spot Bond				100.00000	0.00000	120.69164				0.00	0	0
Total CLN440 SPOT										0.00	0	0
Total For CLN440										0.00	0	0
CLN440 On 20/03/2021 Spot Bond				100.00000	0.00000	100.79098				0.00	0	0
Total CLN441 SPOT										0.00	0	0
Total For CLN441										0.00	0	0
CLN441 On 23/05/2021 Spot Bond				100.00000	0.00000	101.23648				0.00	0	0
Total CLN444 SPOT										0.00	0	0
Total For CLN444										0.00	0	0
CLN444 On 24/05/2021 Spot Bond			10.18500	104.97417	10.18500	104.94583				0.00	0	0
Total CLN445 SPOT										0.00	0	0
Total For CLN445										0.00	0	0
CLN445 On 31/01/2022 Spot Bond			4.44500	137.66936	4.44500	137.64830				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			6.35000	98.91987	6.35000	98.89967				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			5.99000	101.32519	5.99000	101.30547				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	101.19707				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	100.50430				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	101.32900				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	101.02057				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN458 SPOT										0.00	0	0
Total For CLN458										0.00	0	0
CLN46(On 29/11/2021 Spot Bond				100.00000	0.00000	101.01032				0.00	0	0
Total CLN460 SPOT										0.00	0	0
Total For CLN460										0.00	0	0
CLN46(On 15/02/2022 Spot Bond				100.00000	0.00000	101.51517				0.00	0	3,590,000,000
Total CLN461 SPOT										0.00	0	3,590,000,000
Total For CLN461										0.00	0	3,590,000,000
CLN46(On 16/02/2022 Spot Bond			10.75500	105.32968	10.75500	105.29921				0.00	0	0
Total CLN462 SPOT										0.00	0	0
Total For CLN462										0.00	0	0
CLN46(On 23/02/2018 Spot Bond				100.00000	0.00000	101.10868				0.00	62,000,000	31,000,000
Total CLN463 SPOT										0.00	62,000,000	31,000,000
Total For CLN463										0.00	62,000,000	31,000,000
CLN46(On 13/03/2022 Spot Bond			10.01000	103.27009	10.01000	103.24269				0.00	0	0
Total CLN464 SPOT										0.00	0	0
Total For CLN464										0.00	0	0
CLN46(On 14/03/2020 Spot Bond				100.00000	0.00000	100.54814				0.00	0	0
Total CLN465 SPOT										0.00	0	0
Total For CLN465										0.00	0	0
CLN46(On 21/02/2024 Spot Bond				100.00000	0.00000	101.22210				0.00	0	0
Total CLN466 SPOT										0.00	0	0
Total For CLN466										0.00	0	0
CLN46(On 27/03/2020 Spot Bond				100.00000	0.00000	100.21692				0.00	0	0
Total CLN467 SPOT										0.00	0	0
Total For CLN467										0.00	0	0
CLN46(On 28/03/2020 Spot Bond				100.00000	0.00000	100.19811				0.00	0	0
Total CLN468 SPOT										0.00	0	0
Total For CLN468										0.00	0	0
CLN46(On 28/03/2022 Spot Bond				100.00000	0.00000	100.20683				0.00	0	0
Total CLN469 SPOT										0.00	0	0
Total For CLN469										0.00	0	0
CLN47(On 07/05/2018 Spot Bond				100.00000	0.00000	101.48333				0.00	0	0
Total CLN470 SPOT										0.00	0	0
Total For CLN470										0.00	0	0
CLN47(On 17/05/2019 Spot Bond				100.00000	0.00000	101.34758				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.43985				0.00	0	3,300,000,000
Total CLN472 SPOT										0.00	0	3,300,000,000
Total For CLN472										0.00	0	3,300,000,000
CLN472 On 05/10/2022 Spot Bond				100.00000	0.00000	100.02517				0.00	0	0
Total CLN473 SPOT										0.00	0	0
Total For CLN473										0.00	0	0
CLN473 On 05/10/2022 Spot Bond			10.21000	100.38534	10.21000	100.34568				0.00	0	0
Total CLN474 SPOT										0.00	0	0
Total For CLN474										0.00	0	0
CLN474 On 23/06/2021 Spot Bond				100.00000	0.00000	100.94298				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	100.45410				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	12.21984	100.00000	12.18910				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			10.06500	99.34372	10.06500	97.54617				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	100.20207				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	17.64064	100.00000	17.58434				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	100.26366				0.00	0	0
Total CLN481 SPOT										0.00	0	0
Total For CLN481										0.00	0	0
CLN481 On 20/05/2021 Spot Bond				100.00000	0.00000	100.18780				0.00	0	0
Total CLN482 SPOT										0.00	0	0
Total For CLN482										0.00	0	0
CLN482 On 20/05/2021 Spot Bond				100.00000	0.00000	100.18951				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN483 SPOT										0.00	0	0
Total For CLN483										0.00	0	0
CLN55 On 18/04/2028 Spot Bond				100.00000	0.00000	204.82938				0.00	0	0
Total CLN55 SPOT										0.00	0	0
Total For CLN55										0.00	0	0
CLN61 On 02/03/2028 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN61 SPOT										0.00	0	0
Total For CLN61										0.00	0	0
CLN81 On 18/04/2028 Spot Bond			9.21500	94.36831	9.21500	94.34508				0.00	0	0
Total CLN81 SPOT										0.00	0	0
Total For CLN81										0.00	0	0
CLN88 On 28/04/2028 Spot Bond			8.83000	40.06939	8.83000	176.53455				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			8.83000	40.60239	8.83000	177.07599				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	99.89997				0.00	0	0
Total CLNF08 SPOT										0.00	0	0
Total For CLNF08										0.00	0	0
CLNF10 On 24/07/2017 Spot Bond				100.00000	0.00000	101.88089				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	100.38407				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	100.40080				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	100.84399				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	100.40074				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	100.41555				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	101.46624			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	99.71638			0.00	0	0
Total COH002 SPOT									0.00	0	0
Total For COH002									0.00	0	0
COJ04 On 05/06/2018 Spot Bond			8.52000	101.18644	8.52000	101.16337		15,336,000,000,000.00	1,800,000,000	900,000,000	
Total COJ04 SPOT								15,336,000,000,000.00	1,800,000,000	900,000,000	
Total For COJ04								15,336,000,000,000.00	1,800,000,000	900,000,000	
COJ05 On 05/06/2023 Spot Bond			9.43500	113.38381	9.43500	113.35525		18,870,000,000,000.00	2,000,000,000	1,500,000,000	
Total COJ05 SPOT								18,870,000,000,000.00	2,000,000,000	1,500,000,000	
Total For COJ05								18,870,000,000,000.00	2,000,000,000	1,500,000,000	
COJ07 On 23/03/2021 Spot Bond			9.79500	106.07839	9.79500	106.05083		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			10.81000	104.10160	10.81000	104.07166		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			10.15000	100.90921	10.15000	100.88192		8,221,500,000,000.00	810,000,000	510,000,000	
Total COJG01 SPOT								8,221,500,000,000.00	810,000,000	510,000,000	
Total For COJG01								8,221,500,000,000.00	810,000,000	510,000,000	
COT01 On 03/04/2023 Spot Bond			10.32500	97.17087	10.32500	97.14415		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			11.54000	94.47997	11.54000	94.45101		4,616,000,000,000.00	400,000,000	100,000,000	
Total COT02 SPOT								4,616,000,000,000.00	400,000,000	100,000,000	
Total For COT02								4,616,000,000,000.00	400,000,000	100,000,000	
COT03 On 05/06/2028 Spot Bond			11.56000	87.97101	11.56000	87.94400		0.00	0	0	
Total COT03 SPOT								0.00	0	0	
Total For COT03								0.00	0	0	
CPV01 On 30/06/2029 Spot Bond			11.56000	96.61964	11.56000	96.59014		0.00	0	0	
Total CPV01 SPOT								0.00	0	0	
Total For CPV01								0.00	0	0	
CS001 On 31/03/2018 Spot Bond				100.00000	0.00000	100.14793		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.41830				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	100.10510				0.00	0	0
Total CS003 SPOT										0.00	0	0
Total For CS003										0.00	0	0
CSA04I On 06/06/2020 Spot Bond			100.00000	20.77015	100.00000	20.70530				0.00	0	0
Total CSA04U SPOT										0.00	0	0
Total For CSA04U										0.00	0	0
CSD04I On 06/06/2020 Spot Bond			100.00000	19.29927	100.00000	19.23901				0.00	0	0
Total CSD04U SPOT										0.00	0	0
Total For CSD04U										0.00	0	0
DEN38I On 10/06/2018 Spot Bond			100.00000	58.79434	100.00000	58.65191				0.00	0	0
Total DEN38U SPOT										0.00	0	0
Total For DEN38U										0.00	0	0
DEN40I On 10/06/2018 Spot Bond			100.00000	59.16324	100.00000	59.01990				0.00	0	0
Total DEN40U SPOT										0.00	0	0
Total For DEN40U										0.00	0	0
DENG4 On 29/09/2017 Spot Bond			8.24500	101.50398	8.24500	101.48149				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	101.82249	6.86000	101.80365				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	100.87487				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	100.31588				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	100.87487				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	100.87487				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	98.78256			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	99.90300			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	99.45355	100.00000	99.18256			0.00	0	0
DLTB03 On 09/10/2017 Spot Bond			100.00000	99.45355	100.00000	99.18256			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	94.34424	100.00000	94.10478			0.00	0	0
Total DNG60U SPOT									0.00	0	0
Total For DNG60U									0.00	0	0
DOL003 On 20/09/2018 Spot Bond				100.00000	0.00000	100.51858			0.00	0	0
Total DOL003 SPOT									0.00	0	0
Total For DOL003									0.00	0	0
DOL004 On 24/01/2019 Spot Bond				100.00000	0.00000	102.82482			0.00	0	0
Total DOL004 SPOT									0.00	0	0
Total For DOL004									0.00	0	0
DOL009 On 20/12/2019 Spot Bond				100.00000	0.00000	69.24029			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			9.35500	99.40659	9.35500	99.38177			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			8.90500	105.13551	8.90500	105.11021		1,889,641,000,000.00	212,200,000	951,500,000	
Total DV22 SPOT								1,889,641,000,000.00	212,200,000	951,500,000	
Total For DV22								1,889,641,000,000.00	212,200,000	951,500,000	
DV22/R On 07/02/2020 Spot Bond			100.00000	24.34833	100.00000	24.29385		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			9.78000	104.50370	9.78000	104.47615		4,187,796,000,000.00	428,200,000	214,100,000	
Total DV23 SPOT								4,187,796,000,000.00	428,200,000	214,100,000	
Total For DV23								4,187,796,000,000.00	428,200,000	214,100,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV23/R On 27/02/2023 Spot Bond			100.00000	14.30872	100.00000	14.27671			0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	14.30872	100.00000	14.27671			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			9.86000	102.88781	9.86000	102.86046		11,832,000,000.00		1,200,000	600,000
Total DV24 SPOT								11,832,000,000.00		1,200,000	600,000
Total For DV24								11,832,000,000.00		1,200,000	600,000
DV24/R On 18/02/2024 Spot Bond			9.69000	103.70023	9.69000	103.67314		0.00		0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	103.70023	9.69000	103.67314		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			11.21500	96.71043	11.21500	96.68129		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	103.85591	10.10000	103.82765		0.00		0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	103.85591	10.10000	103.82765		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	100.93383		0.00		0	0
Total DVC027 SPOT								0.00		0	0
Total For DVC027								0.00		0	0
DVC02 On 19/02/2018 Spot Bond				100.00000	0.00000	101.12519		0.00		0	102,000,000
Total DVC028 SPOT								0.00		0	102,000,000
Total For DVC028								0.00		0	102,000,000
DVC25 On 29/08/2017 Spot Bond				100.00000	0.00000	100.89895		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	100.88210		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	100.10037		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	101.52934		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	100.92833		0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DVF20 SPOT									0.00	0	0
Total For DVF20									0.00	0	0
DVF20I On 28/03/2020 Spot Bond				100.00000	0.00000	100.18635			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	100.96110			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	100.30775			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			8.57500	118.84767	8.57500	118.82011		60,321,695,000.00	7,034,600	104,882,700	
Total E170 SPOT								60,321,695,000.00	7,034,600	104,882,700	
Total For E170								60,321,695,000.00	7,034,600	104,882,700	
E170/R On 01/08/2020 Spot Bond			100.00000	26.32746	100.00000	26.26856		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			9.29500	103.81732	9.29500	103.79169		0.00	0	0	
Total ECN20 SPOT								0.00	0	0	
Total For ECN20								0.00	0	0	
ECN22 On 14/03/2022 Spot Bond			9.39500	104.34208	9.39500	104.31605		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			9.80000	103.80482	9.80000	103.77784		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	104.38680	3.58000	104.37344		0.00	0	0	
Total ECN32 SPOT								0.00	0	0	
Total For ECN32								0.00	0	0	
EFS00E On 23/10/2023 Spot Bond				100.00000	0.00000	102.43577		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	101.96696		0.00	0	0	
Total EFS0A2 SPOT								0.00	0	0	
Total For EFS0A2								0.00	0	0	
EFS0CI On 28/10/2023 Spot Bond			100.00000	19.73724	100.00000	19.68890		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EFS0CU SPOT										0.00	0	0
Total For EFS0CU										0.00	0	0
EL037 On 31/01/2037 Spot Bond			3.15000	101.04373	3.15000	101.03181				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	116.06883	2.25000	116.05799				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	126.48111	3.22000	126.46615				0.00	0	0
Total EL28 SPOT										0.00	0	0
Total For EL28										0.00	0	0
EL29 On 19/11/2029 Spot Bond			3.23000	113.06244	3.23000	113.04903				0.00	0	0
Total EL29 SPOT										0.00	0	0
Total For EL29										0.00	0	0
EL30 On 29/07/2030 Spot Bond			3.25000	112.83453	3.25000	112.82092				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	104.27028	3.22000	104.25790				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	101.75789	3.14000	101.74591				0.00	0	0
Total EL36 SPOT										0.00	0	0
Total For EL36										0.00	0	0
EL36/I2 On 31/01/2036 Spot Bond			2.25000	116.06883	2.25000	116.05799				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			9.38500	107.71689	9.38500	107.68960				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			9.46500	107.23303	9.46500	107.20608				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			10.61000	99.04653	10.61000	99.01871				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			11.00000	89.73966	11.00000	94.24148				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EMM04 SPOT										0.00	0	0
Total For EMM04										0.00	0	0
EMM05 On 17/04/2029 Spot Bond			11.26500	98.49623	11.26500	99.87848				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			10.71000	97.95928	10.71000	98.90753				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	100.94437				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	101.78233				0.00	0	0
Total EPF004 SPOT										0.00	0	0
Total For EPF004										0.00	0	0
EPF006 On 19/08/2018 Spot Bond				100.00000	0.00000	101.17344				0.00	0	0
Total EPF006 SPOT										0.00	0	0
Total For EPF006										0.00	0	0
EPF007 On 02/09/2020 Spot Bond				100.00000	0.00000	100.84817				0.00	0	0
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF009 On 12/09/2019 Spot Bond				100.00000	0.00000	100.70352				0.00	0	0
Total EPF008 SPOT										0.00	0	0
Total For EPF008										0.00	0	0
EPF005 On 30/03/2018 Spot Bond				100.00000	0.00000	100.13918				0.00	0	0
Total EPF009 SPOT										0.00	0	0
Total For EPF009										0.00	0	0
EPF010 On 07/11/2019 Spot Bond				100.00000	0.00000	101.48968				0.00	0	0
Total EPF010 SPOT										0.00	0	0
Total For EPF010										0.00	0	0
EPF011 On 12/06/2020 Spot Bond				100.00000	0.00000	100.61685				0.00	0	0
Total EPF011 SPOT										0.00	0	0
Total For EPF011										0.00	0	0
EPF01U On 01/09/2018 Spot Bond			100.00000	35.75784	100.00000	35.67121				0.00	0	0
Total EPF01U SPOT										0.00	0	0
Total For EPF01U										0.00	0	0
EPF02L On 01/09/2019 Spot Bond			100.00000	14.64641	100.00000	14.61093				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPF02U SPOT										0.00	0	0
Total For EPF02U										0.00	0	0
EPFC2 On 06/09/2017 Spot Bond				100.00000	0.00000	100.71125				0.00	0	0
Total EPFC27 SPOT										0.00	0	0
Total For EPFC27										0.00	0	0
EPFC2 On 06/11/2017 Spot Bond				100.00000	0.00000	101.38872				0.00	0	0
Total EPFC29 SPOT										0.00	0	0
Total For EPFC29										0.00	0	0
EPFC3 On 02/03/2018 Spot Bond				100.00000	0.00000	100.70783				0.00	0	0
Total EPFC30 SPOT										0.00	0	0
Total For EPFC30										0.00	0	0
EPFC3 On 06/09/2017 Spot Bond				100.00000	0.00000	102.78260				0.00	0	0
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	101.38738				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	34.57422	100.00000	34.48955				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	95.34690				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			12.55500	99.33699	12.55500	99.30393				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	98.77674				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	39.26017	100.00000	39.16506				0.00	0	0
EQS08 On 04/10/2018 Spot Bond			100.00000	39.34483	100.00000	39.24951				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ERS3B On 17/08/2019 Spot Bond				100.00000	0.00000	101.27484				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	101.28522				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	101.34251				0.00	0	0
Total ERS3C4 SPOT										0.00	0	0
Total For ERS3C4										0.00	0	0
ERS3C On 17/05/2019 Spot Bond				100.00000	0.00000	101.41912				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 ERSA12 SPOT										0.00	0	0
Total For ERSA12										0.00	0	0
ERSA1:On 25/11/2020 Spot Bond			10.00000	109.38400	10.00000	109.35600				0.00	0	0
Total ERSA12/JIBAR SPOT										0.00	0	0
Total For ERSA12/JIBAR										0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERSA14 SPOT										0.00	0	0
Total For ERSA14										0.00	0	0
ERSA1:On 17/08/2017 Spot Bond				100.00000	0.00000	101.22764				0.00	0	0
Total ERSA15 SPOT										0.00	0	0
Total For ERSA15										0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERSA16 SPOT										0.00	0	0
Total For ERSA16										0.00	0	0
ERSA1:On 17/08/2018 Spot Bond				100.00000	0.00000	101.09697				0.00	0	0
Total ERSA17 SPOT										0.00	0	0
Total For ERSA17										0.00	0	0
ERSA1:On 17/08/2017 Spot Bond				100.00000	0.00000	101.18018				0.00	0	0
Total ERSA18 SPOT										0.00	0	0
Total For ERSA18										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA1' On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ERSA19 SPOT									0.00	0	0
Total For ERSA19									0.00	0	0
ERSA2' On 17/08/2018 Spot Bond				100.00000	0.00000	101.43830			0.00	0	0
Total ERSA20 SPOT									0.00	0	0
Total For ERSA20									0.00	0	0
ERSA2 On 17/08/2020 Spot Bond				100.00000	0.00000	100.84403			0.00	0	0
Total ERSA21 SPOT									0.00	0	0
Total For ERSA21									0.00	0	0
ERSA2' On 17/05/2019 Spot Bond				100.00000	0.00000	101.68738			0.00	0	0
Total ERSA22 SPOT									0.00	0	0
Total For ERSA22									0.00	0	0
ERSA2' On 17/08/2019 Spot Bond				100.00000	0.00000	101.26130			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			8.42500	102.56367	8.42500	102.54055		546,084,910,000,000.00	64,817,200,000	41,408,600,000	
Total ES18 SPOT								16,084,910,000,000.00	64,817,200,000	41,408,600,000	
Total For ES18								16,084,910,000,000.00	64,817,200,000	41,408,600,000	
ES18/R On 20/04/2018 Spot Bond			9.25000	101.94577	9.25000	101.92059		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			9.19000	107.95342	9.19000	107.92664		124,263,504,000.00	13,521,600	785,015,400	
Total ES23 SPOT								124,263,504,000.00	13,521,600	785,015,400	
Total For ES23								124,263,504,000.00	13,521,600	785,015,400	
ES23/R On 25/01/2023 Spot Bond			10.00000	104.49176	10.00000	104.46361		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			9.95000	89.96438	9.95000	89.94051		41,710,356,220,000.00	4,191,995,600	12,395,997,800	
Total ES26 SPOT								11,710,356,220,000.00	4,191,995,600	12,395,997,800	
Total For ES26								11,710,356,220,000.00	4,191,995,600	12,395,997,800	
ES26/R On 02/04/2026 Spot Bond			7.85000	102.04017	7.85000	102.01870		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			10.85000	77.00513	10.90000	76.68001		2,802,424,800,000.00	258,288,000	56,359,225,600	
Total ES33 SPOT								2,802,424,800,000.00	258,288,000	56,359,225,600	
Total For ES33								2,802,424,800,000.00	258,288,000	56,359,225,600	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33/R On 15/09/2033 Spot Bond			7.50000	102.30708	7.50000	102.28661			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			11.06500	80.09058	11.06500	80.06701		118,813,757,000.00		10,737,800	15,917,653,200
Total ES42 SPOT								118,813,757,000.00		10,737,800	15,917,653,200
Total For ES42								118,813,757,000.00		10,737,800	15,917,653,200
ES42/R On 25/04/2042 Spot Bond			8.50000	101.67418	8.50000	101.65105		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	99.63512		0.00		0	0
Total EXX02 SPOT								0.00		0	0
Total For EXX02								0.00		0	0
FBJ20Z On 20/03/2020 Spot Bond				100.00000	0.00000	100.40293		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	100.41562		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	45.56430	100.00000	45.45393		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	24.93472	100.00000	24.87431		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	16.60485	100.00000	16.56462		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	13.29551	100.00000	13.26331		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	13.65340	100.00000	13.62032		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	10.83631	100.00000	10.81006		0.00		0	0
Total FIF06U SPOT								0.00		0	0
Total For FIF06U								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FIFB04 On 21/11/2017 Spot Bond				100.00000	0.00000	101.13098				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	101.03328				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	100.94948				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	100.91776				0.00	0	0
