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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 17/08/2017

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 02/11/2017 Bond Future			10.76993	76.47155	10.80704	76.24539			0.00	0	9,466
ES33 On 01/02/2018 Bond Future			10.87572	77.87535	10.91413	77.64514			0.00	0	0
ES33 On 03/05/2018 Bond Future			10.97701	75.54453	11.01685	75.30950			0.00	0	0
Total ES33 Future									0.00	0	9,466
ES33 On 02/11/2017 Bond Future	10.66	Put			902.09000	0.90209	675,930		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			840.23000	0.84023	614,070		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			778.45000	0.77845	552,290		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			510.88000	0.51088	741,090		0.00	0	0
ES33 On 01/02/2018 Bond Future	11.00	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 01/02/2018 Bond Future	11.01	Call			570.03000	0.57003	800,240		0.00	0	0
ES33 On 01/02/2018 Bond Future	11.01	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 01/02/2018 Bond Future	10.99	Call			451.65000	0.45165	681,860		0.00	0	0
ES33 On 01/02/2018 Bond Future	10.99	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 03/05/2018 Bond Future	11.20	Call			1,066.41000	1.06641	1,301,440		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	03/05/2018	Bond Future	11.20	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	03/05/2018	Bond Future	11.21	Call			1,123.98000	1.12398	1,359,010		0.00	0	0
ES33	On	03/05/2018	Bond Future	11.21	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	03/05/2018	Bond Future	11.22	Call			1,181.48000	1.18148	1,416,510		0.00	0	0
ES33	On	03/05/2018	Bond Future	11.22	Put			0.00000	0.00000	0,000		0.00	0	0
Total ES33 Option												0.00	0	0
Total For ES33												0.00	0	9,466
ES42	On	02/11/2017	Bond Future			10.99414	79.26440	11.04673	78.90276			0.00	0	7,957
ES42	On	01/02/2018	Bond Future			11.09562	80.71914	11.15001	80.35110			0.00	0	0
ES42	On	03/05/2018	Bond Future			11.19776	77.97210	11.25419	77.59653			0.00	0	0
Total ES42 Future												0.00	0	7,957
Total For ES42												0.00	0	7,957
I2025	On	02/11/2017	Bond Future			129.78328	129.78328	129.78862	129.78862			0.00	0	2,291
I2025	On	01/02/2018	Bond Future			130.85784	130.85784	130.86418	130.86418			0.00	0	0
I2025	On	03/05/2018	Bond Future			133.37269	133.37269	133.37775	133.37775			0.00	0	0
Total I2025 Future												0.00	0	2,291
I2025	On	02/11/2017	Bond Future	132.97	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.97	Put			3,181.38000	3.18138	3,186,720		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.98	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.98	Put			3,191.38000	3.19138	3,196,720		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.96	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.96	Put			3,171.38000	3.17138	3,176,720		0.00	0	0
I2025	On	01/02/2018	Bond Future	133.89	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	01/02/2018	Bond Future	133.89	Put			3,025.82000	3.02582	3,032,160		0.00	0	0
I2025	On	01/02/2018	Bond Future	133.90	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	01/02/2018	Bond Future	133.90	Put			3,035.82000	3.03582	3,042,160		0.00	0	0
I2025	On	01/02/2018	Bond Future	133.88	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	01/02/2018	Bond Future	133.88	Put			3,015.82000	3.01582	3,022,160		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.22	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.20	Call			177.75000	0.17775	172,690		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.20	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.21	Call			167.75000	0.16775	162,690		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.21	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.22	Call			157.75000	0.15775	152,690		0.00	0	0
Total I2025 Option												0.00	0	0
Total For I2025												0.00	0	2,291
I2029	On	02/11/2017	Bond Future			100.22145	100.22145	100.22561	100.22561			0.00	0	1,370
I2029	On	01/02/2018	Bond Future			102.09528	102.09528	102.10011	102.10011			0.00	0	0
I2029	On	03/05/2018	Bond Future			103.02931	103.02931	103.03319	103.03319			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total I2029 Future												0.00	0	1,370
Total For I2029												0.00	0	1,370
I2033	On	02/11/2017	Bond Future			104.39939	104.39939	104.40361	104.40361			0.00	0	5,174
I2033	On	01/02/2018	Bond Future			106.35144	106.35144	106.35634	106.35634			0.00	0	0
I2033	On	03/05/2018	Bond Future			107.29677	107.29677	107.30069	107.30069			0.00	0	0
Total I2033 Future												0.00	0	5,174
I2033	On	02/11/2017	Bond Future	110.07	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.07	Put			5,666.39000	5,666.39	5,670,610		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.08	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.08	Put			5,676.39000	5,676.39	5,680,610		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.09	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.09	Put			5,686.39000	5,686.39	5,690,610		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.66	Put			3,303.66000	3,303.66	3,308,560		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.64	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.64	Put			3,283.66000	3,283.66	3,288,560		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.65	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.65	Put			3,293.66000	3,293.66	3,298,560		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.66	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.70	Put			399.31000	0.39931	403,230		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.71	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.71	Put			409.31000	0.40931	413,230		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.69	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.69	Put			389.31000	0.38931	393,230		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.70	Call			0.00000	0.00000	0,000		0.00	0	0
Total I2033 Option												0.00	0	0
Total For I2033												0.00	0	5,174
I2038	On	02/11/2017	Bond Future			130.54892	130.54892	131.19133	131.19133			0.00	0	19,516
I2038	On	01/02/2018	Bond Future			131.46885	131.46885	132.12417	132.12417			0.00	0	0
I2038	On	03/05/2018	Bond Future			133.99540	133.99540	134.66182	134.66182			0.00	0	0
Total I2038 Future												0.00	0	19,516
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			5,618.67000	5,618.67	6,261,080		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			5,628.67000	5,628.67	6,271,080		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.80	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.80	Put			5,608.67000	5,608.67	6,251,080		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			4,815.83000	4,815.83	5,471,150		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			4,825.83000	4,825.83	5,481,150		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2038	On	01/02/2018	Bond Future	136.93	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	01/02/2018	Bond Future	136.93	Put			4,805.83000	4.80583	5,461,150		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.27	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.28	Call			2,381.82000	2.38182	1,715,400		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.28	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.29	Call			2,371.82000	2.37182	1,705,400		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.29	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.27	Call			2,391.82000	2.39182	1,725,400		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												0.00	0	19,516
I2046	On	02/11/2017	Bond Future			124.15699	124.15699	124.66764	124.66764			0.00	0	21,292
I2046	On	01/02/2018	Bond Future			126.47809	126.47809	126.99954	126.99954			0.00	0	0
I2046	On	03/05/2018	Bond Future			127.29352	127.29352	127.82343	127.82343			0.00	0	0
Total I2046 Future												0.00	0	21,292
I2046	On	02/11/2017	Bond Future	136.31	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.31	Put			11,642.36000	11.64236	12,153,010		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			11,652.36000	11.65236	12,163,010		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			11,632.36000	11.63236	12,143,010		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			5,900.46000	5.90046	6,421,910		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			5,910.46000	5.91046	6,431,910		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			5,920.46000	5.92046	6,441,910		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.94	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.94	Put			116.57000	0.11657	646,480		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.95	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.95	Put			126.57000	0.12657	656,480		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.93	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.93	Put			106.57000	0.10657	636,480		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												0.00	0	21,292
I2050	On	02/11/2017	Bond Future			133.39902	133.39902	133.40463	133.40463			0.00	0	22,657
I2050	On	01/02/2018	Bond Future			134.20213	134.20213	134.20839	134.20839			0.00	0	0
I2050	On	03/05/2018	Bond Future			136.78120	136.78120	136.78630	136.78630			0.00	0	0
Total I2050 Future												0.00	0	22,657
I2050	On	02/11/2017	Bond Future	144.66	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.66	Put			11,255.37000	11.25537	11,260,980		0.00	0	0

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I2050	On	02/11/2017	Bond Future	144.67	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.67	Put			11,265.37000	11.26537	11,270,980		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.65	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.65	Put			11,245.37000	11.24537	11,250,980		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.24	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.24	Put			6,031.61000	6.03161	6,037,870		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.25	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.25	Put			6,041.61000	6.04161	6,047,870		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.23	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.23	Put			6,021.61000	6.02161	6,027,870		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.62	Call			1,166.30000	1.16630	1,161,200		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.62	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.63	Call			1,156.30000	1.15630	1,151,200		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.63	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.61	Call			1,176.30000	1.17630	1,171,200		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.61	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												0.00	0	22,657
R186	On	02/11/2017	Bond Future			8.53232	116.26583	8.56904	116.01824		7.37	1,859,206,887.53	15,991	166,394
R186	On	01/02/2018	Bond Future			8.57869	113.10018	8.61695	112.84830		7.43	0.00	0	198
R186	On	03/05/2018	Bond Future			8.62187	115.22202	8.66194	114.96456		7.30	0.00	0	0
Total R186 Future												1,859,206,887.53	15,991	166,592
R186	On	02/11/2017	Bond Future	8.89	Call			2,869.60000	2.86960	3,039,750	7.45	0.00	0	0
R186	On	02/11/2017	Bond Future	8.89	Put			736.09000	0.73609	658,650	7.45	0.00	0	0
R186	On	02/11/2017	Bond Future	8.90	Call			2,916.74000	2.91674	3,088,320	7.45	0.00	0	0
R186	On	02/11/2017	Bond Future	8.90	Put			717.63000	0.71763	641,620	7.45	0.00	0	0
R186	On	02/11/2017	Bond Future	8.88	Call			2,822.97000	2.82297	2,991,670	7.44	0.00	0	0
R186	On	02/11/2017	Bond Future	8.88	Put			755.11000	0.75511	676,220	7.44	0.00	0	0
R186	On	02/11/2017	Bond Future	8.75	Call			2,247.03000	2.24703	2,395,830	7.37	0.00	0	0
R186	On	02/11/2017	Bond Future	8.75	Put			1,037.44000	1.03744	938,650	7.37	1,173,312.50	1,250	3,750
R186	On	02/11/2017	Bond Future	9.00	Call			3,404.42000	3.40442	3,589,480	7.51	0.00	0	0
R186	On	02/11/2017	Bond Future	9.00	Put			552.14000	0.55214	489,610	7.51	0.00	0	5,000
R186	On	01/02/2018	Bond Future	8.97	Call			3,614.32000	3.61432	3,777,490	7.55	0.00	0	0
R186	On	01/02/2018	Bond Future	8.97	Put			1,325.10000	1.32510	1,236,390	7.55	0.00	0	0
R186	On	01/02/2018	Bond Future	8.98	Call			3,657.40000	3.65740	3,821,590	7.56	0.00	0	0
R186	On	01/02/2018	Bond Future	8.98	Put			1,304.24000	1.30424	1,216,550	7.56	0.00	0	0
R186	On	01/02/2018	Bond Future	8.96	Call			3,571.47000	3.57147	3,733,620	7.55	0.00	0	0
R186	On	01/02/2018	Bond Future	8.96	Put			1,346.23000	1.34623	1,256,500	7.55	0.00	0	0
R186	On	01/02/2018	Bond Future	8.75	Call			2,728.64000	2.72864	2,868,000	7.43	0.00	0	0
R186	On	01/02/2018	Bond Future	8.75	Put			1,858.53000	1.85853	1,746,010	7.43	0.00	0	820

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	01/02/2018	Bond Future	9.25	Call			4,895.47000	4.89547	5,084,660	7.72	0.00	0	0
R186	On	01/02/2018	Bond Future	9.25	Put			834.80000	0.83480	772,110	7.72	0.00	0	820
R186	On	01/02/2018	Bond Future	8.50	Put			2,663.13000	2.66313	2,521,570	7.34	0.00	0	0
R186	On	01/02/2018	Bond Future	8.50	Call			1,890.83000	1.89083	2,001,150	7.34	0.00	0	1,460
R186	On	01/02/2018	Bond Future	7.75	Put			6,309.04000	6.30904	6,092,410	7.06	0.00	0	0
R186	On	01/02/2018	Bond Future	7.75	Call			412.51000	0.41251	447,760	7.06	0.00	0	1,460
R186	On	01/02/2018	Bond Future	9.00	Call			3,743.91000	3.74391	3,910,130	7.57	0.00	0	0
R186	On	01/02/2018	Bond Future	9.00	Put			1,263.04000	1.26304	1,177,380	7.57	0.00	0	6,200
R186	On	03/05/2018	Bond Future	8.91	Put			2,121.58000	2.12158	2,015,000	7.39	0.00	0	0
R186	On	03/05/2018	Bond Future	8.92	Call			3,736.28000	3.73628	3,888,040	7.40	0.00	0	0
R186	On	03/05/2018	Bond Future	8.92	Put			2,096.84000	2.09684	1,991,140	7.40	0.00	0	0
R186	On	03/05/2018	Bond Future	8.93	Call			3,775.03000	3.77503	3,927,660	7.40	0.00	0	0
R186	On	03/05/2018	Bond Future	8.93	Put			2,072.70000	2.07270	1,967,870	7.40	0.00	0	0
R186	On	03/05/2018	Bond Future	8.91	Call			3,698.09000	3.69809	3,848,970	7.39	0.00	0	0
Total R186 Option												1,173,312.50	1,250	19,510
Total For R186												1,860,380,200.03	17,241	186,102
R197	On	02/11/2017	Bond Future			301.23711	301.23711	301.25016	301.25016			0.00	0	2,350
R197	On	01/02/2018	Bond Future			299.82048	299.82048	299.83603	299.83603			0.00	0	0
R197	On	03/05/2018	Bond Future			305.58271	305.58271	305.59510	305.59510			0.00	0	0
Total R197 Future												0.00	0	2,350
R197	On	02/11/2017	Bond Future	305.16	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	02/11/2017	Bond Future	305.16	Put			3,909.84000	3.90984	3,922,890		0.00	0	0
R197	On	02/11/2017	Bond Future	305.17	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	02/11/2017	Bond Future	305.17	Put			3,919.84000	3.91984	3,932,890		0.00	0	0
R197	On	02/11/2017	Bond Future	305.15	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	02/11/2017	Bond Future	305.15	Put			3,899.84000	3.89984	3,912,890		0.00	0	0
R197	On	01/02/2018	Bond Future	301.66	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	01/02/2018	Bond Future	301.66	Put			1,823.97000	1.82397	1,839,520		0.00	0	0
R197	On	01/02/2018	Bond Future	301.67	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	01/02/2018	Bond Future	301.67	Put			1,833.97000	1.83397	1,849,520		0.00	0	0
R197	On	01/02/2018	Bond Future	301.68	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	01/02/2018	Bond Future	301.68	Put			1,843.97000	1.84397	1,859,520		0.00	0	0
R197	On	03/05/2018	Bond Future	304.46	Call			1,135.10000	1.13510	1,122,710		0.00	0	0
R197	On	03/05/2018	Bond Future	304.46	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/05/2018	Bond Future	304.44	Call			1,155.10000	1.15510	1,142,710		0.00	0	0
R197	On	03/05/2018	Bond Future	304.44	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/05/2018	Bond Future	304.45	Call			1,145.10000	1.14510	1,132,710		0.00	0	0
R197	On	03/05/2018	Bond Future	304.45	Put			0.00000	0.00000	0,000		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												0.00	0	2,350

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	02/11/2017	Bond Future			241.43624	241.43624	242.36074	242.36074			0.00	0	28,758
R202	On	01/02/2018	Bond Future			242.20658	242.20658	243.14962	243.14962			0.00	0	0
R202	On	03/05/2018	Bond Future			246.86136	246.86136	247.82001	247.82001			0.00	0	0
Total R202 Future												0.00	0	28,758
R202	On	02/11/2017	Bond Future	253.90	Put			11,539.26000	11.53926	12,463,760		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			11,549.26000	11.54926	12,473,760		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			11,529.26000	11.52926	12,453,760		0.00	0	0
R202	On	02/11/2017	Bond Future	253.90	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	01/02/2018	Bond Future	249.07	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	01/02/2018	Bond Future	249.07	Put			5,920.38000	5.92038	6,863,420		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			5,930.38000	5.93038	6,873,420		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			5,910.38000	5.91038	6,853,420		0.00	0	0
R202	On	03/05/2018	Bond Future	247.48	Call			340.01000	0.34001	0,000		0.00	0	0
R202	On	03/05/2018	Bond Future	247.48	Put			0.00000	0.00000	618,640		0.00	0	0
R202	On	03/05/2018	Bond Future	247.49	Call			330.01000	0.33001	0,000		0.00	0	0
R202	On	03/05/2018	Bond Future	247.49	Put			0.00000	0.00000	628,640		0.00	0	0
R202	On	03/05/2018	Bond Future	247.47	Call			350.01000	0.35001	0,000		0.00	0	0
R202	On	03/05/2018	Bond Future	247.47	Put			0.00000	0.00000	608,640		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												0.00	0	28,758
R2023	On	02/11/2017	Bond Future			7.82678	101.10984	7.86892	100.92999		4.13	0.00	0	53,785
R2023	On	01/02/2018	Bond Future			7.85459	102.96607	7.89925	102.78313		4.48	0.00	0	0
R2023	On	03/05/2018	Bond Future			7.86870	100.96762	7.91632	100.78052		4.44	0.00	0	0
Total R2023 Future												0.00	0	53,785
R2023	On	02/11/2017	Bond Future	8.56	Call			2,956.29000	2.95629	3,123,050	4.30	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.56	Put			62.78000	0.06278	49,690	4.30	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.57	Call			2,994.64000	2.99464	3,161,890	4.30	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.57	Put			60.03000	0.06003	47,430	4.30	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.58	Call			3,033.02000	3.03302	3,200,750	4.30	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.58	Put			57.32000	0.05732	45,200	4.30	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.32	Put			593.48000	0.59348	538,950	4.58	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.33	Call			2,325.45000	2.32545	2,454,650	4.58	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.33	Put			581.98000	0.58198	528,240	4.58	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.31	Call			2,268.27000	2.26827	2,395,890	4.58	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.31	Put			604.92000	0.60492	549,600	4.58	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.32	Call			2,296.90000	2.29690	2,425,310	4.58	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023	On	03/05/2018	Bond Future	8.29	Put			905.93000	0.90593	840,420	4.52	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.27	Call			2,307.99000	2.30799	2,428,210	4.52	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.27	Put			931.69000	0.93169	864,810	4.52	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.28	Call			2,333.45000	2.33345	2,454,360	4.52	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.28	Put			918.58000	0.91858	852,390	4.52	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.29	Call			2,359.35000	2.35935	2,480,940	4.52	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												0.00	0	53,785
R2030	On	02/11/2017	Bond Future			9.07807	94.26381	9.11463	94.01196			41,664,604.02	442	55,693
R2030	On	01/02/2018	Bond Future			9.13140	91.98945	9.16920	91.73325			0.00	0	0
R2030	On	03/05/2018	Bond Future			9.18549	93.71515	9.22472	93.45349			0.00	0	0
Total R2030 Future												41,664,604.02	442	55,693
R2030	On	02/11/2017	Bond Future	9.35	Call			1,599.04000	1.59904	1,850,890		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.35	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.36	Call			1,666.12000	1.66612	1,917,970		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.36	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.34	Call			1,531.88000	1.53188	1,783,730		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.34	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.37	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.38	Call			1,411.03000	1.41103	1,667,230		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.38	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.39	Call			1,477.23000	1.47723	1,733,430		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.39	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.37	Call			1,344.77000	1.34477	1,600,970		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.50	Call			1,807.80000	1.80780	2,069,460		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.50	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.51	Call			1,872.55000	1.87255	2,134,210		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.51	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.49	Call			1,742.98000	1.74298	2,004,640		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.49	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2030 Option												0.00	0	0
Total For R2030												41,664,604.02	442	55,693
R2032	On	02/11/2017	Bond Future			9.32878	92.39403	9.36538	92.12529		10.83	0.00	0	32,123
R2032	On	01/02/2018	Bond Future			9.38845	94.09004	9.42624	93.81653		10.71	0.00	0	0
R2032	On	03/05/2018	Bond Future			9.44501	91.69789	9.48416	91.41857		11.11	0.00	0	0
Total R2032 Future												0.00	0	32,123
R2032	On	02/11/2017	Bond Future	9.49	Call			2,318.85000	2.31885	2,468,530	10.83	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.49	Put			1,412.20000	1.41220	1,293,140	10.83	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.50	Call			2,360.95000	2.36095	2,512,300	10.83	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.50	Put			1,382.10000	1.38210	1,264,710	10.83	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	02/11/2017	Bond Future	9.48	Call			2,277.16000	2.27716	2,425,150	10.82	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.48	Put			1,442.78000	1.44278	1,322,030	10.82	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.20	Put			3,621.40000	3.62140	3,456,480	10.57	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.20	Call			1,966.38000	1.96638	2,074,970	10.57	0.00	0	7,500
R2032	On	01/02/2018	Bond Future	9.45	Put			2,633.56000	2.63356	2,497,640	10.69	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.45	Call			2,804.92000	2.80492	2,942,510	10.69	0.00	0	750
R2032	On	01/02/2018	Bond Future	9.40	Put			2,813.45000	2.81345	2,671,750	10.66	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.40	Call			2,623.66000	2.62366	2,755,470	10.66	0.00	0	6,800
R2032	On	01/02/2018	Bond Future	9.30	Put			3,199.53000	3.19953	3,046,190	10.61	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.30	Call			2,281.28000	2.28128	2,401,450	10.61	0.00	0	7,800
R2032	On	01/02/2018	Bond Future	9.56	Call			3,230.82000	3.23082	3,380,970	10.76	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.56	Put			2,272.08000	2.27208	2,148,720	10.76	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.57	Call			3,271.21000	3.27121	3,422,470	10.76	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.57	Put			2,241.37000	2.24137	2,119,120	10.76	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.55	Call			3,190.43000	3.19043	3,339,450	10.75	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.55	Put			2,302.87000	2.30287	2,178,380	10.75	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.70	Call			4,248.77000	4.24877	4,408,420	11.26	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.70	Put			2,730.52000	2.73052	2,610,850	11.26	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.71	Call			4,289.57000	4.28957	4,450,090	11.27	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.71	Put			2,701.86000	2.70186	2,583,060	11.27	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.72	Call			4,330.24000	4.33024	4,491,640	11.28	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.72	Put			2,673.14000	2.67314	2,555,220	11.28	0.00	0	0
Total R2032 Option												0.00	0	22,850
Total For R2032												0.00	0	54,973
R2035	On	02/11/2017	Bond Future			9.56244	95.88071	9.59900	95.58827			11,313,923.78	118	13,601
R2035	On	01/02/2018	Bond Future			9.62766	97.64093	9.66539	97.34332			0.00	0	0
R2035	On	03/05/2018	Bond Future			9.68620	94.97206	9.72521	94.66825			0.00	0	0
Total R2035 Future												11,313,923.78	118	13,601
R2035	On	02/11/2017	Bond Future	9.60	Call			7.97000	0.00797	300,410		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.60	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.61	Call			87.71000	0.08771	380,150		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.61	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.59	Call			0.00000	0.00000	220,570		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.59	Put			71.87000	0.07187	0,000		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.73	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.74	Call			584.33000	0.58433	881,940		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.74	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.75	Call			662.23000	0.66223	959,840		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.75	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.73	Call			506.33000	0.50633	803,940		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2035	On	03/05/2018	Bond Future	9.90	Call			1,343.15000	1.34315	1,646,960		0.00	0	0
R2035	On	03/05/2018	Bond Future	9.90	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/05/2018	Bond Future	9.91	Call			1,419.11000	1.41911	1,722,920		0.00	0	0
R2035	On	03/05/2018	Bond Future	9.91	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/05/2018	Bond Future	9.89	Call			1,267.10000	1.26710	1,570,910		0.00	0	0
R2035	On	03/05/2018	Bond Future	9.89	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2035 Option												0.00	0	0
Total For R2035												11,313,923.78	118	13,601
R2037	On	02/11/2017	Bond Future			9.64939	92.29515	9.68592	92.00373		12.91	16,705,422.15	181	59,108
R2037	On	01/02/2018	Bond Future			9.71024	89.73438	9.74789	89.43778		12.81	0.00	0	160
R2037	On	03/05/2018	Bond Future			9.77165	91.41776	9.81056	91.11494		12.68	0.00	0	0
Total R2037 Future												16,705,422.15	181	59,268
R2037	On	02/11/2017	Bond Future	9.66	Call			2,059.14000	2.05914	2,193,050	12.72	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.66	Put			2,265.77000	2.26577	2,108,260	12.72	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.67	Call			2,097.98000	2.09798	2,233,600	12.73	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.67	Put			2,224.81000	2.22481	2,069,010	12.73	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.65	Call			2,020.72000	2.02072	2,152,920	12.72	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.65	Put			2,307.27000	2.30727	2,148,050	12.72	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.81	Put			2,876.56000	2.87656	2,733,810	12.86	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.82	Call			3,404.35000	3.40435	3,559,370	12.87	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.82	Put			2,840.53000	2.84053	2,698,950	12.87	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.83	Call			3,446.42000	3.44642	3,602,630	12.88	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.83	Put			2,804.85000	2.80485	2,664,460	12.88	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.81	Call			3,362.52000	3.36252	3,516,370	12.86	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.99	Call			4,649.63000	4.64963	4,818,720	12.89	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.99	Put			3,273.54000	3.27354	3,139,810	12.89	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.97	Call			4,563.63000	4.56363	4,730,880	12.87	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.97	Put			3,339.27000	3.33927	3,203,700	12.87	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.98	Call			4,606.55000	4.60655	4,774,720	12.88	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.98	Put			3,306.27000	3.30627	3,171,620	12.88	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												16,705,422.15	181	59,268
R204	On	02/11/2017	Bond Future			6.95230	104.13640	6.99312	104.09271		0.30	0.00	0	47,386
R204	On	01/02/2018	Bond Future			6.81013	102.01001	6.86282	101.96576		0.67	0.00	0	0
R204	On	03/05/2018	Bond Future			6.49336	103.92378	6.56907	103.87794		0.50	0.00	0	0
Total R204 Future												0.00	0	47,386
R204	On	02/11/2017	Bond Future	7.75	Call			805.00000	0.80500	848,690	0.34	0.00	0	0
R204	On	02/11/2017	Bond Future	7.75	Put			0.00000	0.00000	0,000	0.34	0.00	0	0
R204	On	02/11/2017	Bond Future	7.76	Call			815.57000	0.81557	859,260	0.34	0.00	0	0
R204	On	02/11/2017	Bond Future	7.76	Put			0.00000	0.00000	0,000	0.34	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/11/2017	Bond Future	7.74	Call			794.42000	0.79442	838,110	0.34	0.00	0	0
R204	On	02/11/2017	Bond Future	7.74	Put			0.00000	0.00000	0,000	0.34	0.00	0	0
R204	On	01/02/2018	Bond Future	7.26	Call			401.62000	0.40162	435,330	0.69	0.00	0	0
R204	On	01/02/2018	Bond Future	7.26	Put			68.98000	0.06898	58,440	0.69	0.00	0	0
R204	On	01/02/2018	Bond Future	7.27	Call			408.16000	0.40816	442,100	0.69	0.00	0	0
R204	On	01/02/2018	Bond Future	7.27	Put			67.17000	0.06717	56,860	0.69	0.00	0	0
R204	On	01/02/2018	Bond Future	7.25	Call			395.10000	0.39510	428,590	0.69	0.00	0	0
R204	On	01/02/2018	Bond Future	7.25	Put			70.82000	0.07082	60,060	0.69	0.00	0	0
R204	On	03/05/2018	Bond Future	7.09	Call			376.92000	0.37692	412,290	0.51	0.00	0	0
R204	On	03/05/2018	Bond Future	7.09	Put			62.52000	0.06252	52,050	0.51	0.00	0	0
R204	On	03/05/2018	Bond Future	7.10	Call			381.78000	0.38178	417,310	0.51	0.00	0	0
R204	On	03/05/2018	Bond Future	7.10	Put			61.36000	0.06136	51,050	0.51	0.00	0	0
R204	On	03/05/2018	Bond Future	7.08	Call			372.08000	0.37208	407,280	0.51	0.00	0	0
R204	On	03/05/2018	Bond Future	7.08	Put			63.70000	0.06370	53,060	0.51	0.00	0	0
Total R204 Option												0.00	0	0
Total For R204												0.00	0	47,386
R2040	On	02/11/2017	Bond Future			9.75535	95.58336	9.80215	95.18605		13.60	0.00	0	15,669
R2040	On	01/02/2018	Bond Future			9.81736	92.83261	9.86559	92.42820		13.47	0.00	0	0
R2040	On	03/05/2018	Bond Future			9.87987	94.57412	9.92967	94.16150		13.34	0.00	0	0
Total R2040 Future												0.00	0	15,669