Total FIFB08 SPOT										0.00	0	0
Total For FIFB08										0.00	0	0
FIFB09 On 27/06/2019 Spot Bond				100.00000	0.00000	100.22395				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	100.90358				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	101.48481				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	101.31853				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	5.55477	100.00000	5.54377				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	0.42444	100.00000	0.42341				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	0.42444	100.00000	0.42341				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	12.39816	100.00000	12.36813				0.00	0	0
Total FR002U SPOT										0.00	0	0
Total For FR002U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FR003L On 02/08/2023 Spot Bond			100.00000	12.07664	100.00000	12.04739				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
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			9.35500	99.22453	9.35500	99.19976			6,735,600,000,000.00	720,000,000	370,000,000	
Total FRB05 SPOT									6,735,600,000,000.00	720,000,000	370,000,000	
Total For FRB05									6,735,600,000,000.00	720,000,000	370,000,000	
FRB11 On 11/12/2017 Spot Bond				100.00000	0.00000	101.22406				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	101.33668				0.00	0	0
Total FRB12 SPOT										0.00	0	0
Total For FRB12										0.00	0	0
FRB13 On 02/06/2021 Spot Bond				100.00000	0.00000	97.71917				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			10.78500	98.48731	10.78500	98.45906				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	102.63686				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	100.78272				0.00	0	10,000,000
Total FRB16 SPOT										0.00	0	10,000,000
Total For FRB16										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
FRB17 On 08/01/2022 Spot Bond				100.00000	0.00000	99.83284			0.00	5,000,000,000	2,500,000,000
Total FRB17 SPOT									0.00	5,000,000,000	2,500,000,000
Total For FRB17									0.00	5,000,000,000	2,500,000,000
FRB17/ On 08/01/2027 Spot Bond			100.00000	10.89177	100.00000	10.86509			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	104.61779			0.00	0	10,000,000
Total FRB18 SPOT									0.00	0	10,000,000
Total For FRB18									0.00	0	10,000,000
FRB19 On 14/04/2021 Spot Bond			11.48500	105.36379	11.48500	105.33165			0.00	0	0
Total FRB19 SPOT									0.00	0	0
Total For FRB19									0.00	0	0
FRB20 On 15/04/2026 Spot Bond				100.00000	0.00000	104.00132			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	101.33025			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	100.86697			0.00	0	510,000,000
Total FRB22 SPOT									0.00	0	510,000,000
Total For FRB22									0.00	0	510,000,000
FRBC2 On 21/12/2018 Spot Bond			10.36500	102.67123	10.36500	102.64288			0.00	0	0
Total FRBC21 SPOT									0.00	0	0
Total For FRBC21									0.00	0	0
FRBC2 On 21/12/2018 Spot Bond				100.00000	0.00000	102.39301			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			3.34500	144.14827	3.34500	144.13052			0.00	0	10,000,000
Total FRBI22 SPOT									0.00	0	10,000,000
Total For FRBI22									0.00	0	10,000,000
FRBI23 On 07/12/2023 Spot Bond			3.74000	110.40750	3.74000	274.34169			0.00	0	160,000,000
Total FRBI23 SPOT									0.00	0	160,000,000
Total For FRBI23									0.00	0	160,000,000
FRBI25 On 31/01/2025 Spot Bond			3.75000	110.89052	3.75000	117.85996			0.00	0	0
Total FRBI25 SPOT									0.00	0	0
Total For FRBI25									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRBI28 On 31/03/2028 Spot Bond			4.11000	87.69492	4.11000	158.77551				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	90.78356	4.26000	191.00973				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			4.36500	87.03637	4.36500	87.31542				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			4.40000	88.12907	4.40000	88.11378				0.00	0	0
Total FRBI50 SPOT										0.00	0	0
Total For FRBI50										0.00	0	0
FRBZ01 On 30/11/2020 Spot Bond			8.93000	74.76503	8.93000	74.56573				0.00	0	0
Total FRBZ01 SPOT										0.00	0	0
Total For FRBZ01										0.00	0	0
FRBZ02 On 28/10/2024 Spot Bond			10.05000	49.65853	10.05000	49.08358				0.00	0	0
Total FRBZ02 SPOT										0.00	0	0
Total For FRBZ02										0.00	0	0
FRBZ03 On 10/12/2024 Spot Bond			10.08000	49.00213	10.08000	48.41351				0.00	0	0
Total FRBZ03 SPOT										0.00	0	0
Total For FRBZ03										0.00	0	0
FRC05U On 13/10/2017 Spot Bond			100.00000	100.60837	100.00000	100.33719				0.00	0	0
Total FRC05U SPOT										0.00	0	0
Total For FRC05U										0.00	0	0
FRC06U On 31/12/2017 Spot Bond			100.00000	83.18587	100.00000	83.00264				0.00	0	0
Total FRC06U SPOT										0.00	0	0
Total For FRC06U										0.00	0	0
FRC107 On 03/06/2021 Spot Bond				100.00000	0.00000	100.98985				0.00	0	0
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0
FRC125 On 20/09/2017 Spot Bond			6.00000	100.28272	6.00000	100.00000				0.00	0	0
Total FRC125 SPOT										0.00	0	0
Total For FRC125										0.00	0	0
FRC126 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC127 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
FRC129 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
FRC130 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
FRC131 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
FRC132 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
FRC133 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
FRC134 On 20/09/2017 Spot Bond				100.00000	0.00000	100.56550			0.00	0	0
Total FRC134 SPOT									0.00	0	0
Total For FRC134									0.00	0	0
FRC136 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
FRC137 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
FRC138 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
FRC139 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
FRC140 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.41018				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	101.86680				0.00	0	0
Total FRC145 SPOT										0.00	0	0
Total For FRC145										0.00	0	0
FRC15: On 20/09/2017 Spot Bond				100.00000	0.00000	100.44452				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	99.79229	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	100.44885				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	100.41494				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	100.42653				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	100.53999				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	100.42009				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	85.68379	13.22500	85.65350				0.00	0	0
Total FRC162 SPOT										0.00	0	0
Total For FRC162										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	100.39958				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	100.40001				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	100.55534				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	100.37925				0.00	0	0
Total FRC168 SPOT										0.00	0	0
Total For FRC168										0.00	0	0
FRC16: On 31/01/2025 Spot Bond			4.44500	108.67461	4.44500	112.41580				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	100.43089				0.00	0	0
Total FRC170 SPOT										0.00	0	0
Total For FRC170										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	100.41735				0.00	0	0
Total FRC171 SPOT										0.00	0	0
Total For FRC171										0.00	0	0
FRC17: On 21/02/2018 Spot Bond				100.00000	0.00000	99.95711				0.00	0	0
Total FRC172 SPOT										0.00	0	0
Total For FRC172										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	100.43089				0.00	0	0
Total FRC174 SPOT										0.00	0	0
Total For FRC174										0.00	0	0
FRC17: On 20/09/2018 Spot Bond				100.00000	0.00000	100.40933				0.00	0	0
Total FRC176 SPOT										0.00	0	0
Total For FRC176										0.00	0	0
FRC17: On 20/09/2018 Spot Bond				100.00000	0.00000	100.40117				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC17: On 06/08/2023 Spot Bond				100.00000	0.00000	101.76513				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC17: On 20/09/2020 Spot Bond				100.00000	0.00000	100.45924				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC18: On 06/08/2023 Spot Bond				100.00000	0.00000	115.47414				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	103.61659				0.00	0	0
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	100.51821				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	100.40336				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	100.42668				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	100.01580				0.00	0	0
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0
FRC19: On 25/11/2020 Spot Bond			10.00000	109.38400	10.00000	109.35600				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	100.44694				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	100.93389				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	12.87208	100.00000	12.84090				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	12.06737	100.00000	12.03813				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC209 On 07/10/2020 Spot Bond				100.00000	0.00000	102.47990				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC210 On 20/12/2019 Spot Bond			100.00000	23.03881	100.00000	22.98299				0.00	0	0
FRC210 On 20/12/2019 Spot Bond				100.00000	0.00000	100.43941				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC211 On 29/10/2017 Spot Bond			100.00000	96.25002	100.00000	96.00195				0.00	0	0
Total FRC211 SPOT										0.00	0	0
Total For FRC211										0.00	0	0
FRC212 On 07/05/2020 Spot Bond				100.00000	0.00000	101.51697				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC213 On 04/06/2021 Spot Bond			100.00000	13.71504	100.00000	13.68181				0.00	0	0
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0
FRC214 On 07/11/2017 Spot Bond			100.00000	94.27625	100.00000	94.04056				0.00	0	0
Total FRC214 SPOT										0.00	0	0
Total For FRC214										0.00	0	0
FRC215 On 07/11/2019 Spot Bond				100.00000	0.00000	101.51693				0.00	0	0
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0
FRC216 On 07/11/2017 Spot Bond			100.00000	94.26933	100.00000	94.03366				0.00	0	0
Total FRC216 SPOT										0.00	0	0
Total For FRC216										0.00	0	0
FRC217 On 07/11/2017 Spot Bond				100.00000	0.00000	101.51373				0.00	0	0
Total FRC217 SPOT										0.00	0	0
Total For FRC217										0.00	0	0
FRC218 On 07/11/2017 Spot Bond				100.00000	0.00000	101.44800				0.00	0	0
Total FRC218 SPOT										0.00	0	0
Total For FRC218										0.00	0	0
FRC219 On 04/11/2019 Spot Bond				100.00000	0.00000	101.62647				0.00	0	0
Total FRC219 SPOT										0.00	0	0
Total For FRC219										0.00	0	0
FRC220 On 04/11/2017 Spot Bond				100.00000	0.00000	101.54070				0.00	0	0
Total FRC220 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC220										0.00	0	0
FRC22: On 31/01/2022 Spot Bond			3.85500	141.10119	3.85500	141.08186				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	101.16767				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	100.24342				0.00	0	0
Total FRC231 SPOT										0.00	0	0
Total For FRC231										0.00	0	0
FRC23: On 31/01/2022 Spot Bond			4.71500	136.13141	4.71500	136.10959				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	100.62112				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	111.65534				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	119.91059				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	112.22868				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	120.69658				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	119.49908				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	111.60866				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	111.19413				0.00	0	0
Total FRC242 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC242										0.00	0	0
FRC24: On 19/10/2020 Spot Bond				100.00000	0.00000	104.25831				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	111.48673				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	104.21591				0.00	0	0
Total FRC245 SPOT										0.00	0	0
Total For FRC245										0.00	0	0
FRC24: On 19/10/2020 Spot Bond				100.00000	0.00000	103.38838				0.00	0	0
Total FRC246 SPOT										0.00	0	0
Total For FRC246										0.00	0	0
FRC24: On 08/02/2020 Spot Bond				100.00000	0.00000	111.19609				0.00	0	0
Total FRC247 SPOT										0.00	0	0
Total For FRC247										0.00	0	0
FRC24: On 08/02/2020 Spot Bond				100.00000	0.00000	100.34710				0.00	0	0
Total FRC248 SPOT										0.00	0	0
Total For FRC248										0.00	0	0
FRC24: On 19/10/2020 Spot Bond				100.00000	0.00000	117.81770				0.00	0	0
Total FRC249 SPOT										0.00	0	0
Total For FRC249										0.00	0	0
FRC25: On 19/10/2020 Spot Bond				100.00000	0.00000	97.96051				0.00	0	832,000,000
Total FRC250 SPOT										0.00	0	832,000,000
Total For FRC250										0.00	0	832,000,000
FRC25: On 13/02/2022 Spot Bond				100.00000	0.00000	101.54365				0.00	0	0
Total FRC251 SPOT										0.00	0	0
Total For FRC251										0.00	0	0
FRC25: On 14/03/2022 Spot Bond				100.00000	0.00000	98.25854				0.00	0	0
Total FRC252 SPOT										0.00	0	0
Total For FRC252										0.00	0	0
FRC25: On 27/03/2020 Spot Bond				100.00000	0.00000	100.14867				0.00	0	0
Total FRC254 SPOT										0.00	0	0
Total For FRC254										0.00	0	0
FRC46 On 10/09/2017 Spot Bond				100.00000	0.00000	100.64165				0.00	0	0
Total FRC46 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC46										0.00	0	0
FRC61 On 28/07/2017 Spot Bond				100.00000	0.00000	101.81720				0.00	0	0
Total FRC61 SPOT										0.00	0	0
Total For FRC61										0.00	0	0
FRC66 On 31/01/2022 Spot Bond			4.37500	108.69244	4.37500	138.05054				0.00	0	0
Total FRC66 SPOT										0.00	0	0
Total For FRC66										0.00	0	0
FRC69 On 31/01/2022 Spot Bond			4.43500	102.21485	4.43500	137.70569				0.00	0	0
Total FRC69 SPOT										0.00	0	0
Total For FRC69										0.00	0	0
FRC71 On 31/01/2022 Spot Bond			4.41500	100.57629	4.41500	137.82051				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	102.00886				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	102.24838				0.00	0	0
Total FRD013 SPOT										0.00	0	0
Total For FRD013										0.00	0	0
FRD01U On 22/12/2018 Spot Bond			100.00000	38.88017	100.00000	38.78598				0.00	0	0
Total FRD01U SPOT										0.00	0	0
Total For FRD01U										0.00	0	0
FRD13U On 31/12/2019 Spot Bond			100.00000	21.62901	100.00000	21.57663				0.00	0	0
Total FRD13U SPOT										0.00	0	0
Total For FRD13U										0.00	0	0
FRD15U On 31/12/2017 Spot Bond			100.00000	83.38714	100.00000	83.20346				0.00	0	0
Total FRD15U SPOT										0.00	0	0
Total For FRD15U										0.00	0	0
FRD17U On 15/02/2021 Spot Bond			100.00000	14.24018	100.00000	14.14523				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			4.04000	84.48818	4.04000	85.07476				0.00	0	20,000,000
Total FRI33 SPOT										0.00	0	20,000,000
Total For FRI33										0.00	0	20,000,000
FRI38 On 31/01/2038 Spot Bond			4.08000	99.73122	4.08000	99.71993				0.00	0	0
Total FRI38 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRI38									0.00	0	0
FRJ18 On 21/02/2018 Spot Bond				100.00000	0.00000	101.60504			0.00	1,000,000,000	500,000,000
Total FRJ18 SPOT									0.00	1,000,000,000	500,000,000
Total For FRJ18									0.00	1,000,000,000	500,000,000
FRJ19 On 04/04/2019 Spot Bond				100.00000	0.00000	100.20430			0.00	5,000,000,000	2,500,000,000
Total FRJ19 SPOT									0.00	5,000,000,000	2,500,000,000
Total For FRJ19									0.00	5,000,000,000	2,500,000,000
FRJ20 On 20/09/2020 Spot Bond				100.00000	0.00000	99.61348			0.00	0	0
Total FRJ20 SPOT									0.00	0	0
Total For FRJ20									0.00	0	0
FRJ21 On 15/09/2021 Spot Bond				100.00000	0.00000	99.65816			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	100.94279			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	101.67504			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	102.05824			0.00	0	0
Total FRJ27 SPOT									0.00	0	0
Total For FRJ27									0.00	0	0
FRS01U On 13/05/2021 Spot Bond			100.00000	6.93810	100.00000	6.92494			0.00	0	0
Total FRS01U SPOT									0.00	0	0
Total For FRS01U									0.00	0	0
FRS02U On 13/05/2021 Spot Bond			100.00000	6.93810	100.00000	6.92494			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			2.73800	83.83830	2.73800	105.41532			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	108.86234	3.00000	117.98822			0.00	0	0
Total FRS101 SPOT									0.00	0	0
Total For FRS101									0.00	0	0
FRS103 On 23/01/2024 Spot Bond				100.00000	0.00000	101.72150			0.00	0	0
Total FRS103 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS103										0.00	0	0
FRS103 On 23/01/2024 Spot Bond				100.00000	0.00000	101.72150				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	106.30821	3.14000	115.40335				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS108 On 07/12/2033 Spot Bond			3.27000	215.80571	3.27000	215.77980				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS109 On 31/01/2038 Spot Bond			4.09500	99.50586	4.09500	99.49157				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS110 On 07/12/2033 Spot Bond			3.30000	214.99950	3.30000	214.97349				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS112 On 29/04/2019 Spot Bond				100.00000	0.00000	102.08018				0.00	0	0
Total FRS113 SPOT										0.00	0	0
Total For FRS113										0.00	0	0
FRS113 On 31/01/2025 Spot Bond			3.70000	118.27870	3.70000	118.26301				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS114 On 31/03/2038 Spot Bond			3.30500	112.45791	3.30500	112.44418				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS115 On 31/01/2038 Spot Bond			3.30500	112.45791	3.30500	112.44418				0.00	0	0
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS119 On 07/12/2033 Spot Bond			3.42000	117.35045	3.42000	211.78472				0.00	0	0
Total FRS120 SPOT										0.00	0	0
Total For FRS120										0.00	0	0
FRS120 On 07/12/2033 Spot Bond			3.47000	210.49949	3.47000	210.47308				0.00	0	0
Total FRS121 SPOT										0.00	0	0
Total For FRS121										0.00	0	0
FRS121 On 31/01/2025 Spot Bond			3.23000	106.93351	3.23000	106.92068				0.00	0	0
Total FRS122 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS122										0.00	0	0
FRS12: On 07/12/2033 Spot Bond			3.50000	209.71732	3.50000	209.69084				0.00	0	0
Total FRS123 SPOT										0.00	0	0
Total For FRS123										0.00	0	0
FRS12: On 31/01/2038 Spot Bond			4.21500	97.70203	4.21500	97.68770				0.00	0	0
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0
FRS12: On 31/03/2028 Spot Bond			3.86500	162.36766	3.86500	162.34557				0.00	0	0
Total FRS126 SPOT										0.00	0	0
Total For FRS126										0.00	0	0
FRS12: On 31/01/2038 Spot Bond			4.03000	87.72958	4.03000	100.48580				0.00	0	0
Total FRS127 SPOT										0.00	0	0
Total For FRS127										0.00	0	0
FRS12: On 31/03/2028 Spot Bond			3.84000	103.40609	3.84000	162.71505				0.00	0	0
Total FRS129 SPOT										0.00	0	0
Total For FRS129										0.00	0	0
FRS13: On 11/08/2017 Spot Bond			100.00000	95.17375	100.00000	94.93641				0.00	0	0
Total FRS130 SPOT										0.00	0	0
Total For FRS130										0.00	0	0
FRS13: On 31/03/2028 Spot Bond			3.90000	161.85209	3.90000	161.82993				0.00	0	0
Total FRS131 SPOT										0.00	0	0
Total For FRS131										0.00	0	0
FRS13: On 07/12/2033 Spot Bond			4.01000	196.94823	4.01000	196.92067				0.00	0	0
Total FRS132 SPOT										0.00	0	0
Total For FRS132										0.00	0	0
FRS13: On 24/03/2020 Spot Bond			100.00000		0.00000	98.85383				0.00	0	0
Total FRS133 SPOT										0.00	0	0
Total For FRS133										0.00	0	0
FRS13: On 31/01/2038 Spot Bond			3.96000	88.37267	3.96000	101.57023				0.00	0	0
Total FRS134 SPOT										0.00	0	0
Total For FRS134										0.00	0	0
FRS13: On 31/01/2038 Spot Bond			4.21500	84.94348	4.21500	97.68770				0.00	0	0
Total FRS135 SPOT										0.00	0	0
Total For FRS135										0.00	0	0
FRS13: On 31/01/2038 Spot Bond			3.74000	103.60808	3.74000	105.07320				0.00	0	0
Total FRS136 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS136										0.00	0	0
FRS136 On 31/03/2028 Spot Bond			3.71000	164.67380	3.71000	164.65208				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	202.58550	3.78000	202.55838				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	162.73708	3.84000	162.71505				0.00	0	0
Total FRS142 SPOT										0.00	0	0
Total For FRS142										0.00	0	0
FRS142 On 31/03/2028 Spot Bond			3.84000	162.73708	3.84000	162.71505				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	95.13420	4.13000	158.48809				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			4.00000	115.88429	4.00000	115.86796				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			3.55500	142.88440	3.55500	142.86597				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	104.37200				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	157.65231	4.19000	157.62949				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	157.08299	4.23000	157.06008				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			3.97000	116.12126	3.97000	116.10498				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	157.50976	4.20000	157.48691				0.00	0	0
Total FRS152 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS152										0.00	0	0
FRS15 On 31/03/2028 Spot Bond			4.24000	156.94103	4.24000	156.91810				0.00	0	0
Total FRS153 SPOT										0.00	0	0
Total For FRS153										0.00	0	0
FRS15 On 19/05/2019 Spot Bond				100.00000	0.00000	104.87737				0.00	0	0
Total FRS157 SPOT										0.00	0	0
Total For FRS157										0.00	0	0
FRS15 On 20/06/2022 Spot Bond				100.00000	0.00000	98.50649				0.00	0	0
Total FRS158 SPOT										0.00	0	0
Total For FRS158										0.00	0	0
FRS15 On 06/06/2023 Spot Bond				100.00000	0.00000	98.79002				0.00	0	0
Total FRS159 SPOT										0.00	0	0
Total For FRS159										0.00	0	0
FRS16 On 06/06/2024 Spot Bond				100.00000	0.00000	98.79002				0.00	0	0
Total FRS160 SPOT										0.00	0	0
Total For FRS160										0.00	0	0
FRS16 On 06/06/2025 Spot Bond				100.00000	0.00000	98.79002				0.00	0	0
Total FRS161 SPOT										0.00	0	0
Total For FRS161										0.00	0	0