R2040	On	02/11/2017	Bond Future	9.65	Put			3,076.31000	3.07631	2,838,160	13.40	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.66	Call			1,810.40000	1.81040	1,971,820	13.41	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.66	Put			3,025.81000	3.02581	2,789,920	13.41	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.67	Call			1,846.64000	1.84664	2,010,310	13.42	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.67	Put			2,975.71000	2.97571	2,742,070	13.42	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.65	Call			1,774.43000	1.77443	1,933,590	13.40	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.88	Call			3,420.03000	3.42003	3,625,790	13.40	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.88	Put			3,299.76000	3.29976	3,101,110	13.40	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.89	Call			3,462.06000	3.46206	3,669,410	13.41	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.89	Put			3,258.48000	3.25848	3,061,420	13.41	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.87	Call			3,378.02000	3.37802	3,582,170	13.40	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.87	Put			3,341.19000	3.34119	3,140,930	13.40	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.06	Put			3,708.39000	3.70839	3,522,940	13.39	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.07	Call			4,819.01000	4.81901	5,047,430	13.40	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.07	Put			3,672.28000	3.67228	3,488,080	13.40	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.08	Call			4,863.72000	4.86372	5,093,380	13.41	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.08	Put			3,636.16000	3.63616	3,453,200	13.41	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.06	Call			4,774.18000	4.77418	5,001,350	13.39	0.00	0	0
Total R2040 Option												0.00	0	0
Total For R2040												0.00	0	15,669

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	02/11/2017	Bond Future			9.78902	92.57909	9.83578	92.17820		14.27	0.00	0	20,734
R2044	On	01/02/2018	Bond Future			9.84930	89.89834	9.89746	89.49029		14.12	0.00	0	0
R2044	On	03/05/2018	Bond Future			9.90996	91.58485	9.95966	91.16848		13.99	0.00	0	0
Total R2044 Future												0.00	0	20,734
R2044	On	02/11/2017	Bond Future	9.67	Call			1,762.12000	1.76212	1,919,970	14.08	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.67	Put			3,197.24000	3.19724	2,954,200	14.08	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.68	Call			1,797.87000	1.79787	1,957,970	14.09	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.68	Put			3,145.32000	3.14532	2,904,530	14.09	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.66	Call			1,726.80000	1.72680	1,882,410	14.08	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.66	Put			3,249.73000	3.24973	3,004,450	14.08	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.90	Put			3,403.20000	3.40320	3,201,110	14.06	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.91	Call			3,466.88000	3.46688	3,674,440	14.07	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.91	Put			3,361.15000	3.36115	3,160,660	14.07	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.89	Call			3,382.66000	3.38266	3,587,010	14.05	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.89	Put			3,445.66000	3.44566	3,241,960	14.05	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.90	Call			3,424.64000	3.42464	3,630,600	14.06	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.10	Call			4,896.56000	4.89656	5,127,300	14.08	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.10	Put			3,738.51000	3.73851	3,552,880	14.08	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.11	Call			4,941.74000	4.94174	5,173,730	14.09	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.11	Put			3,702.15000	3.70215	3,517,770	14.09	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.09	Call			4,851.56000	4.85156	5,081,050	14.07	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.09	Put			3,775.17000	3.77517	3,588,290	14.07	0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												0.00	0	20,734
R2048	On	02/11/2017	Bond Future			9.74946	91.94014	9.79618	91.52790		14.12	0.00	0	75,989
R2048	On	01/02/2018	Bond Future			9.81067	93.62802	9.85880	93.20836		13.96	0.00	0	170
R2048	On	03/05/2018	Bond Future			9.86575	90.94726	9.91537	90.51912		14.51	0.00	0	0
Total R2048 Future												0.00	0	76,159
R2048	On	02/11/2017	Bond Future	9.65	Call			1,771.09000	1.77109	1,937,190	13.91	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.65	Put			3,072.14000	3.07214	2,826,000	13.91	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.66	Call			1,808.43000	1.80843	1,976,980	13.92	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.66	Put			3,019.42000	3.01942	2,775,730	13.92	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.64	Call			1,734.21000	1.73421	1,897,880	13.91	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.64	Put			3,125.48000	3.12548	2,876,910	13.91	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.90	Call			3,740.04000	3.74004	3,957,940	14.10	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.90	Put			3,383.55000	3.38355	3,181,790	14.10	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.91	Call			3,785.26000	3.78526	4,004,780	14.11	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.91	Put			3,342.63000	3.34263	3,142,490	14.11	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.89	Call			3,695.06000	3.69506	3,911,340	14.09	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.89	Put			3,424.87000	3.42487	3,221,490	14.09	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048	On	03/05/2018	Bond Future	10.06	Call			5,048.03000	5.04803	5,286,240	14.57	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.06	Put			3,820.57000	3.82057	3,630,640	14.57	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.07	Call			5,094.39000	5.09439	5,333,890	14.58	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.07	Put			3,783.17000	3.78317	3,594,530	14.58	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.05	Call			5,001.54000	5.00154	5,238,480	14.56	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.05	Put			3,857.98000	3.85798	3,666,780	14.56	0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												0.00	0	76,159
R207	On	02/11/2017	Bond Future			7.24432	102.26179	7.28264	102.18549		1.22	0.00	0	40,855
R207	On	01/02/2018	Bond Future			7.21393	100.49799	7.25744	100.42051		1.52	0.00	0	0
R207	On	03/05/2018	Bond Future			7.16352	102.38336	7.21438	102.30370		1.40	0.00	0	0
Total R207 Future												0.00	0	40,855
R207	On	02/11/2017	Bond Future	8.04	Call			1,494.68000	1.49468	1,570,360	1.34	0.00	0	0
R207	On	02/11/2017	Bond Future	8.04	Put			1.78000	0.00178	1,160	1.34	0.00	0	0
R207	On	02/11/2017	Bond Future	8.05	Call			1,514.05000	1.51405	1,589,780	1.34	0.00	0	0
R207	On	02/11/2017	Bond Future	8.05	Put			1.63000	0.00163	1,060	1.34	0.00	0	0
R207	On	02/11/2017	Bond Future	8.03	Call			1,475.32000	1.47532	1,550,950	1.33	0.00	0	0
R207	On	02/11/2017	Bond Future	8.03	Put			1.95000	0.00195	1,280	1.33	0.00	0	0
R207	On	01/02/2018	Bond Future	7.61	Call			814.10000	0.81410	869,780	1.59	0.00	0	0
R207	On	01/02/2018	Bond Future	7.61	Put			189.15000	0.18915	167,350	1.59	0.00	0	0
R207	On	01/02/2018	Bond Future	7.62	Call			827.02000	0.82702	883,110	1.59	0.00	0	0
R207	On	01/02/2018	Bond Future	7.62	Put			184.42000	0.18442	163,030	1.59	0.00	0	0
R207	On	01/02/2018	Bond Future	7.60	Call			801.04000	0.80104	856,300	1.59	0.00	0	0
R207	On	01/02/2018	Bond Future	7.60	Put			193.74000	0.19374	171,520	1.59	0.00	0	0
R207	On	03/05/2018	Bond Future	7.57	Call			824.10000	0.82410	877,820	1.45	0.00	0	0
R207	On	03/05/2018	Bond Future	7.57	Put			269.46000	0.26946	243,520	1.45	0.00	0	0
R207	On	03/05/2018	Bond Future	7.58	Call			835.15000	0.83515	889,210	1.45	0.00	0	0
R207	On	03/05/2018	Bond Future	7.58	Put			264.97000	0.26497	239,370	1.45	0.00	0	0
R207	On	03/05/2018	Bond Future	7.56	Call			813.42000	0.81342	866,790	1.45	0.00	0	0
R207	On	03/05/2018	Bond Future	7.56	Put			274.32000	0.27432	248,030	1.45	0.00	0	0
Total R207 Option												0.00	0	0
Total For R207												0.00	0	40,855
R208	On	02/11/2017	Bond Future			7.41586	98.72765	7.45327	98.61850		2.21	21,917,538.30	222	32,544
R208	On	01/02/2018	Bond Future			7.41638	100.53995	7.45704	100.42899		2.58	0.00	0	0
R208	On	03/05/2018	Bond Future			7.39965	99.02469	7.44447	98.91095		2.47	0.00	0	0
Total R208 Future												21,917,538.30	222	32,544
R208	On	02/11/2017	Bond Future	8.19	Call			2,128.80000	2.12880	2,235,440	2.36	0.00	0	0
R208	On	02/11/2017	Bond Future	8.19	Put			9.19000	0.00919	6,680	2.36	0.00	0	0
R208	On	02/11/2017	Bond Future	8.20	Call			2,156.59000	2.15659	2,263,370	2.36	0.00	0	0
R208	On	02/11/2017	Bond Future	8.20	Put			8.60000	0.00860	6,230	2.36	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	02/11/2017	Bond Future	8.18	Call			2,101.04000	2.10104	2,207,520	2.36	0.00	0	0
R208	On	02/11/2017	Bond Future	8.18	Put			9.83000	0.00983	7,160	2.36	0.00	0	0
R208	On	01/02/2018	Bond Future	7.84	Call			1,355.35000	1.35535	1,434,640	2.66	0.00	0	0
R208	On	01/02/2018	Bond Future	7.84	Put			317.77000	0.31777	286,100	2.66	0.00	0	0
R208	On	01/02/2018	Bond Future	7.85	Call			1,375.09000	1.37509	1,454,920	2.66	0.00	0	0
R208	On	01/02/2018	Bond Future	7.85	Put			310.60000	0.31060	279,470	2.66	0.00	0	0
R208	On	01/02/2018	Bond Future	7.83	Call			1,335.73000	1.33573	1,414,470	2.66	0.00	0	0
R208	On	01/02/2018	Bond Future	7.83	Put			325.07000	0.32507	292,850	2.66	0.00	0	0
R208	On	03/05/2018	Bond Future	7.79	Put			474.18000	0.47418	435,690	2.53	0.00	0	0
R208	On	03/05/2018	Bond Future	7.77	Call			1,311.30000	1.31130	1,385,590	2.53	0.00	0	0
R208	On	03/05/2018	Bond Future	7.77	Put			490.08000	0.49008	450,630	2.53	0.00	0	0
R208	On	03/05/2018	Bond Future	7.78	Call			1,328.24000	1.32824	1,403,010	2.53	0.00	0	0
R208	On	03/05/2018	Bond Future	7.78	Put			481.93000	0.48193	442,960	2.53	0.00	0	0
R208	On	03/05/2018	Bond Future	7.79	Call			1,345.57000	1.34557	1,420,820	2.53	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												21,917,538.30	222	32,544
R209	On	02/11/2017	Bond Future			9.52617	72.45738	9.56263	72.21244		13.04	43,474,428.00	600	101,498
R209	On	01/02/2018	Bond Future			9.58230	73.78737	9.61979	73.53816		12.82	0.00	0	0
R209	On	03/05/2018	Bond Future			9.63555	72.02219	9.67422	71.76776		13.34	0.00	0	0
Total R209 Future												43,474,428.00	600	101,498
R209	On	02/11/2017	Bond Future	9.53	Call			1,615.22000	1.61522	1,727,330	12.92	0.00	0	0
R209	On	02/11/2017	Bond Future	9.53	Put			1,834.38000	1.83438	1,701,550	12.92	0.00	0	0
R209	On	02/11/2017	Bond Future	9.54	Call			1,647.57000	1.64757	1,761,200	12.92	0.00	0	0
R209	On	02/11/2017	Bond Future	9.54	Put			1,799.46000	1.79946	1,668,150	12.92	0.00	0	0
R209	On	02/11/2017	Bond Future	9.52	Call			1,583.11000	1.58311	1,693,700	12.91	0.00	0	0
R209	On	02/11/2017	Bond Future	9.52	Put			1,869.63000	1.86963	1,735,280	12.91	0.00	0	0
R209	On	02/11/2017	Bond Future	9.00	Put			4,351.43000	4.35143	4,147,240	12.61	0.00	0	0
R209	On	02/11/2017	Bond Future	9.00	Call			427.95000	0.42795	468,700	12.61	0.00	0	4,100
R209	On	02/11/2017	Bond Future	10.00	Call			3,511.06000	3.51106	3,689,110	13.26	0.00	0	0
R209	On	02/11/2017	Bond Future	10.00	Put			668.03000	0.66803	601,140	13.26	0.00	0	3,360
R209	On	02/11/2017	Bond Future	10.60	Call			6,610.20000	6.61020	6,836,220	13.80	0.00	0	0
R209	On	02/11/2017	Bond Future	10.60	Put			137.08000	0.13708	118,160	13.80	0.00	0	1,300
R209	On	02/11/2017	Bond Future	9.75	Call			2,411.52000	2.41152	2,556,630	13.04	0.00	0	0
R209	On	02/11/2017	Bond Future	9.75	Put			1,172.29000	1.17229	1,072,460	13.04	0.00	0	6,500
R209	On	02/11/2017	Bond Future	8.30	Put			9,292.82000	9.29282	9,051,570	12.46	0.00	0	0
R209	On	02/11/2017	Bond Future	8.30	Call			28.93000	0.02893	32,620	12.46	0.00	0	2,800
R209	On	02/11/2017	Bond Future	9.58	Call			1,781.06000	1.78106	1,900,780	12.95	0.00	0	0
R209	On	02/11/2017	Bond Future	9.58	Put			1,664.81000	1.66481	1,539,590	12.95	0.00	0	1,350
R209	On	02/11/2017	Bond Future	9.33	Put			2,629.75000	2.62975	2,467,020	12.80	0.00	0	0
R209	On	02/11/2017	Bond Future	9.33	Call			1,045.17000	1.04517	1,127,380	12.80	0.00	0	1,350

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	02/11/2017	Bond Future	9.88	Call			2,962.10000	2.96210	3,125,160	13.16	0.00	0	0
R209	On	02/11/2017	Bond Future	9.88	Put			881.93000	0.88193	800,050	13.16	0.00	0	1,350
R209	On	01/02/2018	Bond Future	10.10	Call			4,394.43000	4.39443	4,563,780	13.13	0.00	0	0
R209	On	01/02/2018	Bond Future	10.10	Put			1,313.99000	1.31399	1,234,130	13.13	0.00	0	3,000
R209	On	01/02/2018	Bond Future	9.73	Call			2,922.60000	2.92260	3,057,220	12.81	0.00	0	0
R209	On	01/02/2018	Bond Future	9.73	Put			2,197.45000	2.19745	2,082,860	12.81	0.00	0	0
R209	On	01/02/2018	Bond Future	9.71	Call			2,851.92000	2.85192	2,984,500	12.80	0.00	0	0
R209	On	01/02/2018	Bond Future	9.71	Put			2,257.54000	2.25754	2,140,910	12.80	0.00	0	0
R209	On	01/02/2018	Bond Future	10.00	Call			3,971.72000	3.97172	4,132,320	13.04	0.00	0	0
R209	On	01/02/2018	Bond Future	10.00	Put			1,516.05000	1.51605	1,427,440	13.04	0.00	0	7,500
R209	On	01/02/2018	Bond Future	9.72	Call			2,887.05000	2.88705	3,020,660	12.80	0.00	0	0
R209	On	01/02/2018	Bond Future	9.72	Put			2,227.24000	2.22724	2,111,640	12.80	0.00	0	0
R209	On	03/05/2018	Bond Future	9.86	Call			3,856.51000	3.85651	3,999,920	13.44	0.00	0	0
R209	On	03/05/2018	Bond Future	9.86	Put			2,652.83000	2.65283	2,541,810	13.44	0.00	0	0
R209	On	03/05/2018	Bond Future	9.84	Call			3,783.88000	3.78388	3,925,690	13.42	0.00	0	0
R209	On	03/05/2018	Bond Future	9.84	Put			2,708.31000	2.70831	2,595,690	13.42	0.00	0	0
R209	On	03/05/2018	Bond Future	9.85	Call			3,820.12000	3.82012	3,962,730	13.43	0.00	0	0
R209	On	03/05/2018	Bond Future	9.85	Put			2,680.45000	2.68045	2,568,630	13.43	0.00	0	0
Total R209 Option												0.00	0	32,610
Total For R209												43,474,428.00	600	134,108
R210	On	02/11/2017	Bond Future			186.15152	186.15152	186.15943	186.15943			0.00	0	2,179
R210	On	01/02/2018	Bond Future			189.63186	189.63186	189.64121	189.64121			0.00	0	0
R210	On	03/05/2018	Bond Future			190.82759	190.82759	190.83508	190.83508			0.00	0	0
Total R210 Future												0.00	0	2,179
R210	On	02/11/2017	Bond Future	192.08	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	02/11/2017	Bond Future	192.08	Put			5,920.57000	5.92057	5,928,480		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			5,930.57000	5.93057	5,938,480		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			5,910.57000	5.91057	5,918,480		0.00	0	0
R210	On	01/02/2018	Bond Future	192.37	Put			2,728.79000	2.72879	2,738,140		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			2,738.79000	2.73879	2,748,140		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			2,718.79000	2.71879	2,728,140		0.00	0	0
R210	On	01/02/2018	Bond Future	192.37	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/05/2018	Bond Future	191.44	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/05/2018	Bond Future	191.44	Put			604.92000	0.60492	612,410		0.00	0	0
R210	On	03/05/2018	Bond Future	191.45	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/05/2018	Bond Future	191.45	Put			614.92000	0.61492	622,410		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	03/05/2018	Bond Future	191.46	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/05/2018	Bond Future	191.46	Put			624.92000	0.62492	632,410		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												0.00	0	2,179
R212	On	02/11/2017	Bond Future			151.05853	151.05853	151.12798	151.12798			0.00	0	4,282
R212	On	01/02/2018	Bond Future			151.82288	151.82288	151.89468	151.89468			0.00	0	0
R212	On	03/05/2018	Bond Future			154.74069	154.74069	154.81219	154.81219			0.00	0	0
Total R212 Future												0.00	0	4,282
R212	On	02/11/2017	Bond Future	152.41	Put			1,282.02000	1.28202	1,351,470		0.00	0	0
R212	On	02/11/2017	Bond Future	152.42	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	02/11/2017	Bond Future	152.42	Put			1,292.02000	1.29202	1,361,470		0.00	0	0
R212	On	02/11/2017	Bond Future	152.40	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	02/11/2017	Bond Future	152.40	Put			1,272.02000	1.27202	1,341,470		0.00	0	0
R212	On	02/11/2017	Bond Future	152.41	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	01/02/2018	Bond Future	154.70	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	01/02/2018	Bond Future	154.70	Put			2,805.32000	2.80532	2,877,120		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			2,815.32000	2.81532	2,887,120		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			2,795.32000	2.79532	2,867,120		0.00	0	0
R212	On	03/05/2018	Bond Future	154.29	Call			522.19000	0.52219	450,690		0.00	0	0
R212	On	03/05/2018	Bond Future	154.29	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/05/2018	Bond Future	154.30	Call			512.19000	0.51219	440,690		0.00	0	0
R212	On	03/05/2018	Bond Future	154.30	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/05/2018	Bond Future	154.28	Call			532.19000	0.53219	460,690		0.00	0	0
R212	On	03/05/2018	Bond Future	154.28	Put			0.00000	0.00000	0,000		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												0.00	0	4,282
R213	On	02/11/2017	Bond Future			9.19108	84.66452	9.22758	84.42045		10.59	0.00	0	62,970
R213	On	01/02/2018	Bond Future			9.24844	86.21883	9.28612	85.97050		10.50	0.00	0	0
R213	On	03/05/2018	Bond Future			9.29890	84.28650	9.33790	84.03292		10.88	0.00	0	0
Total R213 Future												0.00	0	62,970
R213	On	02/11/2017	Bond Future	9.35	Call			2,067.27000	2.06727	2,203,500	10.52	0.00	0	0
R213	On	02/11/2017	Bond Future	9.35	Put			1,255.81000	1.25581	1,147,970	10.52	0.00	0	0
R213	On	02/11/2017	Bond Future	9.36	Call			2,105.69000	2.10569	2,243,480	10.52	0.00	0	0
R213	On	02/11/2017	Bond Future	9.36	Put			1,228.43000	1.22843	1,122,150	10.52	0.00	0	0
R213	On	02/11/2017	Bond Future	9.34	Call			2,029.23000	2.02923	2,163,900	10.51	0.00	0	0
R213	On	02/11/2017	Bond Future	9.34	Put			1,283.64000	1.28364	1,174,240	10.51	0.00	0	0
R213	On	01/02/2018	Bond Future	9.42	Call			2,929.05000	2.92905	3,065,440	10.63	0.00	0	0
R213	On	01/02/2018	Bond Future	9.42	Put			2,054.92000	2.05492	1,942,980	10.63	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	01/02/2018	Bond Future	9.43	Call			2,966.12000	2.96612	3,103,540	10.64	0.00	0	0
R213	On	01/02/2018	Bond Future	9.43	Put			2,027.21000	2.02721	1,916,300	10.64	0.00	0	0
R213	On	01/02/2018	Bond Future	9.41	Call			2,892.43000	2.89243	3,027,790	10.62	0.00	0	0
R213	On	01/02/2018	Bond Future	9.41	Put			2,083.16000	2.08316	1,970,190	10.62	0.00	0	0
R213	On	03/05/2018	Bond Future	9.57	Call			3,918.90000	3.91890	4,065,170	11.13	0.00	0	0
R213	On	03/05/2018	Bond Future	9.57	Put			2,431.52000	2.43152	2,324,210	11.13	0.00	0	0
R213	On	03/05/2018	Bond Future	9.58	Call			3,956.43000	3.95643	4,103,490	11.13	0.00	0	0
R213	On	03/05/2018	Bond Future	9.58	Put			2,405.80000	2.40580	2,299,280	11.13	0.00	0	0
R213	On	03/05/2018	Bond Future	9.56	Call			3,881.53000	3.88153	4,027,000	11.12	0.00	0	0
R213	On	03/05/2018	Bond Future	9.56	Put			2,457.48000	2.45748	2,349,370	11.12	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	62,970
R214	On	02/11/2017	Bond Future			9.65723	72.13754	9.70900	71.77640		13.84	0.00	0	44,022
R214	On	01/02/2018	Bond Future			9.71559	73.46187	9.76885	73.09429		13.57	0.00	0	0
R214	On	03/05/2018	Bond Future			9.76788	71.54381	9.82273	71.16878		14.15	0.00	0	0
Total R214 Future												0.00	0	44,022
R214	On	02/11/2017	Bond Future	9.59	Call			1,422.83000	1.42283	1,575,620	13.59	0.00	0	0
R214	On	02/11/2017	Bond Future	9.59	Put			2,257.45000	2.25745	2,049,100	13.59	0.00	0	0
R214	On	02/11/2017	Bond Future	9.60	Call			1,453.17000	1.45317	1,608,180	13.60	0.00	0	0
R214	On	02/11/2017	Bond Future	9.60	Put			2,217.04000	2.21704	2,010,910	13.60	0.00	0	0
R214	On	02/11/2017	Bond Future	9.58	Call			1,392.87000	1.39287	1,543,450	13.59	0.00	0	0
R214	On	02/11/2017	Bond Future	9.58	Put			2,298.35000	2.29835	2,087,790	13.59	0.00	0	0
R214	On	01/02/2018	Bond Future	9.83	Call			2,912.82000	2.91282	3,108,430	13.64	0.00	0	0
R214	On	01/02/2018	Bond Future	9.83	Put			2,494.59000	2.49459	2,322,620	13.64	0.00	0	0
R214	On	01/02/2018	Bond Future	9.84	Call			2,949.16000	2.94916	3,146,220	13.65	0.00	0	0
R214	On	01/02/2018	Bond Future	9.84	Put			2,462.92000	2.46292	2,292,400	13.65	0.00	0	0
R214	On	01/02/2018	Bond Future	9.82	Call			2,876.71000	2.87671	3,070,840	13.64	0.00	0	0
R214	On	01/02/2018	Bond Future	9.82	Put			2,526.60000	2.52660	2,353,150	13.64	0.00	0	0
R214	On	03/05/2018	Bond Future	9.98	Call			3,970.76000	3.97076	4,182,350	14.37	0.00	0	0
R214	On	03/05/2018	Bond Future	9.98	Put			2,913.20000	2.91320	2,749,760	14.37	0.00	0	0
R214	On	03/05/2018	Bond Future	9.99	Call			4,008.06000	4.00806	4,220,790	14.38	0.00	0	0
R214	On	03/05/2018	Bond Future	9.99	Put			2,884.14000	2.88414	2,721,840	14.38	0.00	0	0
R214	On	03/05/2018	Bond Future	9.97	Call			3,933.85000	3.93385	4,144,290	14.36	0.00	0	0
R214	On	03/05/2018	Bond Future	9.97	Put			2,942.76000	2.94276	2,778,170	14.36	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												0.00	0	44,022
Total for Bond												1,995,456,116.28	18,804	1,025,161
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total E170 Future												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For E170										0.00	0	0
ES18 On 20/04/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES18 Future										0.00	0	0
Total For ES18										0.00	0	0
ES18A On 20/04/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES18A Future										0.00	0	0
Total For ES18A										0.00	0	0
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23 Future										0.00	0	0
Total For ES23										0.00	0	0
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23A Future										0.00	0	0
Total For ES23A										0.00	0	0
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26 Future										0.00	0	0
Total For ES26										0.00	0	0
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26A Future										0.00	0	0
Total For ES26A										0.00	0	0
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33 Future										0.00	0	0
Total For ES33										0.00	0	0
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33A Future										0.00	0	0
Total For ES33A										0.00	0	0
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES42 Future										0.00	0	0
Total For ES42										0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2025 Future										0.00	0	0
Total For I2025										0.00	0	0
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2033 Future										0.00	0	0
Total For I2033										0.00	0	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total I2038 Future										0.00	0	0
Total For I2038										0.00	0	0
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2046 Future										0.00	0	0
Total For I2046										0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2050 Future										0.00	0	0
Total For I2050										0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186 Future										0.00	0	0
Total For R186										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R207 Future										0.00	0	0
Total For R186/R207										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R208 Future										0.00	0	0
Total For R186/R208										0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R197 Future										0.00	0	0
Total For R197										0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R202 Future										0.00	0	0
Total For R202										0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2023 Future										0.00	0	0
Total For R2023										0.00	0	0
R203 On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R203 Future										0.00	0	0
Total For R203										0.00	0	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2030 Future										0.00	0	0
Total For R2030										0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2032 Future										0.00	0	0
Total For R2032										0.00	0	0
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R2035 Future										0.00	0	0
Total For R2035										0.00	0	0
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2037 Future										0.00	0	0
Total For R2037										0.00	0	0
R204 On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204 Future										0.00	0	0
Total For R204										0.00	0	0
R204/R On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204/R203 Future										0.00	0	0
Total For R204/R203										0.00	0	0
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2040 Future										0.00	0	0
Total For R2040										0.00	0	0
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2044 Future										0.00	0	0
Total For R2044										0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2048 Future										0.00	0	0
Total For R2048										0.00	0	0
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207 Future										0.00	0	0
Total For R207										0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207/R203 Future										0.00	0	0
Total For R207/R203										0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208 Future										0.00	0	0
Total For R208										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R204 Future										0.00	0	0
Total For R208/R204										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R207 Future										0.00	0	0
Total For R208/R207										0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	31/03/2036	Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0	0
Total R209 Future												0.00	0	0
Total For R209												0.00	0	0
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R186 Future												0.00	0	0
Total For R209/R186												0.00	0	0
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R204 Future												0.00	0	0
Total For R209/R204												0.00	0	0
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R208 Future												0.00	0	0
Total For R209/R208												0.00	0	0
R210	On	31/03/2028	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R210 Future												0.00	0	0
Total For R210												0.00	0	0
R212	On	31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R212 Future												0.00	0	0
Total For R212												0.00	0	0
R213	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213 Future												0.00	0	0
Total For R213												0.00	0	0
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213/R186 Future												0.00	0	0
Total For R213/R186												0.00	0	0
R214	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214 Future												0.00	0	0
Total For R214												0.00	0	0
R214/R	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214/R209 Future												0.00	0	0
Total For R214/R209												0.00	0	0
Total for Price Contribution												0.00	0	0
GOVI	On	02/11/2017	GOVI			578.14900	578.14900	576.56200	576.56200			0.00	0	670
GOVI	On	01/02/2018	GOVI			588.76300	588.76300	587.14800	587.14800			0.00	0	0
GOVI	On	03/05/2018	GOVI			599.80900	599.80900	598.15900	598.15900			0.00	0	0
Total GOVI Future												0.00	0	670
GOVI	On	02/11/2017	GOVI	572.45	Call			41,120.00000	4.11200	56,990,000		0.00	0	0
GOVI	On	02/11/2017	GOVI	572.45	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	02/11/2017	GOVI	572.46	Call			41,020.00000	4.10200	56,890,000		0.00	0	0
GOVI	On	02/11/2017	GOVI	572.46	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	02/11/2017	GOVI	572.44	Call			41,220.00000	4.12200	57,090,000		0.00	0	0
GOVI	On	02/11/2017	GOVI	572.44	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	01/02/2018	GOVI	581.03	Call			61,180.00000	6.11800	77,330,000		0.00	0	0
GOVI	On	01/02/2018	GOVI	581.03	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	01/02/2018	GOVI	581.04	Call			61,080.00000	6.10800	77,230,000		0.00	0	0
GOVI	On	01/02/2018	GOVI	581.04	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	01/02/2018	GOVI	581.02	Call			61,280.00000	6.12800	77,430,000		0.00	0	0
GOVI	On	01/02/2018	GOVI	581.02	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	03/05/2018	GOVI	590.29	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	03/05/2018	GOVI	590.27	Call			78,890.00000	7.88900	95,390,000		0.00	0	0
GOVI	On	03/05/2018	GOVI	590.27	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	03/05/2018	GOVI	590.28	Call			78,790.00000	7.87900	95,290,000		0.00	0	0
GOVI	On	03/05/2018	GOVI	590.28	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	03/05/2018	GOVI	590.29	Call			78,690.00000	7.86900	95,190,000		0.00	0	0
Total GOVI Option												0.00	0	0
Total For GOVI												0.00	0	670
Total for GOVI												0.00	0	670
AL37	On	02/11/2017	Index Future			559.87700	559.87700	559.04600	559.04600			0.00	0	0
AL37	On	01/02/2018	Index Future			570.15500	570.15500	569.31000	569.31000			0.00	0	0
AL37	On	03/05/2018	Index Future			580.85200	580.85200	579.98700	579.98700			0.00	0	0
Total AL37 Future												0.00	0	0
Total For AL37												0.00	0	0
AL7T	On	02/11/2017	Index Future			645.02400	645.02400	643.65000	643.65000			0.00	0	0
AL7T	On	01/02/2018	Index Future			656.86500	656.86500	655.46800	655.46800			0.00	0	0
AL7T	On	03/05/2018	Index Future			669.18900	669.18900	667.76100	667.76100			0.00	0	0
Total AL7T Future												0.00	0	0
Total For AL7T												0.00	0	0
ALBI	On	02/11/2017	Index Future			579.42600	579.42600	577.80200	577.80200			0.00	0	616
ALBI	On	01/02/2018	Index Future			590.06400	590.06400	588.41100	588.41100			0.00	0	0
ALBI	On	03/05/2018	Index Future			601.13400	601.13400	599.44600	599.44600			0.00	0	0
Total ALBI Future												0.00	0	616
Total For ALBI												0.00	0	616
IGOV	On	02/11/2017	Index Future			251.08700	251.08700	251.46300	251.46300			0.00	0	1,163
IGOV	On	01/02/2018	Index Future			255.78200	255.78200	256.16600	256.16600			0.00	0	0
IGOV	On	03/05/2018	Index Future			260.69700	260.69700	261.08600	261.08600			0.00	0	0
Total IGOV Future												0.00	0	1,163
Total For IGOV												0.00	0	1,163

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total for Index										0.00	0	1,779
JIBAR F On 20/09/2017		Jibar Future	6.98000	93.02000	6.98000	93.02000				0.00	0	0
JIBAR F On 18/10/2017		Jibar Future	6.92000	93.08000	6.92000	93.08000				0.00	0	0
JIBAR F On 15/11/2017		Jibar Future	6.88000	93.12000	6.88000	93.12000				0.00	0	0
JIBAR F On 20/12/2017		Jibar Future	6.80000	93.20000	6.80000	93.20000				0.00	0	0
JIBAR F On 17/01/2018		Jibar Future	6.76000	93.24000	6.76000	93.24000				0.00	0	0
JIBAR F On 20/03/2018		Jibar Future	6.67000	93.33000	6.67000	93.33000				0.00	0	2,500
JIBAR F On 20/06/2018		Jibar Future	6.61000	93.39000	6.61000	93.39000				0.00	0	0
JIBAR F On 19/09/2018		Jibar Future	6.61000	93.39000	6.61000	93.39000				0.00	0	0
JIBAR F On 19/12/2018		Jibar Future	6.66000	93.34000	6.66000	93.34000				0.00	0	0
JIBAR F On 20/03/2019		Jibar Future	6.73000	93.27000	6.73000	93.27000				0.00	0	0
JIBAR F On 19/06/2019		Jibar Future	6.80000	93.20000	6.80000	93.20000				0.00	0	0
Total Jibar Future										0.00	0	2,500
Total For JIBAR FUTURE										0.00	0	2,500
Total for Jibar										0.00	0	2,500
10Y ST On 17/12/2025		Interest Rate Swap	93.96706	93.96706	94.12864	94.12864				0.00	0	0
10Y ST On 16/03/2026		Interest Rate Swap	90.95094	90.95094	91.12085	91.12085				0.00	0	0
10Y ST On 15/06/2026		Interest Rate Swap	89.68169	89.68169	89.85682	89.85682				0.00	0	0
10Y ST On 21/09/2026		Interest Rate Swap	91.84747	91.84747	92.01996	92.01996				0.00	0	0
10Y ST On 21/12/2026		Interest Rate Swap	95.63631	95.63631	95.79900	95.79900				0.00	0	0
10Y ST On 15/03/2027		Interest Rate Swap	94.17680	94.17680	94.33438	94.33438				0.00	0	0
10Y ST On 21/06/2027		Interest Rate Swap	96.24996	96.24996	96.39905	96.39905				0.00	0	0
10Y ST On 20/09/2027		Interest Rate Swap	99.98321	99.98321	100.12909	100.12909				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	99.61251	99.61251	99.61251	99.61251				0.00	0	0
1Y STN On 21/12/2017		Interest Rate Swap	99.76541	99.76541	99.76682	99.76682				0.00	0	0
1Y STN On 15/03/2018		Interest Rate Swap	99.63342	99.63342	99.64116	99.64116				0.00	0	0
1Y STN On 21/06/2018		Interest Rate Swap	99.70002	99.70002	99.71733	99.71733				0.00	0	0
1Y STN On 20/09/2018		Interest Rate Swap	99.78163	99.78163	99.80759	99.80759				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	99.79252	99.79252	99.79374	99.79374				0.00	0	0
2Y STN On 16/03/2018		Interest Rate Swap	98.91384	98.91384	98.92204	98.92204				0.00	0	0
2Y STN On 15/06/2018		Interest Rate Swap	98.38842	98.38842	98.40443	98.40443				0.00	0	0
2Y STN On 21/09/2018		Interest Rate Swap	98.24762	98.24762	98.27386	98.27386				0.00	0	0
2Y STN On 21/12/2018		Interest Rate Swap	98.52000	98.52000	98.56000	98.56000				0.00	0	0
2Y STN On 15/03/2019		Interest Rate Swap	98.81169	98.81169	98.86222	98.86222				0.00	0	0
2Y STN On 21/06/2019		Interest Rate Swap	99.10828	99.10828	99.16644	99.16644				0.00	0	0
2Y STN On 20/09/2019		Interest Rate Swap	99.42761	99.42761	99.48309	99.48309				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total 2Y STND Future										0.00	0	0
Total For 2Y STND										0.00	0	0
5Y STN On 17/12/2020 Interest Rate Swap			95.34642	95.34642	95.41365	95.41365				0.00	0	0
5Y STN On 16/03/2021 Interest Rate Swap			94.53286	94.53286	94.60983	94.60983				0.00	0	0
5Y STN On 15/06/2021 Interest Rate Swap			93.69037	93.69037	93.77671	93.77671				0.00	0	0
5Y STN On 21/09/2021 Interest Rate Swap			93.83004	93.83004	93.92357	93.92357				0.00	0	0
5Y STN On 21/12/2021 Interest Rate Swap			95.98715	95.98715	96.08531	96.08531				0.00	0	51
5Y STN On 15/03/2022 Interest Rate Swap			96.07646	96.07646	96.17944	96.17944				0.00	0	0
5Y STN On 21/06/2022 Interest Rate Swap			97.24326	97.24326	97.34974	97.34974				0.00	0	0
5Y STN On 20/09/2022 Interest Rate Swap			99.43003	99.43003	99.53894	99.53894				0.00	0	0
Total 5Y STND Future										0.00	0	51
Total For 5Y STND										0.00	0	51
Total for Interest Rate Swap										0.00	0	51
Total for Derivatives :										1,995,456,116.28	18,804	1,030,161
AA05 On 22/03/2019 Spot Bond			8.58500	104.83524	8.58500	104.81129				0.00	0	0
Total AA05 SPOT										0.00	0	0
Total For AA05										0.00	0	0
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	98.34696				0.00	0	0
Total AA06 SPOT										0.00	0	0
Total For AA06										0.00	0	0
AA06/JI On 15/04/2021 Spot Bond			100.00000	13.18942	100.00000	13.15746				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			9.55000	103.14053	9.55000	103.11425				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	109.88500	10.00000	109.85600				0.00	0	0
Total AB01/R186 SPOT										0.00	0	0
Total For AB01/R186										0.00	0	0
AB010 On 21/11/2017 Spot Bond				100.00000	0.00000	100.13568				0.00	0	0
Total AB010 SPOT										0.00	0	0
Total For AB010										0.00	0	0
AB011 On 21/11/2018 Spot Bond				100.00000	0.00000	100.05854				0.00	0	0
Total AB011 SPOT										0.00	0	0
Total For AB011										0.00	0	0
AB013 On 21/11/2018 Spot Bond			9.06500	101.18410	9.06500	101.15972				0.00	0	1,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AB013 SPOT										0.00	0	1,500,000,000
Total For AB013										0.00	0	1,500,000,000
AB014L On 19/11/2019 Spot Bond			100.00000	21.71060	100.00000	21.65800				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	102.75165	10.84000	102.72217				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	22.64814	100.00000	22.59328				0.00	0	0
Total AB016U SPOT										0.00	0	0
Total For AB016U										0.00	0	0
AB017L On 05/02/2020 Spot Bond			100.00000	22.73105	100.00000	22.68102				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	105.25808	11.37000	105.22646				0.00	0	0
Total AB018U SPOT										0.00	0	0
Total For AB018U										0.00	0	0
AB019L On 04/09/2020 Spot Bond			100.00000	17.87587	100.00000	17.83257				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	105.50948	11.81000	105.47658				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	13.02899	100.00000	12.99743				0.00	0	0
Total AB021U SPOT										0.00	0	0
Total For AB021U										0.00	0	0
AB023L On 05/05/2021 Spot Bond			100.00000	15.02790	100.00000	14.99149				0.00	0	0
Total AB023U SPOT										0.00	0	0
Total For AB023U										0.00	0	0
AB024L On 05/05/2021 Spot Bond			100.00000	16.56296	100.00000	16.53709				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	14.53945	100.00000	14.50424				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	15.25083	100.00000	15.21726				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total AB026U SPOT									0.00	0	0
Total For AB026U									0.00	0	0
AB028L On 17/03/2022 Spot Bond			100.00000	12.96752	100.00000	12.94185			0.00	0	0
Total AB028U SPOT									0.00	0	0
Total For AB028U									0.00	0	0
AB029L On 25/05/2022 Spot Bond			100.00000	12.69908	100.00000	12.66832			0.00	0	0
Total AB029U SPOT									0.00	0	0
Total For AB029U									0.00	0	0
AB030L On 14/08/2024 Spot Bond			100.00000	11.61559	100.00000	11.56450			0.00	0	0
Total AB030U SPOT									0.00	0	0
Total For AB030U									0.00	0	0
ABC12: On 25/11/2020 Spot Bond			10.00000	110.70600	10.00000	110.67700			0.00	0	0
Total ABC1234/R2022 SPOT									0.00	0	0
Total For ABC1234/R2022									0.00	0	0
ABCPI3 On 07/12/2023 Spot Bond			4.48000	159.20937	4.48000	265.77824		89,600,000,000.00	20,000,000	560,000,000	
Total ABCPI3 SPOT								89,600,000,000.00	20,000,000	560,000,000	
Total For ABCPI3								89,600,000,000.00	20,000,000	560,000,000	
ABF19L On 21/04/2022 Spot Bond			100.00000	13.02791	100.00000	12.98723		0.00	0	0	
Total ABF19U SPOT								0.00	0	0	
Total For ABF19U								0.00	0	0	
ABFN07 On 17/03/2018 Spot Bond				100.00000	0.00000	101.82011		0.00	0	0	
Total ABFN07 SPOT								0.00	0	0	
Total For ABFN07								0.00	0	0	
ABFN08 On 17/03/2020 Spot Bond			100.00000		0.00000	102.98143		0.00	0	0	
Total ABFN08 SPOT								0.00	0	0	
Total For ABFN08								0.00	0	0	
ABFN09 On 17/03/2026 Spot Bond				100.00000	0.00000	101.63147		0.00	0	0	
Total ABFN09 SPOT								0.00	0	0	
Total For ABFN09								0.00	0	0	
ABFN10 On 28/10/2019 Spot Bond				100.00000	0.00000	100.30440		0.00	0	0	
Total ABFN10 SPOT								0.00	0	0	
Total For ABFN10								0.00	0	0	
ABFN11 On 09/04/2019 Spot Bond				100.00000	0.00000	100.79057		0.00	0	0	
Total ABFN12 SPOT								0.00	0	0	
Total For ABFN12								0.00	0	0	
ABFN12 On 14/05/2020 Spot Bond			100.00000		0.00000	100.84502		0.00	0	108,200,000	

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 ABFN13 SPOT										0.00	0	108,200,000
Total For ABFN13										0.00	0	108,200,000
ABFN1 On 14/05/2022 Spot Bond				100.00000	0.00000	100.16751				0.00	0	0
Total ABFN14 SPOT										0.00	0	0
Total For ABFN14										0.00	0	0
ABFN1 On 11/11/2020 Spot Bond				100.00000	0.00000	100.58487				0.00	0	0
Total ABFN15 SPOT										0.00	0	0
Total For ABFN15										0.00	0	0
ABFN1 On 11/11/2022 Spot Bond				100.00000	0.00000	100.44749				0.00	0	0
Total ABFN16 SPOT										0.00	0	0
Total For ABFN16										0.00	0	0
ABFN1 On 17/05/2019 Spot Bond				100.00000	0.00000	100.32761				0.00	0	0
Total ABFN17 SPOT										0.00	0	0
Total For ABFN17										0.00	0	0
ABFN1 On 26/09/2023 Spot Bond				100.00000	0.00000	101.44402				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	99.80519				0.00	400,000,000	200,000,000
Total ABFN20 SPOT										0.00	400,000,000	200,000,000
Total For ABFN20										0.00	400,000,000	200,000,000
ABFN2 On 30/05/2022 Spot Bond				100.00000	0.00000	99.79787				0.00	0	0
Total ABFN21 SPOT										0.00	0	0
Total For ABFN21										0.00	0	0
ABFN2 On 30/05/2024 Spot Bond				100.00000	0.00000	99.79178				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	99.65213				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			11.06500	102.67008	11.06500	103.75570				0.00	0	0
Total ABK1 SPOT										0.00	0	0
Total For ABK1										0.00	0	0
ABK10 On 14/02/2020 Spot Bond				100.00000	0.00000	97.28253				0.00	2,802,000,000	1,401,000,000
Total ABK10 SPOT										0.00	2,802,000,000	1,401,000,000
Total For ABK10										0.00	2,802,000,000	1,401,000,000
ABK11 On 20/05/2019 Spot Bond				100.00000	0.00000	98.50524				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	92.98088				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			10.01500	102.80309	10.01500	101.90137				0.00	0	400,000,000
Total ABK2 SPOT										0.00	0	400,000,000
Total For ABK2										0.00	0	400,000,000
ABK3 On 07/11/2018 Spot Bond				100.00000	0.00000	99.44232				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	41.23332	100.00000	41.13343				0.00	0	0
Total ABK3/JIBAR SPOT										0.00	0	0
Total For ABK3/JIBAR										0.00	0	0
ABK4 On 24/05/2018 Spot Bond				100.00000	0.00000	99.20787				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	67.20409	100.00000	67.04128				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	98.78504				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	41.44295	100.00000	41.34255				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	102.09279				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	98.58562				0.00	0	0
Total ABK7 SPOT										0.00	0	0
Total For ABK7										0.00	0	0
ABK8 On 03/06/2021 Spot Bond				100.00000	0.00000	95.58060				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	96.11135				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABK9 SPOT									0.00	0	0
Total For ABK9									0.00	0	0
ABKI01 On 07/11/2018 Spot Bond			6.41000	148.01922	6.41000	148.59304			0.00	0	0
Total ABKI01 SPOT									0.00	0	0
Total For ABKI01									0.00	0	0
ABKI02 On 05/06/2020 Spot Bond			6.41000	104.35157	6.41000	130.81697			0.00	0	0
Total ABKI02 SPOT									0.00	0	0
Total For ABKI02									0.00	0	0
ABKI02 On 05/06/2020 Spot Bond			100.00000	16.01420	100.00000	15.98754			0.00	0	0
Total ABKI02/R212 SPOT									0.00	0	0
Total For ABKI02/R212									0.00	0	0
ABKI03 On 13/10/2021 Spot Bond			7.67000	93.28217	7.67000	109.76125			0.00	0	0
Total ABKI03 SPOT									0.00	0	0
Total For ABKI03									0.00	0	0
ABKI03 On 13/10/2021 Spot Bond			100.00000	7.39649	100.00000	7.38419			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			8.49000	97.37116	8.49000	110.75460			0.00	0	0
Total ABKI04 SPOT									0.00	0	0
Total For ABKI04									0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			100.00000	9.49903	100.00000	9.47723			0.00	0	0
Total ABKI04/I2025 SPOT									0.00	0	0
Total For ABKI04/I2025									0.00	0	0
ABKS1 On 05/04/2021 Spot Bond				100.00000	0.00000	88.25639			0.00	15,838,000,000	7,919,000,000
Total ABKS1 SPOT									0.00	15,838,000,000	7,919,000,000
Total For ABKS1									0.00	15,838,000,000	7,919,000,000
ABN05 On 18/04/2021 Spot Bond			3.68000	185.77247	3.68000	185.73643			0.00	0	0
Total ABN05 SPOT									0.00	0	0
Total For ABN05									0.00	0	0
ABN33 On 29/01/2018 Spot Bond			7.89125	96.65648	7.89125	96.69400			0.00	0	0
Total ABN33 SPOT									0.00	0	0
Total For ABN33									0.00	0	0
ABN34 On 29/01/2018 Spot Bond			7.89125	96.65648	7.89125	96.69400			0.00	0	0
Total ABN34 SPOT									0.00	0	0
Total For ABN34									0.00	0	0
ABN61 On 31/01/2025 Spot Bond			3.46000	119.19137	3.46000	119.74385		69,200,000,000.00		20,000,000	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 ABN61 SPOT										69,200,000,000.00	20,000,000	10,000,000
Total For ABN61										69,200,000,000.00	20,000,000	10,000,000
ABN62 On 31/03/2028 Spot Bond			3.21000	125.70650	3.21000	173.51462				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			3.12000	137.97648	3.12000	221.32240				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			9.45500	92.60687	9.45500	92.58362				0.00	0	0
Total ABN67 SPOT										0.00	0	0
Total For ABN67										0.00	0	0
ABN72 On 17/03/2018 Spot Bond				100.00000	0.00000	101.96479				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	133.76500				0.00	0	0
Total ABN74 SPOT										0.00	0	0
Total For ABN74										0.00	0	0
ABN79 On 21/12/2026 Spot Bond			9.93500	105.13593	9.93500	105.10808				0.00	0	0
Total ABN79 SPOT										0.00	0	0
Total For ABN79										0.00	0	0
ABN80 On 31/03/2021 Spot Bond			8.62500	96.93632	8.62500	96.91396				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			10.48000	101.86600	10.48000	101.83757				0.00	0	0
Total ABN87 SPOT										0.00	0	0
Total For ABN87										0.00	0	0
ABN91 On 11/12/2018 Spot Bond				100.00000	0.00000	101.78458				0.00	0	0
Total ABN91 SPOT										0.00	0	0
Total For ABN91										0.00	0	0
ABN92 On 31/01/2019 Spot Bond				100.00000	0.00000	100.53277				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABN92 SPOT									0.00	0	0
Total For ABN92									0.00	0	0
ABS10 On 17/03/2018 Spot Bond			8.19500	105.15096	8.19500	105.12802			1,639,000,000,000.00	200,000,000	50,000,000
Total ABS10 SPOT									1,639,000,000,000.00	200,000,000	50,000,000
Total For ABS10									1,639,000,000,000.00	200,000,000	50,000,000
ABS11 On 09/04/2021 Spot Bond			8.75000	105.53571	8.75000	105.51102			0.00	0	620,000,000
Total ABS11 SPOT									0.00	0	620,000,000
Total For ABS11									0.00	0	620,000,000
ABS12 On 14/05/2020 Spot Bond			8.88000	103.39446	8.88000	103.37005			0.00	0	0
Total ABS12 SPOT									0.00	0	0
Total For ABS12									0.00	0	0
ABS12/ On 14/05/2020 Spot Bond			9.20000	102.63238	9.20000	102.60730			0.00	0	0
Total ABS12/R207 SPOT									0.00	0	0
Total For ABS12/R207									0.00	0	0
ABS13 On 14/05/2022 Spot Bond			9.33000	103.89683	9.33000	103.87109			0.00	0	0
Total ABS13 SPOT									0.00	0	0
Total For ABS13									0.00	0	0
ABS14 On 11/11/2020 Spot Bond			8.59000	104.53989	8.59000	104.51600			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			9.13500	105.27640	9.13500	105.25086			0.00	0	0
Total ABS15 SPOT									0.00	0	0
Total For ABS15									0.00	0	0
ABS16 On 11/11/2025 Spot Bond			9.83000	106.01474	9.83000	105.98710			0.00	0	0
Total ABS16 SPOT									0.00	0	0
Total For ABS16									0.00	0	0
ABS17 On 11/11/2027 Spot Bond			9.81500	108.16193	9.81500	108.13377			0.00	0	1,400,000,000
Total ABS17 SPOT									0.00	0	1,400,000,000
Total For ABS17									0.00	0	1,400,000,000
ABS18 On 26/09/2023 Spot Bond			9.30500	106.41359	9.30500	106.38730			0.00	0	0
Total ABS18 SPOT									0.00	0	0
Total For ABS18									0.00	0	0
ABS6 On 01/06/2020 Spot Bond			8.55000	100.96703	8.55000	100.94394			342,000,000,000.00	40,000,000	336,500,000
Total ABS6 SPOT									342,000,000,000.00	40,000,000	336,500,000
Total For ABS6									342,000,000,000.00	40,000,000	336,500,000
ABS7 On 11/09/2026 Spot Bond			9.83000	97.82815	9.83000	97.80264			196,600,000,000.00	20,000,000	3,870,000,000

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 ABS7 SPOT										196,600,000,000.00	20,000,000	3,870,000,000
Total For ABS7										196,600,000,000.00	20,000,000	3,870,000,000
ABS7/F On 11/09/2026 Spot Bond			100.00000	12.68993	100.00000	12.66199				0.00	0	0
Total ABS7/R186 SPOT										0.00	0	0
Total For ABS7/R186										0.00	0	0
ABSI2 On 07/12/2023 Spot Bond			3.67000	277.45119	3.67000	277.39743				0.00	0	0
Total ABSI2 SPOT										0.00	0	0
Total For ABSI2										0.00	0	0
ABSI4 On 31/01/2022 Spot Bond			2.91000	142.86535	2.91000	145.70992				0.00	0	0
Total ABSI4 SPOT										0.00	0	0
Total For ABSI4										0.00	0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	0.07118	100.00000	0.07099				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	63.17527	100.00000	63.02223				0.00	0	0
Total ACL02U SPOT										0.00	0	0
Total For ACL02U										0.00	0	0
ACL047 On 22/10/2018 Spot Bond				100.00000	0.00000	91.06915				0.00	0	0
Total ACL047 SPOT										0.00	0	0
Total For ACL047										0.00	0	0
ACL08€ On 25/11/2020 Spot Bond			10.00000	110.70600	10.00000	110.67700				0.00	0	0
Total ACL089/JIBAR SPOT										0.00	0	0
Total For ACL089/JIBAR										0.00	0	0
ACL09€ On 20/12/2018 Spot Bond				100.00000	0.00000	101.66670				0.00	0	0
Total ACL095 SPOT										0.00	0	0
Total For ACL095										0.00	0	0
ACL09€ On 20/06/2020 Spot Bond				100.00000	0.00000	101.70854				0.00	0	0
Total ACL096 SPOT										0.00	0	0
Total For ACL096										0.00	0	0
ACL097 On 20/12/2025 Spot Bond				100.00000	0.00000	101.72530				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL09€ On 20/12/2025 Spot Bond				100.00000	0.00000	101.69164				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL10C On 20/12/2017 Spot Bond				100.00000	0.00000	101.61614				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL100 SPOT										0.00	0	0
Total For ACL100										0.00	0	0
ACL104 On 20/12/2019 Spot Bond			8.90000	103.77277	8.90000	103.97193				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL127 On 20/09/2021 Spot Bond				100.00000	0.00000	211.75594				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL128 On 20/09/2021 Spot Bond				100.00000	0.00000	211.83414				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL129 On 20/09/2021 Spot Bond				100.00000	0.00000	101.64972				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL142 On 25/11/2020 Spot Bond			10.00000	110.70600	10.00000	110.67700				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL145 On 20/12/2021 Spot Bond				100.00000	0.00000	101.65480				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL161 On 20/03/2022 Spot Bond			10.23000	104.29180	10.23000	104.26353				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			9.19500	102.65912	9.19500	102.63391				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL174 On 20/06/2019 Spot Bond				100.00000	0.00000	101.64990				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL175 On 20/06/2019 Spot Bond				100.00000	0.00000	101.56561				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL183 On 20/06/2019 Spot Bond				100.00000	0.00000	102.73360				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL184 On 20/09/2017 Spot Bond				100.00000	0.00000	101.65999				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL184 SPOT										0.00	0	0
Total For ACL184										0.00	0	0
ACL184 On 20/09/2022 Spot Bond				100.00000	0.00000	101.64130				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL185 On 20/09/2020 Spot Bond				100.00000	0.00000	101.66142				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL187 On 20/09/2020 Spot Bond				100.00000	0.00000	101.68331				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL188 On 20/09/2022 Spot Bond				100.00000	0.00000	101.68847				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL193 On 20/09/2022 Spot Bond				100.00000	0.00000	101.68847				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL194 On 20/12/2017 Spot Bond				100.00000	0.00000	101.61614				0.00	0	0
Total ACL196 SPOT										0.00	0	0
Total For ACL196										0.00	0	0
ACL196 On 20/12/2022 Spot Bond				100.00000	0.00000	101.71712				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL201 On 20/12/2022 Spot Bond				100.00000	0.00000	101.71712				0.00	0	0
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL202 On 30/01/2023 Spot Bond				100.00000	0.00000	147.47991				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	148.45941				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	101.52013				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	100.00003				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL210 SPOT										0.00	0	0
Total For ACL210										0.00	0	0
ACL212 On 20/09/2018 Spot Bond				100.00000	0.00000	101.55206				0.00	0	0
Total ACL212 SPOT										0.00	0	0
Total For ACL212										0.00	0	0
ACL213 On 20/06/2018 Spot Bond				100.00000	0.00000	101.31947				0.00	0	0
Total ACL213 SPOT										0.00	0	0
Total For ACL213										0.00	0	0
ACL214 On 20/09/2020 Spot Bond				100.00000	0.00000	94.29646				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL215 On 20/09/2018 Spot Bond				100.00000	0.00000	101.53352				0.00	0	0
Total ACL215 SPOT										0.00	0	0
Total For ACL215										0.00	0	0
ACL216 On 20/12/2018 Spot Bond				100.00000	0.00000	101.53185				0.00	0	0
Total ACL216 SPOT										0.00	0	0
Total For ACL216										0.00	0	0
ACL217 On 20/12/2023 Spot Bond				100.00000	0.00000	101.63458				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL218 On 11/05/2020 Spot Bond				100.00000	0.00000	100.25195				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL219 On 26/01/2021 Spot Bond				100.00000	0.00000	100.67751				0.00	0	0
Total ACL219 SPOT										0.00	0	0
Total For ACL219										0.00	0	0
ACL220 On 26/01/2021 Spot Bond				100.00000	0.00000	100.66772				0.00	0	0
Total ACL220 SPOT										0.00	0	0
Total For ACL220										0.00	0	0
ACL221 On 20/09/2021 Spot Bond				100.00000	0.00000	101.62782				0.00	0	0
Total ACL221 SPOT										0.00	0	0
Total For ACL221										0.00	0	0
ACL222 On 20/09/2021 Spot Bond				100.00000	0.00000	101.60255				0.00	0	0
Total ACL222 SPOT										0.00	0	0
Total For ACL222										0.00	0	0
ADCB0 On 08/03/2018 Spot Bond				100.00000	0.00000	101.74576				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ADCB01 SPOT									0.00	0	0
Total For ADCB01									0.00	0	0
ADCB0 On 08/03/2018 Spot Bond			100.00000	67.15010	100.00000	66.98742			0.00	0	0
ADCB0 On 08/03/2018 Spot Bond			100.00000	67.15010	100.00000	66.98742			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	99.85577			0.00	0	42,000,000
Total ADCB04 SPOT									0.00	0	42,000,000
Total For ADCB04									0.00	0	42,000,000
ADCB0 On 04/12/2018 Spot Bond				100.00000	0.00000	102.09182			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	58.59626	100.00000	58.45431			0.00	0	0
Total ADCB2U SPOT									0.00	0	0
Total For ADCB2U									0.00	0	0
AECI00 On 21/12/2017 Spot Bond				100.00000	0.00000	100.21781			0.00	0	0
Total AECI00 SPOT									0.00	0	0
Total For AECI00									0.00	0	0
AHF2A: On 18/10/2018 Spot Bond				100.00000	0.00000	100.89873			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	100.92624			0.00	0	0
Total AHF2B2 SPOT									0.00	0	0
Total For AHF2B2									0.00	0	0
AHF2C: On 18/10/2018 Spot Bond				100.00000	0.00000	101.01783			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	100.87124			0.00	0	0
Total AHF3A3 SPOT									0.00	0	0
Total For AHF3A3									0.00	0	0
AHF3A: On 18/04/2019 Spot Bond				100.00000	0.00000	100.88042			0.00	0	0
Total AHF3A4 SPOT									0.00	0	0
Total For AHF3A4									0.00	0	0
AHF3B: On 18/04/2019 Spot Bond				100.00000	0.00000	101.10937			0.00	0	0
Total AHF3B2 SPOT									0.00	0	0
Total For AHF3B2									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AHF3B: On 18/04/2019 Spot Bond				100.00000	0.00000	101.06365				0.00	0	0
Total AHF3B3 SPOT										0.00	0	0
Total For AHF3B3										0.00	0	0
AHF3C: On 18/04/2019 Spot Bond				100.00000	0.00000	101.43751				0.00	0	0
Total AHF3C2 SPOT										0.00	0	0
Total For AHF3C2										0.00	0	0
AHF3C: On 18/04/2019 Spot Bond				100.00000	0.00000	101.30101				0.00	0	0
Total AHF3C3 SPOT										0.00	0	0
Total For AHF3C3										0.00	0	0
AHL01L On 15/04/2020 Spot Bond			100.00000	43.11721	100.00000	43.00602				0.00	0	0
Total AHL01U SPOT										0.00	0	0
Total For AHL01U										0.00	0	0
AHL1AI On 15/04/2020 Spot Bond			100.00000	16.30700	100.00000	16.26495				0.00	0	0
Total AHL1AU SPOT										0.00	0	0
Total For AHL1AU										0.00	0	0
AHY2U On 08/07/2026 Spot Bond			100.00000	11.63646	100.00000	11.60645				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	9.48046	100.00000	9.45601				0.00	0	0
Total AIG2U SPOT										0.00	0	0
Total For AIG2U										0.00	0	0
AIR01 On 15/03/2019 Spot Bond			8.41500	103.95770	8.41500	103.93441				0.00	0	0
Total AIR01 SPOT										0.00	0	0
Total For AIR01										0.00	0	0
AIR02 On 30/04/2023 Spot Bond			10.07000	110.44958	10.07000	110.41994				0.00	0	227,000,000
Total AIR02 SPOT										0.00	0	227,000,000
Total For AIR02										0.00	0	227,000,000
AIR04 On 29/05/2024 Spot Bond			9.19500	102.38340	9.19500	102.35839				0.00	0	0
Total AIR04 SPOT										0.00	0	0
Total For AIR04										0.00	0	0
AIR04U On 26/10/2029 Spot Bond			100.00000	15.05774	100.00000	15.02441				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			10.58000	98.26540	10.58000	98.23787				0.00	0	0
Total AIR05 SPOT										0.00	0	0
Total For AIR05										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AIRL01 On 30/04/2028 Spot Bond			3.48000	176.21285	3.48000	176.17962				0.00	0	0
Total AIRL01 SPOT										0.00	0	0
Total For AIRL01										0.00	0	0
APF01 On 26/09/2017 Spot Bond				100.00000	0.00000	101.53722				0.00	0	43,000,000
Total APF01 SPOT										0.00	0	43,000,000
Total For APF01										0.00	0	43,000,000
APF02 On 26/09/2019 Spot Bond				100.00000	0.00000	102.08492				0.00	0	0
Total APF02 SPOT										0.00	0	0
Total For APF02										0.00	0	0
APF03 On 07/08/2018 Spot Bond				100.00000	0.00000	100.48152				0.00	0	0
Total APF03 SPOT										0.00	0	0
Total For APF03										0.00	0	0
APF04 On 21/10/2021 Spot Bond				100.00000	0.00000	100.81055				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	88.39749	100.00000	88.18999				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	85.65074	100.00000	85.45609				0.00	0	0
Total AS120U SPOT										0.00	0	0
Total For AS120U										0.00	0	0
AS126L On 19/02/2019 Spot Bond			100.00000	39.04007	100.00000	38.94549				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	38.98928	100.00000	38.89482				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	4.43686	100.00000	4.43057				0.00	0	0
Total AS133U SPOT										0.00	0	0
Total For AS133U										0.00	0	0
AS139L On 30/03/2026 Spot Bond			100.00000	0.11923	100.00000	0.11910				0.00	0	0
Total AS139U SPOT										0.00	0	0
Total For AS139U										0.00	0	0
AS167L On 20/06/2021 Spot Bond			100.00000	14.40703	100.00000	14.37212				0.00	0	0
Total AS167U SPOT										0.00	0	0
Total For AS167U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AS168L On 20/06/2021 Spot Bond			100.00000	23.32656	100.00000	23.27005			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	33.36146	100.00000	33.28064			0.00	0	0
Total AS180U SPOT									0.00	0	0
Total For AS180U									0.00	0	0
ASN01 On 20/03/2019 Spot Bond				100.00000	0.00000	101.56566			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			3.37000	240.28008	3.37000	240.23545			0.00	0	0
Total ASN022 SPOT									0.00	0	0
Total For ASN022									0.00	0	0
ASN02 On 20/06/2019 Spot Bond				100.00000	0.00000	100.55327			0.00	0	0
Total ASN028 SPOT									0.00	0	0
Total For ASN028									0.00	0	0
ASN03 On 19/09/2017 Spot Bond				100.00000	0.00000	99.94619			0.00	0	0
Total ASN032 SPOT									0.00	0	0
Total For ASN032									0.00	0	0
ASN03 On 20/06/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN034 SPOT									0.00	0	0
Total For ASN034									0.00	0	0
ASN03 On 10/11/2019 Spot Bond				100.00000	0.00000	100.26761			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			3.38500	214.22710	3.38500	214.18723			0.00	0	0
Total ASN037 SPOT									0.00	0	0
Total For ASN037									0.00	0	0
ASN04 On 21/11/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN041 SPOT									0.00	0	0
Total For ASN041									0.00	0	0
ASN04 On 12/03/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN048 SPOT									0.00	0	0
Total For ASN048									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN05: On 19/03/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN051 SPOT										0.00	0	0
Total For ASN051										0.00	0	0
ASN05: On 16/04/2018 Spot Bond				100.00000	0.00000	100.91571				0.00	0	0
Total ASN057 SPOT										0.00	0	0
Total For ASN057										0.00	0	0
ASN05: On 22/04/2020 Spot Bond				100.00000	0.00000	100.72703				0.00	0	0
Total ASN058 SPOT										0.00	0	0
Total For ASN058										0.00	0	0
ASN05: On 28/04/2020 Spot Bond				100.00000	0.00000	100.61883				0.00	0	0
Total ASN059 SPOT										0.00	0	0
Total For ASN059										0.00	0	0
ASN06: On 30/04/2020 Spot Bond				100.00000	0.00000	100.53360				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	99.61069				0.00	0	0
Total ASN062 SPOT										0.00	0	0
Total For ASN062										0.00	0	0
ASN06: On 22/05/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN064 SPOT										0.00	0	0
Total For ASN064										0.00	0	0
ASN06: On 01/06/2018 Spot Bond				100.00000	0.00000	101.98767				0.00	0	0
Total ASN066 SPOT										0.00	0	0
Total For ASN066										0.00	0	0
ASN06: On 15/06/2018 Spot Bond				100.00000	0.00000	101.60433				0.00	0	0
Total ASN068 SPOT										0.00	0	0
Total For ASN068										0.00	0	0
ASN06: On 07/02/2020 Spot Bond				100.00000	0.00000	100.34614				0.00	0	0
Total ASN069 SPOT										0.00	0	0
Total For ASN069										0.00	0	0
ASN07: On 02/07/2018 Spot Bond				100.00000	0.00000	96.15919				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN07(On 20/06/2020 Spot Bond				100.00000	0.00000	101.83645			0.00	0	0
Total ASN078 SPOT									0.00	0	0
Total For ASN078									0.00	0	0
ASN08(On 20/09/2020 Spot Bond				100.00000	0.00000	101.58225			0.00	0	0
Total ASN080 SPOT									0.00	0	0
Total For ASN080									0.00	0	0
ASN08(On 10/12/2017 Spot Bond				100.00000	0.00000	101.79411			0.00	0	0
Total ASN081 SPOT									0.00	0	0
Total For ASN081									0.00	0	0
ASN08(On 17/08/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN082 SPOT									0.00	0	0
Total For ASN082									0.00	0	0
ASN08(On 20/06/2020 Spot Bond				100.00000	0.00000	101.33032			0.00	0	0
Total ASN083 SPOT									0.00	0	0
Total For ASN083									0.00	0	0
ASN08(On 03/09/2020 Spot Bond				100.00000	0.00000	102.19689			0.00	0	0
Total ASN084 SPOT									0.00	0	0
Total For ASN084									0.00	0	0
ASN08(On 25/09/2018 Spot Bond				100.00000	0.00000	101.40467			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	119.30063			0.00	0	0
Total ASN087 SPOT									0.00	0	0
Total For ASN087									0.00	0	0
ASN08(On 05/10/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN088 SPOT									0.00	0	0
Total For ASN088									0.00	0	0
ASN09(On 08/10/2018 Spot Bond				100.00000	0.00000	101.08064			0.00	0	0
Total ASN090 SPOT									0.00	0	0
Total For ASN090									0.00	0	0
ASN09(On 16/10/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN091 SPOT									0.00	0	0
Total For ASN091									0.00	0	0
ASN09(On 21/10/2020 Spot Bond				100.00000	0.00000	100.78550			0.00	0	0
Total ASN092 SPOT									0.00	0	0
Total For ASN092									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN09: On 27/10/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN094 SPOT										0.00	0	0
Total For ASN094										0.00	0	0
ASN09: On 10/11/2020 Spot Bond				100.00000	0.00000	100.27522				0.00	0	0
Total ASN096 SPOT										0.00	0	0
Total For ASN096										0.00	0	0
ASN09: On 20/12/2020 Spot Bond				100.00000	0.00000	74.51154				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	102.08709				0.00	0	0