FRS16 On 20/06/2022 Spot Bond			100.00000	1.55465	100.00000	1.54886				0.00	0	0
Total FRS162 SPOT										0.00	0	0
Total For FRS162										0.00	0	0
FRS16 On 06/06/2023 Spot Bond			100.00000	0.65696	100.00000	0.65397				0.00	0	0
Total FRS163 SPOT										0.00	0	0
Total For FRS163										0.00	0	0
FRS16 On 06/06/2024 Spot Bond			100.00000	0.27715	100.00000	0.27589				0.00	0	0
Total FRS164 SPOT										0.00	0	0
Total For FRS164										0.00	0	0
FRS16 On 06/06/2025 Spot Bond			100.00000	0.11692	100.00000	0.11639				0.00	0	0
Total FRS165 SPOT										0.00	0	0
Total For FRS165										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			3.15000	114.00731	3.15000	283.29105				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			3.04000	114.69378	3.04000	284.99766				0.00	0	0
Total FRS37 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS37										0.00	0	0
FRS43 On 07/12/2023 Spot Bond			3.76000	110.28786	3.76000	274.04425				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			3.51500	97.98987	3.51500	143.10584				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	101.72290				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			3.04500	145.97648	3.04500	145.95968				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	101.59206				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	113.72669	2.98000	113.71382				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	118.31311	2.79000	118.30041				0.00	0	0
Total FRS81 SPOT										0.00	0	0
Total For FRS81										0.00	0	0
FRS85 On 31/01/2025 Spot Bond			3.16000	93.11407	3.16000	122.71651				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	99.68127				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			3.19000	92.92268	3.19000	122.46419				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			3.95000	109.15891	3.95000	271.23768				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	101.46088				0.00	0	0
Total FRS94 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRS94									0.00	0	0
FRS96 On 24/08/2018 Spot Bond				100.00000	0.00000	100.96496			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			7.33000	102.80481	7.33000	102.78447			0.00	0	0
Total FRX17 SPOT									0.00	0	0
Total For FRX17									0.00	0	0
FRX18 On 14/04/2018 Spot Bond			8.03500	104.19089	8.03500	104.16847			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			8.44500	102.44082	8.44500	102.41779			0.00	0	0
Total FRX19 SPOT									0.00	0	0
Total For FRX19									0.00	0	0
FRX20 On 01/10/2020 Spot Bond			8.69500	102.44803	8.69500	102.42421			0.00	0	0
Total FRX20 SPOT									0.00	0	0
Total For FRX20									0.00	0	0
FRX23 On 28/02/2023 Spot Bond			9.39000	95.63272	9.39000	95.60888			0.00	0	0
Total FRX23 SPOT									0.00	0	0
Total For FRX23									0.00	0	0
FRX24 On 10/12/2024 Spot Bond			9.68000	106.35275	9.68000	106.32527		3,872,000,000,000.00	400,000,000	1,700,000,000	
Total FRX24 SPOT								3,872,000,000,000.00	400,000,000	1,700,000,000	
Total For FRX24								3,872,000,000,000.00	400,000,000	1,700,000,000	
FRX26 On 01/10/2026 Spot Bond			10.11000	98.88163	10.11000	98.85498		20,939,832,000,000.00	2,071,200,000	1,467,800,000	
Total FRX26 SPOT								20,939,832,000,000.00	2,071,200,000	1,467,800,000	
Total For FRX26								20,939,832,000,000.00	2,071,200,000	1,467,800,000	
FRX27 On 07/03/2027 Spot Bond			10.16000	103.53194	10.16000	103.50406		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			10.48500	99.14504	10.48500	99.11705		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			10.54500	96.07980	10.54500	96.05252		0.00	0	0	
Total FRX31 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRX31										0.00	0	0
FRX32 On 31/03/2032 Spot Bond			10.44500	100.68108	10.44500	103.31259				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			11.05500	75.56702	11.05500	75.54480				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	100.49299				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	100.68032				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	100.40933				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	100.46510				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
Total For FS2A3										0.00	0	0
FS2A4 On 20/11/2018 Spot Bond				100.00000	0.00000	100.98744				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	101.00089				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	101.11273				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	101.14320				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	101.27714				0.00	0	0
Total FS2D1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FS2D1										0.00	0	0
FS3A3L On 20/02/2020 Spot Bond			100.00000	9.65054	100.00000	9.62716				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	9.65054	100.00000	9.62716				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	9.65054	100.00000	9.62716				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	9.65054	100.00000	9.62716				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	9.65054	100.00000	9.62716				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	9.65054	100.00000	9.62716				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	53.35526	100.00000	53.22601				0.00	0	0
Total FS4A1U SPOT										0.00	0	0
Total For FS4A1U										0.00	0	0
FS4A2L On 20/03/2020 Spot Bond			100.00000	8.95153	100.00000	8.92984				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	8.95153	100.00000	8.92984				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	8.95153	100.00000	8.92984				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	8.95153	100.00000	8.92984				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	8.95153	100.00000	8.92984				0.00	0	0
Total FS4B1U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FS4B1U										0.00	0	0
FS4C1 On 20/03/2020 Spot Bond			100.00000	8.95153	100.00000	8.92984				0.00	0	0
Total FS4C1U SPOT										0.00	0	0
Total For FS4C1U										0.00	0	0
FS4D1 On 20/03/2020 Spot Bond			100.00000	8.95153	100.00000	8.92984				0.00	0	0
Total FS4D1U SPOT										0.00	0	0
Total For FS4D1U										0.00	0	0
FS5A1 On 20/04/2019 Spot Bond			100.00000	25.39193	100.00000	25.32974				0.00	0	0
Total FS5A1U SPOT										0.00	0	0
Total For FS5A1U										0.00	0	0
FS5A2 On 20/04/2021 Spot Bond			100.00000	4.26006	100.00000	4.24962				0.00	0	0
Total FS5A2U SPOT										0.00	0	0
Total For FS5A2U										0.00	0	0
FS5A3 On 20/04/2023 Spot Bond			100.00000	0.71472	100.00000	0.71297				0.00	0	0
Total FS5A3U SPOT										0.00	0	0
Total For FS5A3U										0.00	0	0
FS5A4 On 20/04/2021 Spot Bond			100.00000	4.26006	100.00000	4.24962				0.00	0	0
Total FS5A4U SPOT										0.00	0	0
Total For FS5A4U										0.00	0	0
FS5A5 On 20/04/2021 Spot Bond			100.00000	4.26006	100.00000	4.24962				0.00	0	0
Total FS5A5U SPOT										0.00	0	0
Total For FS5A5U										0.00	0	0
FS5B1 On 20/04/2021 Spot Bond			100.00000	4.26006	100.00000	4.24962				0.00	0	0
Total FS5B1U SPOT										0.00	0	0
Total For FS5B1U										0.00	0	0
FS5C1 On 20/04/2021 Spot Bond			100.00000	4.26006	100.00000	4.24962				0.00	0	0
Total FS5C1U SPOT										0.00	0	0
Total For FS5C1U										0.00	0	0
FS5D1 On 20/04/2021 Spot Bond			100.00000	4.26006	100.00000	4.24962				0.00	0	0
Total FS5D1U SPOT										0.00	0	0
Total For FS5D1U										0.00	0	0
FS5E1 On 20/04/2021 Spot Bond			100.00000	4.26006	100.00000	4.24962				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	99.72804				0.00	0	0
Total GBL02 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For GBL02									0.00	0	0
GH31A On 25/02/2018 Spot Bond				100.00000	0.00000	101.18334			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	101.02528			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	101.03663			0.00	0	0
Total GH31A3 SPOT									0.00	0	0
Total For GH31A3									0.00	0	0
GH31B On 25/02/2020 Spot Bond				100.00000	0.00000	101.11039			0.00	0	0
Total GH31B SPOT									0.00	0	0
Total For GH31B									0.00	0	0
GH31C On 25/02/2020 Spot Bond				100.00000	0.00000	101.20108			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	101.25771			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	6.57523	100.00000	6.55912			0.00	0	0
Total GH41U SPOT									0.00	0	0
Total For GH41U									0.00	0	0
GOVEX On 09/05/2047 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total GOVEX1 SPOT									0.00	0	0
Total For GOVEX1									0.00	0	0
GPT41 On 06/09/2017 Spot Bond				100.00000	0.00000	100.63764			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	21.39704	100.00000	21.34520			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	86.96946	100.00000	86.76814			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	29.23923	100.00000	29.16841			0.00	0	0
Total GRB03U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRB03U										0.00	0	0
GRB04 On 15/05/2020 Spot Bond			100.00000	17.69444	100.00000	17.65157				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	29.85824	100.00000	29.78591				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	17.95500	100.00000	17.91151				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	4.21050	100.00000	4.20252				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	93.83033	100.00000	93.58974				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	67.36808	100.00000	67.24026				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	43.27518	100.00000	43.22713				0.00	0	0
Total GRB12U SPOT										0.00	0	0
Total For GRB12U										0.00	0	0
GRB13 On 31/01/2019 Spot Bond			100.00000	33.68404	100.00000	33.62013				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	19.23341	100.00000	19.21206				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	16.84202	100.00000	16.81007				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	8.54818	100.00000	8.53869				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	8.45305	100.00000	8.43702				0.00	0	0
Total GRB17U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRB17U										0.00	0	0
GRB18 On 30/07/2021 Spot Bond			100.00000	3.80342	100.00000	3.79919				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	4.21050	100.00000	4.20252				0.00	0	0
Total GRB19U SPOT										0.00	0	0
Total For GRB19U										0.00	0	0
GRB20 On 17/03/2020 Spot Bond			100.00000	16.53215	100.00000	17.31336				0.00	0	0
Total GRB20U SPOT										0.00	0	0
Total For GRB20U										0.00	0	0
GRB21 On 17/03/2021 Spot Bond			100.00000	11.65272	100.00000	12.46390				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	9.12028	100.00000	9.95398				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	13.06306	100.00000	13.02227				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
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	101.89622				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	101.83591				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	101.93404				0.00	0	0
Total GRH1C SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRH1C										0.00	0	0
GRH1Y On 25/10/2017 Spot Bond			100.00000	95.28796	100.00000	95.03916				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	100.79743				0.00	500,000,000	500,000,000
Total GRT06 SPOT										0.00	500,000,000	500,000,000
Total For GRT06										0.00	500,000,000	500,000,000
GRT07 On 21/02/2024 Spot Bond				100.00000	0.00000	101.52369				0.00	0	0
Total GRT07 SPOT										0.00	0	0
Total For GRT07										0.00	0	0
GRT08 On 24/06/2019 Spot Bond				100.00000	0.00000	100.23945				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	100.34839				0.00	0	0
Total GRT09 SPOT										0.00	0	0
Total For GRT09										0.00	0	0
GRT10 On 13/05/2019 Spot Bond				100.00000	0.00000	101.28338				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	101.28348				0.00	0	0
Total GRT11 SPOT										0.00	0	0
Total For GRT11										0.00	0	0
GRT12 On 24/03/2020 Spot Bond				100.00000	0.00000	100.56985				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	99.74913				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	100.54191				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	99.87084				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	101.97676				0.00	0	0
Total GRT16 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For GRT16									0.00	0	0
GRT17 On 17/10/2023 Spot Bond			9.73000	104.15593	9.73000	104.12889			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	100.55465			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	100.73814			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	100.01497			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			10.36000	97.30379	10.36000	99.71564			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		163,700,000,000,000.00	1,637,000,000	1,637,000,000	
Total GRX01U SPOT								163,700,000,000,000.00	1,637,000,000	1,637,000,000	
Total For GRX01U								163,700,000,000,000.00	1,637,000,000	1,637,000,000	
HC1M1 On 31/10/2017 Spot Bond				100.00000	0.00000	116.51233			0.00	0	0
Total HC1M1 SPOT									0.00	0	0
Total For HC1M1									0.00	0	0
HC1M2 On 31/10/2017 Spot Bond				100.00000	0.00000	111.60959			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	101.53929			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	100.02218			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	100.48952			0.00	0	0
Total HC4T1 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For HC4T1										0.00	0	0
HIL01U On 21/11/2019 Spot Bond			100.00000	22.40041	100.00000	22.34615				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	100.56112				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	101.58032				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	101.26363				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	99.88369				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	99.88210				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	99.88069				0.00	0	0
Total HILB07 SPOT										0.00	0	0
Total For HILB07										0.00	0	0
HM1B5 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B5U SPOT										0.00	0	0
Total For HM1B5U										0.00	0	0
HM1B6 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B6U SPOT										0.00	0	0
Total For HM1B6U										0.00	0	0
HM1B8 On 19/07/2048 Spot Bond			100.00000	10.47834	100.00000	10.45268				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	10.47834	100.00000	10.45268				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	11.11556	100.00000	11.08833				0.00	0	0
Total HM1C4U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For HM1C4U										0.00	0	0
HM1C5 On 19/07/2048 Spot Bond			100.00000	11.11556	100.00000	11.08833				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	11.93484	100.00000	11.90561				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	11.93484	100.00000	11.90561				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	12.93619	100.00000	12.90451				0.00	0	0
Total HM1E4U SPOT										0.00	0	0
Total For HM1E4U										0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B2 SPOT										0.00	0	0
Total For HMS1B2										0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B3 SPOT										0.00	0	0
Total For HMS1B3										0.00	0	0
HMS1B On 19/07/2046 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B7 SPOT										0.00	0	0
Total For HMS1B7										0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1C2 SPOT										0.00	0	0
Total For HMS1C2										0.00	0	0
HMS1D On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1D2 SPOT										0.00	0	0
Total For HMS1D2										0.00	0	0
HMS1E On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1E2 SPOT										0.00	0	0
Total For HMS1E2										0.00	0	0
HMS1F On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1F2 SPOT										0.00	0	0
Total For HMS1F2										0.00	0	0
HMS1G On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1G2 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For HMS1G2									0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	109.38400	10.00000	109.35600			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	101.26496			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	101.27291			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	99.70468			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	99.71151			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	101.18674			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			8.58500	107.30004	8.58500	107.27512		27,300,300,000,000.00	3,180,000,000	8,490,000,000	
Total HWAY20 SPOT								27,300,300,000,000.00	3,180,000,000	8,490,000,000	
Total For HWAY20								27,300,300,000,000.00	3,180,000,000	8,490,000,000	
HWAY2 On 31/07/2020 Spot Bond			100.00000	21.36793	100.00000	21.32011		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			3.19000	282.70680	3.19000	282.67346		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			2.90000	117.68978	2.90000	292.44338		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			3.12000	99.66061	3.12000	99.64908		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			10.78000	92.16995	10.78000	92.14321		48,975,696,000,000.00	4,543,200,000	2,945,800,000	
Total HWAY34 SPOT								48,975,696,000,000.00	4,543,200,000	2,945,800,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For HWAY34									18,975,696,000,000.00	4,543,200,000	2,945,800,000
HWAY3 On 31/07/2034 Spot Bond			100.00000	13.14882	100.00000	13.11939			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			10.75000	92.14858	10.75000	92.12192			715,950,000,000.00	66,600,000	33,300,000
Total HWAY35 SPOT									715,950,000,000.00	66,600,000	33,300,000
Total For HWAY35									715,950,000,000.00	66,600,000	33,300,000
HWAY3 On 31/07/2035 Spot Bond			100.00000	13.14877	100.00000	13.11934			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	99.75038			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	100.46915			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	21.48724	100.00000	21.43519			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	109.38400	10.00000	109.35600			0.00	0	0
Total HWY023/R197 SPOT									0.00	0	0
Total For HWY023/R197									0.00	0	0
I2025 On 31/01/2025 Spot Bond			2.53000	128.16636	2.55000	127.97670			44,883,142,678,000.00	17,740,372,600	56,548,636,900
Total I2025 SPOT									14,883,142,678,000.00	17,740,372,600	56,548,636,900
Total For I2025									14,883,142,678,000.00	17,740,372,600	56,548,636,900
I2029 On 31/03/2029 Spot Bond			2.55000	98.76620	2.55000	98.75626			66,926,614,560,000.00	26,245,731,200	30,851,619,000
Total I2029 SPOT									16,926,614,560,000.00	26,245,731,200	30,851,619,000
Total For I2029									16,926,614,560,000.00	26,245,731,200	30,851,619,000
I2033 On 28/02/2033 Spot Bond			2.49000	104.19101	2.49000	104.18072			6,979,542,210,000.00	2,803,029,000	68,383,601,400
Total I2033 SPOT									6,979,542,210,000.00	2,803,029,000	68,383,601,400
Total For I2033									6,979,542,210,000.00	2,803,029,000	68,383,601,400
I2038 On 31/01/2038 Spot Bond			2.38000	130.31852	2.38000	130.30590			125,565,584,620,000.00	52,758,649,000	141,308,483,200
Total I2038 SPOT									15,565,584,620,000.00	52,758,649,000	141,308,483,200
Total For I2038									15,565,584,620,000.00	52,758,649,000	141,308,483,200
I2046 On 31/03/2046 Spot Bond			2.52500	124.42731	2.52500	124.41487			170,382,861,272,500.00	67,478,360,900	113,980,722,900
Total I2046 SPOT									170,382,861,272,500.00	67,478,360,900	113,980,722,900

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For I2046									70,382,861,272,500.00	67,478,360,900	113,980,722,900
I2050 On 31/12/2050 Spot Bond			2.55000	130.27153	2.55000	130.25846			107,570,825,880,000.00	42,184,637,600	85,837,918,421
Total I2050 SPOT									17,570,825,880,000.00	42,184,637,600	85,837,918,421
Total For I2050									17,570,825,880,000.00	42,184,637,600	85,837,918,421
IBL02U On 24/05/2022 Spot Bond			100.00000	13.52606	100.00000	13.48382			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	101.04592			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			9.20500	100.56455	9.20500	100.53996			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	101.06923			0.00	0	0
Total IBL102 SPOT									0.00	0	0
Total For IBL102									0.00	0	0
IBL103 On 08/06/2018 Spot Bond				100.00000	0.00000	100.61703			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			8.47000	104.06893	8.47000	104.04547			0.00	0	0
Total IBL22 SPOT									0.00	0	0
Total For IBL22									0.00	0	0
IBL36 On 31/01/2022 Spot Bond			3.11500	99.64902	3.11500	145.53047			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			8.59000	102.39859	8.59000	102.37506			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	109.38400	10.00000	109.35600			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			8.98500	99.02568	8.98500	99.00192			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			9.31500	95.29524	9.31500	95.27127			819,720,000,000.00	88,000,000	35,200,000
Total IBL46 SPOT									819,720,000,000.00	88,000,000	35,200,000

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 IBL46										819,720,000,000.00	88,000,000	35,200,000
IBL49 On 02/04/2018 Spot Bond			8.78000	100.89341	8.78000	100.86973				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	101.90392	7.34000	101.88385				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			9.30500	103.34660	9.30500	103.32064				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	101.52733				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			8.76500	102.85404	8.76500	102.82967				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	101.65995				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			8.72500	104.26001	8.72500	104.23542				0.00	0	0
Total IBL59 SPOT										0.00	0	0
Total For IBL59										0.00	0	0
IBL60 On 17/02/2024 Spot Bond			9.89000	105.68569	9.89000	105.65751				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	99.97605				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	101.53520				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	101.06843				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	101.56281				0.00	0	0
Total IBL65 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IBL65									0.00	0	0