Total ASN111 SPOT										0.00	0	0
Total For ASN111										0.00	0	0
ASN112: On 20/12/2017 Spot Bond				100.00000	0.00000	101.62456				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	101.93878				0.00	15,000,000	5,000,000
Total ASN113 SPOT										0.00	15,000,000	5,000,000
Total For ASN113										0.00	15,000,000	5,000,000
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
ASN119: On 27/01/2018 Spot Bond				100.00000	0.00000	100.60722				0.00	0	0
Total ASN119 SPOT										0.00	0	0
Total For ASN119										0.00	0	0
ASN121: On 20/12/2020 Spot Bond				100.00000	0.00000	102.05349				0.00	0	0
Total ASN121 SPOT										0.00	0	0
Total For ASN121										0.00	0	0
ASN125: On 20/03/2019 Spot Bond				100.00000	0.00000	101.59517				0.00	0	0
Total ASN125 SPOT										0.00	0	0
Total For ASN125										0.00	0	0
ASN128: On 24/02/2019 Spot Bond				100.00000	0.00000	99.92944				0.00	0	0
Total ASN128 SPOT										0.00	0	0
Total For ASN128										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN12(On 24/02/2019 Spot Bond				100.00000	0.00000	99.93707				0.00	0	0
Total ASN129 SPOT										0.00	0	0
Total For ASN129										0.00	0	0
ASN13(On 24/02/2019 Spot Bond				100.00000	0.00000	99.93067				0.00	0	0
Total ASN130 SPOT										0.00	0	0
Total For ASN130										0.00	0	0
ASN13(On 03/03/2019 Spot Bond				100.00000	0.00000	101.98683				0.00	0	0
Total ASN131 SPOT										0.00	0	0
Total For ASN131										0.00	0	0
ASN13(On 03/03/2019 Spot Bond				100.00000	0.00000	101.97106				0.00	0	0
Total ASN132 SPOT										0.00	0	0
Total For ASN132										0.00	0	0
ASN13(On 20/12/2020 Spot Bond				100.00000	0.00000	102.03668				0.00	0	0
Total ASN134 SPOT										0.00	0	0
Total For ASN134										0.00	0	0
ASN13(On 05/03/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN135 SPOT										0.00	0	0
Total For ASN135										0.00	0	0
ASN13(On 31/12/2018 Spot Bond				100.00000	0.00000	87.09000				0.00	0	0
Total ASN136 SPOT										0.00	0	0
Total For ASN136										0.00	0	0
ASN13(On 31/01/2022 Spot Bond			3.64000	141.40406	3.64000	141.37687				0.00	0	0
Total ASN137 SPOT										0.00	0	0
Total For ASN137										0.00	0	0
ASN14(On 30/03/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN140 SPOT										0.00	0	0
Total For ASN140										0.00	0	0
ASN14(On 31/12/2018 Spot Bond				100.00000	0.00000	87.09000				0.00	0	0
Total ASN141 SPOT										0.00	0	0
Total For ASN141										0.00	0	0
ASN14(On 20/06/2020 Spot Bond				100.00000	0.00000	103.95308				0.00	0	0
Total ASN143 SPOT										0.00	0	0
Total For ASN143										0.00	0	0
ASN14(On 28/04/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN144 SPOT										0.00	0	0
Total For ASN144										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN14(On 20/06/2021 Spot Bond				100.00000	0.00000	58.51370				0.00	0	0
Total ASN145 SPOT										0.00	0	0
Total For ASN145										0.00	0	0
ASN14(On 04/05/2021 Spot Bond				100.00000	0.00000	100.42506				0.00	0	0
Total ASN146 SPOT										0.00	0	0
Total For ASN146										0.00	0	0
ASN14(On 04/05/2021 Spot Bond				100.00000	0.00000	100.42506				0.00	0	0
Total ASN147 SPOT										0.00	0	0
Total For ASN147										0.00	0	0
ASN14(On 31/01/2022 Spot Bond			3.68500	141.14199	3.68500	141.11468				0.00	0	0
Total ASN149 SPOT										0.00	0	0
Total For ASN149										0.00	0	0
ASN15(On 31/05/2021 Spot Bond				100.00000	0.00000	108.63044				0.00	0	0
Total ASN150 SPOT										0.00	0	0
Total For ASN150										0.00	0	0
ASN15(On 02/06/2021 Spot Bond				100.00000	0.00000	102.13082				0.00	0	0
Total ASN152 SPOT										0.00	0	0
Total For ASN152										0.00	0	0
ASN15(On 31/03/2028 Spot Bond			4.11000	160.05502	4.11000	160.02215				0.00	0	0
Total ASN154 SPOT										0.00	0	0
Total For ASN154										0.00	0	0
ASN15(On 29/06/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN156 SPOT										0.00	0	0
Total For ASN156										0.00	0	0
ASN15(On 06/07/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN157 SPOT										0.00	0	0
Total For ASN157										0.00	0	0
ASN15(On 27/07/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN159 SPOT										0.00	0	0
Total For ASN159										0.00	0	0
ASN16(On 08/08/2021 Spot Bond				100.00000	0.00000	100.33320				0.00	0	0
Total ASN160 SPOT										0.00	0	0
Total For ASN160										0.00	0	0
ASN16(On 19/08/2021 Spot Bond				100.00000	0.00000	100.00009				0.00	0	0
Total ASN161 SPOT										0.00	0	0
Total For ASN161										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN16: On 29/08/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN163 SPOT										0.00	0	0
Total For ASN163										0.00	0	0
ASN16: On 06/09/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN164 SPOT										0.00	0	0
Total For ASN164										0.00	0	0
ASN16: On 20/06/2021 Spot Bond				100.00000	0.00000	101.71707				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	101.99979				0.00	0	0
Total ASN174 SPOT										0.00	0	0
Total For ASN174										0.00	0	0
ASN17: On 21/12/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN176 SPOT										0.00	0	0
Total For ASN176										0.00	0	0
ASN17: On 23/12/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN177 SPOT										0.00	0	0
Total For ASN177										0.00	0	0
ASN17: On 30/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN178 SPOT										0.00	0	0
Total For ASN178										0.00	0	0
ASN17: On 25/02/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN179 SPOT										0.00	0	0
Total For ASN179										0.00	0	0
ASN18: On 20/06/2022 Spot Bond				100.00000	0.00000	101.80474				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	100.96024				0.00	0	0
Total ASN184 SPOT										0.00	0	0
Total For ASN184										0.00	0	0
ASN18: On 25/04/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN185 SPOT										0.00	0	0
Total For ASN185										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN18(On 05/12/2017 Spot Bond				100.00000	0.00000	101.76136				0.00	0	0
Total ASN189 SPOT										0.00	0	0
Total For ASN189										0.00	0	0
ASN19(On 12/06/2020 Spot Bond				100.00000	0.00000	101.69828				0.00	0	0
Total ASN190 SPOT										0.00	0	0
Total For ASN190										0.00	0	0
ASN19(On 15/06/2018 Spot Bond				100.00000	0.00000	103.61450				0.00	0	0
Total ASN191 SPOT										0.00	0	0
Total For ASN191										0.00	0	0
ASN19(On 27/06/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN192 SPOT										0.00	0	0
Total For ASN192										0.00	0	0
ASN19(On 12/07/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN193 SPOT										0.00	0	0
Total For ASN193										0.00	0	0
ASN19(On 30/06/2022 Spot Bond				100.00000	0.00000	100.68759				0.00	0	0
Total ASN194 SPOT										0.00	0	0
Total For ASN194										0.00	0	0
ASN19(On 31/01/2038 Spot Bond			3.55000	107.52476	3.55000	107.50434				0.00	0	0
Total ASN195 SPOT										0.00	0	0
Total For ASN195										0.00	0	0
ASN19(On 20/06/2022 Spot Bond				100.00000	0.00000	100.59228				0.00	0	0
Total ASN196 SPOT										0.00	0	0
Total For ASN196										0.00	0	0
ASN19(On 09/04/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN197 SPOT										0.00	0	0
Total For ASN197										0.00	0	0
ASN19(On 04/05/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN198 SPOT										0.00	0	0
Total For ASN198										0.00	0	0
ASN19(On 01/07/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN199 SPOT										0.00	0	0
Total For ASN199										0.00	0	0
ASN20(On 25/07/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN200 SPOT										0.00	0	0
Total For ASN200										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN20 On 21/07/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN201 SPOT										0.00	0	0
Total For ASN201										0.00	0	0
ASN20 On 18/07/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN202 SPOT										0.00	0	0
Total For ASN202										0.00	0	0
ASN20 On 20/06/2022 Spot Bond				100.00000	0.00000	100.28488				0.00	0	0
Total ASN203 SPOT										0.00	0	0
Total For ASN203										0.00	0	0
ASN38 On 20/12/2017 Spot Bond			100.00000	94.53568	100.00000	94.29815				0.00	0	0
Total ASN38U SPOT										0.00	0	0
Total For ASN38U										0.00	0	0
ASN39 On 20/12/2017 Spot Bond			100.00000	94.55885	100.00000	94.32127				0.00	0	0
Total ASN39U SPOT										0.00	0	0
Total For ASN39U										0.00	0	0
ASN40 On 20/12/2017 Spot Bond			100.00000	94.45457	100.00000	94.21725				0.00	0	0
Total ASN40U SPOT										0.00	0	0
Total For ASN40U										0.00	0	0
ASN50 On 16/03/2018 Spot Bond			100.00000	64.54498	100.00000	64.38862				0.00	0	0
Total ASN50U SPOT										0.00	0	0
Total For ASN50U										0.00	0	0
ASN75 On 20/09/2020 Spot Bond			100.00000	14.61679	100.00000	14.58138				0.00	0	0
Total ASN75U SPOT										0.00	0	0
Total For ASN75U										0.00	0	0
ASN89 On 02/10/2018 Spot Bond			100.00000	43.28973	100.00000	43.18486				0.00	0	0
Total ASN89U SPOT										0.00	0	0
Total For ASN89U										0.00	0	0
BAR00 On 12/06/2018 Spot Bond				100.00000	0.00000	101.64802				0.00	0	0
Total BAR001 SPOT										0.00	0	0
Total For BAR001										0.00	0	0
BAW11 On 01/10/2018 Spot Bond			8.56500	105.09228	8.56500	105.06821				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	101.85424				0.00	500,000,000	500,000,000
Total BAW17 SPOT										0.00	500,000,000	500,000,000
Total For BAW17										0.00	500,000,000	500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW17 On 05/12/2018 Spot Bond			100.00000	46.73134	100.00000	46.61814			0.00	0	0
Total BAW17/JIBAR SPOT									0.00	0	0
Total For BAW17/JIBAR									0.00	0	0
BAW18 On 05/12/2020 Spot Bond				100.00000	0.00000	101.81055			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			9.23000	102.92864	9.23000	102.90326			0.00	0	1,500,000,000
Total BAW19 SPOT									0.00	0	1,500,000,000
Total For BAW19									0.00	0	1,500,000,000
BAW21 On 24/03/2022 Spot Bond			9.30000	103.78002	9.30000	103.75439		4,677,446,160,000.00	502,951,200	335,737,800	
Total BAW21 SPOT								4,677,446,160,000.00	502,951,200	335,737,800	
Total For BAW21								4,677,446,160,000.00	502,951,200	335,737,800	
BAW21 On 24/03/2022 Spot Bond			9.30000	103.78002	9.30000	103.75439			0.00	0	0
Total BAW21/R208 SPOT									0.00	0	0
Total For BAW21/R208									0.00	0	0
BAW22 On 07/12/2022 Spot Bond				100.00000	0.00000	101.93876			0.00	0	130,000,000
Total BAW22 SPOT									0.00	0	130,000,000
Total For BAW22									0.00	0	130,000,000
BAW23 On 15/10/2017 Spot Bond			100.00000	89.01775	100.00000	88.80581			0.00	0	0
Total BAW23U SPOT									0.00	0	0
Total For BAW23U									0.00	0	0
BAW24 On 30/09/2019 Spot Bond				100.00000	0.00000	102.06304			0.00	340,000,000	170,000,000
Total BAW24 SPOT									0.00	340,000,000	170,000,000
Total For BAW24									0.00	340,000,000	170,000,000
BAW25 On 08/05/2020 Spot Bond				100.00000	0.00000	100.31917			0.00	0	0
Total BAW25 SPOT									0.00	0	0
Total For BAW25									0.00	0	0
BAW26 On 11/05/2021 Spot Bond			100.00000	14.53886	100.00000	14.49348			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	12.73050	100.00000	12.69076			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	101.97565			0.00	0	0
Total BAW28 SPOT									0.00	0	0
Total For BAW28									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW3 On 02/10/2017 Spot Bond				100.00000	0.00000	101.54744			0.00	0	0
Total BAW3 SPOT									0.00	0	0
Total For BAW3									0.00	0	0
BAW8 On 02/10/2017 Spot Bond			7.69500	104.07045	7.69500	104.04870			0.00	0	0
Total BAW8 SPOT									0.00	0	0
Total For BAW8									0.00	0	0
BAYA26 On 30/09/2017 Spot Bond			11.34500	101.32795	11.34500	101.29684			0.00	0	0
Total BAYA26 SPOT									0.00	0	0
Total For BAYA26									0.00	0	0
BAYA31 On 31/12/2018 Spot Bond				100.00000	0.00000	101.69990			0.00	0	0
Total BAYA31 SPOT									0.00	0	0
Total For BAYA31									0.00	0	0
BAYA33 On 31/03/2018 Spot Bond				100.00000	0.00000	101.65737			0.00	0	0
Total BAYA33 SPOT									0.00	0	0
Total For BAYA33									0.00	0	0
BAYA34 On 31/03/2018 Spot Bond				100.00000	0.00000	101.69248			0.00	0	0
Total BAYA34 SPOT									0.00	0	0
Total For BAYA34									0.00	0	0
BAYA35 On 31/03/2018 Spot Bond				100.00000	0.00000	101.18509			0.00	0	400,000,000
Total BAYA35 SPOT									0.00	0	400,000,000
Total For BAYA35									0.00	0	400,000,000
BAYA36 On 31/03/2018 Spot Bond				100.00000	0.00000	99.52006			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	100.80891			0.00	0	0
Total BAYA39 SPOT									0.00	0	0
Total For BAYA39									0.00	0	0
BAYA41 On 30/09/2018 Spot Bond				100.00000	0.00000	100.07105			0.00	0	0
Total BAYA41 SPOT									0.00	0	0
Total For BAYA41									0.00	0	0
BAYA42 On 30/09/2018 Spot Bond				100.00000	0.00000	101.69282			0.00	0	0
Total BAYA42 SPOT									0.00	0	0
Total For BAYA42									0.00	0	0
BAYA45 On 31/03/2019 Spot Bond				100.00000	0.00000	101.69293			0.00	0	0
Total BAYA45 SPOT									0.00	0	0
Total For BAYA45									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA51 On 31/03/2019 Spot Bond				100.00000	0.00000	101.78021				0.00	0	0
Total BAYA51 SPOT										0.00	0	0
Total For BAYA51										0.00	0	0
BAYA52 On 31/03/2019 Spot Bond				100.00000	0.00000	101.81233				0.00	0	0
Total BAYA52 SPOT										0.00	0	0
Total For BAYA52										0.00	0	0
BAYA53 On 30/09/2017 Spot Bond				100.00000	0.00000	101.44657				0.00	0	0
Total BAYA53 SPOT										0.00	0	0
Total For BAYA53										0.00	0	0
BAYA54 On 30/09/2019 Spot Bond				100.00000	0.00000	101.81246				0.00	0	0
Total BAYA54 SPOT										0.00	0	0
Total For BAYA54										0.00	0	0
BAYA55 On 31/03/2018 Spot Bond				100.00000	0.00000	101.74356				0.00	0	0
Total BAYA55 SPOT										0.00	0	0
Total For BAYA55										0.00	0	0
BAYA57 On 31/03/2022 Spot Bond				100.00000	0.00000	101.86846				0.00	0	0
Total BAYA57 SPOT										0.00	0	0
Total For BAYA57										0.00	0	0
BAYA58 On 30/06/2020 Spot Bond				100.00000	0.00000	101.81239				0.00	0	0
Total BAYA58 SPOT										0.00	0	0
Total For BAYA58										0.00	0	0
BAYA59 On 30/06/2022 Spot Bond			12.97500	102.46795	12.97500	102.43294				0.00	0	0
Total BAYA59 SPOT										0.00	0	0
Total For BAYA59										0.00	0	0
BAYA60 On 30/06/2020 Spot Bond			12.25000	102.10079	12.25000	102.25228				0.00	0	0
Total BAYA60 SPOT										0.00	0	0
Total For BAYA60										0.00	0	0
BAYA61 On 30/06/2020 Spot Bond				100.00000	0.00000	101.81236				0.00	0	0
Total BAYA61 SPOT										0.00	0	0
Total For BAYA61										0.00	0	0
BAYB05 On 30/06/2019 Spot Bond				100.00000	0.00000	102.14895				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB06 On 31/12/2019 Spot Bond				100.00000	0.00000	102.14875				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYB07 On 31/03/2020 Spot Bond				100.00000	0.00000	102.14885				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB08 On 30/09/2020 Spot Bond				100.00000	0.00000	107.29001				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB11 On 30/06/2020 Spot Bond				100.00000	0.00000	102.21894				0.00	0	0
Total BAYB11 SPOT										0.00	0	0
Total For BAYB11										0.00	0	0
BAYD1U On 30/06/2035 Spot Bond			100.00000	21.25388	100.00000	21.20238				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD2U On 30/06/2035 Spot Bond			100.00000	19.34342	100.00000	19.29655				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD3U On 30/06/2035 Spot Bond			100.00000	11.94039	100.00000	11.91146				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD4U On 30/06/2035 Spot Bond			100.00000	11.94039	100.00000	11.91146				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5U On 30/06/2035 Spot Bond			100.00000	14.43649	100.00000	14.40152				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6U On 30/06/2035 Spot Bond			100.00000	12.50898	100.00000	12.47867				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BC121U On 24/11/2017 Spot Bond			100.00000	82.82081	100.00000	82.64077				0.00	0	0
Total BC121U SPOT										0.00	0	0
Total For BC121U										0.00	0	0
BCJ10 On 12/07/2019 Spot Bond				100.00000	0.00000	101.02241				0.00	0	0
Total BCJ10 SPOT										0.00	0	0
Total For BCJ10										0.00	0	0
BCJ11 On 14/11/2017 Spot Bond				100.00000	0.00000	100.15769				0.00	0	0
Total BCJ11 SPOT										0.00	0	0
Total For BCJ11										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCJ12 On 23/03/2018 Spot Bond			8.65000	100.93123	8.65000	103.53578			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	100.80273			0.00	0	0
Total BCJ13 SPOT									0.00	0	0
Total For BCJ13									0.00	0	0
BD0205 On 28/04/2028 Spot Bond			8.55000	93.65027	8.55000	183.56889			0.00	0	0
Total BD0205 SPOT									0.00	0	0
Total For BD0205									0.00	0	0
BD0206 On 02/03/2028 Spot Bond			8.55000	94.96624	8.55000	184.06829			0.00	0	0
Total BD0206 SPOT									0.00	0	0
Total For BD0206									0.00	0	0
BD0302 On 18/04/2028 Spot Bond			8.93500	97.24863	8.93500	97.22540			0.00	0	0
Total BD0302 SPOT									0.00	0	0
Total For BD0302									0.00	0	0
BEER02 On 28/03/2018 Spot Bond			7.81500	102.43785	7.81500	102.41651			0.00	0	0
Total BEER02 SPOT									0.00	0	0
Total For BEER02									0.00	0	0
BG1A7U On 21/11/2032 Spot Bond			100.00000	8.56285	100.00000	8.54211			0.00	0	0
Total BG1A7U SPOT									0.00	0	0
Total For BG1A7U									0.00	0	0
BG1A8U On 21/11/2032 Spot Bond			100.00000	7.41006	100.00000	7.39211			0.00	0	0
Total BG1A8U SPOT									0.00	0	0
Total For BG1A8U									0.00	0	0
BG1B2U On 21/11/2032 Spot Bond			100.00000	7.41006	100.00000	7.39211			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	7.86115	100.00000	7.84211			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	8.01153	100.00000	7.99211			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	10.51759	100.00000	10.49211			0.00	0	0
Total BG1E2U SPOT									0.00	0	0
Total For BG1E2U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG1F2I On 21/11/2032 Spot Bond			100.00000	14.52729	100.00000	14.49210			0.00	0	0
Total BG1F2U SPOT									0.00	0	0
Total For BG1F2U									0.00	0	0
BGL01 On 19/11/2019 Spot Bond				100.00000	0.00000	101.06027			0.00	0	0
Total BGL01 SPOT									0.00	0	0
Total For BGL01									0.00	0	0
BGL02 On 19/11/2019 Spot Bond			9.60000	105.20432	9.60000	105.17751			0.00	0	0
Total BGL02 SPOT									0.00	0	0
Total For BGL02									0.00	0	0
BGL03 On 05/02/2020 Spot Bond				100.00000	0.00000	102.58842			0.00	1,200,000,000	640,000,000
Total BGL03 SPOT									0.00	1,200,000,000	640,000,000
Total For BGL03									0.00	1,200,000,000	640,000,000
BGL04 On 05/02/2020 Spot Bond			10.30000	99.92359	10.30000	99.89633			0.00	0	0
Total BGL04 SPOT									0.00	0	0
Total For BGL04									0.00	0	0
BGL05 On 04/09/2020 Spot Bond			10.85000	106.57338	10.85000	106.54279			0.00	0	0
Total BGL05 SPOT									0.00	0	0
Total For BGL05									0.00	0	0
BGL06 On 04/09/2020 Spot Bond				100.00000	0.00000	103.47231			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			11.45000	106.85857	11.45000	106.82624			0.00	0	0
Total BGL07 SPOT									0.00	0	0
Total For BGL07									0.00	0	0
BGL08 On 03/09/2022 Spot Bond				100.00000	0.00000	102.32268			0.00	0	0
Total BGL08 SPOT									0.00	0	0
Total For BGL08									0.00	0	0
BGL09 On 29/09/2020 Spot Bond			10.85000	105.91513	10.85000	105.88473			0.00	0	0
Total BGL09 SPOT									0.00	0	0
Total For BGL09									0.00	0	0
BGL10 On 05/05/2021 Spot Bond				100.00000	0.00000	100.41652			0.00	0	0
Total BGL10 SPOT									0.00	0	0
Total For BGL10									0.00	0	0
BGL11 On 05/05/2021 Spot Bond			11.23000	103.90540	11.23000	107.16512			0.00	0	0
Total BGL11 SPOT									0.00	0	0
Total For BGL11									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BGL12 On 20/08/2021 Spot Bond				100.00000	0.00000	101.62089			0.00	940,000,000	1,280,000,000
Total BGL12 SPOT									0.00	940,000,000	1,280,000,000
Total For BGL12									0.00	940,000,000	1,280,000,000
BGL13 On 20/08/2021 Spot Bond			11.27000	101.54111	11.27000	101.51085			0.00	0	0
Total BGL13 SPOT									0.00	0	0
Total For BGL13									0.00	0	0
BGL14 On 03/11/2021 Spot Bond				100.00000	0.00000	100.53544			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	101.94510			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	99.88622			0.00	0	0
Total BGL16 SPOT									0.00	0	0
Total For BGL16									0.00	0	0
BGL17 On 14/08/2024 Spot Bond				100.00000	0.00000	100.20796			0.00	0	0
Total BGL17 SPOT									0.00	0	0
Total For BGL17									0.00	0	0
BGR04 On 28/02/2018 Spot Bond				100.00000	0.00000	104.17123			0.00	0	0
Total BGR04 SPOT									0.00	0	0
Total For BGR04									0.00	0	0
BID04 On 23/11/2017 Spot Bond				100.00000	0.00000	100.07554			0.00	2,055,800,000	1,527,900,000
Total BID04 SPOT									0.00	2,055,800,000	1,527,900,000
Total For BID04									0.00	2,055,800,000	1,527,900,000
BID05 On 30/06/2019 Spot Bond				100.00000	0.00000	100.50368			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			8.46500	101.92028	8.46500	101.89719			0.00	0	2,200,000,000
Total BID06 SPOT									0.00	0	2,200,000,000
Total For BID06									0.00	0	2,200,000,000
BID07 On 30/06/2020 Spot Bond				100.00000	0.00000	101.31562			0.00	400,000,000	200,000,000
Total BID07 SPOT									0.00	400,000,000	200,000,000
Total For BID07									0.00	400,000,000	200,000,000
BID08 On 30/06/2022 Spot Bond				100.00000	0.00000	101.34381			0.00	0	0
Total BID08 SPOT									0.00	0	0
Total For BID08									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BPPF0: On 22/03/2018 Spot Bond				100.00000	0.00000	101.39762				0.00	0	0
Total BPPF01 SPOT										0.00	0	0
Total For BPPF01										0.00	0	0
BPPF0: On 22/03/2020 Spot Bond				100.00000	0.00000	101.51167				0.00	0	0
Total BPPF02 SPOT										0.00	0	0
Total For BPPF02										0.00	0	0
BSR17 On 19/06/2018 Spot Bond				100.00000	0.00000	103.24732				0.00	0	0
Total BSR17 SPOT										0.00	0	0
Total For BSR17										0.00	0	0
BTC17: On 17/08/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BTC177 SPOT										0.00	0	0
Total For BTC177										0.00	0	0
BTC17: On 22/08/2017 Spot Bond				100.00000	0.00000	99.97904				0.00	0	0
Total BTC178 SPOT										0.00	0	0
Total For BTC178										0.00	0	0
BTC17: On 31/08/2017 Spot Bond				100.00000	0.00000	99.79019				0.00	0	0
Total BTC179 SPOT										0.00	0	0
Total For BTC179										0.00	0	0
BTC18: On 05/09/2017 Spot Bond				100.00000	0.00000	99.68540				0.00	0	0
Total BTC180 SPOT										0.00	0	0
Total For BTC180										0.00	0	0
BTC18: On 11/09/2017 Spot Bond				100.00000	0.00000	99.56047				0.00	0	0
Total BTC181 SPOT										0.00	0	0
Total For BTC181										0.00	0	0
BTC18: On 18/09/2017 Spot Bond				100.00000	0.00000	99.41326				0.00	0	0
Total BTC182 SPOT										0.00	0	0
Total For BTC182										0.00	0	0
BTC18: On 29/09/2017 Spot Bond				100.00000	0.00000	99.17963				0.00	0	0
Total BTC183 SPOT										0.00	0	0
Total For BTC183										0.00	0	0
BTC18: On 06/10/2017 Spot Bond				100.00000	0.00000	99.03307				0.00	0	0
Total BTC184 SPOT										0.00	0	0
Total For BTC184										0.00	0	0
BTC18: On 13/10/2017 Spot Bond				100.00000	0.00000	98.88556				0.00	0	0
Total BTC185 SPOT										0.00	0	0
Total For BTC185										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BTC186 On 08/11/2017 Spot Bond				100.00000	0.00000	98.39684				0.00	0	0
Total BTC186 SPOT										0.00	0	0
Total For BTC186										0.00	0	0
BTC187 On 15/11/2017 Spot Bond			100.00000	81.11111	100.00000	80.93126			168,000,000,000,000.00	31,680,000,000	27,600,000,000	
Total BTC187 SPOT									168,000,000,000,000.00	31,680,000,000	27,600,000,000	
Total For BTC187									168,000,000,000,000.00	31,680,000,000	27,600,000,000	
BWZ18 On 27/03/2018 Spot Bond				100.00000	0.00000	101.42297				0.00	0	0
Total BWZ18B SPOT										0.00	0	0
Total For BWZ18B										0.00	0	0
BWZ20 On 27/03/2020 Spot Bond				100.00000	0.00000	101.46766				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	100.00011				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	100.27669				0.00	0	0
Total BWZJ19 SPOT										0.00	0	0
Total For BWZJ19										0.00	0	0
BWZJ21 On 10/11/2021 Spot Bond				100.00000	0.00000	100.28404				0.00	0	0
Total BWZJ21 SPOT										0.00	0	0
Total For BWZJ21										0.00	0	0
BX161U On 01/10/2021 Spot Bond			100.00000	12.74288	100.00000	12.71200				0.00	0	0
Total BX161U SPOT										0.00	0	0
Total For BX161U										0.00	0	0
BX162U On 01/10/2021 Spot Bond			100.00000	12.67634	100.00000	12.64563				0.00	0	0
Total BX162U SPOT										0.00	0	0
Total For BX162U										0.00	0	0
BX163U On 01/10/2021 Spot Bond			100.00000	12.77614	100.00000	12.74518				0.00	0	0
Total BX163U SPOT										0.00	0	0
Total For BX163U										0.00	0	0
BX164U On 01/10/2021 Spot Bond			100.00000	12.77614	100.00000	12.74518				0.00	0	0
Total BX164U SPOT										0.00	0	0
Total For BX164U										0.00	0	0
BYA49U On 30/06/2018 Spot Bond			100.00000	63.83290	100.00000	63.67826				0.00	0	0
Total BYA49U SPOT										0.00	0	0
Total For BYA49U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BYB10I On 30/09/2021 Spot Bond			100.00000	19.63222	100.00000	19.58465				0.00	0	0
Total BYB10U SPOT										0.00	0	0
Total For BYB10U										0.00	0	0
CBL12 On 06/09/2018 Spot Bond			14.76500	101.96832	14.76500	101.92885				0.00	0	0
Total CBL12 SPOT										0.00	0	0
Total For CBL12										0.00	0	0
CBL13 On 01/02/2019 Spot Bond				100.00000	0.00000	101.63727				0.00	0	0
Total CBL13 SPOT										0.00	0	0
Total For CBL13										0.00	0	0
CBL14 On 01/02/2019 Spot Bond			12.56500	99.33891	12.56500	99.30603				0.00	0	0
Total CBL14 SPOT										0.00	0	0
Total For CBL14										0.00	0	0
CBL17 On 23/08/2019 Spot Bond				100.00000	0.00000	99.48028				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			12.06500	98.22829	12.06500	98.19650				0.00	0	0
Total CBL18 SPOT										0.00	0	0
Total For CBL18										0.00	0	0
CBL20 On 14/12/2019 Spot Bond				100.00000	0.00000	101.70113				0.00	0	200,000,000
Total CBL20 SPOT										0.00	0	200,000,000
Total For CBL20										0.00	0	200,000,000
CBL22 On 06/05/2020 Spot Bond			9.55000	100.01716	9.55000	99.99181				0.00	0	0
Total CBL22 SPOT										0.00	0	0
Total For CBL22										0.00	0	0
CBL23 On 18/05/2018 Spot Bond				100.00000	0.00000	100.07365				0.00	0	0
Total CBL23 SPOT										0.00	0	0
Total For CBL23										0.00	0	0
CBL24 On 02/11/2020 Spot Bond				100.00000	0.00000	100.51079				0.00	0	0
Total CBL24 SPOT										0.00	0	0
Total For CBL24										0.00	0	0
CBL25 On 06/05/2019 Spot Bond				100.00000	0.00000	100.33888				0.00	0	0
Total CBL25 SPOT										0.00	0	0
Total For CBL25										0.00	0	0
CBL26 On 06/05/2021 Spot Bond			9.85000	107.06311	9.85000	107.03514				0.00	0	0
Total CBL26 SPOT										0.00	0	0
Total For CBL26										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL27 On 12/05/2020 Spot Bond				100.00000	0.00000	100.17491			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			10.35500	111.54953	10.35500	111.51876			0.00	0	0
Total CCT01 SPOT									0.00	0	0
Total For CCT01									0.00	0	0
CCT02 On 12/06/2024 Spot Bond			9.98000	110.15897	9.98000	110.12965			0.00	0	230,000,000
Total CCT02 SPOT									0.00	0	230,000,000
Total For CCT02									0.00	0	230,000,000
CCT03 On 15/03/2025 Spot Bond			10.43000	108.59167	10.43000	108.56168		1,543,640,000,000.00		148,000,000	74,000,000
Total CCT03 SPOT								1,543,640,000,000.00		148,000,000	74,000,000
Total For CCT03								1,543,640,000,000.00		148,000,000	74,000,000
CCT04 On 17/07/2027 Spot Bond			9.86000	108.92390	9.86000	102.05204			0.00	0	0
Total CCT04 SPOT									0.00	0	0
Total For CCT04									0.00	0	0
CGR14 On 13/02/2018 Spot Bond				100.00000	0.00000	101.51031			0.00	0	0
Total CGR14 SPOT									0.00	0	0
Total For CGR14									0.00	0	0
CGR14 On 25/11/2020 Spot Bond			10.00000	110.70620	10.00000	110.67730			0.00	0	0
Total CGR14/JIBAR SPOT									0.00	0	0
Total For CGR14/JIBAR									0.00	0	0
CGR16 On 22/09/2017 Spot Bond				100.00000	0.00000	101.79687			0.00	0	0
Total CGR16 SPOT									0.00	0	0
Total For CGR16									0.00	0	0
CGR17 On 24/10/2017 Spot Bond				100.00000	0.00000	100.83931			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	58.23443	100.00000	58.09335			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	67.52991	100.00000	67.36632			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	62.95251	100.00000	62.80001			0.00	0	0
Total CGR20U SPOT									0.00	0	0
Total For CGR20U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CGR21 On 12/10/2020 Spot Bond				100.00000	0.00000	101.34577				0.00	0	0
Total CGR21 SPOT										0.00	0	0
Total For CGR21										0.00	0	0
CGR23 On 08/02/2019 Spot Bond				100.00000	0.00000	100.39558				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	101.84926				0.00	0	0
Total CGR24 SPOT										0.00	0	0
Total For CGR24										0.00	0	0
CGR25 On 27/06/2019 Spot Bond				100.00000	0.00000	101.74352				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	99.88456				0.00	0	0
Total CGR27 SPOT										0.00	0	0
Total For CGR27										0.00	0	0
CGR28 On 08/02/2018 Spot Bond				100.00000	0.00000	100.31560				0.00	0	0
Total CGR28 SPOT										0.00	0	0
Total For CGR28										0.00	0	0
CGR29 On 08/02/2021 Spot Bond				100.00000	0.00000	100.40745				0.00	0	0
Total CGR29 SPOT										0.00	0	0
Total For CGR29										0.00	0	0
CGR31 On 27/06/2018 Spot Bond				100.00000	0.00000	101.40051				0.00	0	0
Total CGR31 SPOT										0.00	0	0
Total For CGR31										0.00	0	0
CGR32 On 21/07/2020 Spot Bond				100.00000	0.00000	101.00956				0.00	0	0
Total CGR32 SPOT										0.00	0	0
Total For CGR32										0.00	0	0
CIG04 On 30/06/2018 Spot Bond				100.00000	0.00000	101.53109				0.00	3,200,000,000	800,000,000
Total CIG04 SPOT										0.00	3,200,000,000	800,000,000
Total For CIG04										0.00	3,200,000,000	800,000,000
CIG05 On 30/06/2019 Spot Bond				100.00000	0.00000	101.58752				0.00	4,200,000,000	1,400,000,000
Total CIG05 SPOT										0.00	4,200,000,000	1,400,000,000
Total For CIG05										0.00	4,200,000,000	1,400,000,000
CIG06 On 28/08/2018 Spot Bond				100.00000	0.00000	102.38827				0.00	0	0
Total CIG06 SPOT										0.00	0	0
Total For CIG06										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CIG07 On 28/08/2020 Spot Bond				100.00000	0.00000	104.11011			0.00	0	0
Total CIG07 SPOT									0.00	0	0
Total For CIG07									0.00	0	0
CIG09L On 07/06/2019 Spot Bond			100.00000	35.01179	100.00000	34.92697			0.00	0	0
Total CIG09U SPOT									0.00	0	0
Total For CIG09U									0.00	0	0
CIG10 On 29/07/2019 Spot Bond				100.00000	0.00000	100.59038			0.00	0	0
Total CIG10 SPOT									0.00	0	0
Total For CIG10									0.00	0	0
CIG11 On 29/07/2020 Spot Bond				100.00000	0.00000	100.60549			0.00	0	0
Total CIG11 SPOT									0.00	0	0
Total For CIG11									0.00	0	0
CIG12 On 29/07/2021 Spot Bond				100.00000	0.00000	100.62975			0.00	0	0
Total CIG12 SPOT									0.00	0	0
Total For CIG12									0.00	0	0
CLA1U On 21/11/2019 Spot Bond			100.00000	20.07893	100.00000	20.03029			0.00	0	0
Total CLA1U SPOT									0.00	0	0
Total For CLA1U									0.00	0	0
CLA2U On 21/11/2019 Spot Bond			100.00000	20.07893	100.00000	20.03029			0.00	0	0
Total CLA2U SPOT									0.00	0	0
Total For CLA2U									0.00	0	0
CLA3U On 21/11/2019 Spot Bond			100.00000	20.07893	100.00000	20.03029			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	22.20524	100.00000	22.15146			0.00	0	0
Total CLC1U SPOT									0.00	0	0
Total For CLC1U									0.00	0	0
CLN184 On 01/07/2021 Spot Bond			10.11000	101.40341	10.11000	101.37623			0.00	0	0
Total CLN184 SPOT									0.00	0	0
Total For CLN184									0.00	0	0
CLN193 On 29/08/2021 Spot Bond			3.14000	139.08429	3.14000	138.98999			0.00	0	0
Total CLN193 SPOT									0.00	0	0
Total For CLN193									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN198 On 13/09/2021 Spot Bond			3.61000	99.45325	3.61000	138.00571				0.00	0	0
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN230 On 25/11/2020 Spot Bond			10.00000	110.70600	10.00000	110.67700				0.00	0	0
Total CLN230/JIBAR SPOT										0.00	0	0
Total For CLN230/JIBAR										0.00	0	0
CLN231 On 25/11/2020 Spot Bond			10.00000	110.70600	10.00000	110.67700				0.00	0	0
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0
CLN242 On 24/02/2019 Spot Bond			13.50000	94.46138	13.50000	94.42729				0.00	0	0
Total CLN242 SPOT										0.00	0	0
Total For CLN242										0.00	0	0
CLN243 On 24/02/2018 Spot Bond			9.35000	99.94953	9.35000	99.92430				0.00	0	0
Total CLN243 SPOT										0.00	0	0
Total For CLN243										0.00	0	0
CLN262 On 26/03/2019 Spot Bond			8.99500	104.84429	8.99500	104.81923				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN289 On 30/08/2017 Spot Bond				100.00000	0.00000	99.79550				0.00	0	0
Total CLN289 SPOT										0.00	0	0
Total For CLN289										0.00	0	0
CLN292 On 25/11/2020 Spot Bond			10.00000	110.70600	10.00000	110.67700				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN296 On 20/12/2017 Spot Bond				100.00000	0.00000	101.77957				0.00	0	0
Total CLN296 SPOT										0.00	0	0
Total For CLN296										0.00	0	0
CLN301 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
CLN302 On 20/12/2017 Spot Bond				100.00000	0.00000	101.92109				0.00	0	0
Total CLN302 SPOT										0.00	0	0
Total For CLN302										0.00	0	0
CLN303 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN304 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
CLN305 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
CLN313 On 14/11/2022 Spot Bond				100.00000	0.00000	100.18695			0.00	0	0
Total CLN313 SPOT									0.00	0	0
Total For CLN313									0.00	0	0
CLN314 On 14/11/2022 Spot Bond			10.73500	97.87329	10.73500	97.84548			0.00	0	0
Total CLN314 SPOT									0.00	0	0
Total For CLN314									0.00	0	0
CLN315 On 20/03/2023 Spot Bond			11.25500	99.38779	11.25500	99.35822			0.00	0	0
Total CLN315 SPOT									0.00	0	0
Total For CLN315									0.00	0	0
CLN317 On 20/03/2023 Spot Bond				100.00000	0.00000	101.80482			0.00	0	0
Total CLN317 SPOT									0.00	0	0
Total For CLN317									0.00	0	0
CLN318 On 14/11/2022 Spot Bond				100.00000	0.00000	100.18322			0.00	0	0
Total CLN318 SPOT									0.00	0	0
Total For CLN318									0.00	0	0
CLN320 On 30/04/2018 Spot Bond				100.00000	0.00000	100.57819			0.00	0	0
Total CLN320 SPOT									0.00	0	0
Total For CLN320									0.00	0	0
CLN321 On 30/04/2018 Spot Bond			8.80500	102.70524	8.80500	102.68120			0.00	0	0
Total CLN321 SPOT									0.00	0	0
Total For CLN321									0.00	0	0
CLN325 On 20/06/2018 Spot Bond				100.00000	0.00000	101.67855			0.00	0	0
Total CLN325 SPOT									0.00	0	0
Total For CLN325									0.00	0	0
CLN326 On 20/06/2018 Spot Bond				100.00000	0.00000	101.70383			0.00	0	0
Total CLN326 SPOT									0.00	0	0
Total For CLN326									0.00	0	0
CLN327 On 20/06/2023 Spot Bond				100.00000	0.00000	101.80137			0.00	0	0
Total CLN327 SPOT									0.00	0	0
Total For CLN327									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN328 On 20/06/2018 Spot Bond				100.00000	0.00000	101.86355			0.00	0	0
Total CLN328 SPOT									0.00	0	0
Total For CLN328									0.00	0	0
CLN332 On 20/06/2018 Spot Bond				100.00000	0.00000	101.85207			0.00	0	0
Total CLN332 SPOT									0.00	0	0
Total For CLN332									0.00	0	0
CLN337 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
CLN340 On 20/12/2018 Spot Bond				100.00000	0.00000	102.74709			0.00	0	0
Total CLN340 SPOT									0.00	0	0
Total For CLN340									0.00	0	0
CLN343 On 20/12/2023 Spot Bond				100.00000	0.00000	101.91913			0.00	0	0
Total CLN343 SPOT									0.00	0	0
Total For CLN343									0.00	0	0
CLN344 On 20/12/2018 Spot Bond				100.00000	0.00000	101.53185			0.00	0	0
Total CLN344 SPOT									0.00	0	0
Total For CLN344									0.00	0	0
CLN345 On 20/12/2023 Spot Bond				100.00000	0.00000	100.84856			0.00	0	0
Total CLN345 SPOT									0.00	0	0
Total For CLN345									0.00	0	0
CLN350 On 28/10/2018 Spot Bond				100.00000	0.00000	100.58328			0.00	0	0
Total CLN350 SPOT									0.00	0	0
Total For CLN350									0.00	0	0
CLN358 On 30/04/2018 Spot Bond				100.00000	0.00000	100.53935			0.00	0	0
Total CLN358 SPOT									0.00	0	0
Total For CLN358									0.00	0	0
CLN360 On 20/03/2019 Spot Bond				100.00000	0.00000	101.49482			0.00	0	0
Total CLN360 SPOT									0.00	0	0
Total For CLN360									0.00	0	0
CLN362 On 20/03/2024 Spot Bond			9.91500	107.44262	9.91500	107.41437			0.00	0	0
Total CLN362 SPOT									0.00	0	0
Total For CLN362									0.00	0	0
CLN363 On 20/03/2024 Spot Bond				100.00000	0.00000	101.60849			0.00	0	0
Total CLN363 SPOT									0.00	0	0
Total For CLN363									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN364 On 06/08/2023 Spot Bond				100.00000	0.00000	100.41453			0.00	0	0
Total CLN364 SPOT									0.00	0	0
Total For CLN364									0.00	0	0
CLN365 On 20/03/2024 Spot Bond			12.05500	109.56245	12.05500	109.52761			0.00	0	0
Total CLN365 SPOT									0.00	0	0
Total For CLN365									0.00	0	0
CLN366 On 06/08/2023 Spot Bond				100.00000	0.00000	100.42949			0.00	0	0
Total CLN366 SPOT									0.00	0	0
Total For CLN366									0.00	0	0
CLN367 On 06/08/2023 Spot Bond			12.08500	103.18074	12.08500	103.14784			0.00	0	0
Total CLN367 SPOT									0.00	0	0
Total For CLN367									0.00	0	0
CLN369 On 06/08/2023 Spot Bond				100.00000	0.00000	98.71536			0.00	0	0
Total CLN369 SPOT									0.00	0	0
Total For CLN369									0.00	0	0
CLN370 On 26/07/2022 Spot Bond				100.00000	0.00000	100.69233			0.00	0	0
Total CLN370 SPOT									0.00	0	0
Total For CLN370									0.00	0	0
CLN371 On 20/03/2024 Spot Bond				100.00000	0.00000	84.12779			0.00	0	0
Total CLN371 SPOT									0.00	0	0
Total For CLN371									0.00	0	0
CLN372 On 20/09/2023 Spot Bond				100.00000	0.00000	101.58739			0.00	0	0
Total CLN372 SPOT									0.00	0	0
Total For CLN372									0.00	0	0
CLN373 On 20/09/2023 Spot Bond				100.00000	0.00000	101.61603			0.00	0	0
Total CLN373 SPOT									0.00	0	0
Total For CLN373									0.00	0	0
CLN374 On 20/06/2019 Spot Bond				100.00000	0.00000	101.61619			0.00	0	0
Total CLN374 SPOT									0.00	0	0
Total For CLN374									0.00	0	0
CLN376 On 20/03/2021 Spot Bond			9.25000	106.02949	9.25000	106.00344			0.00	0	0
Total CLN376 SPOT									0.00	0	0
Total For CLN376									0.00	0	0
CLN378 On 20/06/2019 Spot Bond				100.00000	0.00000	97.47462			0.00	0	0
Total CLN378 SPOT									0.00	0	0
Total For CLN378									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN379 On 20/03/2024 Spot Bond			10.98000	102.44706	10.98000	102.41730				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN380 On 20/09/2024 Spot Bond			11.00000	104.61348	11.00000	104.58305				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN382 On 20/03/2021 Spot Bond				100.00000	0.00000	101.78426				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN384 On 20/09/2024 Spot Bond			11.84500	105.93970	11.84500	105.90658				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN385 On 20/09/2024 Spot Bond				100.00000	0.00000	101.93243				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN386 On 20/03/2021 Spot Bond				100.00000	0.00000	101.61590				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN387 On 26/01/2021 Spot Bond				100.00000	0.00000	100.73058				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN388 On 20/09/2019 Spot Bond				100.00000	0.00000	101.70880				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN393 On 20/12/2019 Spot Bond				100.00000	0.00000	104.90803				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN394 On 20/09/2022 Spot Bond				100.00000	0.00000	101.62445				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN395 On 02/03/2018 Spot Bond				100.00000	0.00000	101.96712				0.00	0	0
Total CLN395 SPOT										0.00	0	0
Total For CLN395										0.00	0	0
CLN396 On 20/03/2020 Spot Bond				100.00000	0.00000	101.74255				0.00	0	0
Total CLN396 SPOT										0.00	0	0
Total For CLN396										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN397 On 20/06/2020 Spot Bond				100.00000	0.00000	102.63095				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	100.17725				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	100.17632				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	101.62434				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN404 On 21/02/2018 Spot Bond				100.00000	0.00000	99.99965				0.00	0	0
Total CLN404 SPOT										0.00	0	0
Total For CLN404										0.00	0	0
CLN406 On 20/06/2020 Spot Bond				100.00000	0.00000	99.58016				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN407 On 20/06/2020 Spot Bond				100.00000	0.00000	101.63276				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN409 On 18/07/2020 Spot Bond				100.00000	0.00000	101.06319				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN410 On 20/09/2020 Spot Bond				100.00000	0.00000	101.78432				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN411 On 20/09/2020 Spot Bond				100.00000	0.00000	101.79274				0.00	0	0
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN412 On 18/07/2020 Spot Bond				100.00000	0.00000	101.06776				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN413 On 20/09/2020 Spot Bond				100.00000	0.00000	101.76749				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN414 On 20/09/2020 Spot Bond				100.00000	0.00000	102.08705				0.00	0	0
Total CLN414 SPOT										0.00	0	0
Total For CLN414										0.00	0	0
CLN415 On 20/09/2020 Spot Bond				100.00000	0.00000	101.85163				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN416 On 18/07/2020 Spot Bond				100.00000	0.00000	101.12709				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN417 On 20/09/2020 Spot Bond			4.00000	101.68215	4.00000	115.66632				0.00	0	0
Total CLN417 SPOT										0.00	0	0
Total For CLN417										0.00	0	0
CLN418 On 23/09/2020 Spot Bond				100.00000	0.00000	101.77017				0.00	0	5,000,000,000
Total CLN418 SPOT										0.00	0	5,000,000,000
Total For CLN418										0.00	0	5,000,000,000
CLN419 On 20/12/2020 Spot Bond				100.00000	0.00000	101.93578				0.00	0	0
Total CLN419 SPOT										0.00	0	0
Total For CLN419										0.00	0	0
CLN42 On 18/04/2028 Spot Bond			7.01000	48.58357	7.01000	48.57456				0.00	0	0
Total CLN42 SPOT										0.00	0	0
Total For CLN42										0.00	0	0
CLN420 On 20/12/2020 Spot Bond				100.00000	0.00000	101.95260				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN421 On 26/01/2021 Spot Bond				100.00000	0.00000	100.90046				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN422 On 20/12/2020 Spot Bond				100.00000	0.00000	110.54730				0.00	0	0
Total CLN422 SPOT										0.00	0	0
Total For CLN422										0.00	0	0
CLN423 On 20/12/2020 Spot Bond				100.00000	0.00000	106.51000				0.00	0	0
Total CLN423 SPOT										0.00	0	0
Total For CLN423										0.00	0	0
CLN424 On 20/12/2020 Spot Bond				100.00000	0.00000	107.56110				0.00	0	0
Total CLN424 SPOT										0.00	0	0
Total For CLN424										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN425 On 20/12/2020 Spot Bond				100.00000	0.00000	104.70982				0.00	0	0
Total CLN425 SPOT										0.00	0	0
Total For CLN425										0.00	0	0
CLN426 On 20/12/2020 Spot Bond				100.00000	0.00000	107.33250				0.00	0	0
Total CLN426 SPOT										0.00	0	0
Total For CLN426										0.00	0	0
CLN427 On 20/12/2018 Spot Bond				100.00000	0.00000	103.70333				0.00	0	0
Total CLN427 SPOT										0.00	0	0
Total For CLN427										0.00	0	0
CLN428 On 15/11/2020 Spot Bond				100.00000	0.00000	100.15625				0.00	0	0
Total CLN428 SPOT										0.00	0	0
Total For CLN428										0.00	0	0
CLN429 On 20/12/2020 Spot Bond				100.00000	0.00000	102.28869				0.00	0	0
Total CLN429 SPOT										0.00	0	0
Total For CLN429										0.00	0	0
CLN430 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
CLN431 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
CLN432 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
CLN433 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
CLN434 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
CLN436 On 20/12/2020 Spot Bond				100.00000	0.00000	101.77594				0.00	0	0
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0
CLN437 On 20/12/2020 Spot Bond				100.00000	0.00000	101.70018				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN43 On 03/02/2021 Spot Bond				100.00000	0.00000	100.47894				0.00	0	0
Total CLN439 SPOT										0.00	0	0
Total For CLN439										0.00	0	0
CLN44 On 20/03/2021 Spot Bond				100.00000	0.00000	120.69164				0.00	0	0
Total CLN440 SPOT										0.00	0	0
Total For CLN440										0.00	0	0
CLN44 On 20/03/2021 Spot Bond				100.00000	0.00000	103.12616				0.00	0	0
Total CLN441 SPOT										0.00	0	0
Total For CLN441										0.00	0	0
CLN44 On 23/05/2021 Spot Bond				100.00000	0.00000	99.94866				0.00	0	0
Total CLN444 SPOT										0.00	0	0
Total For CLN444										0.00	0	0
CLN44 On 24/05/2021 Spot Bond			9.85000	107.34063	9.85000	107.31259				0.00	0	0
Total CLN445 SPOT										0.00	0	0
Total For CLN445										0.00	0	0
CLN45 On 31/01/2022 Spot Bond			4.31000	137.55940	4.31000	137.53050				0.00	0	0
Total CLN452 SPOT										0.00	0	0
Total For CLN452										0.00	0	0
CLN45 On 31/01/2025 Spot Bond			6.31000	98.91452	6.31000	98.88849				0.00	0	0
Total CLN453 SPOT										0.00	0	0
Total For CLN453										0.00	0	0
CLN45 On 31/01/2025 Spot Bond			5.95000	101.30795	5.95000	101.28226				0.00	0	0
Total CLN454 SPOT										0.00	0	0
Total For CLN454										0.00	0	0
CLN45 On 04/05/2021 Spot Bond				100.00000	0.00000	99.92395				0.00	0	0
Total CLN455 SPOT										0.00	0	0
Total For CLN455										0.00	0	0
CLN45 On 20/12/2021 Spot Bond				100.00000	0.00000	101.98978				0.00	0	0
Total CLN456 SPOT										0.00	0	0
Total For CLN456										0.00	0	0
CLN45 On 17/11/2021 Spot Bond				100.00000	0.00000	100.09568				0.00	0	0
Total CLN457 SPOT										0.00	0	0
Total For CLN457										0.00	0	0
CLN45 On 29/11/2021 Spot Bond				100.00000	0.00000	99.80424				0.00	0	0
Total CLN458 SPOT										0.00	0	0
Total For CLN458										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN46(On 29/11/2021 Spot Bond				100.00000	0.00000	99.80639			0.00	0	0
Total CLN460 SPOT									0.00	0	0
Total For CLN460									0.00	0	0
CLN46 On 15/02/2022 Spot Bond				100.00000	0.00000	100.16711			0.00	0	0
Total CLN461 SPOT									0.00	0	0
Total For CLN461									0.00	0	0
CLN46 On 16/02/2022 Spot Bond			10.42000	102.38760	10.42000	102.35934			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	99.95452			0.00	0	0
Total CLN463 SPOT									0.00	0	0
Total For CLN463									0.00	0	0
CLN46 On 13/03/2022 Spot Bond			9.66500	105.78857	9.66500	105.76145			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	101.70888			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	99.99969			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	101.37809			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	101.39837			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	101.45711			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	100.32749			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	100.08787			0.00	0	0
Total CLN471 SPOT									0.00	0	0
Total For CLN471									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN472 On 19/11/2022 Spot Bond				100.00000	0.00000	99.99979				0.00	0	0
Total CLN472 SPOT										0.00	0	0
Total For CLN472										0.00	0	0
CLN473 On 05/10/2022 Spot Bond				100.00000	0.00000	101.32074				0.00	0	0
Total CLN473 SPOT										0.00	0	0
Total For CLN473										0.00	0	0
CLN474 On 05/10/2022 Spot Bond			9.86500	103.59155	9.86500	103.55197				0.00	0	0
Total CLN474 SPOT										0.00	0	0
Total For CLN474										0.00	0	0
CLN475 On 23/06/2021 Spot Bond				100.00000	0.00000	102.55450				0.00	0	0
Total CLN475 SPOT										0.00	0	0
Total For CLN475										0.00	0	0
CLN476 On 20/09/2020 Spot Bond				100.00000	0.00000	101.79274				0.00	0	0
Total CLN476 SPOT										0.00	0	0
Total For CLN476										0.00	0	0
CLN477 On 29/11/2021 Spot Bond			100.00000	13.72074	100.00000	13.68623				0.00	0	0
Total CLN477 SPOT										0.00	0	0
Total For CLN477										0.00	0	0
CLN478 On 05/10/2022 Spot Bond			9.72000	103.01516	9.72000	101.16247				0.00	0	0
Total CLN478 SPOT										0.00	0	0
Total For CLN478										0.00	0	0
CLN479 On 05/10/2022 Spot Bond				100.00000	0.00000	101.48185				0.00	0	0
Total CLN479 SPOT										0.00	0	0
Total For CLN479										0.00	0	0
CLN480 On 01/07/2022 Spot Bond			100.00000	15.71571	100.00000	15.66556				0.00	0	0
Total CLN480 SPOT										0.00	0	0
Total For CLN480										0.00	0	0
CLN481 On 07/06/2022 Spot Bond				100.00000	0.00000	101.85811				0.00	0	0
Total CLN481 SPOT										0.00	0	0
Total For CLN481										0.00	0	0
CLN482 On 20/05/2021 Spot Bond				100.00000	0.00000	100.00008				0.00	0	0
Total CLN482 SPOT										0.00	0	0
Total For CLN482										0.00	0	0
CLN483 On 20/05/2021 Spot Bond				100.00000	0.00000	100.00005				0.00	0	0
Total CLN483 SPOT										0.00	0	0
Total For CLN483										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN484 On 02/12/2021 Spot Bond				100.00000	0.00000	101.22540			0.00	0	0
Total CLN484 SPOT									0.00	0	0
Total For CLN484									0.00	0	0
CLN485 On 02/12/2021 Spot Bond			9.35000	102.58573	9.35000	102.55427			0.00	0	0
Total CLN485 SPOT									0.00	0	0
Total For CLN485									0.00	0	0
CLN486 On 20/06/2022 Spot Bond				100.00000	0.00000	100.92150			0.00	0	0
Total CLN486 SPOT									0.00	0	0
Total For CLN486									0.00	0	0
CLN487 On 07/12/2021 Spot Bond			12.34500	102.43174	12.34500	102.47008			0.00	0	0
Total CLN487 SPOT									0.00	0	0
Total For CLN487									0.00	0	0
CLN488 On 28/07/2022 Spot Bond			9.14500	105.74564	9.14500	100.60471			0.00	0	0
Total CLN488 SPOT									0.00	0	0
Total For CLN488									0.00	0	0
CLN489 On 28/03/2020 Spot Bond				100.00000	0.00000	100.60368			0.00	0	0
Total CLN489 SPOT									0.00	0	0
Total For CLN489									0.00	0	0
CLN490 On 28/03/2022 Spot Bond				100.00000	0.00000	100.63346			0.00	0	0
Total CLN490 SPOT									0.00	0	0
Total For CLN490									0.00	0	0
CLN491 On 07/12/2017 Spot Bond				100.00000	0.00000	99.44732			0.00	0	0
Total CLN491 SPOT									0.00	0	0
Total For CLN491									0.00	0	0
CLN492 On 30/09/2019 Spot Bond				100.00000	0.00000	100.31838			0.00	0	0
Total CLN492 SPOT									0.00	0	0
Total For CLN492									0.00	0	0
CLN493 On 20/06/2022 Spot Bond				100.00000	0.00000	100.16215			0.00	0	0
Total CLN493 SPOT									0.00	0	0
Total For CLN493									0.00	0	0
CLN55 On 18/04/2028 Spot Bond				100.00000	0.00000	213.20061			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN81 On 18/04/2028 Spot Bond			8.93500	97.24863	8.93500	97.22540			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			8.55000	93.65027	8.55000	183.56889			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			8.55000	94.96624	8.55000	184.06829			0.00	0	0
Total CLN89 SPOT									0.00	0	0
Total For CLN89									0.00	0	0
CLNF11 On 20/03/2018 Spot Bond				100.00000	0.00000	101.51675			0.00	0	0
Total CLNF11 SPOT									0.00	0	0
Total For CLNF11									0.00	0	0
CLNF12 On 20/06/2019 Spot Bond				100.00000	0.00000	101.58247			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	101.99452			0.00	0	0
Total CLNF13 SPOT									0.00	0	0
Total For CLNF13									0.00	0	0
CLNF14 On 20/09/2019 Spot Bond				100.00000	0.00000	101.58241			0.00	0	0
Total CLNF14 SPOT									0.00	0	0
Total For CLNF14									0.00	0	0
CLNF15 On 20/06/2020 Spot Bond				100.00000	0.00000	101.64119			0.00	0	0
Total CLNF15 SPOT									0.00	0	0
Total For CLNF15									0.00	0	0
CLNF16 On 17/08/2021 Spot Bond			100.00000	3.98878	100.00000	3.97124		320,000,000,000,000.00	3,200,000,000	2,400,000,000	
Total CLNF16 SPOT								320,000,000,000,000.00	3,200,000,000	2,400,000,000	
Total For CLNF16								320,000,000,000,000.00	3,200,000,000	2,400,000,000	
COH00 On 26/11/2018 Spot Bond				100.00000	0.00000	100.11671			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	101.00795			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			8.18500	102.50510	8.18500	102.48263		1,898,920,000,000.00	232,000,000	998,000,000	
Total COJ04 SPOT								1,898,920,000,000.00	232,000,000	998,000,000	
Total For COJ04								1,898,920,000,000.00	232,000,000	998,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ05 On 05/06/2023 Spot Bond			9.07000	116.44541	9.07000	116.41719			0.00	0	700,000,000
Total COJ05 SPOT									0.00	0	700,000,000
Total For COJ05									0.00	0	700,000,000
COJ07 On 23/03/2021 Spot Bond			9.46000	108.37212	9.46000	108.34489			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			10.53000	107.11266	10.53000	107.08263			0.00	0	0
Total COJ08 SPOT									0.00	0	0
Total For COJ08									0.00	0	0
COJG0 On 09/06/2024 Spot Bond			9.80500	103.85834	9.80500	103.83118		3,922,000,000,000.00		400,000,000	100,000,000
Total COJG01 SPOT								3,922,000,000,000.00		400,000,000	100,000,000
Total For COJG01								3,922,000,000,000.00		400,000,000	100,000,000
COT01 On 03/04/2023 Spot Bond			9.98000	99.81800	9.98000	99.79145			0.00	0	240,000,000
Total COT01 SPOT									0.00	0	240,000,000
Total For COT01									0.00	0	240,000,000
COT02 On 03/04/2028 Spot Bond			11.26000	97.43373	11.26000	97.40458			0.00	0	100,000,000
Total COT02 SPOT									0.00	0	100,000,000
Total For COT02									0.00	0	100,000,000
COT03 On 05/06/2028 Spot Bond			11.28000	90.78925	11.28000	90.76203			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			11.62000	97.61522	11.62000	98.64674			0.00	0	0
Total CPV01 SPOT									0.00	0	0
Total For CPV01									0.00	0	0
CS001 On 31/03/2018 Spot Bond				100.00000	0.00000	101.35500			0.00	0	0
Total CS001 SPOT									0.00	0	0
Total For CS001									0.00	0	0
CS002 On 17/12/2020 Spot Bond				100.00000	0.00000	101.57148			0.00	0	0
Total CS002 SPOT									0.00	0	0
Total For CS002									0.00	0	0
CS003 On 12/08/2021 Spot Bond				100.00000	0.00000	99.00929			0.00	0	0
Total CS003 SPOT									0.00	0	0
Total For CS003									0.00	0	0
CSA04U On 06/06/2020 Spot Bond			100.00000	20.48219	100.00000	20.41824			0.00	0	0
Total CSA04U SPOT									0.00	0	0
Total For CSA04U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CSD04 On 06/06/2020 Spot Bond			100.00000	19.24283	100.00000	19.18275			0.00	0	0
Total CSD04U SPOT									0.00	0	0
Total For CSD04U									0.00	0	0
DEN38 On 10/06/2018 Spot Bond			100.00000	65.73408	100.00000	65.57483			0.00	0	0
Total DEN38U SPOT									0.00	0	0
Total For DEN38U									0.00	0	0
DEN40 On 10/06/2018 Spot Bond			100.00000	66.14650	100.00000	65.98626			0.00	0	0
Total DEN40U SPOT									0.00	0	0
Total For DEN40U									0.00	0	0
DENG4 On 29/09/2017 Spot Bond			7.67000	102.61063	7.67000	102.58925			0.00	0	0
Total DENG44 SPOT									0.00	0	0
Total For DENG44									0.00	0	0
DENG4 On 29/09/2017 Spot Bond			6.86000	102.69655	6.86000	102.67739			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	99.81932			0.00	0	0
Total DENG64 SPOT									0.00	0	0
Total For DENG64									0.00	0	0
DENG6 On 22/09/2017 Spot Bond				100.00000	0.00000	101.41451			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	99.81932			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	99.81932			0.00	0	0
Total DENG68 SPOT									0.00	0	0
Total For DENG68									0.00	0	0
DENG6 On 29/08/2017 Spot Bond				100.00000	0.00000	99.81964			0.00	0	0
Total DENG69 SPOT									0.00	0	0
Total For DENG69									0.00	0	0
DENG7 On 29/08/2017 Spot Bond				100.00000	0.00000	99.82416			0.00	0	0
Total DENG70 SPOT									0.00	0	0
Total For DENG70									0.00	0	0
DLTB03 On 09/10/2017 Spot Bond				100.00000	0.00000	101.13396			0.00	0	0
Total DLTB03 SPOT									0.00	0	0
Total For DLTB03									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DLTB03 On 09/10/2017 Spot Bond			100.00000	90.46079	100.00000	90.24229			0.00	0	0
DLTB03 On 09/10/2017 Spot Bond			100.00000	90.46079	100.00000	90.24229			0.00	0	0
Total DLTB03/JIBAR SPOT									0.00	0	0
Total For DLTB03/JIBAR									0.00	0	0
DOL003 On 20/09/2018 Spot Bond				100.00000	0.00000	102.04545			0.00	0	0
Total DOL003 SPOT									0.00	0	0
Total For DOL003									0.00	0	0
DOL004 On 24/01/2019 Spot Bond				100.00000	0.00000	101.06784			0.00	0	0
Total DOL004 SPOT									0.00	0	0
Total For DOL004									0.00	0	0
DOL009 On 20/12/2019 Spot Bond				100.00000	0.00000	72.06124			0.00	0	0
Total DOL009 SPOT									0.00	0	0
Total For DOL009									0.00	0	0
DOL012 On 20/12/2021 Spot Bond				100.00000	0.00000	101.68488			0.00	0	0
Total DOL012 SPOT									0.00	0	0
Total For DOL012									0.00	0	0
DV2021 On 18/06/2021 Spot Bond			9.02000	101.61266	9.02000	101.58817		1,443,200,000,000.00	160,000,000	40,000,000	
Total DV2021 SPOT								1,443,200,000,000.00	160,000,000	40,000,000	
Total For DV2021								1,443,200,000,000.00	160,000,000	40,000,000	
DV22 On 07/02/2020 Spot Bond			8.51000	102.42480	8.51000	102.40161		9,190,800,000,000.00	1,080,000,000	320,000,000	
Total DV22 SPOT								9,190,800,000,000.00	1,080,000,000	320,000,000	
Total For DV22								9,190,800,000,000.00	1,080,000,000	320,000,000	
DV22/R On 07/02/2020 Spot Bond			100.00000	22.09260	100.00000	22.04397		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			9.39500	102.42312	9.39500	102.39716		0.00	0	552,855,600	
Total DV23 SPOT								0.00	0	552,855,600	
Total For DV23								0.00	0	552,855,600	
DV23/R On 27/02/2023 Spot Bond			100.00000	10.91752	100.00000	10.89309		0.00	0	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	10.91752	100.00000	10.89309		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			9.51500	100.93600	9.51500	100.91051		8,753,800,000,000.00	920,000,000	230,000,000	
Total DV24 SPOT								8,753,800,000,000.00	920,000,000	230,000,000	
Total For DV24								8,753,800,000,000.00	920,000,000	230,000,000	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.10291	9.69000	100.07717		0.00	0	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.10291	9.69000	100.07717		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DV24/R2023 SPOT										0.00	0	0
Total For DV24/R2023										0.00	0	0
DV29 On 18/02/2029 Spot Bond			10.98000	94.43943	10.98000	94.41200				0.00	0	0
Total DV29 SPOT										0.00	0	0
Total For DV29										0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	100.10715	10.10000	100.08035				0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	100.10715	10.10000	100.08035				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	99.93644				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	100.03876				0.00	0	0
Total DVC028 SPOT										0.00	0	0
Total For DVC028										0.00	0	0
DVC25 On 29/08/2017 Spot Bond				100.00000	0.00000	99.84196				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	99.83333				0.00	0	0
Total DVC26 SPOT										0.00	0	0
Total For DVC26										0.00	0	0
DVF18 On 30/03/2018 Spot Bond				100.00000	0.00000	101.27915				0.00	0	0
Total DVF18 SPOT										0.00	0	0
Total For DVF18										0.00	0	0
DVF19 On 31/05/2019 Spot Bond				100.00000	0.00000	100.38482				0.00	1,500,000,000	450,000,000
Total DVF19 SPOT										0.00	1,500,000,000	450,000,000
Total For DVF19										0.00	1,500,000,000	450,000,000
DVF20 On 29/11/2019 Spot Bond				100.00000	0.00000	99.82366				0.00	0	0
Total DVF20 SPOT										0.00	0	0
Total For DVF20										0.00	0	0
DVF20 On 28/03/2020 Spot Bond				100.00000	0.00000	101.31782				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	99.81671				0.00	0	0
Total DVF21 SPOT										0.00	0	0
Total For DVF21										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DVF22 On 28/03/2022 Spot Bond				100.00000	0.00000	101.47530			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			8.19000	114.39773	8.19000	114.37279			0.00	0	100,000,000
Total E170 SPOT									0.00	0	100,000,000
Total For E170									0.00	0	100,000,000
E170/R On 01/08/2020 Spot Bond			100.00000	22.09304	100.00000	22.04442			0.00	0	0
Total E170/R207 SPOT									0.00	0	0
Total For E170/R207									0.00	0	0
ECN20 On 14/03/2020 Spot Bond			8.91000	105.87294	8.91000	105.84786			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			9.06000	106.78632	9.06000	106.76061			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			9.45500	106.72054	9.45500	106.69375			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			3.63000	104.54152	3.63000	104.52145			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	100.83376			0.00	0	0
Total EFS00B SPOT									0.00	0	0
Total For EFS00B									0.00	0	0
EFS0A1 On 28/10/2023 Spot Bond				100.00000	0.00000	100.67334			0.00	0	0
Total EFS0A2 SPOT									0.00	0	0
Total For EFS0A2									0.00	0	0
EFS0C1 On 28/10/2023 Spot Bond			100.00000	17.66341	100.00000	17.62062			0.00	0	0
Total EFS0CU SPOT									0.00	0	0
Total For EFS0CU									0.00	0	0
EL037 On 31/01/2037 Spot Bond			3.19000	99.81378	3.19000	99.79576			0.00	0	0
Total EL037 SPOT									0.00	0	0
Total For EL037									0.00	0	0
EL037/I On 31/01/2037 Spot Bond			2.25000	115.42115	2.25000	115.40325			0.00	0	0
Total EL037/I2038 SPOT									0.00	0	0
Total For EL037/I2038									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28 On 02/05/2028 Spot Bond			3.19000	127.68976	3.19000	127.66674			0.00	0	0
Total EL28 SPOT									0.00	0	0
Total For EL28									0.00	0	0
EL29 On 19/11/2029 Spot Bond			3.20000	114.19475	3.20000	114.17414			0.00	0	0
Total EL29 SPOT									0.00	0	0
Total For EL29									0.00	0	0
EL30 On 29/07/2030 Spot Bond			3.22000	112.54388	3.22000	112.52351			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			3.27000	104.37142	3.27000	104.35232			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			3.16000	100.84645	3.16000	100.82835			0.00	0	0
Total EL36 SPOT									0.00	0	0
Total For EL36									0.00	0	0
EL36/I2 On 31/01/2036 Spot Bond			2.25000	115.42115	2.25000	115.40325			0.00	0	0
Total EL36/I2038 SPOT									0.00	0	0
Total For EL36/I2038									0.00	0	0
EMM01 On 28/07/2020 Spot Bond			9.05000	104.51764	9.05000	104.49251		1,086,000,000,000.00		120,000,000	30,000,000
Total EMM01 SPOT								1,086,000,000,000.00		120,000,000	30,000,000
Total For EMM01								1,086,000,000,000.00		120,000,000	30,000,000
EMM02 On 11/03/2021 Spot Bond			9.13000	109.50098	9.13000	109.47442		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			10.33000	101.64324	10.33000	101.61542		0.00		0	0