IBL66 On 12/03/2018 Spot Bond				100.00000	0.00000	100.67469			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			3.84500	141.16022	3.84500	141.14091			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	100.25814			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	46.08270	100.00000	45.96983			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	101.27173			0.00	0	0
Total IBL73 SPOT									0.00	0	0
Total For IBL73									0.00	0	0
IBL75 On 19/08/2020 Spot Bond				100.00000	0.00000	101.19814			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				109.89857	0.00000	101.43630			0.00	0	0
Total IBL76 SPOT									0.00	0	0
Total For IBL76									0.00	0	0
IBL77 On 25/11/2020 Spot Bond				100.00000	0.00000	101.04797			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			9.94000	101.53966	9.94000	101.51289		354,858,000,000.00		35,700,000	11,900,000
Total IBL78 SPOT								354,858,000,000.00		35,700,000	11,900,000
Total For IBL78								354,858,000,000.00		35,700,000	11,900,000
IBL79 On 27/01/2019 Spot Bond			8.55500	106.50044	8.55500	106.47580			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	32.52652	100.00000	32.44773			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	14.07437	100.00000	14.04028			0.00	0	0
Total IBL81U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL81U										0.00	0	0
IBL82 On 29/01/2019 Spot Bond				100.00000	0.00000	101.61836				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	100.34211				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	33.06134	100.00000	32.98037				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	101.45546				0.00	0	0
Total IBL85 SPOT										0.00	0	0
Total For IBL85										0.00	0	0
IBL86 On 20/05/2021 Spot Bond				100.00000	0.00000	102.61792				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			8.85500	102.76299	8.85500	102.73880				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			9.22500	104.82052	9.22500	104.79484				0.00	0	0
Total IBL88 SPOT										0.00	0	0
Total For IBL88										0.00	0	0
IBL88/F On 20/05/2021 Spot Bond			100.00000	15.36098	100.00000	15.32717				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	101.07568				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	31.46286	100.00000	31.38664				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	100.83531				0.00	0	0
Total IBL91 SPOT										0.00	0	0
Total For IBL91										0.00	0	0
IBL92 On 12/01/2020 Spot Bond				100.00000	0.00000	99.86075				0.00	0	0
Total IBL92 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL92										0.00	0	0
IBL93 On 31/08/2018 Spot Bond				100.00000	0.00000	101.03815				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	100.95524				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	101.43623				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	100.36445				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	100.01216				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	100.01541				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			8.72500	102.42984	8.72500	102.40594				0.00	0	0
Total IBL99 SPOT										0.00	0	0
Total For IBL99										0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	0.05149	100.00000	0.05137				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	101.72166				0.00	0	300,000,000
Total IDCG02 SPOT										0.00	0	300,000,000
Total For IDCG02										0.00	0	300,000,000
IDCG03 On 22/10/2020 Spot Bond			9.54500	98.37111	9.54500	98.34605				0.00	0	0
Total IDCG03 SPOT										0.00	0	0
Total For IDCG03										0.00	0	0
IDCG04 On 24/11/2017 Spot Bond				100.00000	0.00000	101.00970				0.00	0	0
Total IDCG04 SPOT										0.00	0	0
Total For IDCG04										0.00	0	0
IDCG05 On 24/11/2019 Spot Bond				100.00000	0.00000	100.95072				0.00	0	0
Total IDCG05 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IDCG05										0.00	0	0
IDCG05 On 24/11/2024 Spot Bond			10.66000	95.54476	10.66000	95.51780				0.00	0	0
Total IDCG06 SPOT										0.00	0	0
Total For IDCG06										0.00	0	0
IDCG07 On 13/11/2020 Spot Bond				100.00000	0.00000	101.28320				0.00	0	0
Total IDCG07 SPOT										0.00	0	0
Total For IDCG07										0.00	0	0
IDCG08 On 13/05/2030 Spot Bond			11.66500	99.08726	11.66500	99.01383				0.00	0	0
Total IDCG08 SPOT										0.00	0	0
Total For IDCG08										0.00	0	0
IDCG09 On 05/12/2019 Spot Bond				100.00000	0.00000	100.77015				0.00	0	0
Total IDCG09 SPOT										0.00	0	0
Total For IDCG09										0.00	0	0
IDCG10 On 05/12/2021 Spot Bond				100.00000	0.00000	100.78086				0.00	0	0
Total IDCG10 SPOT										0.00	0	0
Total For IDCG10										0.00	0	0
IDCG11 On 05/12/2026 Spot Bond			10.76000	101.15709	10.76000	101.12813				0.00	0	0
Total IDCG11 SPOT										0.00	0	0
Total For IDCG11										0.00	0	0
IDCP04 On 19/10/2017 Spot Bond			5.00000	101.06024	5.00000	101.04659				0.00	0	0
Total IDCP04 SPOT										0.00	0	0
Total For IDCP04										0.00	0	0
IDCP05 On 14/03/2018 Spot Bond			4.00000	101.24535	4.00000	101.23446				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	100.88036	4.00000	100.86944				0.00	0	0
Total IDCP06 SPOT										0.00	0	0
Total For IDCP06										0.00	0	0
IDCP1U On 18/05/2024 Spot Bond			100.00000	7.72597	100.00000	7.70897				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			9.06000	98.82189	9.06000	98.79797				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			7.93500	104.65025	7.93500	104.62801				0.00	0	0
Total IFC02 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IFC02										0.00	0	0
IKH1D On 09/12/2028 Spot Bond			100.00000	7.71564	100.00000	7.69694				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	95.30026	100.00000	95.05208				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	93.16168	100.00000	92.93050				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	6.63528	100.00000	6.62269				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	11.41269	100.00000	11.38505				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	21.84204	100.00000	21.78913				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	24.33074	100.00000	24.27116				0.00	0	0
Total IN286U SPOT										0.00	0	0
Total For IN286U										0.00	0	0
IN289U On 30/06/2025 Spot Bond			100.00000	8.48228	100.00000	8.46351				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	16.40462	100.00000	16.36487				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	41.68805	100.00000	41.58705				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	71.30526	100.00000	71.17122				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	13.91180	100.00000	13.87810				0.00	0	0
Total IN327U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IN327U										0.00	0	0
IN329U On 22/03/2021 Spot Bond			100.00000	13.68747	100.00000	13.65431				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	22.62532	100.00000	22.57051				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	14.54022	100.00000	14.50500				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	12.68308	100.00000	12.65236				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	88.65871	100.00000	88.45010				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	88.71448	100.00000	88.50573				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	10.25131	100.00000	10.22863				0.00	0	0
Total IN342U SPOT										0.00	0	0
Total For IN342U										0.00	0	0
IN343U On 28/02/2035 Spot Bond			100.00000	0.00006	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	11.37533	100.00000	11.34988				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	67.93613	100.00000	67.76974				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	10.92073	100.00000	10.89657				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	99.18478	100.00000	99.45504				0.00	0	0
Total IN351U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IN351U										0.00	0	0
IN355U On 22/03/2022 Spot Bond			100.00000	1.49455	100.00000	1.49093				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	90.93015	100.00000	90.71417				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	49.34787	100.00000	49.18861				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	100.38121				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	109.38400	10.00000	109.35600				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	100.37359				0.00	0	0
Total ING228 SPOT										0.00	0	0
Total For ING228										0.00	0	0
ING232 On 04/10/2018 Spot Bond				100.00000	0.00000	105.15329				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	97.37940				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	101.80563				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	103.57872				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	101.80473				0.00	0	0
Total INLV03 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For INLV03									0.00	0	0
INLV04 On 11/02/2021 Spot Bond			11.58500	108.52891	11.58500	108.49515			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	109.38400	10.00000	109.35600			0.00	0	0
Total IPF01/JIBAR SPOT									0.00	0	0
Total For IPF01/JIBAR									0.00	0	0
IPF08 On 01/07/2018 Spot Bond				100.00000	0.00000	100.01303			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	100.46584			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	47.65351	100.00000	47.53680			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	101.92524			0.00	0	0
Total IPF12 SPOT									0.00	0	0
Total For IPF12									0.00	0	0
IPF13 On 04/12/2020 Spot Bond				100.00000	0.00000	100.77749			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	100.41372			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	100.42517			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	100.43203			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	100.34383			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	100.34759			0.00	0	0
Total IPF18 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IPF18									0.00	0	0
IPF19 On 22/12/2022 Spot Bond				100.00000	0.00000	100.35134			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	100.41289			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	100.42754			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	100.55415			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	102.31324			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			9.61500	100.42468	9.61500	100.39905		35,575,500,000,000.00	3,700,000,000	1,850,000,000	
Total IPL10 SPOT								35,575,500,000,000.00	3,700,000,000	1,850,000,000	
Total For IPL10								35,575,500,000,000.00	3,700,000,000	1,850,000,000	
IPL11 On 24/05/2022 Spot Bond				100.00000	0.00000	101.12154			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			8.42000	102.91942	8.42000	102.89612		8,420,000,000,000.00	1,000,000,000	500,000,000	
Total IPL6 SPOT								8,420,000,000,000.00	1,000,000,000	500,000,000	
Total For IPL6								8,420,000,000,000.00	1,000,000,000	500,000,000	
IPL6/R2 On 28/09/2017 Spot Bond			100.00000	85.45726	100.00000	85.26692			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	100.02261			0.00	0	0
Total IPL7 SPOT									0.00	0	0
Total For IPL7									0.00	0	0
IPL7/JIB On 05/04/2018 Spot Bond			100.00000	55.79270	100.00000	55.65754			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	100.04663			0.00	0	0
Total IPL8 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IPL8									0.00	0	0
IPL8/JIF On 10/10/2020 Spot Bond			100.00000	14.58700	100.00000	14.55128			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	100.89540			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	100.57006			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	101.19160	2.75000	101.18396			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	137.11908	5.75000	137.09354			0.00	0	0
Total IV019 SPOT									0.00	0	0
Total For IV019									0.00	0	0
IV023 On 11/07/2017 Spot Bond				100.00000	0.00000	99.87286			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	101.91685			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	99.56562			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	99.03736			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			4.55000	110.66937	4.55000	111.61835			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			4.55000	110.57711	4.55000	111.61835			0.00	0	0
Total IV030A SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IV030A										0.00	0	0
IV031 On 11/03/2025 Spot Bond				100.00000	0.00000	100.68047				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	102.96392				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	102.52281				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			11.48500	107.83900	11.48500	107.80574				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	102.33495				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	102.32882				0.00	0	0
Total IV036 SPOT										0.00	0	0
Total For IV036										0.00	0	0
IV038 On 23/09/2021 Spot Bond				100.00000	0.00000	100.40729				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			5.29500	127.56033	5.29500	132.87161				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	100.21889				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			11.83500	103.64919	11.83500	103.61681				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	101.56758				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			11.72500	104.15624	11.72500	104.12400				0.00	0	0
Total IV043 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IV043										0.00	0	0
IV044 On 31/01/2022 Spot Bond				100.00000	0.00000	102.05742				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			5.54500	131.52777	5.54500	131.50374				0.00	0	90,000,000
Total IV045 SPOT										0.00	0	90,000,000
Total For IV045										0.00	0	90,000,000
IV046 On 21/06/2022 Spot Bond				100.00000	0.00000	100.45940				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	98.11828	100.00000	97.85523				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			9.25500	105.94358	9.25500	105.91754				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	102.56808				0.00	0	0
Total IV09 SPOT										0.00	0	0
Total For IV09										0.00	0	0
IV100U On 19/12/2021 Spot Bond			100.00000	4.56876	100.00000	4.56009				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	3.17887	100.00000	3.17284				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	153.30179	4.50000	153.27832				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	99.93757				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	99.87522	7.60000	99.79221				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			7.60000	99.73005	7.60000	99.64728				0.00	0	0
Total IVA682 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVA682										0.00	0	0
IVA686 On 17/08/2017 Spot Bond			7.70000	99.14249	7.70000	99.05961				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	98.99755	7.70000	98.91492				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	98.69239	7.80000	98.60920				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	98.54691	7.80000	98.46396				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	98.40185	7.80000	98.31915				0.00	0	0
Total IVA691 SPOT										0.00	0	0
Total For IVA691										0.00	0	0
IVA694 On 12/10/2017 Spot Bond			100.00000	79.00433	100.00000	78.83369				0.00	0	0
Total IVA694 SPOT										0.00	0	0
Total For IVA694										0.00	0	0
IVC002 On 12/02/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total IVC002 SPOT										0.00	0	0
Total For IVC002										0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	109.38400	10.00000	109.35600				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	99.87465				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	99.86017				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	101.92677				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	100.01440				0.00	0	0
Total IVC027 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC027										0.00	0	0
IVC033 On 30/06/2019 Spot Bond				100.00000	0.00000	100.14413				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	100.14733				0.00	0	0
Total IVC034 SPOT										0.00	0	0
Total For IVC034										0.00	0	0
IVC035 On 30/06/2019 Spot Bond				100.00000	0.00000	95.84884				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			9.32500	99.71126	9.32500	104.31948				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	26.66497	100.00000	31.14740				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	23.73757	100.00000	25.87494				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			9.35500	104.21024	9.35500	104.18392				0.00	0	0
Total IVC040 SPOT										0.00	0	0
Total For IVC040										0.00	0	0
IVC041 On 29/07/2017 Spot Bond				100.00000	0.00000	101.62470				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	101.84505				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	101.70612				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	101.15533				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	100.79011				0.00	0	0
Total IVC050 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC050										0.00	0	0
IVC051 On 03/02/2018 Spot Bond				100.00000	0.00000	101.63766				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	101.44834				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	100.25405				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	101.65124				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	100.11000				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	101.58100				0.00	0	0
Total IVC063 SPOT										0.00	0	0
Total For IVC063										0.00	0	0
IVC064 On 15/09/2018 Spot Bond				100.00000	0.00000	100.70301				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	100.61913				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	85.19438	100.00000	85.00031				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	101.78865				0.00	0	0
Total IVC067 SPOT										0.00	0	0
Total For IVC067										0.00	0	0
IVC070 On 20/01/2019 Spot Bond				100.00000	0.00000	102.64558				0.00	0	0
Total IVC070 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC070										0.00	0	0
IVC075 On 21/04/2019 Spot Bond				100.00000	0.00000	101.99775				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	101.75886				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	99.80508				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	16.45130	100.00000	16.41101				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	101.32819				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	100.04160				0.00	0	0
Total IVC087 SPOT										0.00	0	0
Total For IVC087										0.00	0	0
IVC088 On 12/04/2018 Spot Bond				100.00000	0.00000	99.86819				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	101.68427				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	101.67935				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	101.13885				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	101.09232				0.00	0	0
Total IVC093 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IVC093									0.00	0	0
IVC094 On 06/12/2021 Spot Bond			10.20500	102.96937	10.20500	102.94137			873,548,000,000.00	85,600,000	21,400,000
Total IVC094 SPOT									873,548,000,000.00	85,600,000	21,400,000
Total For IVC094									873,548,000,000.00	85,600,000	21,400,000
IVC097 On 14/06/2021 Spot Bond				100.00000	0.00000	100.18268			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			8.72500	100.76920	8.72500	100.74569			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	101.72747			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	101.82794			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	100.18548			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	100.72929			0.00	0	0
Total IVC105 SPOT									0.00	0	0
Total For IVC105									0.00	0	0
IVC106 On 13/03/2020 Spot Bond				100.00000	0.00000	100.59212			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	100.18361			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	102.34564			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	101.30864			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			9.85500	101.01010	9.85500	100.98370			0.00	0	0
Total IVC110 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC110										0.00	0	0
IVC111 On 19/05/2020 Spot Bond				100.00000	0.00000	101.17868				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	101.05189				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	101.04460				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	100.58070				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	9.34813	100.00000	9.33040				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	57.64319	100.00000	57.50355				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	84.38210	100.00000	84.19161				0.00	0	0
Total IVC74U SPOT										0.00	0	0
Total For IVC74U										0.00	0	0
IVC80U On 27/05/2021 Spot Bond			100.00000	6.75607	100.00000	6.74326				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	5.96021	100.00000	5.94890				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	5.83700	100.00000	5.82592				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	4.94808	100.00000	4.93870				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	4.71866	100.00000	4.70971				0.00	0	0
Total IVC95U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IVC95U									0.00	0	0
IVC96U On 02/12/2021 Spot Bond			100.00000	4.71866	100.00000	4.70971			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	4.61234	100.00000	4.60359			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	101.89864			0.00	0	1,500,000,000
Total JAS01 SPOT									0.00	0	1,500,000,000
Total For JAS01									0.00	0	1,500,000,000
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	100.59462			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	100.77929			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	100.17156			0.00	0	0
Total KAP005 SPOT									0.00	0	0
Total For KAP005									0.00	0	0
KAP006 On 29/06/2021 Spot Bond				100.00000	0.00000	100.18174			0.00	0	0
Total KAP006 SPOT									0.00	0	0
Total For KAP006									0.00	0	0
KAP007 On 26/10/2021 Spot Bond			9.75500	103.61353	9.75500	103.58657		2,146,100,000,000.00	220,000,000	55,000,000	