Total EMM03 SPOT								0.00		0	0
Total For EMM03								0.00		0	0
EMM04 On 16/05/2028 Spot Bond			10.76500	92.30549	10.76500	96.35803		0.00		0	0
Total EMM04 SPOT								0.00		0	0
Total For EMM04								0.00		0	0
EMM05 On 17/04/2029 Spot Bond			11.03000	101.34214	11.03000	102.17671		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			10.43000	100.70392	10.43000	101.07207		0.00		0	0
Total EMM06 SPOT								0.00		0	0
Total For EMM06								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EMM07 On 10/07/2027 Spot Bond			10.28000	102.67351	10.28000	102.00246			0.00	0	0
Total EMM07 SPOT									0.00	0	0
Total For EMM07									0.00	0	0
EMM07 On 17/07/2032 Spot Bond			11.06500	109.59030	11.06500	90.64406			0.00	0	0
Total EMM07P SPOT									0.00	0	0
Total For EMM07P									0.00	0	0
EPF002 On 28/05/2018 Spot Bond				100.00000	0.00000	99.84310			0.00	0	0
Total EPF002 SPOT									0.00	0	0
Total For EPF002									0.00	0	0
EPF004 On 06/11/2017 Spot Bond				100.00000	0.00000	100.53877			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	100.00007			0.00	0	230,000,000
Total EPF006 SPOT									0.00	0	230,000,000
Total For EPF006									0.00	0	230,000,000
EPF007 On 02/09/2020 Spot Bond				100.00000	0.00000	101.98877			0.00	0	0
Total EPF007 SPOT									0.00	0	0
Total For EPF007									0.00	0	0
EPF008 On 12/09/2019 Spot Bond				100.00000	0.00000	101.86935			0.00	0	0
Total EPF008 SPOT									0.00	0	0
Total For EPF008									0.00	0	0
EPF009 On 30/03/2018 Spot Bond				100.00000	0.00000	101.27752			0.00	0	0
Total EPF009 SPOT									0.00	0	0
Total For EPF009									0.00	0	0
EPF010 On 07/11/2019 Spot Bond				100.00000	0.00000	100.34545			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	101.80638			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	46.45854	100.00000	46.34600			0.00	0	0
Total EPF01U SPOT									0.00	0	0
Total For EPF01U									0.00	0	0
EPF02U On 01/09/2019 Spot Bond			100.00000	25.56495	100.00000	25.50301			0.00	0	0
Total EPF02U SPOT									0.00	0	0
Total For EPF02U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EPFC2' On 06/09/2017 Spot Bond				100.00000	0.00000	101.79737			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	100.32268			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	101.87967			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	103.83178			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	100.38114			0.00	0	0
Total EPFC32 SPOT									0.00	0	0
Total For EPFC32									0.00	0	0
EQS05 On 25/04/2019 Spot Bond			100.00000	30.71990	100.00000	30.86401			0.00	0	245,000,000
Total EQS05 SPOT									0.00	0	245,000,000
Total For EQS05									0.00	0	245,000,000
EQS06 On 09/04/2020 Spot Bond				100.00000	0.00000	97.24906			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			12.06500	101.15337	12.06500	101.12100			0.00	0	10,000,000
Total EQS07 SPOT									0.00	0	10,000,000
Total For EQS07									0.00	0	10,000,000
EQS08, On 04/10/2018 Spot Bond				100.00000	0.00000	100.12452			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	43.89420	100.00000	43.78786			0.00	0	0
EQS08, On 04/10/2018 Spot Bond			100.00000	43.98885	100.00000	43.88228			0.00	0	0
Total EQS08A/JIBAR SPOT									0.00	0	0
Total For EQS08A/JIBAR									0.00	0	0
EQS10 On 28/07/2022 Spot Bond				100.00000	0.00000	100.67366			0.00	0	0
Total EQS10 SPOT									0.00	0	0
Total For EQS10									0.00	0	0
ERS3B- On 17/08/2019 Spot Bond				100.00000	0.00000	100.09141			0.00	0	0
Total ERS3B4 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ERS3B4									0.00	0	0
ERS3B On 17/05/2019 Spot Bond				100.00000	0.00000	100.09872			0.00	0	0
Total ERS3B5 SPOT									0.00	0	0
Total For ERS3B5									0.00	0	0
ERS3C On 17/08/2019 Spot Bond				100.00000	0.00000	100.09671			0.00	0	0
Total ERS3C4 SPOT									0.00	0	0
Total For ERS3C4									0.00	0	0
ERS3C On 17/05/2019 Spot Bond				100.00000	0.00000	100.10918			0.00	0	0
Total ERS3C5 SPOT									0.00	0	0
Total For ERS3C5									0.00	0	0
ERSA1 On 25/11/2020 Spot Bond			10.00000	110.70600	10.00000	110.67700			0.00	0	0
Total ERSA12/JIBAR SPOT									0.00	0	0
Total For ERSA12/JIBAR									0.00	0	0
ERSA1 On 17/08/2018 Spot Bond				100.00000	0.00000	99.98332			0.00	0	0
Total ERSA17 SPOT									0.00	0	0
Total For ERSA17									0.00	0	0
ERSA2 On 17/08/2018 Spot Bond				100.00000	0.00000	100.27597			0.00	0	0
Total ERSA20 SPOT									0.00	0	0
Total For ERSA20									0.00	0	0
ERSA2 On 17/08/2020 Spot Bond				100.00000	0.00000	99.67446			0.00	0	0
Total ERSA21 SPOT									0.00	0	0
Total For ERSA21									0.00	0	0
ERSA2 On 17/05/2019 Spot Bond				100.00000	0.00000	100.49096			0.00	0	0
Total ERSA22 SPOT									0.00	0	0
Total For ERSA22									0.00	0	0
ERSA2 On 17/08/2019 Spot Bond				100.00000	0.00000	100.09035			0.00	0	0
Total ERSA23 SPOT									0.00	0	0
Total For ERSA23									0.00	0	0
ERSA2 On 17/08/2020 Spot Bond			100.00000	16.95537	100.00000	8.93529		145,800,000,000,000.00	11,458,000,000	10,800,000,000	
Total ERSA24 SPOT								15,800,000,000,000.00	11,458,000,000	10,800,000,000	
Total For ERSA24								15,800,000,000,000.00	11,458,000,000	10,800,000,000	
ERSA2 On 17/08/2022 Spot Bond			100.00000	10.67112	100.00000	1.76500		010,267,000,000,000.00	10,102,670,000	28,102,670,000	
Total ERSA25 SPOT								10,267,000,000,000.00	10,102,670,000	28,102,670,000	
Total For ERSA25								10,267,000,000,000.00	10,102,670,000	28,102,670,000	
ES18 On 20/04/2018 Spot Bond			7.93500	103.94529	7.93500	103.92319		0.00	0	37,400,000,000	
Total ES18 SPOT								0.00	0	37,400,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ES18									0.00	0	37,400,000,000
ES18/R On 20/04/2018 Spot Bond			9.25000	103.11098	9.25000	103.08550			0.00	0	0
Total ES18/R204 SPOT									0.00	0	0
Total For ES18/R204									0.00	0	0
ES23 On 25/01/2023 Spot Bond			8.87500	105.50833	8.87500	105.48344		4,371,913,750,000.00		492,610,000	2,303,787,900
Total ES23 SPOT								4,371,913,750,000.00		492,610,000	2,303,787,900
Total For ES23								4,371,913,750,000.00		492,610,000	2,303,787,900
ES23/R On 25/01/2023 Spot Bond			10.00000	100.74522	10.00000	100.71852			0.00	0	0
Total ES23/R2023 SPOT								0.00	0	0	0
Total For ES23/R2023								0.00	0	0	0
ES26 On 02/04/2026 Spot Bond			9.69500	92.41982	9.69500	92.39592			0.00	0	12,402,460,600
Total ES26 SPOT								0.00	0	0	12,402,460,600
Total For ES26								0.00	0	0	12,402,460,600
ES26/R On 02/04/2026 Spot Bond			7.85000	103.03244	7.85000	103.01078			0.00	0	0
Total ES26/R186 SPOT								0.00	0	0	0
Total For ES26/R186								0.00	0	0	0
ES33 On 15/09/2033 Spot Bond			10.68500	79.04007	10.72000	78.80151			0.00	0	59,003,396,100
Total ES33 SPOT								0.00	0	0	59,003,396,100
Total For ES33								0.00	0	0	59,003,396,100
ES33/R On 15/09/2033 Spot Bond			7.50000	103.25300	7.50000	103.23235			0.00	0	0
Total ES33/R209 SPOT								0.00	0	0	0
Total For ES33/R209								0.00	0	0	0
ES42 On 25/04/2042 Spot Bond			10.96000	81.90574	10.96000	81.88187			0.00	0	65,900,964,000
Total ES42 SPOT								0.00	0	0	65,900,964,000
Total For ES42								0.00	0	0	65,900,964,000
ES42/R On 25/04/2042 Spot Bond			8.50000	102.74350	8.50000	102.72015			0.00	0	0
Total ES42/R214 SPOT								0.00	0	0	0
Total For ES42/R214								0.00	0	0	0
EXX02 On 19/05/2019 Spot Bond				100.00000	0.00000	98.49235			0.00	0	40,000,000
Total EXX02 SPOT								0.00	0	0	40,000,000
Total For EXX02								0.00	0	0	40,000,000
FBJ20Z On 20/03/2020 Spot Bond				100.00000	0.00000	101.59088			0.00	0	0
Total FBJ20Z SPOT								0.00	0	0	0
Total For FBJ20Z								0.00	0	0	0
FBJ22Z On 20/03/2022 Spot Bond				100.00000	0.00000	101.64126			0.00	0	0
Total FBJ22Z SPOT								0.00	0	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FBJ22Z										0.00	0	0
FIF01U On 01/11/2018 Spot Bond			100.00000	40.75395	100.00000	40.65523				0.00	0	0
Total FIF01U SPOT										0.00	0	0
Total For FIF01U										0.00	0	0
FIF02U On 01/11/2019 Spot Bond			100.00000	22.30228	100.00000	22.24826				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	14.85183	100.00000	14.81585				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	11.89187	100.00000	11.86307				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	13.00133	100.00000	12.96984				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	9.82457	100.00000	9.80076				0.00	0	0
Total FIF06U SPOT										0.00	0	0
Total For FIF06U										0.00	0	0
FIFB04 On 21/11/2017 Spot Bond				100.00000	0.00000	99.99993				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	99.91374				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	99.84214				0.00	0	0
Total FIFB07 SPOT										0.00	0	0
Total For FIFB07										0.00	0	0
FIFB08 On 31/05/2019 Spot Bond				100.00000	0.00000	99.76894				0.00	0	0
Total FIFB08 SPOT										0.00	0	0
Total For FIFB08										0.00	0	0
FIFB09 On 27/06/2019 Spot Bond				100.00000	0.00000	101.42141				0.00	0	0
Total FIFB09 SPOT										0.00	0	0
Total For FIFB09										0.00	0	0
FIFB10 On 12/09/2019 Spot Bond				100.00000	0.00000	102.06615				0.00	400,000,000	200,000,000
Total FIFB10 SPOT										0.00	400,000,000	200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FIFB10									0.00	400,000,000	200,000,000
FIFB11 On 07/02/2020 Spot Bond				100.00000	0.00000	100.34427			0.00	0	0
Total FIFB11 SPOT									0.00	0	0
Total For FIFB11									0.00	0	0
FIFB12 On 13/08/2020 Spot Bond				100.00000	0.00000	100.17099			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	11.33167	100.00000	11.30422			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	25.06698	100.00000	25.00625			0.00	0	0
Total FPB1U SPOT									0.00	0	0
Total For FPB1U									0.00	0	0
FRB05 On 21/12/2018 Spot Bond			8.86500	100.97048	8.86500	100.94655		1,063,800,000,000.00		120,000,000	380,000,000
Total FRB05 SPOT								1,063,800,000,000.00		120,000,000	380,000,000
Total For FRB05								1,063,800,000,000.00		120,000,000	380,000,000
FRB11 On 11/12/2017 Spot Bond				100.00000	0.00000	102.46561			0.00	1,340,000,000	1,340,000,000
Total FRB11 SPOT									0.00	1,340,000,000	1,340,000,000
Total For FRB11									0.00	1,340,000,000	1,340,000,000
FRB12 On 02/06/2019 Spot Bond				100.00000	0.00000	102.52837			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	99.01416			0.00	0	0
Total FRB13 SPOT									0.00	0	0
Total For FRB13									0.00	0	0
FRB14 On 02/06/2021 Spot Bond			10.45000	100.80597	10.45000	100.77792			0.00	0	0
Total FRB14 SPOT									0.00	0	0
Total For FRB14									0.00	0	0
FRB15 On 06/03/2020 Spot Bond				100.00000	0.00000	104.51633			0.00	0	340,000,000
Total FRB15 SPOT									0.00	0	340,000,000
Total For FRB15									0.00	0	340,000,000
FRB16 On 08/07/2020 Spot Bond				100.00000	0.00000	102.91573			0.00	0	110,000,000
Total FRB16 SPOT									0.00	0	110,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRB16									0.00	0	110,000,000
FRB17 On 08/01/2022 Spot Bond				100.00000	0.00000	101.48711			0.00	0	0
Total FRB17 SPOT									0.00	0	0
Total For FRB17									0.00	0	0
FRB17/ On 08/01/2027 Spot Bond			100.00000	12.18285	100.00000	12.15333			0.00	0	0
Total FRB17/JIBAR SPOT									0.00	0	0
Total For FRB17/JIBAR									0.00	0	0
FRB18 On 13/04/2021 Spot Bond				100.00000	0.00000	103.22201			0.00	20,000,000	570,000,000
Total FRB18 SPOT									0.00	20,000,000	570,000,000
Total For FRB18									0.00	20,000,000	570,000,000
FRB19 On 14/04/2021 Spot Bond			11.15000	107.85100	11.15000	107.81903			0.00	0	0
Total FRB19 SPOT									0.00	0	0
Total For FRB19									0.00	0	0
FRB20 On 15/04/2021 Spot Bond				100.00000	0.00000	102.64568			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	99.91441			0.00	0	0
Total FRB21 SPOT									0.00	0	0
Total For FRB21									0.00	0	0
FRB22 On 08/12/2022 Spot Bond				100.00000	0.00000	102.29736			0.00	20,000,000	630,000,000
Total FRB22 SPOT									0.00	20,000,000	630,000,000
Total For FRB22									0.00	20,000,000	630,000,000
FRBC2 On 21/12/2018 Spot Bond			9.87500	104.59077	9.87500	104.56322			0.00	0	99,900,000
Total FRBC21 SPOT									0.00	0	99,900,000
Total For FRBC21									0.00	0	99,900,000
FRBC2 On 21/12/2018 Spot Bond				100.00000	0.00000	103.82529			0.00	0	0
Total FRBC22 SPOT									0.00	0	0
Total For FRBC22									0.00	0	0
FRBI22 On 31/01/2022 Spot Bond			3.21000	143.93693	3.21000	143.91091			0.00	0	810,000,000
Total FRBI22 SPOT									0.00	0	810,000,000
Total For FRBI22									0.00	0	810,000,000
FRBI23 On 07/12/2023 Spot Bond			3.42000	167.28670	3.42000	281.10565		2,804,400,000,000.00	820,000,000	5,800,000,000	
Total FRBI23 SPOT								2,804,400,000,000.00	820,000,000	5,800,000,000	
Total For FRBI23								2,804,400,000,000.00	820,000,000	5,800,000,000	
FRBI25 On 31/01/2025 Spot Bond			3.61000	111.52768	3.61000	118.53036		21,660,000,000,000.00	6,000,000,000	3,000,000,000	
Total FRBI25 SPOT								21,660,000,000,000.00	6,000,000,000	3,000,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRBI25										21,660,000,000,000.00	6,000,000,000	3,000,000,000
FRBI28 On 31/03/2028 Spot Bond			4.08000	128.68929	4.08000	160.45184				0.00	0	10,000,000
Total FRBI28 SPOT										0.00	0	10,000,000
Total For FRBI28										0.00	0	10,000,000
FRBI29 On 31/03/2029 Spot Bond			3.85000	81.78422	3.85000	82.54988				0.00	0	0
Total FRBI29 SPOT										0.00	0	0
Total For FRBI29										0.00	0	0
FRBI33 On 07/12/2033 Spot Bond			4.31000	132.09383	4.31000	191.39167				0.00	0	10,000,000
Total FRBI33 SPOT										0.00	0	10,000,000
Total For FRBI33										0.00	0	10,000,000
FRBI46 On 31/03/2046 Spot Bond			4.23000	90.23317	4.23000	90.21433				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			4.39000	88.87243	4.39000	89.01171				0.00	0	0
Total FRBI50 SPOT										0.00	0	0
Total For FRBI50										0.00	0	0
FRBZ0 On 30/11/2020 Spot Bond			8.93000	75.57534	8.93000	76.54058				0.00	0	0
Total FRBZ01 SPOT										0.00	0	0
Total For FRBZ01										0.00	0	0
FRBZ0 On 28/10/2024 Spot Bond			10.05000	50.26149	10.05000	51.03514				0.00	0	0
Total FRBZ02 SPOT										0.00	0	0
Total For FRBZ02										0.00	0	0
FRBZ0 On 10/12/2024 Spot Bond			10.08000	49.59883	10.08000	50.35162				0.00	0	0
Total FRBZ03 SPOT										0.00	0	0
Total For FRBZ03										0.00	0	0
FRC05 On 13/10/2017 Spot Bond			100.00000	89.51406	100.00000	89.29991				0.00	0	0
Total FRC05U SPOT										0.00	0	0
Total For FRC05U										0.00	0	0
FRC06 On 31/12/2017 Spot Bond			100.00000	92.58771	100.00000	92.36078				0.00	0	0
Total FRC06U SPOT										0.00	0	0
Total For FRC06U										0.00	0	0
FRC10 On 03/06/2021 Spot Bond				100.00000	0.00000	102.45755				0.00	0	0
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0
FRC13 On 20/09/2017 Spot Bond				100.00000	0.00000	102.23036				0.00	0	0
Total FRC134 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC134										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	101.61948				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	102.89248				0.00	0	0
Total FRC145 SPOT										0.00	0	0
Total For FRC145										0.00	0	0
FRC15: On 20/09/2017 Spot Bond				100.00000	0.00000	101.75426				0.00	0	0
Total FRC150 SPOT										0.00	0	0
Total For FRC150										0.00	0	0
FRC15: On 20/09/2017 Spot Bond			5.76400	100.57624	5.76400	98.00000				0.00	0	0
Total FRC151 SPOT										0.00	0	0
Total For FRC151										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	101.77115				0.00	0	0
Total FRC152 SPOT										0.00	0	0
Total For FRC152										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	101.63805				0.00	0	0
Total FRC153 SPOT										0.00	0	0
Total For FRC153										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	101.68355				0.00	0	0
Total FRC154 SPOT										0.00	0	0
Total For FRC154										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	102.12959				0.00	0	0
Total FRC155 SPOT										0.00	0	0
Total For FRC155										0.00	0	0
FRC16: On 20/12/2017 Spot Bond				100.00000	0.00000	101.65827				0.00	0	0
Total FRC161 SPOT										0.00	0	0
Total For FRC161										0.00	0	0
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	101.57748				0.00	0	0
Total FRC163 SPOT										0.00	0	0
Total For FRC163										0.00	0	0
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	101.57916				0.00	0	0
Total FRC166 SPOT										0.00	0	0
Total For FRC166										0.00	0	0
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	102.18883				0.00	0	0
Total FRC167 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC167										0.00	0	0
FRC16: On 20/06/2018 Spot Bond				100.00000	0.00000	101.60813				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			4.40500	108.59322	4.40500	112.32490				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	101.70046				0.00	0	0
Total FRC170 SPOT										0.00	0	0
Total For FRC170										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	101.68861				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	99.14841				0.00	0	0
Total FRC172 SPOT										0.00	0	0
Total For FRC172										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	101.70046				0.00	0	0
Total FRC174 SPOT										0.00	0	0
Total For FRC174										0.00	0	0
FRC17: On 20/09/2018 Spot Bond				100.00000	0.00000	101.61612				0.00	0	0
Total FRC176 SPOT										0.00	0	0
Total For FRC176										0.00	0	0
FRC17: On 20/09/2018 Spot Bond				100.00000	0.00000	101.58409				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	99.88558				0.00	400,000,000	600,000,000
Total FRC178 SPOT										0.00	400,000,000	600,000,000
Total For FRC178										0.00	400,000,000	600,000,000
FRC17: On 20/09/2020 Spot Bond				100.00000	0.00000	101.81293				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC18: On 06/08/2023 Spot Bond				100.00000	0.00000	107.12792				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	104.90046				0.00	0	0
Total FRC183 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC183										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	102.04383				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC18: On 20/03/2019 Spot Bond				100.00000	0.00000	101.66189				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC18: On 20/03/2019 Spot Bond				100.00000	0.00000	101.68369				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC19: On 02/04/2019 Spot Bond				100.00000	0.00000	101.29155				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	110.70600	10.00000	110.67700				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC19: On 20/06/2024 Spot Bond				100.00000	0.00000	101.76423				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC20: On 20/06/2019 Spot Bond				100.00000	0.00000	102.14223				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	14.37320	100.00000	14.33839				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	13.47351	100.00000	13.44086				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC20: On 07/10/2020 Spot Bond				100.00000	0.00000	103.91645				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC21: On 20/12/2019 Spot Bond			100.00000	25.74203	100.00000	25.67967				0.00	0	0
FRC21: On 20/12/2019 Spot Bond				100.00000	0.00000	101.73410				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC21: On 29/10/2017 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC211 SPOT										0.00	0	0
Total For FRC211										0.00	0	0
FRC211: On 07/05/2020 Spot Bond				100.00000	0.00000	100.35188				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC212: On 04/06/2021 Spot Bond			100.00000	15.33388	100.00000	15.29673				0.00	0	0
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0
FRC213: On 07/11/2017 Spot Bond			100.00000	84.35402	100.00000	84.16361				0.00	0	0
Total FRC214 SPOT										0.00	0	0
Total For FRC214										0.00	0	0
FRC214: On 07/11/2019 Spot Bond				100.00000	0.00000	100.35184				0.00	0	0
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0
FRC215: On 07/11/2017 Spot Bond			100.00000	84.34783	100.00000	84.15743				0.00	0	0
Total FRC216 SPOT										0.00	0	0
Total For FRC216										0.00	0	0
FRC216: On 07/11/2017 Spot Bond				100.00000	0.00000	100.35109				0.00	0	0
Total FRC217 SPOT										0.00	0	0
Total For FRC217										0.00	0	0
FRC217: On 07/11/2017 Spot Bond				100.00000	0.00000	100.33568				0.00	0	0
Total FRC218 SPOT										0.00	0	0
Total For FRC218										0.00	0	0
FRC218: On 04/11/2019 Spot Bond				100.00000	0.00000	100.42801				0.00	0	0
Total FRC219 SPOT										0.00	0	0
Total For FRC219										0.00	0	0
FRC219: On 04/11/2017 Spot Bond				100.00000	0.00000	100.40504				0.00	0	0
Total FRC220 SPOT										0.00	0	0
Total For FRC220										0.00	0	0
FRC220: On 31/01/2022 Spot Bond			3.72000	140.93854	3.72000	140.91114				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC221: On 20/05/2020 Spot Bond				100.00000	0.00000	100.00006				0.00	0	0
Total FRC225 SPOT										0.00	0	0
Total For FRC225										0.00	0	0
FRC225: On 25/06/2018 Spot Bond				100.00000	0.00000	101.40929				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC231 SPOT										0.00	0	0
Total For FRC231										0.00	0	0
FRC23: On 31/01/2022 Spot Bond			4.58000	136.04432	4.58000	136.01475				0.00	0	0
Total FRC233 SPOT										0.00	0	0
Total For FRC233										0.00	0	0
FRC23: On 20/12/2020 Spot Bond				100.00000	0.00000	102.45150				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	106.38598				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	115.71080				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	106.91597				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	116.50468				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	115.61593				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	106.24677				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	105.89041				0.00	0	0
Total FRC242 SPOT										0.00	0	0
Total For FRC242										0.00	0	0
FRC24: On 19/10/2020 Spot Bond				100.00000	0.00000	101.83494				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	106.99369				0.00	0	0
Total FRC244 SPOT										0.00	0	0
Total For FRC244										0.00	0	0
FRC24: On 19/10/2020 Spot Bond				100.00000	0.00000	101.81747				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC245 SPOT										0.00	0	0
Total For FRC245										0.00	0	0
FRC245 On 19/10/2020 Spot Bond				100.00000	0.00000	101.47564				0.00	0	0
Total FRC246 SPOT										0.00	0	0
Total For FRC246										0.00	0	0
FRC246 On 08/02/2020 Spot Bond				100.00000	0.00000	106.23585				0.00	0	0
Total FRC247 SPOT										0.00	0	0
Total For FRC247										0.00	0	0
FRC247 On 08/02/2020 Spot Bond				100.00000	0.00000	96.33655				0.00	0	0
Total FRC248 SPOT										0.00	0	0
Total For FRC248										0.00	0	0
FRC248 On 19/10/2020 Spot Bond				100.00000	0.00000	113.97186				0.00	0	0
Total FRC249 SPOT										0.00	0	0
Total For FRC249										0.00	0	0
FRC249 On 19/10/2020 Spot Bond				100.00000	0.00000	95.06003				0.00	0	0
Total FRC250 SPOT										0.00	0	0
Total For FRC250										0.00	0	0
FRC250 On 13/02/2022 Spot Bond				100.00000	0.00000	100.20060				0.00	0	0
Total FRC251 SPOT										0.00	0	0
Total For FRC251										0.00	0	0
FRC251 On 14/03/2022 Spot Bond				100.00000	0.00000	101.61229				0.00	0	0
Total FRC252 SPOT										0.00	0	0
Total For FRC252										0.00	0	0
FRC252 On 27/03/2020 Spot Bond				100.00000	0.00000	101.30281				0.00	0	0
Total FRC254 SPOT										0.00	0	0
Total For FRC254										0.00	0	0
FRC254 On 05/10/2022 Spot Bond				100.00000	0.00000	100.69413				0.00	0	0
Total FRC255 SPOT										0.00	0	0
Total For FRC255										0.00	0	0
FRC255 On 17/07/2027 Spot Bond				100.00000	0.00000	100.45098				0.00	0	0
Total FRC256 SPOT										0.00	0	0
Total For FRC256										0.00	0	0
FRC46 On 10/09/2017 Spot Bond			4.24000	94.18977	4.24000	137.92665				0.00	0	0
Total FRC46 SPOT										0.00	0	0
Total For FRC46										0.00	0	0
FRC66 On 31/01/2022 Spot Bond			4.24000	94.18977	4.24000	137.92665				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC66 SPOT										0.00	0	0
Total For FRC66										0.00	0	0
FRC69 On 31/01/2022 Spot Bond			4.30000	93.95798	4.30000	137.58701				0.00	0	0
Total FRC69 SPOT										0.00	0	0
Total For FRC69										0.00	0	0
FRC71 On 31/01/2022 Spot Bond			4.28000	130.73620	4.28000	137.70012				0.00	0	0
Total FRC71 SPOT										0.00	0	0
Total For FRC71										0.00	0	0
FRD01: On 31/10/2020 Spot Bond				100.00000	0.00000	100.67367				0.00	0	0
Total FRD013 SPOT										0.00	0	0
Total For FRD013										0.00	0	0
FRD011 On 22/12/2018 Spot Bond			100.00000	43.46935	100.00000	43.36404				0.00	0	0
Total FRD01U SPOT										0.00	0	0
Total For FRD01U										0.00	0	0
FRD151 On 31/12/2017 Spot Bond			100.00000	92.81172	100.00000	92.58424				0.00	0	0
Total FRD15U SPOT										0.00	0	0
Total For FRD15U										0.00	0	0
FRD171 On 15/02/2021 Spot Bond			100.00000	14.56078	100.00000	14.51532				0.00	0	0
Total FRD17U SPOT										0.00	0	0
Total For FRD17U										0.00	0	0
FRI33 On 28/02/2033 Spot Bond			4.11000	83.54418	4.11000	84.97216				0.00	0	50,000,000
Total FRI33 SPOT										0.00	0	50,000,000
Total For FRI33										0.00	0	50,000,000
FRI38 On 31/01/2038 Spot Bond			4.00000	100.25950	4.00000	100.23925				0.00	0	0
Total FRI38 SPOT										0.00	0	0
Total For FRI38										0.00	0	0
FRJ18 On 21/02/2018 Spot Bond				100.00000	0.00000	100.44583				0.00	0	0
Total FRJ18 SPOT										0.00	0	0
Total For FRJ18										0.00	0	0
FRJ19 On 04/04/2019 Spot Bond				100.00000	0.00000	101.42360				0.00	0	0
Total FRJ19 SPOT										0.00	0	0
Total For FRJ19										0.00	0	0
FRJ20 On 20/09/2020 Spot Bond				100.00000	0.00000	101.09436				0.00	0	9,400,000,000
Total FRJ20 SPOT										0.00	0	9,400,000,000
Total For FRJ20										0.00	0	9,400,000,000
FRJ21 On 15/09/2021 Spot Bond				100.00000	0.00000	100.94217				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	102.48553			0.00	300,000,000	25,900,000,000
Total FRJ22 SPOT									0.00	300,000,000	25,900,000,000
Total For FRJ22									0.00	300,000,000	25,900,000,000
FRJ25 On 09/03/2025 Spot Bond				100.00000	0.00000	104.08564			0.00	1,800,000,000	28,500,000,000
Total FRJ25 SPOT									0.00	1,800,000,000	28,500,000,000
Total For FRJ25									0.00	1,800,000,000	28,500,000,000
FRJ27 On 25/01/2027 Spot Bond				100.00000	0.00000	100.89947			0.00	0	0
Total FRJ27 SPOT									0.00	0	0
Total For FRJ27									0.00	0	0
FRS01L On 13/05/2021 Spot Bond			100.00000	7.57144	100.00000	7.55708			0.00	0	0
Total FRS01U SPOT									0.00	0	0
Total For FRS01U									0.00	0	0
FRS02L On 13/05/2021 Spot Bond			100.00000	7.57144	100.00000	7.55708			0.00	0	0
Total FRS02U SPOT									0.00	0	0
Total For FRS02U									0.00	0	0
FRS10L On 15/01/2024 Spot Bond			2.72800	84.17662	2.72800	106.33967			0.00	0	0
Total FRS100 SPOT									0.00	0	0
Total For FRS100									0.00	0	0
FRS10L On 31/01/2038 Spot Bond			3.02000	107.85662	3.02000	116.89095			0.00	0	0
Total FRS101 SPOT									0.00	0	0
Total For FRS101									0.00	0	0
FRS10L On 23/01/2024 Spot Bond				100.00000	0.00000	100.65133			0.00	0	0
Total FRS103 SPOT									0.00	0	0
Total For FRS103									0.00	0	0
FRS10L On 23/01/2024 Spot Bond				100.00000	0.00000	100.65133			0.00	0	0
Total FRS104 SPOT									0.00	0	0
Total For FRS104									0.00	0	0
FRS10L On 31/01/2038 Spot Bond			3.16000	105.31602	3.16000	114.31920			0.00	0	0
Total FRS108 SPOT									0.00	0	0
Total For FRS108									0.00	0	0
FRS10L On 07/12/2033 Spot Bond			3.32000	215.95091	3.32000	215.91109			0.00	0	0
Total FRS109 SPOT									0.00	0	0
Total For FRS109									0.00	0	0
FRS11C On 31/01/2038 Spot Bond			4.11500	98.49922	4.11500	98.47903			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS112 On 07/12/2033 Spot Bond			3.35000	215.15321	3.35000	215.11338				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS113 On 29/04/2019 Spot Bond				100.00000	0.00000	100.62424				0.00	0	0
Total FRS113 SPOT										0.00	0	0
Total For FRS113										0.00	0	0
FRS114 On 31/01/2025 Spot Bond			3.66000	118.15173	3.66000	118.12894				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS115 On 31/01/2038 Spot Bond			3.32500	111.39502	3.32500	111.37454				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS119 On 31/01/2038 Spot Bond			3.32500	111.39502	3.32500	111.37454				0.00	0	0
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS120 On 07/12/2033 Spot Bond			3.47000	117.45413	3.47000	211.95823				0.00	0	0
Total FRS120 SPOT										0.00	0	0
Total For FRS120										0.00	0	0
FRS121 On 07/12/2033 Spot Bond			3.52000	210.70027	3.52000	210.66029				0.00	0	0
Total FRS121 SPOT										0.00	0	0
Total For FRS121										0.00	0	0
FRS122 On 31/01/2025 Spot Bond			3.19000	106.79525	3.19000	106.77599				0.00	0	0
Total FRS122 SPOT										0.00	0	0
Total For FRS122										0.00	0	0
FRS123 On 07/12/2033 Spot Bond			3.55000	209.92620	3.55000	209.88618				0.00	0	0
Total FRS123 SPOT										0.00	0	0
Total For FRS123										0.00	0	0
FRS124 On 31/01/2038 Spot Bond			4.23500	96.70237	4.23500	96.68223				0.00	0	0
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0
FRS126 On 31/03/2028 Spot Bond			3.83500	164.04412	3.83500	164.01163				0.00	0	0
Total FRS126 SPOT										0.00	0	0
Total For FRS126										0.00	0	0
FRS127 On 31/01/2038 Spot Bond			4.05000	86.84744	4.05000	99.46927				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS127 SPOT										0.00	0	0
Total For FRS127										0.00	0	0
FRS127 On 31/03/2028 Spot Bond			3.81000	104.47064	3.81000	164.37999				0.00	0	0
Total FRS129 SPOT										0.00	0	0
Total For FRS129										0.00	0	0
FRS129 On 11/11/2017 Spot Bond			100.00000	85.27906	100.00000	85.08828				0.00	0	0
Total FRS130 SPOT										0.00	0	0
Total For FRS130										0.00	0	0
FRS130 On 31/03/2028 Spot Bond			3.87000	163.53006	3.87000	163.49751				0.00	0	0
Total FRS131 SPOT										0.00	0	0
Total For FRS131										0.00	0	0
FRS131 On 07/12/2033 Spot Bond			4.06000	197.28552	4.06000	197.24522				0.00	0	0
Total FRS132 SPOT										0.00	0	0
Total For FRS132										0.00	0	0
FRS132 On 24/03/2020 Spot Bond				100.00000	0.00000	101.14821				0.00	0	0
Total FRS133 SPOT										0.00	0	0
Total For FRS133										0.00	0	0
FRS133 On 31/01/2038 Spot Bond			3.98000	87.48975	3.98000	100.54927				0.00	0	0
Total FRS134 SPOT										0.00	0	0
Total For FRS134										0.00	0	0
FRS134 On 31/01/2038 Spot Bond			4.23500	84.07436	4.23500	96.68223				0.00	0	0
Total FRS135 SPOT										0.00	0	0
Total For FRS135										0.00	0	0
FRS135 On 31/01/2038 Spot Bond			3.76000	104.05774	3.76000	104.03738				0.00	0	0
Total FRS136 SPOT										0.00	0	0
Total For FRS136										0.00	0	0
FRS136 On 31/03/2028 Spot Bond			3.68000	166.34326	3.68000	166.31099				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			3.83000	202.86696	3.83000	202.82676				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			3.81000	164.41244	3.81000	164.37999				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			3.81000	164.41244	3.81000	164.37999				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS143 SPOT										0.00	0	0
Total For FRS143										0.00	0	0