Total KAP007 SPOT								2,146,100,000,000.00	220,000,000	55,000,000	
Total For KAP007								2,146,100,000,000.00	220,000,000	55,000,000	
KAP008 On 28/11/2019 Spot Bond				100.00000	0.00000	100.98532			0.00	0	0
Total KAP008 SPOT									0.00	0	0
Total For KAP008									0.00	0	0
KAP009 On 24/05/2020 Spot Bond				100.00000	0.00000	101.10986			0.00	0	0
Total KAP009 SPOT									0.00	0	0
Total For KAP009									0.00	0	0
KAP04U On 01/07/2019 Spot Bond			100.00000	29.28160	100.00000	29.21067			0.00	0	0
Total KAP04U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For KAP04U									0.00	0	0
KSB00/ On 31/08/2017 Spot Bond				100.00000	0.00000	103.47546			0.00	0	0
Total KSB007 SPOT									0.00	0	0
Total For KSB007									0.00	0	0
KSB00/ On 01/11/2017 Spot Bond				100.00000	0.00000	101.90743			0.00	0	0
Total KSB008 SPOT									0.00	0	0
Total For KSB008									0.00	0	0
KSB00/ On 05/08/2020 Spot Bond				100.00000	0.00000	101.91274			0.00	0	0
Total KSB009 SPOT									0.00	0	0
Total For KSB009									0.00	0	0
KW01 On 31/10/2027 Spot Bond			9.21000	130.63885	9.21000	130.60689			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	100.37610			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	100.33778			0.00	0	230,000,000
Total LBK07 SPOT									0.00	0	230,000,000
Total For LBK07									0.00	0	230,000,000
LBK08 On 30/10/2019 Spot Bond				100.00000	0.00000	101.76079			0.00	0	0
Total LBK08 SPOT									0.00	0	0
Total For LBK08									0.00	0	0
LBK08/ On 30/10/2019 Spot Bond			100.00000	25.26769	100.00000	25.20581			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			9.88500	100.47364	9.88500	100.44730			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	101.02652	9.62000	101.00072			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	103.51786	9.71000	103.49075			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	56.60993	100.00000	56.47279			0.00	0	0
Total LBK14U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For LBK14U									0.00	0	0
LBK15 On 12/10/2021 Spot Bond				100.00000	0.00000	99.83898			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	100.95880			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	100.35511			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	100.20556			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	100.30855			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			10.50500	99.64181	10.50500	99.61394			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			8.73000	102.92416	8.73000	102.89977		56,919,600,000,000.00	6,520,000,000	3,260,000,000	
Total LGL02 SPOT								56,919,600,000,000.00	6,520,000,000	3,260,000,000	
Total For LGL02								56,919,600,000,000.00	6,520,000,000	3,260,000,000	
LGL03 On 03/04/2018 Spot Bond			9.37000	100.75086	9.37000	100.72566		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			9.58500	102.49719	9.58500	102.47069		11,118,600,000,000.00	1,160,000,000	580,000,000	
Total LGL04 SPOT								11,118,600,000,000.00	1,160,000,000	580,000,000	
Total For LGL04								11,118,600,000,000.00	1,160,000,000	580,000,000	
LGL05 On 12/12/2021 Spot Bond				100.00000	0.00000	100.82879		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			10.04000	103.22859	10.04000	103.20096		50,200,000,000,000.00	5,000,000,000	2,500,000,000	
Total LGL06 SPOT								50,200,000,000,000.00	5,000,000,000	2,500,000,000	
Total For LGL06								50,200,000,000,000.00	5,000,000,000	2,500,000,000	
LGL07 On 04/10/2022 Spot Bond				100.00000	0.00000	100.04919		0.00	0	0	
Total LGL07 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For LGL07										0.00	0	0
LHL17 On 14/11/2018 Spot Bond				100.00000	0.00000	101.83925				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			13.05500	102.23039	13.05500	102.19527				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			13.88500	102.85845	13.88500	102.82093				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	100.61681				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	101.90957				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	102.95341				0.00	0	0
Total LOM01 SPOT										0.00	0	0
Total For LOM01										0.00	0	0
LRFA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total LRFA1 SPOT										0.00	0	0
Total For LRFA1										0.00	0	0
LRFA2 On 20/11/2019 Spot Bond				100.00000	0.00000	101.11317				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	101.56032				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	101.25154				0.00	0	0
Total LRFC2 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For LRFC2										0.00	0	0
MAQ09 On 10/11/2017 Spot Bond				100.00000	0.00000	101.31150				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	100.62008				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	101.58217				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	102.76749				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	102.28937				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	102.39944				0.00	0	0
Total MAQ0A4 SPOT										0.00	0	0
Total For MAQ0A4										0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	102.67342				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	102.69055				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	102.61164				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	99.12782				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	98.52753				0.00	0	0
Total MAQ103 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MAQ103										0.00	0	0
MBF03: On 01/10/2017 Spot Bond				100.00000	0.00000	100.15289				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	101.42934				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	100.03878				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	101.45908				0.00	0	0
Total MBF046 SPOT										0.00	0	0
Total For MBF046										0.00	0	0
MBF04: On 07/06/2019 Spot Bond				100.00000	0.00000	101.21988				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	101.00407				0.00	0	0
Total MBF049 SPOT										0.00	0	0
Total For MBF049										0.00	0	0
MBF05: On 16/05/2019 Spot Bond				100.00000	0.00000	101.53216				0.00	0	0
Total MBF051 SPOT										0.00	0	0
Total For MBF051										0.00	0	0
MBF05: On 16/05/2019 Spot Bond			100.00000	31.59246	100.00000	31.51593				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	100.17785				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	100.69362				0.00	0	0
Total MBF053 SPOT										0.00	0	0
Total For MBF053										0.00	0	0
MBF05: On 27/03/2018 Spot Bond				100.00000	0.00000	100.19980				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	100.42688				0.00	0	0
Total MBF055 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For MBF055									0.00	0	0
MBLSA On 30/10/2017 Spot Bond			2.30000	99.28056	2.30000	98.37352			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	97.28450			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	100.58258			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	99.89008			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	100.97488			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	98.64499	100.00000	98.37838			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	97.25177	100.00000	96.99719			0.00	0	0
Total MBP30U SPOT									0.00	0	0
Total For MBP30U									0.00	0	0
MBP31 On 24/10/2017 Spot Bond			100.00000	97.27326	100.00000	97.01863			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	93.20493	100.00000	92.97364			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	101.53623			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			8.95500	102.12850	8.95500	102.10406		204,174,000,000.00		22,800,000	5,700,000
Total MBSA01 SPOT								204,174,000,000.00		22,800,000	5,700,000
Total For MBSA01								204,174,000,000.00		22,800,000	5,700,000
MBSA0 On 16/04/2019 Spot Bond			8.00000	103.68474	8.00000	103.66252		0.00		0	0
Total MBSA01/R204 SPOT								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For MBSA01/R204									0.00	0	0
MBSA0 On 15/04/2019 Spot Bond			9.00500	101.83458	9.00500	101.81008			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	101.98737	8.91000	101.96309			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	100.02371			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	100.02459			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			8.97500	100.54977	8.97500	100.52579			0.00	0	0
Total MEFSB4 SPOT									0.00	0	0
Total For MEFSB4									0.00	0	0
MEFSB On 05/01/2022 Spot Bond			9.61000	101.48575	9.61000	101.45986			0.00	0	0
Total MEFSB5 SPOT									0.00	0	0
Total For MEFSB5									0.00	0	0
MFS1A On 20/12/2018 Spot Bond				100.00000	0.00000	100.37710			0.00	0	0
Total MFS1A2 SPOT									0.00	0	0
Total For MFS1A2									0.00	0	0
MFS1B On 20/09/2019 Spot Bond			9.68500	101.57814	9.68500	101.55173			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	99.88190			0.00	0	0
Total MMIG01 SPOT									0.00	0	0
Total For MMIG01									0.00	0	0
MMIG0 On 17/03/2021 Spot Bond			9.48500	104.80870	9.48500	104.78231		7,588,000,000,000.00	800,000,000	400,000,000	
Total MMIG02 SPOT								7,588,000,000,000.00	800,000,000	400,000,000	
Total For MMIG02								7,588,000,000,000.00	800,000,000	400,000,000	
MMIG0 On 01/06/2020 Spot Bond				100.00000	0.00000	100.43415			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			11.61000	102.90101	11.61000	102.86894			0.00	0	0
Total MMIG04 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For MMIG04									0.00	0	0
MMIG0 On 12/08/2022 Spot Bond			10.44000	105.95661	10.44000	105.92682			21,924,000,000,000.00	2,100,000,000	1,050,000,000
Total MMIG05 SPOT									21,924,000,000,000.00	2,100,000,000	1,050,000,000
Total For MMIG05									21,924,000,000,000.00	2,100,000,000	1,050,000,000
MTN04 On 13/07/2017 Spot Bond			9.03000	99.85178	9.03000	99.82713			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	34.22338	100.00000	34.13956			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	33.09446	100.00000	33.02122			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	101.18845			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	101.22669			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	2.73984	100.00000	2.73313			0.00	0	0
Total MWA1U SPOT									0.00	0	0
Total For MWA1U									0.00	0	0
MWAR(On 22/11/2019 Spot Bond				100.00000	0.00000	101.14899			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	12.11690	100.89771	12.08731			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	12.23594	100.61875	12.20613			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	100.52348			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	100.43466			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	109.64793			0.00	0	0
Total N5E23 SPOT									0.00	0	0
Total For N5E23									0.00	0	0
N5F23L On 20/06/2023 Spot Bond			100.00000	11.51535	100.00000	11.48745			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	12.29230	100.00000	12.26253			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			10.29000	92.86531	10.29000	92.83999		1,313,004,000,000.00		127,600,000	31,900,000
Total NAM01 SPOT								1,313,004,000,000.00		127,600,000	31,900,000
Total For NAM01								1,313,004,000,000.00		127,600,000	31,900,000
NAM02 On 29/06/2020 Spot Bond			9.30500	100.94470	9.30500	100.91962			0.00	0	0
Total NAM02 SPOT									0.00	0	0
Total For NAM02									0.00	0	0
NAM03 On 01/08/2023 Spot Bond			9.89000	105.08284	9.89000	105.05481			0.00	0	0
Total NAM03 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NAM03									0.00	0	0
NAM04 On 01/08/2026 Spot Bond			10.61000	103.93946	10.61000	103.90978			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			8.85000	101.15449	8.85000	101.13070			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			9.51000	102.37982	9.51000	102.35397			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	102.77793	9.38000	102.75233			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			9.59000	103.56155	9.59000	103.53519			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			9.08500	100.94557	9.08500	100.94409			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			9.53500	100.80774	9.53500	100.78181			0.00	0	0
Total NBK15A SPOT									0.00	0	0
Total For NBK15A									0.00	0	0
NBK15 On 27/08/2017 Spot Bond				100.00000	0.00000	100.99208			0.00	0	0
Total NBK15B SPOT									0.00	0	0
Total For NBK15B									0.00	0	0
NBK16 On 12/02/2025 Spot Bond			10.51000	98.25538	10.51000	98.22757		36,154,400,000,000.00	3,440,000,000	874,300,000	
Total NBK16A SPOT								36,154,400,000,000.00	3,440,000,000	874,300,000	
Total For NBK16A								36,154,400,000,000.00	3,440,000,000	874,300,000	
NBK17 On 22/04/2026 Spot Bond			10.04500	101.49033	10.04500	101.46316		22,500,800,000,000.00	2,240,000,000	1,120,000,000	
Total NBK17A SPOT								22,500,800,000,000.00	2,240,000,000	1,120,000,000	
Total For NBK17A								22,500,800,000,000.00	2,240,000,000	1,120,000,000	
NBK18 On 01/06/2020 Spot Bond			9.31500	100.75717	9.31500	100.73211		0.00	0	0	
Total NBK18A SPOT								0.00	0	0	
Total For NBK18A								0.00	0	0	
NBK19 On 01/06/2022 Spot Bond			9.68500	100.75790	9.68500	100.73187		0.00	0	0	
Total NBK19A SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NBK19A									0.00	0	0
NBK20, On 01/06/2026 Spot Bond			10.60000	99.63667	10.60000	99.60855			0.00	0	0
Total NBK20A SPOT									0.00	0	0
Total For NBK20A									0.00	0	0
NBK20I On 25/06/2021 Spot Bond				100.00000	0.00000	98.41848			0.00	0	0
Total NBK20B SPOT									0.00	0	0
Total For NBK20B									0.00	0	0
NBK21, On 21/07/2027 Spot Bond			11.26000	101.16142	11.26000	101.13081			0.00	0	0
Total NBK21A SPOT									0.00	0	0
Total For NBK21A									0.00	0	0
NBK21I On 10/11/2017 Spot Bond				100.00000	0.00000	101.44675			0.00	0	0
Total NBK21B SPOT									0.00	0	0
Total For NBK21B									0.00	0	0
NBK22, On 19/11/2022 Spot Bond			9.93000	101.88887	9.93000	101.86204		1,187,628,000,000.00		119,600,000	29,900,000
Total NBK22A SPOT								1,187,628,000,000.00		119,600,000	29,900,000
Total For NBK22A								1,187,628,000,000.00		119,600,000	29,900,000
NBK22I On 12/02/2018 Spot Bond				100.00000	0.00000	101.45728			0.00	0	120,000,000
Total NBK22B SPOT									0.00	0	120,000,000
Total For NBK22B									0.00	0	120,000,000
NBK23, On 19/11/2025 Spot Bond			10.46000	102.63069	10.46000	102.60226			0.00	0	8,700,000
Total NBK23A SPOT									0.00	0	8,700,000
Total For NBK23A									0.00	0	8,700,000
NBK23I On 12/02/2020 Spot Bond				100.00000	0.00000	101.45645			0.00	0	0
Total NBK23B SPOT									0.00	0	0
Total For NBK23B									0.00	0	0
NBK24, On 19/11/2027 Spot Bond			10.36000	105.03151	10.36000	105.00269		20,720,000,000,000.00		2,000,000,000	1,000,000,000
Total NBK24A SPOT								20,720,000,000,000.00		2,000,000,000	1,000,000,000
Total For NBK24A								20,720,000,000,000.00		2,000,000,000	1,000,000,000
NBK24I On 11/02/2022 Spot Bond				100.00000	0.00000	101.38000			0.00	0	0
Total NBK24B SPOT									0.00	0	0
Total For NBK24B									0.00	0	0
NBK25, On 17/02/2023 Spot Bond			9.83000	107.61660	9.83000	107.58807			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	101.36898			0.00	0	0
Total NBK25B SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NBK25B									0.00	0	0
NBK26 On 10/05/2023 Spot Bond			100.00000	12.91836	100.00000	12.88992			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	102.60828			0.00	0	0
Total NBK26B SPOT									0.00	0	0
Total For NBK26B									0.00	0	0
NBK27 On 10/05/2026 Spot Bond			10.25000	106.87997	10.25000	106.85094		455,100,000,000.00	44,400,000	11,100,000	
Total NBK27A SPOT								455,100,000,000.00	44,400,000	11,100,000	
Total For NBK27A								455,100,000,000.00	44,400,000	11,100,000	
NBK27I On 01/06/2018 Spot Bond				100.00000	0.00000	101.14347			0.00	0	0
Total NBK27B SPOT									0.00	0	0
Total For NBK27B									0.00	0	0
NBK28 On 02/08/2023 Spot Bond			9.84000	105.03464	9.84000	105.00678			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	101.18509			0.00	0	0
Total NBK28B SPOT									0.00	0	0
Total For NBK28B									0.00	0	0
NBK29 On 31/07/2026 Spot Bond			10.51000	104.48075	10.51000	104.45119		706,272,000,000.00	67,200,000	16,800,000	
Total NBK29A SPOT								706,272,000,000.00	67,200,000	16,800,000	
Total For NBK29A								706,272,000,000.00	67,200,000	16,800,000	
NBK29I On 18/02/2019 Spot Bond				100.00000	0.00000	101.45180			0.00	0	0
Total NBK29B SPOT									0.00	0	0
Total For NBK29B									0.00	0	0
NBK30 On 20/02/2024 Spot Bond			9.63000	103.46789	9.63000	103.44102		1,741,104,000,000.00	180,800,000	45,200,000	
Total NBK30A SPOT								1,741,104,000,000.00	180,800,000	45,200,000	
Total For NBK30A								1,741,104,000,000.00	180,800,000	45,200,000	
NBK30I On 18/02/2021 Spot Bond				100.00000	0.00000	101.24300			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	101.26511			0.00	0	0
Total NBK31B SPOT									0.00	0	0
Total For NBK31B									0.00	0	0
NBK32I On 26/02/2019 Spot Bond				100.00000	0.00000	101.00024			0.00	0	0
Total NBK32B SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NBK32B									0.00	0	0
NBK33I On 10/05/2019 Spot Bond				100.00000	0.00000	101.60024			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	101.44305			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	101.47397			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	101.51245			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	101.60905			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	101.63321			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			8.62500	109.06312	8.62500	109.03809		1,376,550,000,000.00		159,600,000	39,900,000
Total NBK3A SPOT								1,376,550,000,000.00		159,600,000	39,900,000
Total For NBK3A								1,376,550,000,000.00		159,600,000	39,900,000
NBK3A On 09/09/2019 Spot Bond			100.00000	30.03855	100.00000	29.97243		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			11.38500	45.46906	11.38500	45.45563		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	101.81688			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	101.17444			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	101.11256			0.00	0	0
Total NBK42B SPOT								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NBK42B										0.00	0	0
NBK43I On 20/02/2024 Spot Bond				100.00000	0.00000	101.14308				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	102.03831				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	101.32963				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	100.39106				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	99.98221				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	100.40927				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	9.19231	100.00000	9.17005				0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	9.19231	100.00000	9.17005				0.00	0	0
Total NCLN82/JIBAR SPOT										0.00	0	0
Total For NCLN82/JIBAR										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			10.55500	103.61990	10.55500	103.59094				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	100.40713				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			10.59000	102.60287	10.59000	102.57411				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	100.40927				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	100.41260				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.41689				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	100.84379				0.00	0	0
Total NCLN92 SPOT										0.00	0	0
Total For NCLN92										0.00	0	0
NCLN9 On 09/04/2018 Spot Bond				100.00000	0.00000	99.90806				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	100.32521				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	99.90810				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	13.84884	100.00000	13.81529				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	1.43938	100.00000	1.43653				0.00	0	0
Total NED02U SPOT										0.00	0	0
Total For NED02U										0.00	0	0
NED03 On 26/05/2022 Spot Bond			100.00000	13.70020	100.00000	13.66701				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	14.43775	100.00000	14.40278				0.00	0	0
Total NED04U SPOT										0.00	0	0
Total For NED04U										0.00	0	0
NED13 On 25/07/2018 Spot Bond				100.00000	0.00000	102.74678				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	101.36586				0.00	0	0
Total NED14 SPOT										0.00	0	0
Total For NED14										0.00	0	0
NED15 On 08/04/2019 Spot Bond			9.50500	104.10677	9.50500	104.08036				0.00	0	1,040,000,000

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 NED15 SPOT										0.00	0	1,040,000,000
Total For NED15										0.00	0	1,040,000,000
NED16 On 08/04/2019 Spot Bond				100.00000	0.00000	100.01783				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	102.19298				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	102.19491				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	101.30311				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			10.93500	101.06290	10.93500	101.03367		65,391,300,000,000.00		5,980,000,000		2,990,000,000
Total NED20 SPOT								5,391,300,000,000.00		5,980,000,000		2,990,000,000
Total For NED20								5,391,300,000,000.00		5,980,000,000		2,990,000,000
NED9 On 06/07/2017 Spot Bond				100.00000	0.00000	100.00000				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	108.97570	9.44500	108.94837				0.00	0	0
Total NEDH1A SPOT										0.00	0	0
Total For NEDH1A										0.00	0	0
NEDH1 On 20/11/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NEDH1B SPOT										0.00	0	0
Total For NEDH1B										0.00	0	0
NEDT1 On 21/05/2021 Spot Bond				100.00000	0.00000	104.01111				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	101.53029				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	103.40781				0.00	0	105,000,000
Total NET50 SPOT										0.00	0	105,000,000
Total For NET50										0.00	0	105,000,000
NGL01 On 22/09/2021 Spot Bond				100.00000	0.00000	102.62071				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 NGL01 SPOT										0.00	0	10,000,000
Total For NGL01										0.00	0	10,000,000
NGL02 On 15/03/2022 Spot Bond				100.00000	0.00000	101.47844				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	101.28705				0.00	0	0
Total NGL03 SPOT										0.00	0	0
Total For NGL03										0.00	0	0
NGLT1/On 01/07/2022 Spot Bond				100.00000	0.00000	100.20384				0.00	0	0
Total NGLT1A SPOT										0.00	0	0
Total For NGLT1A										0.00	0	0
NHM00 On 25/11/2020 Spot Bond			10.00000	109.38400	10.00000	109.35600				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	102.00787	13.50000	101.97167				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	100.80904				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			3.41000	105.84553	3.41000	120.63156				0.00	0	0
Total NILB11 SPOT										0.00	0	0
Total For NILB11										0.00	0	0
NILB12 On 07/12/2033 Spot Bond			3.45000	169.22450	3.45000	169.20336				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			3.80000	117.47440	3.80000	117.45848				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	158.20249	3.99000	160.51263				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	159.39590	4.06000	159.49665				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	80.63784	3.85000	103.27894				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NILB17 SPOT										0.00	0	0
Total For NILB17										0.00	0	0
NMP20 On 24/07/2020 Spot Bond			8.73500	105.84204	8.73500	105.81704				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			9.36500	103.76162	9.36500	103.94046				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	101.04087				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	101.00105				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	101.08516				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	101.05152				0.00	0	0
Total NQ1A23 SPOT										0.00	0	0
Total For NQ1A23										0.00	0	0
NQ1A2 On 22/05/2020 Spot Bond				100.00000	0.00000	101.11847				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	101.14760				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	101.05152				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			9.56500	103.77965	9.56500	103.95679				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	101.11776				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.14526				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	101.07590				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			9.76500	103.79771	9.76500	103.97315				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	101.08810				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	101.19760				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	101.09419				0.00	0	0
Total NQ1C19 SPOT										0.00	0	0
Total For NQ1C19										0.00	0	0
NQF1D On 22/05/2020 Spot Bond				100.00000	0.00000	101.31922				0.00	0	0
Total NQF1D5 SPOT										0.00	0	0
Total For NQF1D5										0.00	0	0
NQF1D On 22/05/2018 Spot Bond				100.00000	0.00000	101.11248				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	101.23916				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			8.73500	105.75350	8.73500	105.72880				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			9.48500	113.56867	9.48500	113.54008				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			3.74000	173.38053	3.74000	173.35752				0.00	0	5,700,000,000

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 NRA023 SPOT									0.00	0	5,700,000,000
Total For NRA023									0.00	0	5,700,000,000
NRA023 On 30/11/2028 Spot Bond			11.31000	107.15109	11.31000	107.11888			125,314,800,000,000.00	11,080,000,000	5,540,000,000
Total NRA028 SPOT									15,314,800,000,000.00	11,080,000,000	5,540,000,000
Total For NRA028									15,314,800,000,000.00	11,080,000,000	5,540,000,000
NRA028 On 30/11/2028 Spot Bond			100.00000	13.30504	100.00000	13.27560			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	100.34441			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	101.39099			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	101.75116			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	101.57042			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			9.88500	99.70004	9.88500	99.67391			0.00	0	0
Total OML03 SPOT									0.00	0	0
Total For OML03									0.00	0	0
OML04 On 19/03/2020 Spot Bond				100.00000	0.00000	100.56736			0.00	1,500,000,000	750,000,000
Total OML04 SPOT									0.00	1,500,000,000	750,000,000
Total For OML04									0.00	1,500,000,000	750,000,000
OML05 On 19/03/2020 Spot Bond			10.01500	102.29798	10.01500	102.27082			30,045,000,000,000.00	3,000,000,000	1,500,000,000
Total OML05 SPOT									10,045,000,000,000.00	3,000,000,000	1,500,000,000
Total For OML05									10,045,000,000,000.00	3,000,000,000	1,500,000,000
OML06 On 19/03/2022 Spot Bond			10.77000	101.42561	10.77000	101.39669			32,310,000,000,000.00	3,000,000,000	1,500,000,000
Total OML06 SPOT									12,310,000,000,000.00	3,000,000,000	1,500,000,000
Total For OML06									12,310,000,000,000.00	3,000,000,000	1,500,000,000
OML07 On 19/03/2025 Spot Bond			11.71000	99.47357	11.71000	99.44281			22,483,200,000,000.00	1,920,000,000	960,000,000
Total OML07 SPOT									12,483,200,000,000.00	1,920,000,000	960,000,000
Total For OML07									12,483,200,000,000.00	1,920,000,000	960,000,000
OML08 On 14/09/2020 Spot Bond				100.00000	0.00000	100.85416			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total OML08 SPOT									0.00	0	0
Total For OML08									0.00	0	0
OML09 On 14/09/2022 Spot Bond			10.76000	103.91839	10.76000	103.88879			21,520,000,000,000.00	2,000,000,000	1,000,000,000
Total OML09 SPOT									21,520,000,000,000.00	2,000,000,000	1,000,000,000
Total For OML09									21,520,000,000,000.00	2,000,000,000	1,000,000,000
OML10 On 14/09/2025 Spot Bond			11.71000	101.64552	11.71000	101.61409			25,410,700,000,000.00	2,170,000,000	1,230,000,000
Total OML10 SPOT									25,410,700,000,000.00	2,170,000,000	1,230,000,000
Total For OML10									25,410,700,000,000.00	2,170,000,000	1,230,000,000
PMM12 On 25/11/2020 Spot Bond			10.00000	109.38400	10.00000	109.35600			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	100.67115			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	100.69531			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	100.78623			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	100.31034			0.00	0	0
Total PMM34 SPOT									0.00	0	0
Total For PMM34									0.00	0	0
PMM35 On 06/11/2017 Spot Bond				100.00000	0.00000	101.42861			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	101.50667			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	100.94502			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	100.56095			0.00	0	0
Total PMM38 SPOT									0.00	0	0
Total For PMM38									0.00	0	0
PPC00: On 31/12/2018 Spot Bond				100.00000	0.00000	96.76416			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total PPC002 SPOT										0.00	0	0
Total For PPC002										0.00	0	0
PPC00: On 31/10/2019 Spot Bond				100.00000	0.00000	98.47865				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	101.73193				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	101.69271				0.00	0	0
Total PRE1B1 SPOT										0.00	0	0
Total For PRE1B1										0.00	0	0
PRE1C On 27/01/2018 Spot Bond				100.00000	0.00000	101.85425				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	101.89181				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	102.22846				0.00	0	0
Total PRE2A1 SPOT										0.00	0	0
Total For PRE2A1										0.00	0	0
PRE2A: On 20/02/2022 Spot Bond				100.00000	0.00000	102.33299				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	102.42439				0.00	0	0
Total PRE2A3 SPOT										0.00	0	0
Total For PRE2A3										0.00	0	0
PRE2B On 20/02/2022 Spot Bond				100.00000	0.00000	102.60700				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	102.63307				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	102.65913				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total PRE2D1 SPOT									0.00	0	0
Total For PRE2D1									0.00	0	0
R186 On 21/12/2026 Spot Bond			8.78000	111.34751	8.81000	111.11788			399,287,670,854,000.00	2,778,962,149,300	1,812,881,973,500
Total R186 SPOT									19,287,670,854,000.00	778,962,149,300	312,881,973,500
Total For R186									19,287,670,854,000.00	778,962,149,300	312,881,973,500
R197 On 07/12/2023 Spot Bond			2.54000	292.93961	2.54000	292.91020			159,935,027,856,000.00	62,966,546,400	30,039,139,900
Total R197 SPOT									19,935,027,856,000.00	62,966,546,400	30,039,139,900
Total For R197									19,935,027,856,000.00	62,966,546,400	30,039,139,900
R202 On 07/12/2033 Spot Bond			2.52000	237.20400	2.47000	238.69595			459,237,889,656,000.00	182,237,257,800	222,493,180,800
Total R202 SPOT									19,237,889,656,000.00	182,237,257,800	222,493,180,800
Total For R202									19,237,889,656,000.00	182,237,257,800	222,493,180,800
R2023 On 28/02/2023 Spot Bond			8.17000	100.82975	8.19000	100.71974			144,231,753,262,000.00	507,249,908,600	539,538,635,800
Total R2023 SPOT									14,231,753,262,000.00	507,249,908,600	539,538,635,800
Total For R2023									14,231,753,262,000.00	507,249,908,600	539,538,635,800
R203 On 15/09/2017 Spot Bond			7.44000	102.66019	7.47000	102.63366			004,866,468,632,000.00	941,514,310,300	520,828,310,300
Total R203 SPOT									14,866,468,632,000.00	941,514,310,300	520,828,310,300
Total For R203									14,866,468,632,000.00	941,514,310,300	520,828,310,300
R2030 On 31/01/2030 Spot Bond			9.33500	93.70210	9.33500	93.67849			646,427,715,736,000.00	1,354,732,481,600	564,772,940,800
Total R2030 SPOT									16,427,715,736,000.00	354,732,481,600	564,772,940,800
Total For R2030									16,427,715,736,000.00	354,732,481,600	564,772,940,800
R2032 On 31/03/2032 Spot Bond			9.52500	92.19783	9.52500	92.17440			131,097,563,425,000.00	223,737,277,000	163,878,146,700
Total R2032 SPOT									11,097,563,425,000.00	223,737,277,000	163,878,146,700
Total For R2032									11,097,563,425,000.00	223,737,277,000	163,878,146,700
R2035 On 28/02/2035 Spot Bond			9.71500	96.06320	9.71500	96.03844			110,358,896,484,000.00	1,040,695,717,600	321,848,620,000
Total R2035 SPOT									10,358,896,484,000.00	040,695,717,600	321,848,620,000
Total For R2035									10,358,896,484,000.00	040,695,717,600	321,848,620,000
R2037 On 31/01/2037 Spot Bond			9.81000	92.37115	9.81000	92.34673			796,629,196,086,000.00	1,304,447,420,600	867,237,660,800
Total R2037 SPOT									16,629,196,086,000.00	304,447,420,600	367,237,660,800
Total For R2037									16,629,196,086,000.00	304,447,420,600	367,237,660,800
R204 On 21/12/2018 Spot Bond			7.53000	100.98084	7.55500	100.92635			527,993,912,640,000.00	468,525,088,000	257,766,534,400
Total R204 SPOT									17,993,912,640,000.00	468,525,088,000	257,766,534,400
Total For R204									17,993,912,640,000.00	468,525,088,000	257,766,534,400
R2040 On 31/01/2040 Spot Bond			9.88000	95.99453	9.88000	95.96897			830,056,186,016,000.00	893,730,383,200	652,726,573,800
Total R2040 SPOT									10,056,186,016,000.00	893,730,383,200	652,726,573,800
Total For R2040									10,056,186,016,000.00	893,730,383,200	652,726,573,800
R2044 On 31/01/2044 Spot Bond			9.90500	93.01586	9.90500	92.99102			142,101,734,649,000.00	721,060,245,800	778,217,456,500

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 R2044 SPOT									12,101,734,649,000.00	721,060,245,800	778,217,456,500
Total For R2044									12,101,734,649,000.00	721,060,245,800	778,217,456,500
R2048 On 28/02/2048 Spot Bond			9.85500	92.42033	9.85500	92.39617			002,992,606,148,500.00	2,029,730,350,700	1,513,494,026,000
Total R2048 SPOT									12,992,606,148,500.00	029,730,350,700	513,494,026,000
Total For R2048									12,992,606,148,500.00	029,730,350,700	513,494,026,000
R207 On 15/01/2020 Spot Bond			7.67000	98.89614	7.68500	98.84194			753,983,402,552,000.00	1,402,083,885,600	596,289,488,400
Total R207 SPOT									13,983,402,552,000.00	402,083,885,600	596,289,488,400
Total For R207									13,983,402,552,000.00	402,083,885,600	596,289,488,400
R208 On 31/03/2021 Spot Bond			7.77000	98.54086	7.78500	98.47345			620,146,298,264,000.00	594,613,423,200	501,918,825,200
Total R208 SPOT									10,146,298,264,000.00	594,613,423,200	501,918,825,200
Total For R208									10,146,298,264,000.00	594,613,423,200	501,918,825,200
R209 On 31/03/2036 Spot Bond			9.64000	72.51749	9.69000	72.16742			490,305,912,280,000.00	1,399,409,327,000	990,207,957,500
Total R209 SPOT									10,305,912,280,000.00	399,409,327,000	990,207,957,500
Total For R209									10,305,912,280,000.00	399,409,327,000	990,207,957,500
R210 On 31/03/2028 Spot Bond			2.50000	184.03251	2.50000	184.01421			92,015,426,500,000.00	36,806,170,600	97,266,062,500
Total R210 SPOT									12,015,426,500,000.00	36,806,170,600	97,266,062,500
Total For R210									12,015,426,500,000.00	36,806,170,600	97,266,062,500
R212 On 31/01/2022 Spot Bond			2.54500	149.08383	2.54500	149.06870			749,517,041,112,000.00	294,505,713,600	137,631,820,100
Total R212 SPOT									19,517,041,112,000.00	294,505,713,600	137,631,820,100
Total For R212									19,517,041,112,000.00	294,505,713,600	137,631,820,100
R213 On 28/02/2031 Spot Bond			9.38000	84.32460	9.41500	84.07206			911,564,106,590,000.00	1,163,279,755,500	545,675,048,500
Total R213 SPOT									11,564,106,590,000.00	163,279,755,500	545,675,048,500
Total For R213									11,564,106,590,000.00	163,279,755,500	545,675,048,500
R214 On 28/02/2041 Spot Bond			9.80500	72.05899	9.80500	72.04025			934,734,838,202,500.00	1,217,209,060,500	761,307,700,800
Total R214 SPOT									14,734,838,202,500.00	217,209,060,500	761,307,700,800
Total For R214									14,734,838,202,500.00	217,209,060,500	761,307,700,800
RCG01 On 24/10/2019 Spot Bond				100.00000	0.00000	101.81113			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	101.67972			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	103.17722			0.00	0	0
Total RCSB05 SPOT									0.00	0	0
Total For RCSB05									0.00	0	0
RCSB0 On 10/12/2017 Spot Bond				100.00000	0.00000	100.90988			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RCSB07 SPOT										0.00	0	0
Total For RCSB07										0.00	0	0
RCSB2 On 24/07/2017 Spot Bond			100.00000	95.54974	100.00000	95.30026				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	56.39898	100.00000	56.26236				0.00	0	0
Total RCSB6U SPOT										0.00	0	0
Total For RCSB6U										0.00	0	0
RDF011 On 04/09/2017 Spot Bond			100.00000	93.61480	100.00000	93.38136				0.00	0	0
Total RDF01U SPOT										0.00	0	0
Total For RDF01U										0.00	0	0
RDF021 On 04/12/2020 Spot Bond			100.00000	12.67559	100.00000	12.64006				0.00	0	0
Total RDF02U SPOT										0.00	0	0
Total For RDF02U										0.00	0	0
RDF031 On 04/04/2018 Spot Bond			100.00000	60.91245	100.00000	60.75538				0.00	0	0
Total RDF03U SPOT										0.00	0	0
Total For RDF03U										0.00	0	0
RDF041 On 04/10/2018 Spot Bond			100.00000	40.67328	100.00000	40.56840				0.00	0	0
Total RDF04U SPOT										0.00	0	0
Total For RDF04U										0.00	0	0
RDF051 On 04/12/2019 Spot Bond			100.00000	20.45094	100.00000	20.39820				0.00	0	0
Total RDF05U SPOT										0.00	0	0
Total For RDF05U										0.00	0	0
RDFB0 On 11/03/2018 Spot Bond				100.00000	0.00000	100.59321				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	101.25245				0.00	0	40,000,000
Total RDFB04 SPOT										0.00	0	40,000,000
Total For RDFB04										0.00	0	40,000,000
RDFB0 On 27/11/2019 Spot Bond				100.00000	0.00000	102.07780				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	100.98598				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	29.37708	100.00000	29.30592				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.34537				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	100.23521				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	100.86654				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	100.28880				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	100.22166				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	101.61964				0.00	0	0
Total RDFC34 SPOT										0.00	0	0
Total For RDFC34										0.00	0	0
RDFC3 On 05/10/2017 Spot Bond				100.00000	0.00000	100.02138				0.00	0	0
Total RDFC35 SPOT										0.00	0	0
Total For RDFC35										0.00	0	0
RDFC3 On 22/09/2017 Spot Bond				100.00000	0.00000	100.19397				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	100.78852				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	101.23259				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	62.38672	100.00000	62.23558				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	101.16767				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.09205				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	100.03063				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	100.03219				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	100.03882				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	100.03121				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	100.55079				0.00	0	0
Total RED301 SPOT										0.00	0	0
Total For RED301										0.00	0	0
RES01 On 02/03/2018 Spot Bond			100.00000	59.77367	100.00000	59.62887				0.00	0	0
Total RES01U SPOT										0.00	0	0
Total For RES01U										0.00	0	0
RES02 On 02/03/2019 Spot Bond			100.00000	29.41089	100.00000	29.33964				0.00	0	0
Total RES02U SPOT										0.00	0	0
Total For RES02U										0.00	0	0
RES03 On 02/03/2020 Spot Bond			100.00000	17.01318	100.00000	16.97197				0.00	0	0
Total RES03U SPOT										0.00	0	0
Total For RES03U										0.00	0	0
RES04 On 02/03/2021 Spot Bond			100.00000	12.02249	100.00000	11.99337				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	101.48241				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	101.55073				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.73046				0.00	0	0
Total RES30 SPOT										0.00	0	0
Total For RES30										0.00	0	0
RES32 On 20/10/2017 Spot Bond				100.00000	0.00000	101.92099				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	102.26467				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	101.07639				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	101.91071				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	104.01158				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	101.64205				0.00	0	0
Total RES38 SPOT										0.00	0	0
Total For RES38										0.00	0	0
RES39 On 03/05/2018 Spot Bond			100.00000	59.69323	100.00000	59.50686				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	79.41205				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	22.98057	100.00000	22.92490				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	35.89613	100.00000	35.81010				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total RPP01U SPOT									0.00	0	0
Total For RPP01U									0.00	0	0
RPP08I On 30/04/2020 Spot Bond			100.00000	20.00266	100.00000	19.85443			0.00	0	0
Total RPP08U SPOT									0.00	0	0
Total For RPP08U									0.00	0	0
RPS00 On 16/11/2022 Spot Bond				100.00000	0.00000	102.36633			0.00	0	0
Total RPS001 SPOT									0.00	0	0
Total For RPS001									0.00	0	0
RPS00 On 30/04/2025 Spot Bond				100.00000	0.00000	48.94049			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			9.45500	103.67838	9.45500	103.65222		1,289,662,000,000.00	136,400,000	1,109,100,000	
Total RW21 SPOT								1,289,662,000,000.00	136,400,000	1,109,100,000	
Total For RW21								1,289,662,000,000.00	136,400,000	1,109,100,000	
RW23 On 10/12/2023 Spot Bond			9.87000	99.00366	9.87000	98.97760		1,184,400,000,000.00	120,000,000	120,000,000	
Total RW23 SPOT								1,184,400,000,000.00	120,000,000	120,000,000	
Total For RW23								1,184,400,000,000.00	120,000,000	120,000,000	
RW28 On 10/12/2028 Spot Bond			11.13500	95.06289	11.13500	95.03475		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	93.35038	100.00000	93.11224		0.00	0	0	
Total S1327U SPOT								0.00	0	0	
Total For S1327U								0.00	0	0	
SBK12 On 25/11/2020 Spot Bond			10.00000	109.38400	10.00000	109.35600		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			8.45000	101.37989	8.45000	101.35720		0.00	0	11,500,000,000	
Total SBK14 SPOT								0.00	0	11,500,000,000	
Total For SBK14								0.00	0	11,500,000,000	
SBK16 On 15/03/2018 Spot Bond				100.00000	0.00000	100.74446		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	100.69731		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	100.41900		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBK18 SPOT									0.00	0	0
Total For SBK18									0.00	0	0
SBK19 On 24/10/2019 Spot Bond				100.00000	0.00000	101.92060			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	102.50035			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	101.69065			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	102.32986			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			11.49000	101.48569	11.49000	101.45489		43,891,800,000,000.00	3,820,000,000	1,910,000,000	
Total SBK23 SPOT								13,891,800,000,000.00	3,820,000,000	1,910,000,000	
Total For SBK23								13,891,800,000,000.00	3,820,000,000	1,910,000,000	
SBK24 On 19/10/2020 Spot Bond				100.00000	0.00000	103.29126		0.00	0	2,250,000,000	
Total SBK24 SPOT								0.00	0	2,250,000,000	
Total For SBK24								0.00	0	2,250,000,000	
SBK24/ On 19/10/2025 Spot Bond			100.00000	13.14684	100.00000	13.11464		0.00	0	0	
Total SBK24/JIBAR SPOT								0.00	0	0	
Total For SBK24/JIBAR								0.00	0	0	
SBK25 On 25/04/2021 Spot Bond				100.00000	0.00000	104.57809		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			11.52500	104.58379	11.52500	104.55178		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			8.90500	101.63371	8.90500	101.60951		51,150,320,000,000.00	5,744,000,000	2,892,000,000	
Total SBK9 SPOT								51,150,320,000,000.00	5,744,000,000	2,892,000,000	
Total For SBK9								51,150,320,000,000.00	5,744,000,000	2,892,000,000	
SBN33 On 15/09/2017 Spot Bond			8.87000	102.38336	8.87000	102.35890		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	100.55684		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBN45 SPOT									0.00	0	0
Total For SBN45									0.00	0	0
SBS13 On 22/09/2017 Spot Bond			8.09000	102.69731	8.09000	102.67494			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	100.68488			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	101.00107			0.00	0	0