FRS143 On 31/03/2028 Spot Bond			4.10000	95.98601	4.10000	160.16522				0.00	0	0
Total FRS145 SPOT										0.00	0	0
Total For FRS145										0.00	0	0
FRS145 On 31/01/2025 Spot Bond			3.96000	115.77543	3.96000	115.75218				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			3.42000	142.69347	3.42000	142.66686				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	117.90300				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			4.16000	159.34189	4.16000	159.30894				0.00	0	0
Total FRS149 SPOT										0.00	0	0
Total For FRS149										0.00	0	0
FRS149 On 31/03/2028 Spot Bond			4.20000	158.77403	4.20000	158.74102				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			3.93000	116.01063	3.93000	115.98743				0.00	0	0
Total FRS151 SPOT										0.00	0	0
Total For FRS151										0.00	0	0
FRS151 On 31/03/2028 Spot Bond			4.17000	159.19969	4.17000	159.16674				0.00	0	0
Total FRS152 SPOT										0.00	0	0
Total For FRS152										0.00	0	0
FRS152 On 31/03/2028 Spot Bond			4.21000	158.63243	4.21000	158.59942				0.00	0	0
Total FRS153 SPOT										0.00	0	0
Total For FRS153										0.00	0	0
FRS153 On 19/05/2019 Spot Bond				100.00000	0.00000	107.27596				0.00	0	0
Total FRS157 SPOT										0.00	0	0
Total For FRS157										0.00	0	0
FRS157 On 20/06/2022 Spot Bond				100.00000	0.00000	153.22620				0.00	0	0
Total FRS158 SPOT										0.00	0	0
Total For FRS158										0.00	0	0
FRS158 On 06/06/2023 Spot Bond				100.00000	0.00000	70.99251				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.02221				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	98.92999				0.00	0	0
Total FRS161 SPOT										0.00	0	0
Total For FRS161										0.00	0	0
FRS16(On 20/06/2022 Spot Bond				100.00000	0.00000	86.08201				0.00	0	0
Total FRS162 SPOT										0.00	0	0
Total For FRS162										0.00	0	0
FRS16(On 06/06/2023 Spot Bond				100.00000	0.00000	85.05772				0.00	0	0
Total FRS163 SPOT										0.00	0	0
Total For FRS163										0.00	0	0
FRS16(On 06/06/2024 Spot Bond				100.00000	0.00000	85.84004				0.00	0	0
Total FRS164 SPOT										0.00	0	0
Total For FRS164										0.00	0	0
FRS16(On 06/06/2025 Spot Bond				100.00000	0.00000	85.28853				0.00	0	0
Total FRS165 SPOT										0.00	0	0
Total For FRS165										0.00	0	0
FRS16(On 01/08/2021 Spot Bond				100.00000	0.00000	75.08009				0.00	0	0
Total FRS166 SPOT										0.00	0	0
Total For FRS166										0.00	0	0
FRS16(On 01/08/2022 Spot Bond				100.00000	0.00000	78.78119				0.00	0	0
Total FRS167 SPOT										0.00	0	0
Total For FRS167										0.00	0	0
FRS16(On 01/08/2022 Spot Bond				100.00000	0.00000	75.95288				0.00	0	0
Total FRS168 SPOT										0.00	0	0
Total For FRS168										0.00	0	0
FRS16(On 01/08/2021 Spot Bond				100.00000	0.00000	78.43516				0.00	0	0
Total FRS169 SPOT										0.00	0	0
Total For FRS169										0.00	0	0
FRS17(On 01/08/2022 Spot Bond				100.00000	0.00000	76.16476				0.00	0	0
Total FRS170 SPOT										0.00	0	0
Total For FRS170										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			3.03000	169.93729	3.03000	287.00930				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRS36 SPOT									0.00	0	0
Total For FRS36									0.00	0	0
FRS37 On 07/12/2023 Spot Bond			2.92000	170.62292	2.92000	288.70111			0.00	0	0
Total FRS37 SPOT									0.00	0	0
Total For FRS37									0.00	0	0
FRS43 On 07/12/2023 Spot Bond			3.64000	162.57752	3.64000	277.83933			0.00	0	0
Total FRS43 SPOT									0.00	0	0
Total For FRS43									0.00	0	0
FRS46 On 31/01/2022 Spot Bond			3.38000	141.93570	3.38000	142.90287			0.00	0	0
Total FRS46 SPOT									0.00	0	0
Total For FRS46									0.00	0	0
FRS49 On 27/10/2020 Spot Bond				100.00000	0.00000	100.61540			0.00	0	0
Total FRS49 SPOT									0.00	0	0
Total For FRS49									0.00	0	0
FRS51 On 31/01/2022 Spot Bond			2.91000	145.73509	2.91000	145.70992			0.00	0	0
Total FRS51 SPOT									0.00	0	0
Total For FRS51									0.00	0	0
FRS62 On 04/11/2026 Spot Bond				100.00000	0.00000	100.41873			0.00	0	0
Total FRS62 SPOT									0.00	0	0
Total For FRS62									0.00	0	0
FRS64 On 26/01/2042 Spot Bond			3.00000	112.68716	3.00000	112.66741			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			2.84000	90.13475	2.84000	117.93456			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			3.12000	118.37644	3.12000	122.54632			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	99.73165			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			3.15000	117.74943	3.15000	122.29611			0.00	0	0
Total FRS87 SPOT									0.00	0	0
Total For FRS87									0.00	0	0
FRS90 On 07/12/2023 Spot Bond			3.83000	138.83116	3.83000	275.05487			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRS90 SPOT									0.00	0	0
Total For FRS90									0.00	0	0
FRS94 On 08/08/2018 Spot Bond				100.00000	0.00000	100.31223			0.00	0	0
Total FRS94 SPOT									0.00	0	0
Total For FRS94									0.00	0	0
FRS96 On 27/08/2018 Spot Bond				100.00000	0.00000	102.11272			0.00	0	0
Total FRS96 SPOT									0.00	0	0
Total For FRS96									0.00	0	0
FRX17 On 15/09/2017 Spot Bond			6.75500	103.78901	6.75500	103.76989			0.00	0	0
Total FRX17 SPOT									0.00	0	0
Total For FRX17									0.00	0	0
FRX18 On 14/04/2018 Spot Bond			7.59500	105.50432	7.59500	105.48284		1,367,100,000,000.00	180,000,000	30,000,000	
Total FRX18 SPOT								1,367,100,000,000.00	180,000,000	30,000,000	
Total For FRX18								1,367,100,000,000.00	180,000,000	30,000,000	
FRX19 On 15/11/2019 Spot Bond			7.91000	104.58944	7.91000	104.56739		0.00	0	2,246,000,000	
Total FRX19 SPOT								0.00	0	2,246,000,000	
Total For FRX19								0.00	0	2,246,000,000	
FRX20 On 01/10/2020 Spot Bond			8.10000	105.15939	8.10000	105.13658		0.00	0	0	
Total FRX20 SPOT								0.00	0	0	
Total For FRX20								0.00	0	0	
FRX23 On 28/02/2023 Spot Bond			8.84500	95.10956	8.84500	95.08720		358,222,500,000,000.00	40,500,000,000	142,500,000,000	
Total FRX23 SPOT								358,222,500,000,000.00	40,500,000,000	142,500,000,000	
Total For FRX23								358,222,500,000,000.00	40,500,000,000	142,500,000,000	
FRX24 On 10/12/2024 Spot Bond			9.37000	109.29500	9.37000	109.26766		14,055,000,000,000.00	1,500,000,000	11,500,000,000	
Total FRX24 SPOT								14,055,000,000,000.00	1,500,000,000	11,500,000,000	
Total For FRX24								14,055,000,000,000.00	1,500,000,000	11,500,000,000	
FRX26 On 01/10/2026 Spot Bond			9.71000	102.44151	9.71000	102.41497		194,200,000,000.00	20,000,000	410,000,000	
Total FRX26 SPOT								194,200,000,000.00	20,000,000	410,000,000	
Total For FRX26								194,200,000,000.00	20,000,000	410,000,000	
FRX27 On 07/03/2027 Spot Bond			9.71000	107.58562	9.71000	107.55791		215,562,000,000,000.00	22,200,000,000	56,300,000,000	
Total FRX27 SPOT								215,562,000,000,000.00	22,200,000,000	56,300,000,000	
Total For FRX27								215,562,000,000,000.00	22,200,000,000	56,300,000,000	
FRX30 On 31/01/2030 Spot Bond			10.12000	97.98482	10.12000	97.95854		404,800,000,000.00	40,000,000	20,000,000	
Total FRX30 SPOT								404,800,000,000.00	40,000,000	20,000,000	
Total For FRX30								404,800,000,000.00	40,000,000	20,000,000	
FRX31 On 21/02/2031 Spot Bond			10.23000	94.74548	10.23000	94.71979		204,600,000,000.00	20,000,000	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 FRX31 SPOT									204,600,000,000.00	20,000,000	10,000,000
Total For FRX31									204,600,000,000.00	20,000,000	10,000,000
FRX32 On 31/03/2032 Spot Bond			10.36500	102.15049	10.36500	105.24121			20,211,750,000,000.00	1,950,000,000	25,800,000,000
Total FRX32 SPOT									20,211,750,000,000.00	1,950,000,000	25,800,000,000
Total For FRX32									20,211,750,000,000.00	1,950,000,000	25,800,000,000
FRX45 On 14/04/2045 Spot Bond			10.80000	78.30931	10.80000	78.28681			0.00	0	0
Total FRX45 SPOT									0.00	0	0
Total For FRX45									0.00	0	0
FS1A5 On 20/09/2018 Spot Bond				100.00000	0.00000	101.60078			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	101.82182			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	101.61612			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	101.83510			0.00	0	0
Total FS1D1 SPOT									0.00	0	0
Total For FS1D1									0.00	0	0
FS2A4 On 20/11/2018 Spot Bond				100.00000	0.00000	99.94113			0.00	0	53,711,200
Total FS2A4 SPOT									0.00	0	53,711,200
Total For FS2A4									0.00	0	53,711,200
FS2A5 On 20/02/2019 Spot Bond				100.00000	0.00000	99.92999			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	99.99997			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	99.99996			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	99.99993			0.00	0	0
Total FS2D1 SPOT									0.00	0	0
Total For FS2D1									0.00	0	0
FS3A3L On 20/02/2020 Spot Bond			100.00000	13.48704	100.00000	13.45437			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FS3A3U SPOT									0.00	0	0
Total For FS3A3U									0.00	0	0
FS3A4L On 20/02/2020 Spot Bond			100.00000	13.48704	100.00000	13.45437			0.00	0	0
Total FS3A4U SPOT									0.00	0	0
Total For FS3A4U									0.00	0	0
FS3A5 On 20/02/2020 Spot Bond			100.00000	13.22753	100.00000	13.16872		000,000,000,000,000.00	60,000,000,000	30,000,000,000	
Total FS3A5 SPOT								10,000,000,000,000.00	60,000,000,000	30,000,000,000	
Total For FS3A5								10,000,000,000,000.00	60,000,000,000	30,000,000,000	
FS3A5L On 20/02/2020 Spot Bond			100.00000	13.48704	100.00000	13.45437		650,000,000,000,000.00	96,500,000,000	96,500,000,000	
Total FS3A5U SPOT								10,000,000,000,000.00	96,500,000,000	96,500,000,000	
Total For FS3A5U								10,000,000,000,000.00	96,500,000,000	96,500,000,000	
FS3B1 On 20/02/2020 Spot Bond			100.00000	13.22753	100.00000	13.16872		200,000,000,000,000.00	12,000,000,000	6,000,000,000	
Total FS3B1 SPOT								10,000,000,000,000.00	12,000,000,000	6,000,000,000	
Total For FS3B1								10,000,000,000,000.00	12,000,000,000	6,000,000,000	
FS3B1L On 20/02/2020 Spot Bond			100.00000	13.48704	100.00000	13.45437		550,000,000,000,000.00	15,500,000,000	15,500,000,000	
Total FS3B1U SPOT								10,000,000,000,000.00	15,500,000,000	15,500,000,000	
Total For FS3B1U								10,000,000,000,000.00	15,500,000,000	15,500,000,000	
FS3C1L On 20/02/2020 Spot Bond			100.00000	13.48704	100.00000	13.45437		0.00	0	0	
Total FS3C1U SPOT								0.00	0	0	
Total For FS3C1U								0.00	0	0	
FS3D1L On 20/02/2020 Spot Bond			100.00000	21.22997	100.00000	21.17854		0.00	0	0	
Total FS3D1U SPOT								0.00	0	0	
Total For FS3D1U								0.00	0	0	
FS4A3L On 20/03/2020 Spot Bond			100.00000	10.00811	100.00000	9.98387		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	17.73800	100.00000	17.69503		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	17.84450	100.00000	17.80127		0.00	0	0	
Total FS4A5U SPOT								0.00	0	0	
Total For FS4A5U								0.00	0	0	
FS4B1L On 20/03/2020 Spot Bond			100.00000	18.05750	100.00000	18.01376		0.00	0	0	
Total FS4B1U SPOT								0.00	0	0	
Total For FS4B1U								0.00	0	0	
FS4C1L On 20/03/2020 Spot Bond			100.00000	18.32376	100.00000	18.27937		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS4C1U SPOT										0.00	0	0
Total For FS4C1U										0.00	0	0
FS4D1L On 20/03/2020 Spot Bond			100.00000	18.64326	100.00000	18.59810				0.00	0	0
Total FS4D1U SPOT										0.00	0	0
Total For FS4D1U										0.00	0	0
FS5A1L On 20/04/2019 Spot Bond			100.00000	29.56137	100.00000	29.48976				0.00	0	0
Total FS5A1U SPOT										0.00	0	0
Total For FS5A1U										0.00	0	0
FS5A2L On 20/04/2021 Spot Bond			100.00000	12.32177	100.00000	12.29192				0.00	0	0
Total FS5A2U SPOT										0.00	0	0
Total For FS5A2U										0.00	0	0
FS5A3L On 20/04/2023 Spot Bond			100.00000	9.62329	100.00000	9.59997				0.00	0	0
Total FS5A3U SPOT										0.00	0	0
Total For FS5A3U										0.00	0	0
FS5A4L On 20/04/2021 Spot Bond			100.00000	12.89664	100.00000	12.86540				0.00	0	0
Total FS5A4U SPOT										0.00	0	0
Total For FS5A4U										0.00	0	0
FS5A5L On 20/04/2021 Spot Bond			100.00000	13.00116	100.00000	12.96967				0.00	0	0
Total FS5A5U SPOT										0.00	0	0
Total For FS5A5U										0.00	0	0
FS5B1L On 20/04/2021 Spot Bond			100.00000	13.21021	100.00000	13.17820				0.00	0	0
Total FS5B1U SPOT										0.00	0	0
Total For FS5B1U										0.00	0	0
FS5C1L On 20/04/2021 Spot Bond			100.00000	13.47151	100.00000	13.43887				0.00	0	0
Total FS5C1U SPOT										0.00	0	0
Total For FS5C1U										0.00	0	0
FS5D1L On 20/04/2021 Spot Bond			100.00000	13.78507	100.00000	13.75168				0.00	0	0
Total FS5D1U SPOT										0.00	0	0
Total For FS5D1U										0.00	0	0
FS5E1L On 20/04/2021 Spot Bond			100.00000	15.35290	100.00000	15.31570				0.00	0	0
Total FS5E1U SPOT										0.00	0	0
Total For FS5E1U										0.00	0	0
GBL02 On 15/10/2018 Spot Bond				100.00000	0.00000	100.97011				0.00	600,000,000	300,000,000
Total GBL02 SPOT										0.00	600,000,000	300,000,000
Total For GBL02										0.00	600,000,000	300,000,000
GH31A On 25/02/2018 Spot Bond				100.00000	0.00000	100.06538				0.00	0	150,558,800

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GH31A1 SPOT										0.00	0	150,558,800
Total For GH31A1										0.00	0	150,558,800
GH31A On 25/02/2020 Spot Bond				100.00000	0.00000	99.91199				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	99.91091				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	99.90387				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	99.89522				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	99.88982				0.00	0	0
Total GH31D SPOT										0.00	0	0
Total For GH31D										0.00	0	0
GH41U On 25/10/2020 Spot Bond			100.00000	14.09369	100.00000	14.05955				0.00	0	0
Total GH41U SPOT										0.00	0	0
Total For GH41U										0.00	0	0
GPT41 On 06/09/2017 Spot Bond				100.00000	0.00000	101.61536				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	23.92262	100.00000	23.86467				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	97.36061	100.00000	97.10838				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	32.69046	100.00000	32.61127				0.00	0	0
Total GRB03U SPOT										0.00	0	0
Total For GRB03U										0.00	0	0
GRB04 On 15/05/2020 Spot Bond			100.00000	15.82639	100.00000	15.78805				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	33.38253	100.00000	33.30165				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRB05U SPOT										0.00	0	0
Total For GRB05U										0.00	0	0
GRB06 On 10/06/2020 Spot Bond			100.00000	20.07430	100.00000	20.02567				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	4.59486	100.00000	4.58614				0.00	0	0
Total GRB07U SPOT										0.00	0	0
Total For GRB07U										0.00	0	0
GRB11 On 31/01/2018 Spot Bond			100.00000	69.25996	100.00000	69.12879				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	46.67077	100.00000	46.56719				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	36.75887	100.00000	36.68913				0.00	0	0
Total GRB13U SPOT										0.00	0	0
Total For GRB13U										0.00	0	0
GRB14 On 31/07/2019 Spot Bond			100.00000	30.36267	100.00000	30.32896				0.00	0	0
Total GRB14U SPOT										0.00	0	0
Total For GRB14U										0.00	0	0
GRB15 On 31/01/2020 Spot Bond			100.00000	18.37944	100.00000	18.34457				0.00	0	0
Total GRB15U SPOT										0.00	0	0
Total For GRB15U										0.00	0	0
GRB16 On 31/07/2020 Spot Bond			100.00000	13.49452	100.00000	13.47954				0.00	0	0
Total GRB16U SPOT										0.00	0	0
Total For GRB16U										0.00	0	0
GRB17 On 29/01/2021 Spot Bond			100.00000	9.22469	100.00000	9.20719				0.00	0	0
Total GRB17U SPOT										0.00	0	0
Total For GRB17U										0.00	0	0
GRB18 On 30/07/2021 Spot Bond			100.00000	6.00423	100.00000	5.99756				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	4.59486	100.00000	4.58614				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	16.55169	100.00000	16.50088				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRB20U SPOT										0.00	0	0
Total For GRB20U										0.00	0	0
GRB21 On 17/03/2021 Spot Bond			100.00000	11.91557	100.00000	11.87899				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	9.51606	100.00000	9.48686				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	11.75775	100.00000	11.72104				0.00	0	0
Total GRB23U SPOT										0.00	0	0
Total For GRB23U										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.72991				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	100.67881				0.00	0	0
Total GRH1B SPOT										0.00	0	0
Total For GRH1B										0.00	0	0
GRH1C On 25/10/2017 Spot Bond				100.00000	0.00000	100.71517				0.00	0	0
Total GRH1C SPOT										0.00	0	0
Total For GRH1C										0.00	0	0
GRH1Y On 25/10/2017 Spot Bond			100.00000	86.16106	100.00000	85.96068				0.00	0	0
Total GRH1YU SPOT										0.00	0	0
Total For GRH1YU										0.00	0	0
GRT06 On 11/12/2017 Spot Bond				100.00000	0.00000	101.95851				0.00	0	0
Total GRT06 SPOT										0.00	0	0
Total For GRT06										0.00	0	0
GRT07 On 21/02/2024 Spot Bond				100.00000	0.00000	99.99977				0.00	0	0
Total GRT07 SPOT										0.00	0	0
Total For GRT07										0.00	0	0
GRT08 On 24/06/2019 Spot Bond				100.00000	0.00000	101.98086				0.00	0	0
Total GRT08 SPOT										0.00	0	0
Total For GRT08										0.00	0	0
GRT09 On 15/10/2018 Spot Bond				100.00000	0.00000	101.53667				0.00	0	4,780,000,000
Total GRT09 SPOT										0.00	0	4,780,000,000
Total For GRT09										0.00	0	4,780,000,000
GRT10 On 13/05/2019 Spot Bond				100.00000	0.00000	100.16641				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRT10 SPOT										0.00	0	0
Total For GRT10										0.00	0	0
GRT11 On 13/05/2021 Spot Bond				100.00000	0.00000	100.13905				0.00	0	0
Total GRT11 SPOT										0.00	0	0
Total For GRT11										0.00	0	0
GRT12 On 24/06/2020 Spot Bond				100.00000	0.00000	101.73805				0.00	0	0
Total GRT12 SPOT										0.00	0	0
Total For GRT12										0.00	0	0
GRT13 On 15/04/2020 Spot Bond				100.00000	0.00000	100.90201				0.00	0	0
Total GRT13 SPOT										0.00	0	0
Total For GRT13										0.00	0	0
GRT14 On 15/09/2021 Spot Bond				100.00000	0.00000	101.70747				0.00	0	48,000,000
Total GRT14 SPOT										0.00	0	48,000,000
Total For GRT14										0.00	0	48,000,000
GRT15 On 15/04/2020 Spot Bond				100.00000	0.00000	101.02197				0.00	1,000,000,000	500,000,000
Total GRT15 SPOT										0.00	1,000,000,000	500,000,000
Total For GRT15										0.00	1,000,000,000	500,000,000
GRT16 On 17/10/2021 Spot Bond				100.00000	0.00000	100.92660				0.00	0	0
Total GRT16 SPOT										0.00	0	0
Total For GRT16										0.00	0	0
GRT17 On 17/10/2023 Spot Bond			9.38500	107.01249	9.38500	106.98568				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	101.67557				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	101.89642				0.00	0	0
Total GRT19 SPOT										0.00	0	0
Total For GRT19										0.00	0	0
GRT20 On 03/04/2024 Spot Bond				100.00000	0.00000	101.28263				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			10.08000	99.44559	10.08000	102.29559				0.00	0	0
Total GRT21 SPOT										0.00	0	0
Total For GRT21										0.00	0	0
GRX01 On 03/07/2032 Spot Bond			100.00000	0.00009	100.00000	0.00009				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRX01U SPOT										0.00	0	0
Total For GRX01U										0.00	0	0
HC1M1 On 31/10/2017 Spot Bond				100.00000	0.00000	118.05616				0.00	0	0
Total HC1M1 SPOT										0.00	0	0
Total For HC1M1										0.00	0	0
HC1M2 On 31/10/2017 Spot Bond				100.00000	0.00000	113.18493				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	102.85779				0.00	0	0
Total HC1M3 SPOT										0.00	0	0
Total For HC1M3										0.00	0	0
HC2T1 On 05/10/2017 Spot Bond				100.00000	0.00000	101.16821				0.00	0	0
Total HC2T1 SPOT										0.00	0	0
Total For HC2T1										0.00	0	0
HC4T1 On 15/12/2017 Spot Bond				100.00000	0.00000	101.61749				0.00	0	0
Total HC4T1 SPOT										0.00	0	0
Total For HC4T1										0.00	0	0
HIL01U On 21/11/2019 Spot Bond			100.00000	20.03554	100.00000	19.98700				0.00	0	0
Total HIL01U SPOT										0.00	0	0
Total For HIL01U										0.00	0	0
HILB02 On 13/09/2017 Spot Bond				100.00000	0.00000	101.69527				0.00	0	0
Total HILB02 SPOT										0.00	0	0
Total For HILB02										0.00	0	0
HILB03 On 02/05/2018 Spot Bond				100.00000	0.00000	100.45232				0.00	0	0
Total HILB03 SPOT										0.00	0	0
Total For HILB03										0.00	0	0
HILB04 On 01/11/2019 Spot Bond				100.00000	0.00000	100.16513				0.00	0	10,000,000
Total HILB04 SPOT										0.00	0	10,000,000
Total For HILB04										0.00	0	10,000,000
HILB05 On 11/07/2019 Spot Bond				100.00000	0.00000	101.06710				0.00	0	0
Total HILB05 SPOT										0.00	0	0
Total For HILB05										0.00	0	0
HILB06 On 11/07/2020 Spot Bond				100.00000	0.00000	101.07794				0.00	0	216,000,000
Total HILB06 SPOT										0.00	0	216,000,000
Total For HILB06										0.00	0	216,000,000
HILB07 On 11/07/2021 Spot Bond				100.00000	0.00000	101.09020				0.00	0	200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total HILB07 SPOT										0.00	0	200,000,000
Total For HILB07										0.00	0	200,000,000
HM1C4 On 19/07/2048 Spot Bond			100.00000	9.94523	100.00000	9.92114				0.00	0	0
Total HM1C4U SPOT										0.00	0	0
Total For HM1C4U										0.00	0	0
HM1C5 On 19/07/2048 Spot Bond			100.00000	9.94523	100.00000	9.92114				0.00	0	0
Total HM1C5U SPOT										0.00	0	0
Total For HM1C5U										0.00	0	0
HM1D4 On 19/07/2048 Spot Bond			100.00000	10.67826	100.00000	10.65239				0.00	0	0
Total HM1D4U SPOT										0.00	0	0
Total For HM1D4U										0.00	0	0
HM1D5 On 19/07/2048 Spot Bond			100.00000	10.67826	100.00000	10.65239				0.00	0	0
Total HM1D5U SPOT										0.00	0	0
Total For HM1D5U										0.00	0	0
HM1E4 On 19/07/2048 Spot Bond			100.00000	11.57418	100.00000	11.54614				0.00	0	0
Total HM1E4U SPOT										0.00	0	0
Total For HM1E4U										0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	110.70600	10.00000	110.67700				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	99.99994				0.00	0	0
Total HPF06 SPOT										0.00	0	0
Total For HPF06										0.00	0	0
HPF07 On 20/08/2017 Spot Bond				100.00000	0.00000	100.00000				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	101.04572				0.00	0	0
Total HPF08 SPOT										0.00	0	0
Total For HPF08										0.00	0	0
HPF09 On 15/04/2019 Spot Bond				100.00000	0.00000	100.94966				0.00	0	0
Total HPF09 SPOT										0.00	0	0
Total For HPF09										0.00	0	0
HPF10 On 17/02/2018 Spot Bond				100.00000	0.00000	100.08443				0.00	0	0
Total HPF10 SPOT										0.00	0	0
Total For HPF10										0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			8.23000	104.47166	8.23000	104.44876				0.00	0	8,490,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total HWAY20 SPOT										0.00	0	8,490,000,000
Total For HWAY20										0.00	0	8,490,000,000
HWAY2 On 31/07/2020 Spot Bond			100.00000	18.55108	100.00000	18.51024				0.00	0	0
Total HWAY20/R207 SPOT										0.00	0	0
Total For HWAY20/R207										0.00	0	0
HWAY2 On 07/12/2023 Spot Bond			3.07000	286.44790	3.07000	286.39704				0.00	0	13,500,000,000
Total HWAY23 SPOT										0.00	0	13,500,000,000
Total For HWAY23										0.00	0	13,500,000,000
HWAY2 On 07/12/2024 Spot Bond			2.78000	173.10272	2.78000	296.45133				0.00	0	0
Total HWAY24 SPOT										0.00	0	0
Total For HWAY24										0.00	0	0
HWAY3 On 28/02/2033 Spot Bond			3.19000	88.50680	3.19000	98.17465				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			10.60500	89.98270	10.60500	89.95744				0.00	0	2,920,000,000
Total HWAY34 SPOT										0.00	0	2,920,000,000
Total For HWAY34										0.00	0	2,920,000,000
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.70958	100.00000	9.68821				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			10.57500	89.98360	10.57500	89.95841				0.00	0	0
Total HWAY35 SPOT										0.00	0	0
Total For HWAY35										0.00	0	0
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.70952	100.00000	9.68815				0.00	0	0
Total HWAY35/R209 SPOT										0.00	0	0
Total For HWAY35/R209										0.00	0	0
HWF08 On 15/07/2019 Spot Bond				100.00000	0.00000	100.89831				0.00	0	0
Total HWF08 SPOT										0.00	0	0
Total For HWF08										0.00	0	0
HWF09 On 19/09/2019 Spot Bond				100.00000	0.00000	101.59993				0.00	0	0
Total HWF09 SPOT										0.00	0	0
Total For HWF09										0.00	0	0
HWF10 On 30/09/2019 Spot Bond			100.00000	24.02347	100.00000	23.96527				0.00	0	0
Total HWF10U SPOT										0.00	0	0
Total For HWF10U										0.00	0	0
HWY02 On 25/11/2020 Spot Bond			10.00000	110.70600	10.00000	110.67700				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total HWY023/R197 SPOT									0.00	0	0
Total For HWY023/R197									0.00	0	0
I2025 On 31/01/2025 Spot Bond			2.51000	127.78107	2.51000	127.76036			1,716,840,000,000.00	684,000,000	61,030,800,000
Total I2025 SPOT									1,716,840,000,000.00	684,000,000	61,030,800,000
Total For I2025									1,716,840,000,000.00	684,000,000	61,030,800,000
I2029 On 31/03/2029 Spot Bond			2.52000	99.66135	2.52000	99.64513			2,520,000,000,000.00	1,000,000,000	14,000,000,000
Total I2029 SPOT									2,520,000,000,000.00	1,000,000,000	14,000,000,000
Total For I2029									2,520,000,000,000.00	1,000,000,000	14,000,000,000
I2033 On 28/02/2033 Spot Bond			2.56000	102.78884	2.56000	102.77204			10,316,800,000,000.00	4,030,000,000	35,125,000,000
Total I2033 SPOT									10,316,800,000,000.00	4,030,000,000	35,125,000,000
Total For I2033									10,316,800,000,000.00	4,030,000,000	35,125,000,000
I2038 On 31/01/2038 Spot Bond			2.43000	128.53491	2.40000	129.14106			14,473,080,000,000.00	5,956,000,000	183,003,100,000
Total I2038 SPOT									14,473,080,000,000.00	5,956,000,000	183,003,100,000
Total For I2038									14,473,080,000,000.00	5,956,000,000	183,003,100,000
I2046 On 31/03/2046 Spot Bond			2.56000	124.28892	2.56000	124.26855			2,560,000,000,000.00	1,000,000,000	110,887,600,000
Total I2046 SPOT									2,560,000,000,000.00	1,000,000,000	110,887,600,000
Total For I2046									2,560,000,000,000.00	1,000,000,000	110,887,600,000
I2050 On 31/12/2050 Spot Bond			2.54000	131.34112	2.54000	131.31971			97,790,000,000.00	38,500,000	65,833,506,360
Total I2050 SPOT									97,790,000,000.00	38,500,000	65,833,506,360
Total For I2050									97,790,000,000.00	38,500,000	65,833,506,360
IB105U On 20/10/2017 Spot Bond			100.00000	86.08491	100.00000	85.88235			0.00	0	0
Total IB105U SPOT									0.00	0	0
Total For IB105U									0.00	0	0
IBL02U On 24/05/2022 Spot Bond			100.00000	9.59951	100.00000	9.56954			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	99.93443			0.00	0	0
Total IBL100 SPOT									0.00	0	0
Total For IBL100									0.00	0	0
IBL101 On 24/05/2022 Spot Bond			8.86000	103.01470	8.86000	102.99044			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	99.93286			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	101.66487			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IBL103 SPOT									0.00	0	0
Total For IBL103									0.00	0	0
IBL104 On 17/07/2018 Spot Bond			8.70500	101.68111	8.70500	100.82241			0.00	0	0
Total IBL104 SPOT									0.00	0	0
Total For IBL104									0.00	0	0
IBL106 On 06/08/2020 Spot Bond			8.28000	101.85173	8.28000	100.33461			0.00	0	0
Total IBL106 SPOT									0.00	0	0
Total For IBL106									0.00	0	0
IBL22 On 15/03/2018 Spot Bond			7.89500	105.46877	7.89500	105.44658			0.00	0	0
Total IBL22 SPOT									0.00	0	0
Total For IBL22									0.00	0	0
IBL36 On 31/01/2022 Spot Bond			2.98000	143.33184	2.98000	145.28783			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			8.01500	103.82502	8.01500	103.80272			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	110.70600	10.00000	110.67700			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			8.49500	100.72597	8.49500	100.70308			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			8.93000	97.18157	8.93000	97.15851			0.00	0	0
Total IBL46 SPOT									0.00	0	0
Total For IBL46									0.00	0	0
IBL49 On 02/04/2018 Spot Bond			8.20500	102.32376	8.20500	102.30128		6,892,200,000,000.00	840,000,000	210,000,000	
Total IBL49 SPOT								6,892,200,000,000.00	840,000,000	210,000,000	
Total For IBL49								6,892,200,000,000.00	840,000,000	210,000,000	
IBL49/F On 02/04/2018 Spot Bond			7.34000	102.83136	7.34000	102.81110		0.00	0	0	
Total IBL49/R203 SPOT								0.00	0	0	
Total For IBL49/R203								0.00	0	0	
IBL50 On 02/08/2020 Spot Bond			8.92000	100.94243	8.92000	100.91849		0.00	0	0	
Total IBL50 SPOT								0.00	0	0	
Total For IBL50								0.00	0	0	
IBL53 On 31/07/2018 Spot Bond				100.00000	0.00000	100.48484		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL53 SPOT										0.00	0	0
Total For IBL53										0.00	0	0
IBL55 On 31/07/2018 Spot Bond			8.27500	100.32986	8.27500	100.30776				0.00	0	0
Total IBL55 SPOT										0.00	0	0
Total For IBL55										0.00	0	0
IBL56 On 31/01/2019 Spot Bond				100.00000	0.00000	100.52713				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			8.23500	101.46103	8.23500	101.43878				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			9.54500	103.51192	9.54500	103.48569				0.00	0	0
Total IBL60 SPOT										0.00	0	0
Total For IBL60										0.00	0	0
IBL61 On 31/03/2019 Spot Bond				100.00000	0.00000	101.09968				0.00	0	0
Total IBL61 SPOT										0.00	0	0
Total For IBL61										0.00	0	0
IBL64 On 29/07/2019 Spot Bond				100.00000	0.00000	100.31087				0.00	0	0
Total IBL64 SPOT										0.00	0	0
Total For IBL64										0.00	0	0
IBL65 On 29/07/2021 Spot Bond				100.00000	0.00000	100.49693				0.00	0	0
Total IBL65 SPOT										0.00	0	0
Total For IBL65										0.00	0	0
IBL66 On 12/03/2018 Spot Bond				100.00000	0.00000	102.06801				0.00	0	140,000,000
Total IBL66 SPOT										0.00	0	140,000,000
Total For IBL66										0.00	0	140,000,000
IBL67 On 31/01/2022 Spot Bond			3.71000	140.99662	3.71000	140.96925				0.00	0	0
Total IBL67 SPOT										0.00	0	0
Total For IBL67										0.00	0	0
IBL68 On 29/06/2018 Spot Bond				100.00000	0.00000	101.38610				0.00	0	60,000,000
Total IBL68 SPOT										0.00	0	60,000,000
Total For IBL68										0.00	0	60,000,000
IBL69U On 22/07/2018 Spot Bond			100.00000	59.48591	100.00000	59.34180				0.00	0	0
Total IBL69U SPOT										0.00	0	0
Total For IBL69U										0.00	0	0
IBL73 On 19/08/2018 Spot Bond				100.00000	0.00000	100.09487				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL73 SPOT										0.00	0	0
Total For IBL73										0.00	0	0
IBL75 On 19/08/2020 Spot Bond				100.00000	0.00000	100.00008				0.00	0	0
Total IBL75 SPOT										0.00	0	0
Total For IBL75										0.00	0	0
IBL76 On 25/11/2018 Spot Bond				100.00000	0.00000	100.29415				0.00	0	0
Total IBL76 SPOT										0.00	0	0
Total For IBL76										0.00	0	0
IBL77 On 25/11/2020 Spot Bond				100.00000	0.00000	99.90981				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			9.59500	104.18181	9.59500	104.15529				0.00	0	0
Total IBL78 SPOT										0.00	0	0
Total For IBL78										0.00	0	0
IBL79 On 27/01/2019 Spot Bond			8.06500	103.25846	8.06500	103.23628				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	40.41880	100.00000	40.32089				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	14.48353	100.00000	14.44844				0.00	0	0
Total IBL81U SPOT										0.00	0	0
Total For IBL81U										0.00	0	0
IBL82 On 29/01/2019 Spot Bond				100.00000	0.00000	100.53229				0.00	0	0
Total IBL82 SPOT										0.00	0	0
Total For IBL82										0.00	0	0