Total SBS18 SPOT									0.00	0	0
Total For SBS18									0.00	0	0
SBS19 On 23/06/2021 Spot Bond			9.08500	103.95769	9.08500	103.93246			0.00	0	0
Total SBS19 SPOT									0.00	0	0
Total For SBS19									0.00	0	0
SBS20 On 15/05/2026 Spot Bond			10.05000	101.42225	10.05000	101.39522		996,960,000,000.00	99,200,000	24,800,000	
Total SBS20 SPOT								996,960,000,000.00	99,200,000	24,800,000	
Total For SBS20								996,960,000,000.00	99,200,000	24,800,000	
SBS21 On 15/05/2026 Spot Bond				100.00000	0.00000	102.82681			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	101.41360			0.00	0	0
Total SBS24 SPOT									0.00	0	0
Total For SBS24									0.00	0	0
SBS25 On 24/05/2019 Spot Bond			8.34500	101.94062	8.34500	101.91798		1,502,100,000,000.00	180,000,000	241,300,000	
Total SBS25 SPOT								1,502,100,000,000.00	180,000,000	241,300,000	
Total For SBS25								1,502,100,000,000.00	180,000,000	241,300,000	
SBS27 On 20/02/2024 Spot Bond			9.54000	106.65982	9.54000	106.63237			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			8.36000	101.16074	8.36000	101.13811			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			10.23000	89.27568	10.23000	89.25147		110,484,000,000.00	10,800,000	2,700,000	
Total SBS3 SPOT								110,484,000,000.00	10,800,000	2,700,000	
Total For SBS3								110,484,000,000.00	10,800,000	2,700,000	
SBS30 On 12/06/2019 Spot Bond				100.00000	0.00000	100.46822			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBS30 SPOT									0.00	0	0
Total For SBS30									0.00	0	0
SBS31 On 27/06/2027 Spot Bond			10.25500	97.76838	10.25500	97.74167			3,523,618,000,000.00	343,600,000	85,900,000
Total SBS31 SPOT									3,523,618,000,000.00	343,600,000	85,900,000
Total For SBS31									3,523,618,000,000.00	343,600,000	85,900,000
SBS32 On 19/09/2017 Spot Bond				100.00000	0.00000	100.32067			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	100.40351			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			10.21000	102.43733	10.21000	102.40960			29,609,000,000,000.00	2,900,000,000	1,450,000,000
Total SBS34 SPOT									29,609,000,000,000.00	2,900,000,000	1,450,000,000
Total For SBS34									29,609,000,000,000.00	2,900,000,000	1,450,000,000
SBS35 On 29/01/2018 Spot Bond				100.00000	0.00000	101.76421			0.00	0	125,000,000
Total SBS35 SPOT									0.00	0	125,000,000
Total For SBS35									0.00	0	125,000,000
SBS36 On 29/01/2020 Spot Bond				100.00000	0.00000	101.42341			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			8.63500	102.00599	8.63500	101.98217			0.00	0	0
Total SBS37 SPOT									0.00	0	0
Total For SBS37									0.00	0	0
SBS38 On 29/01/2025 Spot Bond			9.88500	99.81599	9.88500	99.78939			7,908,000,000,000.00	800,000,000	400,000,000
Total SBS38 SPOT									7,908,000,000,000.00	800,000,000	400,000,000
Total For SBS38									7,908,000,000,000.00	800,000,000	400,000,000
SBS39 On 29/01/2030 Spot Bond			10.43500	99.24011	10.43500	99.21222			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			9.55500	97.85427	9.55500	97.82944			11,519,508,000,000.00	1,205,600,000	591,400,000
Total SBS4 SPOT									11,519,508,000,000.00	1,205,600,000	591,400,000
Total For SBS4									11,519,508,000,000.00	1,205,600,000	591,400,000
SBS40 On 12/11/2020 Spot Bond				100.00000	0.00000	101.86144			0.00	0	0
Total SBS40 SPOT									0.00	0	0
Total For SBS40									0.00	0	0
SBS41 On 12/11/2022 Spot Bond			9.36000	104.05728	9.36000	104.03142			1,119,456,000,000.00	119,600,000	29,900,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBS41 SPOT									1,119,456,000,000.00	119,600,000	29,900,000
Total For SBS41									1,119,456,000,000.00	119,600,000	29,900,000
SBS42 On 12/11/2025 Spot Bond			9.92000	105.61547	9.92000	105.58768			198,400,000,000.00	20,000,000	5,000,000
Total SBS42 SPOT									198,400,000,000.00	20,000,000	5,000,000
Total For SBS42									198,400,000,000.00	20,000,000	5,000,000
SBS43 On 12/11/2027 Spot Bond			10.20000	105.52531	10.20000	105.49679			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	101.48596			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	101.97407			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			9.35500	109.70970	9.35500	109.68199			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	101.86904			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	101.55379			0.00	0	0
Total SBS48 SPOT									0.00	0	0
Total For SBS48									0.00	0	0
SBS49 On 31/01/2022 Spot Bond				100.00000	0.00000	101.59972			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			9.29000	104.69110	9.29000	104.66484			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			9.85000	103.86940	9.85000	103.84181			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	101.86552			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	101.67271			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBS53 SPOT										0.00	0	0
Total For SBS53										0.00	0	0
SBS54 On 12/06/2020 Spot Bond				100.00000	0.00000	100.57485				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	100.59544				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			9.32000	99.16269	9.32000	99.13801				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	100.60191				0.00	0	0
Total SBS57 SPOT										0.00	0	0
Total For SBS57										0.00	0	0
SBS58 On 12/06/2027 Spot Bond				100.00000	0.00000	100.68012				0.00	0	0
Total SBS58 SPOT										0.00	0	0
Total For SBS58										0.00	0	0
SBSI11 On 07/12/2023 Spot Bond			3.99000	270.68891	3.99000	270.65118			1,197,000,000,000.00	300,000,000	310,000,000	
Total SBSI11 SPOT									1,197,000,000,000.00	300,000,000	310,000,000	
Total For SBSI11									1,197,000,000,000.00	300,000,000	310,000,000	
SBSI14 On 07/12/2033 Spot Bond			4.02000	196.56481	4.02000	196.67994			0.00	0	0	
Total SBSI14 SPOT									0.00	0	0	
Total For SBSI14									0.00	0	0	
SBT101 On 31/03/2022 Spot Bond				100.00000	0.00000	100.21230			0.00	0	0	
Total SBT101 SPOT									0.00	0	0	
Total For SBT101									0.00	0	0	
SCM10 On 15/09/2017 Spot Bond			100.00000	85.84905	100.00000	85.65214			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	58.79116	100.00000	58.64874			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	58.79116	100.00000	58.64874			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	58.79116	100.00000	58.64874			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SF2CU SPOT									0.00	0	0
Total For SF2CU									0.00	0	0
SF2DU On 11/02/2018 Spot Bond			100.00000	58.79116	100.00000	58.64874			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	99.86538			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	99.86550			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				189.74193	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	100.99112			0.00	0	7,600,000
Total SHS06 SPOT									0.00	0	7,600,000
Total For SHS06									0.00	0	7,600,000
SHS11L On 25/11/2020 Spot Bond			10.00000	109.38400	10.00000	109.35600			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			9.07000	103.40972	9.07000	103.38444			0.00	0	0
Total SHS19 SPOT									0.00	0	0
Total For SHS19									0.00	0	0
SHS22 On 23/02/2020 Spot Bond				100.00000	0.00000	101.49001			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	100.17062			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	100.17614			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			9.68500	100.57755	9.68500	100.55157		371,904,000,000.00	38,400,000	9,600,000	
Total SHS25 SPOT								371,904,000,000.00	38,400,000	9,600,000	
Total For SHS25								371,904,000,000.00	38,400,000	9,600,000	
SHS26 On 29/06/2020 Spot Bond				100.00000	0.00000	100.17614		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SHS26 SPOT										0.00	0	0
Total For SHS26										0.00	0	0
SHS28 On 15/04/2018 Spot Bond				100.00000	0.00000	100.29512				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	41.54764	100.00000	41.44699				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	100.02321				0.00	0	400,000,000
Total SHS30 SPOT										0.00	0	400,000,000
Total For SHS30										0.00	0	400,000,000
SHS31 On 05/10/2022 Spot Bond				100.00000	0.00000	100.02377				0.00	0	0
Total SHS31 SPOT										0.00	0	0
Total For SHS31										0.00	0	0
SLI3 On 15/08/2018 Spot Bond			8.80500	103.28824	8.80500	103.26366				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	101.37449				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	101.30846				0.00	0	0
Total SLRA1 SPOT										0.00	0	0
Total For SLRA1										0.00	0	0
SLRA2 On 15/11/2021 Spot Bond				100.00000	0.00000	101.34350				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	101.36485				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	101.37871				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	101.47897				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	101.50820				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SLRC2 SPOT									0.00	0	0
Total For SLRC2									0.00	0	0
SNT01 On 15/09/2017 Spot Bond			8.67000	102.42199	8.67000	102.39806			65,371,800,000,000.00	7,540,000,000	3,770,000,000
Total SNT01 SPOT									5,371,800,000,000.00	7,540,000,000	3,770,000,000
Total For SNT01									5,371,800,000,000.00	7,540,000,000	3,770,000,000
SNT02 On 12/04/2021 Spot Bond				100.00000	0.00000	99.84791			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			10.79000	54.56122	10.79000	106.82343			33,449,000,000,000.00	3,100,000,000	1,550,000,000
Total SNT03 SPOT									3,449,000,000,000.00	3,100,000,000	1,550,000,000
Total For SNT03									3,449,000,000,000.00	3,100,000,000	1,550,000,000
SNT04 On 27/06/2022 Spot Bond				100.00000	0.00000	100.23011			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	101.14174			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	101.20676			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	101.10115			0.00	0	0
Total SPDA5 SPOT									0.00	0	0
Total For SPDA5									0.00	0	0
SPDA6 On 21/08/2019 Spot Bond				100.00000	0.00000	101.10056			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	101.08665			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	101.11919			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	101.12250			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	100.71835			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	101.72193			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	99.97200			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			9.48500	98.37500	9.48500	98.35010		6,893,698,000,000.00	726,800,000	331,700,000	
Total SSA06 SPOT								6,893,698,000,000.00	726,800,000	331,700,000	
Total For SSA06								6,893,698,000,000.00	726,800,000	331,700,000	
SSN00: On 31/03/2021 Spot Bond			9.35500	93.73773	9.35500	93.71432		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			9.35500	93.73773	9.35500	93.71432		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			8.35000	102.48385	8.35000	102.46078		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			3.96500	115.71948	3.96500	116.14454		0.00	0	0	
Total SSN011 SPOT								0.00	0	0	
Total For SSN011								0.00	0	0	
SSN01: On 21/12/2026 Spot Bond			10.31000	101.57917	10.31000	101.55128		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			11.28500	72.94838	11.28500	72.92662		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	101.90236		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	99.75287		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	100.25409		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN027 SPOT										0.00	0	0
Total For SSN027										0.00	0	0
SSN027 On 07/12/2023 Spot Bond				100.00000	0.00000	100.84750				0.00	0	0
Total SSN029 SPOT										0.00	0	0
Total For SSN029										0.00	0	0
SSN029 On 17/03/2020 Spot Bond				100.00000	0.00000	100.41923				0.00	0	0
Total SSN033 SPOT										0.00	0	0
Total For SSN033										0.00	0	0
SSN033 On 02/06/2020 Spot Bond				100.00000	0.00000	100.88033				0.00	0	0
Total SSN034 SPOT										0.00	0	0
Total For SSN034										0.00	0	0
SSN034 On 17/11/2020 Spot Bond				100.00000	0.00000	101.29517				0.00	0	0
Total SSN035 SPOT										0.00	0	0
Total For SSN035										0.00	0	0
SSN035 On 18/12/2020 Spot Bond				100.00000	0.00000	107.38958				0.00	0	0
Total SSN036 SPOT										0.00	0	0
Total For SSN036										0.00	0	0
SSN036 On 01/06/2021 Spot Bond				100.00000	0.00000	100.95738				0.00	0	0
Total SSN037 SPOT										0.00	0	0
Total For SSN037										0.00	0	0
SSN037 On 26/01/2021 Spot Bond			9.55000	104.26323	9.55000	104.23637				0.00	0	0
Total SSN038 SPOT										0.00	0	0
Total For SSN038										0.00	0	0
SSN038 On 11/10/2023 Spot Bond				100.00000	0.00000	99.83466				0.00	0	0
Total SSN040 SPOT										0.00	0	0
Total For SSN040										0.00	0	0
SSN040 On 13/10/2023 Spot Bond			9.59000	103.19555	9.59000	103.16914				0.00	0	0
Total SSN041 SPOT										0.00	0	0
Total For SSN041										0.00	0	0
SSN041 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
SSN042 On 31/01/2038 Spot Bond			3.98000	101.26870	3.98000	101.25893				0.00	0	0
Total SSN043 SPOT										0.00	0	0
Total For SSN043										0.00	0	0
SSN043 On 09/02/2027 Spot Bond				100.00000	0.00000	101.49922				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN044 SPOT										0.00	0	0
Total For SSN044										0.00	0	0
SSN044 On 14/02/2018 Spot Bond				100.00000	0.00000	101.19496				0.00	0	0
Total SSN045 SPOT										0.00	0	0
Total For SSN045										0.00	0	0
SSN045 On 30/04/2027 Spot Bond				100.00000	0.00000	101.74998				0.00	0	0
Total SSN046 SPOT										0.00	0	0
Total For SSN046										0.00	0	0
SSN046 On 05/04/2027 Spot Bond				100.00000	0.00000	100.02347				0.00	0	0
Total SSN047 SPOT										0.00	0	0
Total For SSN047										0.00	0	0
SSN047 On 21/06/2018 Spot Bond				100.00000	0.00000	100.33760				0.00	0	0
Total SSN048 SPOT										0.00	0	0
Total For SSN048										0.00	0	0
SZ25 On 30/09/2025 Spot Bond			9.76000	98.14988	9.76000	98.12433				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	101.09446				0.00	0	0
Total T12A10 SPOT										0.00	0	0
Total For T12A10										0.00	0	0
T12A10 On 21/08/2019 Spot Bond				100.00000	0.00000	101.71430				0.00	0	0
Total T12A11 SPOT										0.00	0	0
Total For T12A11										0.00	0	0
T12A11 On 21/08/2019 Spot Bond			9.33500	100.56568	9.33500	102.77161				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	101.33960				0.00	0	0
Total T13A10 SPOT										0.00	0	0
Total For T13A10										0.00	0	0
T13A10 On 21/08/2020 Spot Bond				100.00000	0.00000	101.13364				0.00	0	0
Total T13A11 SPOT										0.00	0	0
Total For T13A11										0.00	0	0
T13A11 On 21/08/2020 Spot Bond			9.23500	103.86553	9.23500	107.05001				0.00	0	0
Total T13A12 SPOT										0.00	0	0
Total For T13A12										0.00	0	0
T13A12 On 21/08/2018 Spot Bond				100.00000	0.00000	101.04685				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total T13A13 SPOT										0.00	0	0
Total For T13A13										0.00	0	0
T13A14 On 21/08/2018 Spot Bond				100.00000	0.00000	101.33960				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	101.13124				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			9.33500	106.44183	9.33500	106.41502				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	101.11885				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	100.83939				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			9.28500	104.01508	9.28500	104.82214				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	101.11269				0.00	0	0
Total T14A10 SPOT										0.00	0	0
Total For T14A10										0.00	0	0
T14A11 On 21/11/2021 Spot Bond				100.00000	0.00000	101.13689				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	101.13081	9.15000	101.10609				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	100.80229				0.00	0	0
Total TFS117 SPOT										0.00	0	0
Total For TFS117										0.00	0	0
TFS123 On 20/03/2019 Spot Bond				100.00000	0.00000	100.05650				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	99.99998				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TFS135 SPOT										0.00	0	0
Total For TFS135										0.00	0	0
TFS13€ On 06/07/2020 Spot Bond				100.00000	0.00000	99.99989				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS13€ On 27/05/2019 Spot Bond				100.00000	0.00000	101.18851				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	101.65731				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	101.71363				0.00	0	0
Total TFS142 SPOT										0.00	0	0
Total For TFS142										0.00	0	0
TFS14€ On 17/11/2017 Spot Bond				100.00000	0.00000	101.13946				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	100.37668				0.00	0	0
Total TFS144 SPOT										0.00	0	0
Total For TFS144										0.00	0	0
TFS14€ On 20/03/2022 Spot Bond				100.00000	0.00000	100.38774				0.00	0	0
Total TFS145 SPOT										0.00	0	0
Total For TFS145										0.00	0	0
TFS14€ On 25/04/2018 Spot Bond				100.00000	0.00000	101.09269				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	101.95790				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	103.67037	7.83000	103.64819				0.00	0	0
Total TH10A3 SPOT										0.00	0	0
Total For TH10A3										0.00	0	0
TH10A On 18/07/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH10A4 SPOT										0.00	0	0
Total For TH10A4										0.00	0	0
TH10A4 On 18/07/2017 Spot Bond				100.00000	0.00000	101.93148				0.00	0	0
Total TH10A5 SPOT										0.00	0	0
Total For TH10A5										0.00	0	0
TH10A5 On 18/07/2017 Spot Bond			7.39000	99.77778	7.39000	103.44367				0.00	0	0
Total TH10A6 SPOT										0.00	0	0
Total For TH10A6										0.00	0	0
TH10A6 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
TH10A7 On 18/07/2017 Spot Bond				100.00000	0.00000	101.92361				0.00	0	0
Total TH10A8 SPOT										0.00	0	0
Total For TH10A8										0.00	0	0
TH10A8 On 18/07/2017 Spot Bond			7.16000	99.78468	7.16000	103.33675				0.00	0	0
Total TH10A9 SPOT										0.00	0	0
Total For TH10A9										0.00	0	0
TH10A9 On 18/07/2017 Spot Bond				100.00000	0.00000	102.02935				0.00	0	0
Total TH10B1 SPOT										0.00	0	0
Total For TH10B1										0.00	0	0
TH10B1 On 18/07/2017 Spot Bond				100.00000	0.00000	102.02072				0.00	0	0
Total TH10B2 SPOT										0.00	0	0
Total For TH10B2										0.00	0	0
TH10B2 On 18/07/2017 Spot Bond				100.00000	0.00000	102.22784				0.00	0	0
Total TH10C1 SPOT										0.00	0	0
Total For TH10C1										0.00	0	0
TH10C1 On 18/07/2017 Spot Bond				100.00000	0.00000	102.19979				0.00	0	0
Total TH10C2 SPOT										0.00	0	0
Total For TH10C2										0.00	0	0
TH10C2 On 18/07/2017 Spot Bond				100.00000	0.00000	103.04707				0.00	0	0
Total TH10D1 SPOT										0.00	0	0
Total For TH10D1										0.00	0	0
TH10D1 On 18/07/2017 Spot Bond				100.00000	0.00000	102.95010				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	101.86749				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.93655				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	104.09437	8.73000	104.06980				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	101.71425				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	102.10956				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			9.05500	100.96770	9.05500	102.99693				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	101.69146				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	102.10956				0.00	0	0
Total TH11A8 SPOT										0.00	0	0
Total For TH11A8										0.00	0	0
TH11B1 On 18/07/2018 Spot Bond				100.00000	0.00000	102.27766				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	102.00992				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	102.00128				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	102.22350				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	102.21487				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	102.13937				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	102.89618				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	102.90480				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	102.86170				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	101.06300				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	101.11275				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			9.28500	102.07321	9.28500	103.18251				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A4 On 21/08/2019 Spot Bond				100.00000	0.00000	101.09446				0.00	0	0
Total TH12A4 SPOT										0.00	0	0
Total For TH12A4										0.00	0	0
TH12A5 On 21/08/2019 Spot Bond				100.00000	0.00000	101.13712				0.00	0	0
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0
TH12A6 On 21/08/2019 Spot Bond			9.19500	101.95203	9.19500	101.92671				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A7 On 21/08/2019 Spot Bond				100.00000	0.00000	101.08836				0.00	0	0
Total TH12A7 SPOT										0.00	0	0
Total For TH12A7										0.00	0	0
TH12A8 On 21/08/2019 Spot Bond				100.00000	0.00000	101.13712				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
TH12A8 On 21/08/2019 Spot Bond			9.30500	101.22561	9.30500	101.20018				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	101.19195				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	101.19195				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	101.19195				0.00	0	0
Total TH12B3 SPOT										0.00	0	0
Total For TH12B3										0.00	0	0
TH12B3 On 21/08/2019 Spot Bond				100.00000	0.00000	101.19195				0.00	0	0
Total TH12B4 SPOT										0.00	0	0
Total For TH12B4										0.00	0	0
TH12B4 On 21/08/2019 Spot Bond				100.00000	0.00000	101.28933				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	101.28933				0.00	0	0
Total TH12C2 SPOT										0.00	0	0
Total For TH12C2										0.00	0	0
TH12C2 On 21/08/2019 Spot Bond				100.00000	0.00000	101.28933				0.00	0	0
Total TH12C3 SPOT										0.00	0	0
Total For TH12C3										0.00	0	0
TH12C3 On 21/08/2019 Spot Bond				100.00000	0.00000	101.28812				0.00	0	0
Total TH12C4 SPOT										0.00	0	0
Total For TH12C4										0.00	0	0
TH12C4 On 21/08/2019 Spot Bond				100.00000	0.00000	101.68399				0.00	0	0
Total TH12D1 SPOT										0.00	0	0
Total For TH12D1										0.00	0	0
TH12D1 On 21/08/2019 Spot Bond				100.00000	0.00000	101.68399				0.00	0	0
Total TH12D2 SPOT										0.00	0	0
Total For TH12D2										0.00	0	0
TH12D2 On 21/08/2019 Spot Bond				100.00000	0.00000	101.79349				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH12D3 SPOT										0.00	0	0
Total For TH12D3										0.00	0	0
TH12D3 On 21/08/2019 Spot Bond				100.00000	0.00000	101.67672				0.00	0	0
Total TH12D4 SPOT										0.00	0	0
Total For TH12D4										0.00	0	0
TH12D4 On 21/08/2018 Spot Bond				100.00000	0.00000	101.06642				0.00	0	0
Total TH13A1 SPOT										0.00	0	0
Total For TH13A1										0.00	0	0
TH13A1 On 21/08/2018 Spot Bond				100.00000	0.00000	101.09325				0.00	0	0
Total TH13A2 SPOT										0.00	0	0
Total For TH13A2										0.00	0	0
TH13A2 On 21/08/2020 Spot Bond				100.00000	0.00000	101.54351				0.00	0	0
Total TH13A3 SPOT										0.00	0	0
Total For TH13A3										0.00	0	0
TH13A3 On 21/08/2020 Spot Bond			9.43500	103.17626	9.43500	103.14998				0.00	0	0
Total TH13A4 SPOT										0.00	0	0
Total For TH13A4										0.00	0	0
TH13A4 On 21/08/2018 Spot Bond				100.00000	0.00000	101.06764				0.00	0	0
Total TH13A5 SPOT										0.00	0	0
Total For TH13A5										0.00	0	0
TH13A5 On 21/08/2018 Spot Bond				100.00000	0.00000	101.20080				0.00	0	0
Total TH13A6 SPOT										0.00	0	0
Total For TH13A6										0.00	0	0
TH13A6 On 21/08/2020 Spot Bond				100.00000	0.00000	100.52410				0.00	0	0
Total TH13A7 SPOT										0.00	0	0
Total For TH13A7										0.00	0	0
TH13A7 On 21/08/2020 Spot Bond			9.32500	103.20916	9.32500	104.38154				0.00	0	0
Total TH13A8 SPOT										0.00	0	0
Total For TH13A8										0.00	0	0
TH13A8 On 21/08/2018 Spot Bond				100.00000	0.00000	101.04685				0.00	0	0
Total TH13A9 SPOT										0.00	0	0
Total For TH13A9										0.00	0	0
TH13A9 On 21/08/2020 Spot Bond				100.00000	0.00000	101.19184				0.00	0	0
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0
TH13B1 On 21/08/2020 Spot Bond				100.00000	0.00000	101.19306				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH13B2 SPOT										0.00	0	0
Total For TH13B2										0.00	0	0
TH13B: On 21/08/2020 Spot Bond				100.00000	0.00000	101.19745				0.00	0	0
Total TH13B3 SPOT										0.00	0	0
Total For TH13B3										0.00	0	0
TH13B: On 21/08/2020 Spot Bond				100.00000	0.00000	101.17338				0.00	0	0
Total TH13B4 SPOT										0.00	0	0
Total For TH13B4										0.00	0	0
TH13B: On 21/08/2020 Spot Bond				100.00000	0.00000	101.18819				0.00	0	0
Total TH13B5 SPOT										0.00	0	0
Total For TH13B5										0.00	0	0
TH13C: On 21/08/2020 Spot Bond				100.00000	0.00000	101.27703				0.00	0	0
Total TH13C1 SPOT										0.00	0	0
Total For TH13C1										0.00	0	0
TH13C: On 21/08/2020 Spot Bond				100.00000	0.00000	101.28676				0.00	0	0
Total TH13C2 SPOT										0.00	0	0
Total For TH13C2										0.00	0	0
TH13C: On 21/08/2020 Spot Bond				100.00000	0.00000	101.25755				0.00	0	0
Total TH13C3 SPOT										0.00	0	0
Total For TH13C3										0.00	0	0
TH13C: On 21/08/2020 Spot Bond				100.00000	0.00000	101.28157				0.00	0	0
Total TH13C4 SPOT										0.00	0	0
Total For TH13C4										0.00	0	0
TH13C: On 21/08/2020 Spot Bond				100.00000	0.00000	101.34390				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	101.67760				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	101.67760				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	101.67620				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	101.65833				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TH13D4 SPOT									0.00	0	0
Total For TH13D4									0.00	0	0
TH13D4 On 21/08/2020 Spot Bond				100.00000	0.00000	101.70183			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	100.96830			0.00	0	0
Total TH14A1 SPOT									0.00	0	0
Total For TH14A1									0.00	0	0
TH14A2 On 21/11/2019 Spot Bond				100.00000	0.00000	100.77934			0.00	0	0
Total TH14A2 SPOT									0.00	0	0
Total For TH14A2									0.00	0	0
TH14A3 On 21/11/2021 Spot Bond				100.00000	0.00000	101.15393			0.00	0	0
Total TH14A3 SPOT									0.00	0	0
Total For TH14A3									0.00	0	0
TH14A4 On 21/11/2021 Spot Bond			9.32500	103.99242	9.32500	103.96667			0.00	0	0
Total TH14A4 SPOT									0.00	0	0
Total For TH14A4									0.00	0	0
TH14A5 On 21/02/2018 Spot Bond				100.00000	0.00000	101.01513			0.00	0	0
Total TH14A5 SPOT									0.00	0	0
Total For TH14A5									0.00	0	0
TH14A6 On 21/11/2019 Spot Bond				100.00000	0.00000	101.11269			0.00	0	0
Total TH14A6 SPOT									0.00	0	0
Total For TH14A6									0.00	0	0
TH14A7 On 21/11/2021 Spot Bond				100.00000	0.00000	101.14420			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			9.27500	101.04717	9.27500	101.41373			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	101.02986			0.00	0	0
Total TH14A9 SPOT									0.00	0	0
Total For TH14A9									0.00	0	0
TH14B On 21/11/2021 Spot Bond				100.00000	0.00000	101.22814			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	101.19165			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH14B2 SPOT										0.00	0	0
Total For TH14B2										0.00	0	0
TH14B: On 21/11/2021 Spot Bond				100.00000	0.00000	101.17705				0.00	0	0
Total TH14B3 SPOT										0.00	0	0
Total For TH14B3										0.00	0	0
TH14C: On 21/11/2021 Spot Bond				100.00000	0.00000	101.28893				0.00	0	0
Total TH14C1 SPOT										0.00	0	0
Total For TH14C1										0.00	0	0
TH14C: On 21/11/2021 Spot Bond				100.00000	0.00000	101.26462				0.00	0	0
Total TH14C2 SPOT										0.00	0	0
Total For TH14C2										0.00	0	0
TH14C: On 21/11/2021 Spot Bond				100.00000	0.00000	101.25003				0.00	0	0
Total TH14C3 SPOT										0.00	0	0
Total For TH14C3										0.00	0	0
TH14D: On 21/11/2021 Spot Bond				100.00000	0.00000	101.65282				0.00	0	0
Total TH14D1 SPOT										0.00	0	0
Total For TH14D1										0.00	0	0
TH14D: On 21/11/2021 Spot Bond				100.00000	0.00000	101.62740				0.00	0	0
Total TH14D2 SPOT										0.00	0	0
Total For TH14D2										0.00	0	0
TH14D: On 21/11/2021 Spot Bond				100.00000	0.00000	101.59227				0.00	0	0
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	101.86561				0.00	0	0
Total TH9A11 SPOT										0.00	0	0
Total For TH9A11										0.00	0	0
TH9A1: On 18/07/2017 Spot Bond				100.00000	0.00000	102.32738				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	7.03336	101.06155	7.01597				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	102.08758				0.00	0	0
Total THE9B4 SPOT										0.00	0	0
Total For THE9B4										0.00	0	0
THE9C On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE9C2 SPOT										0.00	0	0
Total For THE9C2										0.00	0	0
THE9C On 18/07/2019 Spot Bond				100.00000	0.00000	103.72259				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	102.97156				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			9.35500	94.64012	9.35500	94.57822				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TL20 SPOT									0.00	0	0
Total For TL20									0.00	0	0
TL20/R On 22/02/2020 Spot Bond			100.00000	22.93709	100.00000	22.89357			0.00	0	0
TL20/R On 25/11/2020 Spot Bond			10.00000	109.38400	10.00000	109.35600			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	12.20990	100.00000	12.17177			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	102.41419			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	100.32330			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			8.18000	101.66312	8.18000	101.64099		4,908,000,000,000.00	600,000,000	300,000,000	
Total TN17 SPOT								4,908,000,000,000.00	600,000,000	300,000,000	
Total For TN17								4,908,000,000,000.00	600,000,000	300,000,000	
TN17/R On 14/11/2017 Spot Bond			100.00000	77.14772	100.00000	76.99219		0.00	0	0	
Total TN17/R203 SPOT								0.00	0	0	
Total For TN17/R203								0.00	0	0	
TN20 On 17/09/2020 Spot Bond			9.06500	107.07344	9.06500	107.04764		854,443,331,000,000.00	94,257,400,000	47,140,500,000	
Total TN20 SPOT								854,443,331,000,000.00	94,257,400,000	47,140,500,000	
Total For TN20								854,443,331,000,000.00	94,257,400,000	47,140,500,000	
TN20/R On 17/09/2020 Spot Bond			100.00000	20.14382	100.00000	20.09948		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	10.55468	100.00000	10.52883		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			9.71000	106.85793	9.71000	106.83040		56,318,000,000,000.00	5,800,000,000	4,234,200,000	
Total TN23 SPOT								56,318,000,000,000.00	5,800,000,000	4,234,200,000	
Total For TN23								56,318,000,000,000.00	5,800,000,000	4,234,200,000	
TN23/R On 06/11/2023 Spot Bond			100.00000	12.90652	100.00000	12.87811		0.00	0	0	
Total TN23/R2023 SPOT								0.00	0	0	
Total For TN23/R2023								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN25 On 19/08/2025 Spot Bond			10.65000	97.45142	10.65000	97.42349			242,820,000,000,000.00	22,800,000,000	15,492,700,000
Total TN25 SPOT									12,820,000,000,000.00	22,800,000,000	15,492,700,000
Total For TN25									12,820,000,000,000.00	22,800,000,000	15,492,700,000
TN25/R On 19/08/2025 Spot Bond			100.00000	13.06652	100.00000	13.03728			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			10.68500	90.26258	10.68500	90.23705			871,896,000,000.00	81,600,000	1,260,800,000
Total TN27 SPOT									871,896,000,000.00	81,600,000	1,260,800,000
Total For TN27									871,896,000,000.00	81,600,000	1,260,800,000
TN27/R On 14/11/2027 Spot Bond			100.00000	10.04521	100.00000	10.02311			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			11.43500	96.21238	11.43500	96.18316			61,630,076,000,000.00	5,389,600,000	9,654,800,000
Total TN30 SPOT									1,630,076,000,000.00	5,389,600,000	9,654,800,000
Total For TN30									1,630,076,000,000.00	5,389,600,000	9,654,800,000
TN30/R On 09/10/2030 Spot Bond			8.00000	122.73083	8.00000	122.70453			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			11.93500	93.31630	11.93500	93.28675			66,836,000,000,000.00	5,600,000,000	2,800,000,000
Total TN40 SPOT									1,683,600,000,000.00	5,600,000,000	2,800,000,000
Total For TN40									1,683,600,000,000.00	5,600,000,000	2,800,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	102.57893	10.75000	102.54959			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	101.13526			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	101.48744			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	101.27678			0.00	0	0
Total TORQ3 SPOT									0.00	0	0
Total For TORQ3									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.69854				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	101.29012				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	101.31834				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	101.36063				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	109.38400	10.00000	109.35600				0.00	0	0
Total TPDA01/JIBAR SPOT										0.00	0	0
Total For TPDA01/JIBAR										0.00	0	0
TPDA0: On 05/04/2018 Spot Bond				100.00000	0.00000	100.02221				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	99.76601				0.00	3,000,000,000	1,500,000,000
Total TPDA05 SPOT										0.00	3,000,000,000	1,500,000,000
Total For TPDA05										0.00	3,000,000,000	1,500,000,000
TPDA0: On 30/11/2018 Spot Bond				100.00000	0.00000	101.17526				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			9.28500	101.59249	9.28500	101.56744				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	100.18757	10.00000	100.16075				0.00	0	0
Total TR30 SPOT										0.00	0	0
Total For TR30										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TR31 On 31/12/2099 Spot Bond			9.75000	100.18290	9.75000	100.15674			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	10.18238	100.00000	10.15612			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	100.53288			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	100.55707			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			9.58500	100.83932	9.58500	100.81353			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	100.53348			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	100.55707			0.00	0	0
Total TRA2A5 SPOT									0.00	0	0
Total For TRA2A5									0.00	0	0
TRA2A On 14/12/2020 Spot Bond			9.38500	101.43228	9.38500	101.45008			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	100.59549			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	100.61025			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	100.67218			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	100.69573			0.00	0	0
Total TRA2C2 SPOT									0.00	0	0
Total For TRA2C2									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRA2D On 14/12/2020 Spot Bond				100.00000	0.00000	100.84841				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	100.84841				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	100.56597				0.00	0	0
Total TRAA2 SPOT										0.00	0	0
Total For TRAA2										0.00	0	0
TRAA4I On 14/06/2019 Spot Bond			100.00000	28.94993	100.00000	28.87979				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	100.56313				0.00	0	0
Total TRAB1 SPOT										0.00	0	0
Total For TRAB1										0.00	0	0
TRAB2I On 14/06/2019 Spot Bond			100.00000	29.20061	100.00000	29.12987				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	100.56609				0.00	0	0
Total TRAC1 SPOT										0.00	0	0
Total For TRAC1										0.00	0	0
TRAC2 On 14/06/2019 Spot Bond			100.00000	29.40952	100.00000	29.33827				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	100.27706				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	31.95817	100.00000	31.88076				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	103.38898				0.00	0	0
Total TRAE1 SPOT										0.00	0	0
Total For TRAE1										0.00	0	0
TRAE2I On 14/06/2019 Spot Bond			100.00000	34.75752	100.00000	34.67332				0.00	0	0
Total TRAE2U SPOT										0.00	0	0
Total For TRAE2U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSE01L On 31/07/2019 Spot Bond			100.00000	25.38326	100.00000	25.32177			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	6.48334	100.00000	6.46764			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	100.00000			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	99.68802			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	99.37848			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	99.07319			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	97.60242			0.00	0	0
Total TSP220 SPOT									0.00	0	0
Total For TSP220									0.00	0	0
TSP221 On 26/04/2018 Spot Bond				100.00000	0.00000	93.66997			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	93.35922			0.00	0	0
Total TSP222 SPOT									0.00	0	0
Total For TSP222									0.00	0	0
TSP223 On 23/11/2017 Spot Bond				100.00000	0.00000	97.00562			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	93.07609			0.00	0	0
Total TSP224 SPOT									0.00	0	0
Total For TSP224									0.00	0	0
TSP22E On 07/12/2017 Spot Bond				100.00000	0.00000	96.70929			0.00	0	0
Total TSP225 SPOT									0.00	0	0
Total For TSP225									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TSP226 On 07/06/2018 Spot Bond				100.00000	0.00000	92.83666				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	92.56087				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	25.45003	100.00000	25.38837				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	102.07168				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	101.93759				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	101.82529				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	101.80842				0.00	0	0
Total TWC231 SPOT										0.00	0	0
Total For TWC231										0.00	0	0
TWC23 On 14/07/2017 Spot Bond				100.00000	0.00000	101.67753				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	101.63285				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				101.85084	0.00000	101.56840				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	101.24613				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	101.11579				0.00	0	0
Total TWC236 SPOT										0.00	0	0
Total For TWC236										0.00	0	0

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 18/08/2017 Spot Bond				100.00000	0.00000	101.07425			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	100.72965			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	100.81341			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			9.38500	107.65703	9.38500	107.63021		1,032,350,000,000.00	110,000,000	110,000,000	
Total UG21 SPOT								1,032,350,000,000.00	110,000,000	110,000,000	
Total For UG21								1,032,350,000,000.00	110,000,000	110,000,000	
UG26 On 09/03/2026 Spot Bond			10.78000	106.59321	10.78000	106.56279		1,966,272,000,000.00	182,400,000	98,100,000	
Total UG26 SPOT								1,966,272,000,000.00	182,400,000	98,100,000	
Total For UG26								1,966,272,000,000.00	182,400,000	98,100,000	
VJA01L On 20/01/2023 Spot Bond			100.00000	9.46153	100.00000	9.43836		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	9.36175	100.00000	9.33882		0.00	0	0	
Total VJA02U SPOT								0.00	0	0	
Total For VJA02U								0.00	0	0	
VJA03L On 20/10/2023 Spot Bond			100.00000	9.55054	100.00000	9.52714		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	9.82513	100.00000	9.80107		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	10.57159	100.00000	10.54569		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	10.54968	100.00000	10.52384		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	10.69613	100.00000	10.66993		0.00	0	0	
Total VJA07U SPOT								0.00	0	0	
Total For VJA07U								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VJA08L On 20/01/2025 Spot Bond			100.00000	0.11991	100.00000	0.11962			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	9.67081	100.00000	9.63474			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	9.25691	100.00000	9.23424			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	9.26172	100.00000	9.23904			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	9.31822	100.00000	9.29539			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	9.57269	100.00000	9.54925			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	10.30707	100.00000	10.28182			0.00	0	0
Total VJB05U SPOT									0.00	0	0
Total For VJB05U									0.00	0	0
VJB06L On 20/07/2024 Spot Bond			100.00000	8.32514	100.00000	8.30475			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	10.49269	100.00000	10.46700			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	0.11991	100.00000	0.11962			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	9.48549	100.00000	9.45012			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	102.78260			0.00	0	0
Total VKC19 SPOT									0.00	0	0
Total For VKC19									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VKC20 On 29/09/2017 Spot Bond				100.00000	0.00000	100.14834			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	56.34900	100.00000	56.21249			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	100.46980			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	101.43207			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	100.69764			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	100.17348			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	99.90766			0.00	0	0
Total VKE09 SPOT									0.00	0	0
Total For VKE09									0.00	0	0
VKE10 On 08/07/2022 Spot Bond				100.00000	0.00000	99.90593			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	8.91989	100.00000	8.89805			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	8.98982	100.00000	8.96780			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	10.80330	100.00000	10.77684			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	5.62422	100.00000	5.61044			0.00	0	0
Total VPA04U SPOT									0.00	0	0
Total For VPA04U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VPA05L On 20/04/2024 Spot Bond			100.00000	10.36142	100.00000	10.33604			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	10.36511	100.00000	10.33972			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	10.36778	100.00000	10.34239			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	0.11991	100.00000	0.11962			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	9.39740	100.00000	9.36235			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	8.71527	100.00000	8.69393			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	8.88980	100.00000	8.86803			0.00	0	0
Total VPB02U SPOT									0.00	0	0
Total For VPB02U									0.00	0	0
VPB03L On 20/10/2023 Spot Bond			100.00000	11.03586	100.00000	11.00883			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	5.37177	100.00000	5.35862			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	10.03651	100.00000	10.01193			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	10.11853	100.00000	10.09376			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	10.11793	100.00000	10.09315			0.00	0	0
Total VPB07U SPOT									0.00	0	0
Total For VPB07U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VPB08L On 20/01/2025 Spot Bond			100.00000	0.11991	100.00000	0.11962				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	9.17067	100.00000	9.13647				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	0.00198	100.00000	0.00198				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	23.44780	100.00000	23.39099				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			3.12500	254.10404	3.12500	254.07425				0.00	0	1,586,700,000
Total WS05 SPOT										0.00	0	1,586,700,000
Total For WS05										0.00	0	1,586,700,000
WSP3 On 28/05/2019 Spot Bond			8.11500	102.48637	8.11500	102.46422				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			8.32500	102.66608	8.32500	102.64332				0.00	0	0
Total WSP4 SPOT										0.00	0	0
Total For WSP4										0.00	0	0
WSP5 On 28/05/2021 Spot Bond			8.53500	102.47495	8.53500	102.45168				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	13.70717	100.00000	13.67700				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			7.50000	84.85194	7.50000	84.83496				0.00	0	0
Total Z083 SPOT										0.00	0	0
Total For Z083										0.00	0	0
Total for SPOT										1.70e+017	182,194,871,000	344,149,599,021
Total for SPOT :										1.70e+017	182,194,871,000	344,149,599,021

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total Futures									1.70e+017	182,194,873,680	344,150,473,998
Total Options									0.00	0	44,365
Grand Total:									1.70e+017	182,194,873,680	344,150,518,363