IBL83 On 22/03/2019 Spot Bond				100.00000	0.00000	101.49550				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	29.61018	100.00000	29.53845				0.00	0	0
Total IBL84U SPOT										0.00	0	0
Total For IBL84U										0.00	0	0
IBL85 On 20/05/2019 Spot Bond				100.00000	0.00000	100.32228				0.00	0	0
Total IBL85 SPOT										0.00	0	0
Total For IBL85										0.00	0	0
IBL86 On 20/05/2021 Spot Bond				100.00000	0.00000	101.43872				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL86 SPOT										0.00	0	0
Total For IBL86										0.00	0	0
IBL87 On 20/05/2019 Spot Bond			8.36500	104.67117	8.36500	104.64787				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			8.89000	107.07952	8.89000	107.05422				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	16.99972	100.00000	16.96230				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	99.81893				0.00	0	0
Total IBL89 SPOT										0.00	0	0
Total For IBL89										0.00	0	0
IBL90U On 20/05/2019 Spot Bond			100.00000	28.14124	100.00000	28.07306				0.00	0	0
Total IBL90U SPOT										0.00	0	0
Total For IBL90U										0.00	0	0
IBL91 On 02/06/2018 Spot Bond				100.00000	0.00000	101.95817				0.00	0	0
Total IBL91 SPOT										0.00	0	0
Total For IBL91										0.00	0	0
IBL92 On 12/01/2020 Spot Bond				100.00000	0.00000	101.03845				0.00	0	0
Total IBL92 SPOT										0.00	0	0
Total For IBL92										0.00	0	0
IBL93 On 31/08/2018 Spot Bond				100.00000	0.00000	102.12344				0.00	0	0
Total IBL93 SPOT										0.00	0	0
Total For IBL93										0.00	0	0
IBL94 On 06/09/2019 Spot Bond				100.00000	0.00000	102.10766				0.00	0	0
Total IBL94 SPOT										0.00	0	0
Total For IBL94										0.00	0	0
IBL95 On 12/09/2021 Spot Bond				100.00000	0.00000	102.58628				0.00	0	0
Total IBL95 SPOT										0.00	0	0
Total For IBL95										0.00	0	0
IBL96 On 21/09/2019 Spot Bond				100.00000	0.00000	101.50878				0.00	0	0
Total IBL96 SPOT										0.00	0	0
Total For IBL96										0.00	0	0
IBL97 On 03/10/2019 Spot Bond				100.00000	0.00000	101.23495				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IBL97 SPOT									0.00	0	0
Total For IBL97									0.00	0	0
IBL98 On 03/10/2023 Spot Bond				100.00000	0.00000	101.28929			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			8.23500	104.49303	8.23500	104.46999			0.00	0	0
Total IBL99 SPOT									0.00	0	0
Total For IBL99									0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	11.16741	100.00000	11.14282			0.00	0	0
Total IDC01U SPOT									0.00	0	0
Total For IDC01U									0.00	0	0
IDCG02 On 22/10/2018 Spot Bond				100.00000	0.00000	100.68467			0.00	0	0
Total IDC02 SPOT									0.00	0	0
Total For IDC02									0.00	0	0
IDCG03 On 22/10/2020 Spot Bond			9.21000	100.41560	9.21000	100.39090		12,894,000,000,000.00	1,400,000,000	350,000,000	
Total IDC03 SPOT								12,894,000,000,000.00	1,400,000,000	350,000,000	
Total For IDC03								12,894,000,000,000.00	1,400,000,000	350,000,000	
IDCG04 On 24/11/2017 Spot Bond				100.00000	0.00000	99.92297		0.00	0	0	
Total IDC04 SPOT								0.00	0	0	
Total For IDC04								0.00	0	0	
IDCG05 On 24/11/2019 Spot Bond				100.00000	0.00000	99.83144		0.00	0	0	
Total IDC05 SPOT								0.00	0	0	
Total For IDC05								0.00	0	0	
IDCG06 On 24/11/2024 Spot Bond			10.38000	98.14645	10.38000	98.11947		0.00	0	0	
Total IDC06 SPOT								0.00	0	0	
Total For IDC06								0.00	0	0	
IDCG07 On 13/11/2020 Spot Bond				100.00000	0.00000	100.16625		0.00	0	0	
Total IDC07 SPOT								0.00	0	0	
Total For IDC07								0.00	0	0	
IDCG08 On 13/05/2030 Spot Bond			11.43000	102.02919	11.43000	101.98056		0.00	0	0	
Total IDC08 SPOT								0.00	0	0	
Total For IDC08								0.00	0	0	
IDCG09 On 05/12/2019 Spot Bond				100.00000	0.00000	101.90790		0.00	0	0	
Total IDC09 SPOT								0.00	0	0	
Total For IDC09								0.00	0	0	
IDCG10 On 05/12/2021 Spot Bond				100.00000	0.00000	101.93506		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IDCG10 SPOT										0.00	0	0
Total For IDCG10										0.00	0	0
IDCG11 On 05/12/2026 Spot Bond			10.48000	104.13888	10.48000	104.10982				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	101.69204	5.00000	101.67822				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	101.74783	4.00000	101.73687				0.00	0	0
Total IDCP05 SPOT										0.00	0	0
Total For IDCP05										0.00	0	0
IDCP06 On 17/10/2019 Spot Bond			4.00000	101.38377	4.00000	101.37280				0.00	0	0
Total IDCP06 SPOT										0.00	0	0
Total For IDCP06										0.00	0	0
IDCP1L On 18/05/2024 Spot Bond			100.00000	8.55020	100.00000	8.53138				0.00	0	0
Total IDCP1U SPOT										0.00	0	0
Total For IDCP1U										0.00	0	0
IFC01 On 10/12/2024 Spot Bond			8.78000	101.39837	8.78000	101.37457				0.00	0	0
Total IFC01 SPOT										0.00	0	0
Total For IFC01										0.00	0	0
IFC02 On 14/04/2021 Spot Bond			7.60000	106.74542	7.60000	106.72367				0.00	0	0
Total IFC02 SPOT										0.00	0	0
Total For IFC02										0.00	0	0
IN272U On 10/11/2017 Spot Bond			100.00000	83.47345	100.00000	83.28629				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	12.92436	100.00000	12.89304				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	12.75978	100.00000	12.72886				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	24.42014	100.00000	24.36099				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	29.43070	100.00000	29.35940				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IN286U SPOT										0.00	0	0
Total For IN286U										0.00	0	0
IN289U On 30/06/2025 Spot Bond			100.00000	9.39239	100.00000	9.37160				0.00	0	0
Total IN289U SPOT										0.00	0	0
Total For IN289U										0.00	0	0
IN306U On 24/06/2020 Spot Bond			100.00000	18.34092	100.00000	18.29648				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	46.60865	100.00000	46.49574				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	78.06823	100.00000	77.90760				0.00	0	0
Total IN319U SPOT										0.00	0	0
Total For IN319U										0.00	0	0
IN327U On 15/02/2021 Spot Bond			100.00000	14.27428	100.00000	14.23969				0.00	0	0
Total IN327U SPOT										0.00	0	0
Total For IN327U										0.00	0	0
IN329U On 22/03/2021 Spot Bond			100.00000	15.30305	100.00000	15.26597				0.00	0	0
Total IN329U SPOT										0.00	0	0
Total For IN329U										0.00	0	0
IN334U On 22/09/2021 Spot Bond			100.00000	14.18011	100.00000	14.14577				0.00	0	0
Total IN334U SPOT										0.00	0	0
Total For IN334U										0.00	0	0
IN339U On 12/12/2017 Spot Bond			100.00000	99.44786	100.00000	99.18547				0.00	0	0
Total IN339U SPOT										0.00	0	0
Total For IN339U										0.00	0	0
IN341U On 12/12/2017 Spot Bond			100.00000	99.51042	100.00000	99.24785				0.00	0	0
Total IN341U SPOT										0.00	0	0
Total For IN341U										0.00	0	0
IN342U On 31/03/2032 Spot Bond			100.00000	11.35122	100.00000	11.32610				0.00	0	0
Total IN342U SPOT										0.00	0	0
Total For IN342U										0.00	0	0
IN343U On 28/02/2035 Spot Bond			100.00000	8.70078	100.00000	13.02241				0.00	0	0
Total IN343U SPOT										0.00	0	0
Total For IN343U										0.00	0	0
IN345U On 31/01/2030 Spot Bond			100.00000	8.40121	100.00000	8.38272				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IN345U SPOT										0.00	0	0
Total For IN345U										0.00	0	0
IN346U On 15/04/2018 Spot Bond			100.00000	60.77687	100.00000	60.62964				0.00	0	0
Total IN346U SPOT										0.00	0	0
Total For IN346U										0.00	0	0
IN347U On 21/12/2026 Spot Bond			100.00000	12.09248	100.00000	12.06571				0.00	0	0
Total IN347U SPOT										0.00	0	0
Total For IN347U										0.00	0	0
IN355U On 22/03/2022 Spot Bond			100.00000	13.30758	100.00000	13.27534				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	102.11408	100.00000	101.84177				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	57.25896	100.00000	57.07418				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	101.66633				0.00	0	0
Total ING132 SPOT										0.00	0	0
Total For ING132										0.00	0	0
ING196 On 30/06/2027 Spot Bond				100.00000	0.00000	78.65983				0.00	0	0
Total ING196 SPOT										0.00	0	0
Total For ING196										0.00	0	0
ING211 On 25/11/2020 Spot Bond			10.00000	110.70600	10.00000	110.67700				0.00	0	0
Total ING211/JIBAR SPOT										0.00	0	0
Total For ING211/JIBAR										0.00	0	0
ING228 On 22/09/2018 Spot Bond				100.00000	0.00000	101.63363				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	100.40263				0.00	0	0
Total ING232 SPOT										0.00	0	0
Total For ING232										0.00	0	0
ING335 On 15/08/2019 Spot Bond				100.00000	0.00000	98.58750				0.00	0	0
Total ING335 SPOT										0.00	0	0
Total For ING335										0.00	0	0
ING360 On 22/09/2022 Spot Bond				100.00000	0.00000	99.18516				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ING360 SPOT										0.00	0	0
Total For ING360										0.00	0	0
INLV01 On 12/08/2024 Spot Bond				100.00000	0.00000	100.26468				0.00	20,000,000	10,000,000
Total INLV01 SPOT										0.00	20,000,000	10,000,000
Total For INLV01										0.00	20,000,000	10,000,000
INLV02 On 20/10/2020 Spot Bond				100.00000	0.00000	102.23042				0.00	0	0
Total INLV02 SPOT										0.00	0	0
Total For INLV02										0.00	0	0
INLV03 On 11/02/2021 Spot Bond				100.00000	0.00000	100.31029				0.00	0	0
Total INLV03 SPOT										0.00	0	0
Total For INLV03										0.00	0	0
INLV04 On 11/02/2021 Spot Bond			11.25000	104.64153	11.25000	104.61041				0.00	0	0
Total INLV04 SPOT										0.00	0	0
Total For INLV04										0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	110.70600	10.00000	110.67700				0.00	0	0
Total IPF01/JIBAR SPOT										0.00	0	0
Total For IPF01/JIBAR										0.00	0	0
IPF08 On 01/07/2018 Spot Bond				100.00000	0.00000	101.24641				0.00	0	0
Total IPF08 SPOT										0.00	0	0
Total For IPF08										0.00	0	0
IPF09 On 01/07/2019 Spot Bond				100.00000	0.00000	101.68955				0.00	0	100,000,000
Total IPF09 SPOT										0.00	0	100,000,000
Total For IPF09										0.00	0	100,000,000
IPF11 On 15/10/2018 Spot Bond			100.00000	42.61988	100.00000	42.51664				0.00	0	122,000,000
Total IPF11 SPOT										0.00	0	122,000,000
Total For IPF11										0.00	0	122,000,000
IPF12 On 15/04/2018 Spot Bond				100.00000	0.00000	100.90390				0.00	0	0
Total IPF12 SPOT										0.00	0	0
Total For IPF12										0.00	0	0
IPF13 On 04/12/2020 Spot Bond				100.00000	0.00000	101.92357				0.00	0	0
Total IPF13 SPOT										0.00	0	0
Total For IPF13										0.00	0	0
IPF14 On 17/12/2018 Spot Bond				100.00000	0.00000	101.55434				0.00	0	254,000,000
Total IPF14 SPOT										0.00	0	254,000,000
Total For IPF14										0.00	0	254,000,000
IPF15 On 17/12/2020 Spot Bond				100.00000	0.00000	101.59720				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IPF15 SPOT										0.00	0	0
Total For IPF15										0.00	0	0
IPF16 On 17/12/2021 Spot Bond				100.00000	0.00000	101.62291				0.00	0	0
Total IPF16 SPOT										0.00	0	0
Total For IPF16										0.00	0	0
IPF17 On 22/12/2020 Spot Bond				100.00000	0.00000	101.50350				0.00	0	0
Total IPF17 SPOT										0.00	0	0
Total For IPF17										0.00	0	0
IPF18 On 22/12/2021 Spot Bond				100.00000	0.00000	101.51980				0.00	0	0
Total IPF18 SPOT										0.00	0	0
Total For IPF18										0.00	0	0
IPF19 On 22/12/2022 Spot Bond				100.00000	0.00000	101.53610				0.00	0	0
Total IPF19 SPOT										0.00	0	0
Total For IPF19										0.00	0	0
IPF20 On 17/03/2020 Spot Bond				100.00000	0.00000	101.55099				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	101.60586				0.00	0	0
Total IPF21 SPOT										0.00	0	0
Total For IPF21										0.00	0	0
IPF22 On 14/06/2022 Spot Bond				100.00000	0.00000	101.72749				0.00	0	0
Total IPF22 SPOT										0.00	0	0
Total For IPF22										0.00	0	0
IPFC15 On 26/10/2017 Spot Bond				100.00000	0.00000	100.53695				0.00	0	0
Total IPFC15 SPOT										0.00	0	0
Total For IPFC15										0.00	0	0
IPL10 On 20/05/2021 Spot Bond			9.28000	102.64618	9.28000	102.62088				0.00	0	1,850,000,000
Total IPL10 SPOT										0.00	0	1,850,000,000
Total For IPL10										0.00	0	1,850,000,000
IPL11 On 24/05/2022 Spot Bond				100.00000	0.00000	99.92921				0.00	0	0
Total IPL11 SPOT										0.00	0	0
Total For IPL11										0.00	0	0
IPL6 On 28/09/2017 Spot Bond			7.84500	104.06244	7.84500	104.04026				0.00	0	0
Total IPL6 SPOT										0.00	0	0
Total For IPL6										0.00	0	0
IPL6/R2 On 28/09/2017 Spot Bond			100.00000	95.23594	100.00000	94.99963				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IPL6/R203 SPOT										0.00	0	0
Total For IPL6/R203										0.00	0	0
IPL7 On 05/04/2018 Spot Bond				100.00000	0.00000	101.18734				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	62.37813	100.00000	62.22702				0.00	0	0
Total IPL7/JIBAR SPOT										0.00	0	0
Total For IPL7/JIBAR										0.00	0	0
IPL8 On 10/10/2020 Spot Bond				100.00000	0.00000	101.56368				0.00	60,000,000	30,000,000
Total IPL8 SPOT										0.00	60,000,000	30,000,000
Total For IPL8										0.00	60,000,000	30,000,000
IPL8/JIB On 10/10/2020 Spot Bond			100.00000	14.91273	100.00000	14.87661				0.00	0	0
Total IPL8/JIBAR SPOT										0.00	0	0
Total For IPL8/JIBAR										0.00	0	0
IPL9 On 20/05/2021 Spot Bond				100.00000	0.00000	99.93639				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	101.77877				0.00	0	0
Total IV015 SPOT										0.00	0	0
Total For IV015										0.00	0	0
IV017/F On 31/01/2022 Spot Bond			2.75000	100.16341	2.75000	100.15598				0.00	0	0
Total IV017/R212 SPOT										0.00	0	0
Total For IV017/R212										0.00	0	0
IV019 On 31/03/2028 Spot Bond			5.72000	138.84546	5.72000	138.81100				0.00	0	0
Total IV019 SPOT										0.00	0	0
Total For IV019										0.00	0	0
IV025 On 12/09/2019 Spot Bond				100.00000	0.00000	100.87638				0.00	0	710,000,000
Total IV025 SPOT										0.00	0	710,000,000
Total For IV025										0.00	0	710,000,000
IV026 On 27/09/2019 Spot Bond				100.00000	0.00000	100.36688				0.00	0	50,000,000
Total IV026 SPOT										0.00	0	50,000,000
Total For IV026										0.00	0	50,000,000
IV030 On 31/01/2025 Spot Bond			4.51000	110.59129	4.51000	111.53293				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			4.51000	110.49909	4.51000	111.53293				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IV030A SPOT										0.00	0	0
Total For IV030A										0.00	0	0
IV031 On 11/03/2020 Spot Bond				100.00000	0.00000	101.99441				0.00	0	0
Total IV031 SPOT										0.00	0	0
Total For IV031										0.00	0	0
IV032 On 14/08/2018 Spot Bond				100.00000	0.00000	101.51489				0.00	60,000,000	30,000,000
Total IV032 SPOT										0.00	60,000,000	30,000,000
Total For IV032										0.00	60,000,000	30,000,000
IV033 On 11/02/2021 Spot Bond				100.00000	0.00000	101.02475				0.00	0	0
Total IV033 SPOT										0.00	0	0
Total For IV033										0.00	0	0
IV034 On 11/02/2021 Spot Bond			11.15000	104.07769	11.15000	104.04700				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	103.86391				0.00	20,000,000	1,090,000,000
Total IV035 SPOT										0.00	20,000,000	1,090,000,000
Total For IV035										0.00	20,000,000	1,090,000,000
IV036 On 22/07/2021 Spot Bond				100.00000	0.00000	100.88162				0.00	0	0
Total IV036 SPOT										0.00	0	0
Total For IV036										0.00	0	0
IV038 On 23/09/2021 Spot Bond				100.00000	0.00000	101.90606				0.00	0	0
Total IV038 SPOT										0.00	0	0
Total For IV038										0.00	0	0
IV039 On 31/01/2022 Spot Bond			5.16000	95.08654	5.16000	132.82356				0.00	0	0
Total IV039 SPOT										0.00	0	0
Total For IV039										0.00	0	0
IV040 On 29/09/2021 Spot Bond				100.00000	0.00000	101.72040				0.00	0	0
Total IV040 SPOT										0.00	0	0
Total For IV040										0.00	0	0
IV041 On 29/09/2021 Spot Bond			11.50000	106.22525	11.50000	106.19298				0.00	0	0
Total IV041 SPOT										0.00	0	0
Total For IV041										0.00	0	0
IV042 On 18/11/2021 Spot Bond				100.00000	0.00000	100.08755				0.00	0	0
Total IV042 SPOT										0.00	0	0
Total For IV042										0.00	0	0
IV043 On 21/11/2021 Spot Bond			11.39000	106.77319	11.39000	106.74105				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IV043 SPOT										0.00	0	0
Total For IV043										0.00	0	0
IV044 On 31/01/2022 Spot Bond				100.00000	0.00000	100.65362				0.00	0	0
Total IV044 SPOT										0.00	0	0
Total For IV044										0.00	0	0
IV045 On 31/01/2022 Spot Bond			5.41000	131.50628	5.41000	131.47481				0.00	0	280,000,000
Total IV045 SPOT										0.00	0	280,000,000
Total For IV045										0.00	0	280,000,000
IV046 On 21/06/2022 Spot Bond				100.00000	0.00000	101.90612				0.00	400,000,000	200,000,000
Total IV046 SPOT										0.00	400,000,000	200,000,000
Total For IV046										0.00	400,000,000	200,000,000
IV08 On 30/04/2018 Spot Bond			8.76500	107.47997	8.76500	107.45492				0.00	0	0
Total IV08 SPOT										0.00	0	0
Total For IV08										0.00	0	0
IV09 On 30/04/2018 Spot Bond				100.00000	0.00000	101.12666				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	4.98581	100.00000	4.97635				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	3.46905	100.00000	3.46247				0.00	0	0
Total IV115U SPOT										0.00	0	0
Total For IV115U										0.00	0	0
IV118U On 30/03/2020 Spot Bond			100.00000	19.26459	100.00000	19.14704				0.00	0	0
Total IV118U SPOT										0.00	0	0
Total For IV118U										0.00	0	0
IV19A On 31/03/2028 Spot Bond			4.47000	155.00196	4.47000	154.96862				0.00	0	0
Total IV19A SPOT										0.00	0	0
Total For IV19A										0.00	0	0
IVA686 On 17/08/2017 Spot Bond			7.35000	99.89942	7.35000	99.91952				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			7.35000	99.95974	7.35000	99.83916				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			7.35000	99.67884	7.35000	99.55894				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVA689 SPOT										0.00	0	0
Total For IVA689										0.00	0	0
IVA690 On 14/09/2017 Spot Bond			7.45000	99.53274	7.45000	99.41157				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			7.45000	99.39140	7.45000	99.27057				0.00	0	0
Total IVA691 SPOT										0.00	0	0
Total For IVA691										0.00	0	0
IVA694 On 12/10/2017 Spot Bond			7.45000	98.96977	7.45000	98.84996				0.00	0	1,500,000,000
Total IVA694 SPOT										0.00	0	1,500,000,000
Total For IVA694										0.00	0	1,500,000,000
IVA695 On 19/10/2017 Spot Bond			7.60000	98.80674	7.60000	98.68492				0.00	0	0
Total IVA695 SPOT										0.00	0	0
Total For IVA695										0.00	0	0
IVA696 On 26/10/2017 Spot Bond			7.60000	98.66465	7.60000	98.54318				0.00	0	0
Total IVA696 SPOT										0.00	0	0
Total For IVA696										0.00	0	0
IVA697 On 02/11/2017 Spot Bond			7.60000	98.52297	7.60000	98.40185				0.00	0	0
Total IVA697 SPOT										0.00	0	0
Total For IVA697										0.00	0	0
IVA698 On 09/11/2019 Spot Bond			7.60000	83.45484	7.60000	98.26092			403,560,000,000,000.00	53,100,000,000	40,300,000,000	
Total IVA698 SPOT									13,560,000,000,000.00	53,100,000,000	40,300,000,000	
Total For IVA698									13,560,000,000,000.00	53,100,000,000	40,300,000,000	
IVC005 On 25/11/2020 Spot Bond			10.00000	110.70600	10.00000	110.67700				0.00	0	0
Total IVC005/JIBAR SPOT										0.00	0	0
Total For IVC005/JIBAR										0.00	0	0
IVC027 On 03/04/2019 Spot Bond				100.00000	0.00000	101.27084				0.00	0	0
Total IVC027 SPOT										0.00	0	0
Total For IVC027										0.00	0	0
IVC033 On 30/06/2019 Spot Bond				100.00000	0.00000	101.31995				0.00	0	0
Total IVC033 SPOT										0.00	0	0
Total For IVC033										0.00	0	0
IVC034 On 30/06/2021 Spot Bond				100.00000	0.00000	101.34814				0.00	0	0
Total IVC034 SPOT										0.00	0	0
Total For IVC034										0.00	0	0
IVC035 On 30/06/2019 Spot Bond				100.00000	0.00000	97.27803				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC035 SPOT										0.00	0	0
Total For IVC035										0.00	0	0
IVC036 On 16/07/2019 Spot Bond			8.83500	101.69791	8.83500	101.67402				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	29.51935	100.00000	29.45436				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	30.72097	100.00000	30.64655				0.00	0	0
Total IVC038 SPOT										0.00	0	0
Total For IVC038										0.00	0	0
IVC040 On 24/07/2021 Spot Bond			9.02000	101.79314	9.02000	101.76874				0.00	0	0
Total IVC040 SPOT										0.00	0	0
Total For IVC040										0.00	0	0
IVC046 On 24/10/2017 Spot Bond				100.00000	0.00000	100.71297				0.00	0	0
Total IVC046 SPOT										0.00	0	0
Total For IVC046										0.00	0	0
IVC048 On 06/11/2017 Spot Bond				100.00000	0.00000	100.46871				0.00	0	0
Total IVC048 SPOT										0.00	0	0
Total For IVC048										0.00	0	0
IVC049 On 21/11/2019 Spot Bond				100.00000	0.00000	99.99992				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	101.95518				0.00	0	0
Total IVC050 SPOT										0.00	0	0
Total For IVC050										0.00	0	0
IVC051 On 03/02/2018 Spot Bond				100.00000	0.00000	100.45088				0.00	0	0
Total IVC051 SPOT										0.00	0	0
Total For IVC051										0.00	0	0
IVC053 On 11/02/2018 Spot Bond				100.00000	0.00000	100.24774				0.00	0	0
Total IVC053 SPOT										0.00	0	0
Total For IVC053										0.00	0	0
IVC055 On 26/03/2020 Spot Bond				100.00000	0.00000	101.47000				0.00	0	0
Total IVC055 SPOT										0.00	0	0
Total For IVC055										0.00	0	0
IVC060 On 31/07/2018 Spot Bond				100.00000	0.00000	100.52443				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC060 SPOT										0.00	0	0
Total For IVC060										0.00	0	0
IVC061 On 01/07/2018 Spot Bond				100.00000	0.00000	101.38449				0.00	0	0
Total IVC061 SPOT										0.00	0	0
Total For IVC061										0.00	0	0
IVC063 On 07/08/2020 Spot Bond				100.00000	0.00000	100.36683				0.00	0	0
Total IVC063 SPOT										0.00	0	0
Total For IVC063										0.00	0	0
IVC064 On 15/09/2018 Spot Bond				100.00000	0.00000	101.87373				0.00	0	0
Total IVC064 SPOT										0.00	0	0
Total For IVC064										0.00	0	0
IVC065 On 10/09/2018 Spot Bond				100.00000	0.00000	101.81326				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	95.18795	100.00000	94.94574				0.00	0	0
Total IVC066 SPOT										0.00	0	0
Total For IVC066										0.00	0	0
IVC067 On 04/11/2017 Spot Bond				100.00000	0.00000	100.55498				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	101.48041				0.00	0	0
Total IVC070 SPOT										0.00	0	0
Total For IVC070										0.00	0	0
IVC075 On 21/04/2019 Spot Bond				100.00000	0.00000	100.80225				0.00	0	0
Total IVC075 SPOT										0.00	0	0
Total For IVC075										0.00	0	0
IVC077 On 04/05/2018 Spot Bond				100.00000	0.00000	100.55609				0.00	0	0
Total IVC077 SPOT										0.00	0	0
Total For IVC077										0.00	0	0
IVC081 On 14/07/2019 Spot Bond				100.00000	0.00000	101.03472				0.00	0	0
Total IVC081 SPOT										0.00	0	0
Total For IVC081										0.00	0	0
IVC087 On 10/10/2017 Spot Bond				100.00000	0.00000	101.09771				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	100.98996				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC088 SPOT										0.00	0	0
Total For IVC088										0.00	0	0
IVC089 On 31/10/2017 Spot Bond				100.00000	0.00000	100.58069				0.00	0	0
Total IVC089 SPOT										0.00	0	0
Total For IVC089										0.00	0	0
IVC090 On 31/10/2017 Spot Bond				100.00000	0.00000	100.56996				0.00	0	0
Total IVC090 SPOT										0.00	0	0
Total For IVC090										0.00	0	0
IVC092 On 24/11/2019 Spot Bond				100.00000	0.00000	99.92786				0.00	0	0
Total IVC092 SPOT										0.00	0	0
Total For IVC092										0.00	0	0
IVC093 On 24/11/2018 Spot Bond				100.00000	0.00000	99.93105				0.00	0	0
Total IVC093 SPOT										0.00	0	0
Total For IVC093										0.00	0	0
IVC094 On 06/12/2021 Spot Bond			9.87000	105.43014	9.87000	105.40239				0.00	0	0
Total IVC094 SPOT										0.00	0	0
Total For IVC094										0.00	0	0
IVC097 On 29/06/2021 Spot Bond				100.00000	0.00000	101.44073				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			8.23500	102.23561	8.23500	102.21306				0.00	0	0
Total IVC098 SPOT										0.00	0	0
Total For IVC098										0.00	0	0
IVC101 On 24/01/2018 Spot Bond				100.00000	0.00000	100.65306				0.00	0	0
Total IVC101 SPOT										0.00	0	0
Total For IVC101										0.00	0	0
IVC102 On 31/01/2020 Spot Bond				100.00000	0.00000	100.58070				0.00	0	0
Total IVC102 SPOT										0.00	0	0
Total For IVC102										0.00	0	0
IVC103 On 29/06/2021 Spot Bond				100.00000	0.00000	101.46228				0.00	400,000,000	200,000,000
Total IVC103 SPOT										0.00	400,000,000	200,000,000
Total For IVC103										0.00	400,000,000	200,000,000
IVC105 On 08/03/2020 Spot Bond				100.00000	0.00000	101.92836				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	101.78930				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC106 SPOT										0.00	0	0
Total For IVC106										0.00	0	0
IVC107 On 29/06/2021 Spot Bond				100.00000	0.00000	101.44791				0.00	0	0
Total IVC107 SPOT										0.00	0	0
Total For IVC107										0.00	0	0
IVC108 On 29/07/2019 Spot Bond				100.00000	0.00000	100.56494				0.00	0	0
Total IVC108 SPOT										0.00	0	0
Total For IVC108										0.00	0	0
IVC109 On 19/05/2021 Spot Bond				100.00000	0.00000	100.00020				0.00	0	0
Total IVC109 SPOT										0.00	0	0
Total For IVC109										0.00	0	0
IVC110 On 19/05/2021 Spot Bond			9.52000	103.26559	9.52000	103.23949				0.00	0	0
Total IVC110 SPOT										0.00	0	0
Total For IVC110										0.00	0	0
IVC111 On 19/05/2020 Spot Bond				100.00000	0.00000	100.00012				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	99.93416				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	99.83846				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	101.81073				0.00	0	0
Total IVC114 SPOT										0.00	0	0
Total For IVC114										0.00	0	0
IVC116 On 16/08/2020 Spot Bond				100.00000	0.00000	100.12852				0.00	0	0
Total IVC116 SPOT										0.00	0	0
Total For IVC116										0.00	0	0
IVC119 On 21/02/2019 Spot Bond			100.00000	29.76050	100.00000	100.00000				0.00	0	0
Total IVC119 SPOT										0.00	0	0
Total For IVC119										0.00	0	0
IVC68U On 07/12/2020 Spot Bond			100.00000	10.20147	100.00000	10.18212				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	64.44705	100.00000	64.29093				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC73U SPOT										0.00	0	0
Total For IVC73U										0.00	0	0
IVC74U On 22/09/2017 Spot Bond			100.00000	94.18406	100.00000	93.94682				0.00	0	0
Total IVC74U SPOT										0.00	0	0
Total For IVC74U										0.00	0	0
IVC80U On 27/05/2021 Spot Bond			100.00000	7.37280	100.00000	7.35881				0.00	0	0
Total IVC80U SPOT										0.00	0	0
Total For IVC80U										0.00	0	0
IVC84U On 01/08/2021 Spot Bond			100.00000	6.50428	100.00000	6.49194				0.00	0	0
Total IVC84U SPOT										0.00	0	0
Total For IVC84U										0.00	0	0
IVC85U On 12/08/2021 Spot Bond			100.00000	6.36982	100.00000	6.35774				0.00	0	0
Total IVC85U SPOT										0.00	0	0
Total For IVC85U										0.00	0	0
IVC91U On 07/11/2021 Spot Bond			100.00000	5.39977	100.00000	5.38952				0.00	0	0
Total IVC91U SPOT										0.00	0	0
Total For IVC91U										0.00	0	0
IVC95U On 02/12/2021 Spot Bond			100.00000	5.14940	100.00000	5.13963				0.00	0	0
Total IVC95U SPOT										0.00	0	0
Total For IVC95U										0.00	0	0
IVC96U On 02/12/2021 Spot Bond			100.00000	5.14940	100.00000	5.13963				0.00	0	0
Total IVC96U SPOT										0.00	0	0
Total For IVC96U										0.00	0	0
IVC99U On 14/12/2021 Spot Bond			100.00000	5.03338	100.00000	5.02383				0.00	0	0
Total IVC99U SPOT										0.00	0	0
Total For IVC99U										0.00	0	0
JAS01 On 31/01/2019 Spot Bond				100.00000	0.00000	100.60323				0.00	0	0
Total JAS01 SPOT										0.00	0	0
Total For JAS01										0.00	0	0
JIBAR On 15/03/2060 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total JIBAR SPOT										0.00	0	0
Total For JIBAR										0.00	0	0
KAP002 On 13/06/2019 Spot Bond				100.00000	0.00000	101.79684				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	101.97166				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total KAP003 SPOT										0.00	0	0
Total For KAP003										0.00	0	0
KAP003 On 29/06/2018 Spot Bond				100.00000	0.00000	101.35462				0.00	0	169,000,000
Total KAP005 SPOT										0.00	0	169,000,000
Total For KAP005										0.00	0	169,000,000
KAP005 On 29/06/2021 Spot Bond				100.00000	0.00000	101.43355				0.00	0	0
Total KAP006 SPOT										0.00	0	0
Total For KAP006										0.00	0	0
KAP006 On 26/10/2021 Spot Bond			9.42000	106.00881	9.42000	105.98214				0.00	0	0
Total KAP007 SPOT										0.00	0	0
Total For KAP007										0.00	0	0
KAP007 On 28/11/2019 Spot Bond				100.00000	0.00000	99.83547				0.00	300,000,000	318,000,000
Total KAP008 SPOT										0.00	300,000,000	318,000,000
Total For KAP008										0.00	300,000,000	318,000,000
KAP008 On 24/05/2020 Spot Bond				100.00000	0.00000	99.92995				0.00	0	0
Total KAP009 SPOT										0.00	0	0
Total For KAP009										0.00	0	0
KAP041 On 01/07/2019 Spot Bond			100.00000	32.73783	100.00000	32.65853				0.00	0	0
Total KAP04U SPOT										0.00	0	0
Total For KAP04U										0.00	0	0
KSB007 On 31/08/2017 Spot Bond				100.00000	0.00000	104.79729				0.00	0	0
Total KSB007 SPOT										0.00	0	0
Total For KSB007										0.00	0	0
KSB008 On 01/11/2017 Spot Bond				100.00000	0.00000	100.57739				0.00	0	0
Total KSB008 SPOT										0.00	0	0
Total For KSB008										0.00	0	0
KSB009 On 05/08/2020 Spot Bond				100.00000	0.00000	100.42433				0.00	0	0
Total KSB009 SPOT										0.00	0	0
Total For KSB009										0.00	0	0
KST01 On 12/07/2020 Spot Bond				100.00000	0.00000	101.09572				0.00	600,000,000	300,000,000
Total KST01 SPOT										0.00	600,000,000	300,000,000
Total For KST01										0.00	600,000,000	300,000,000
KW01 On 31/10/2027 Spot Bond			8.93000	134.31281	8.93000	134.28093				0.00	0	0
Total KW01 SPOT										0.00	0	0
Total For KW01										0.00	0	0
LBK05 On 28/02/2019 Spot Bond				100.00000	0.00000	99.32204				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total LBK05 SPOT									0.00	0	0
Total For LBK05									0.00	0	0
LBK07 On 16/09/2017 Spot Bond				100.00000	0.00000	101.47814			0.00	0	22,000,000
Total LBK07 SPOT									0.00	0	22,000,000
Total For LBK07									0.00	0	22,000,000
LBK08 On 30/10/2019 Spot Bond				100.00000	0.00000	100.52799			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	22.61397	100.00000	22.55918			0.00	0	0
Total LBK08/JIBAR SPOT									0.00	0	0
Total For LBK08/JIBAR									0.00	0	0
LBK11 On 28/11/2019 Spot Bond			9.50000	102.46000	9.50000	102.43415		9,500,000,000,000.00	1,000,000,000	250,000,000	
Total LBK11 SPOT								9,500,000,000,000.00	1,000,000,000	250,000,000	
Total For LBK11								9,500,000,000,000.00	1,000,000,000	250,000,000	
LBK11/ On 28/11/2019 Spot Bond			9.62000	102.22004	9.62000	102.19394		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	99.92145	9.71000	99.89529		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	63.29183	100.00000	63.13850		0.00	0	0	
Total LBK14U SPOT								0.00	0	0	
Total For LBK14U								0.00	0	0	
LBK15 On 12/10/2021 Spot Bond			100.00000		0.00000	101.18421		0.00	0	0	
Total LBK15 SPOT								0.00	0	0	
Total For LBK15								0.00	0	0	
LBK16 On 30/11/2019 Spot Bond			100.00000		0.00000	99.78803		0.00	0	0	
Total LBK16 SPOT								0.00	0	0	
Total For LBK16								0.00	0	0	
LBK17 On 22/03/2020 Spot Bond			100.00000		0.00000	101.55242		0.00	0	0	
Total LBK17 SPOT								0.00	0	0	
Total For LBK17								0.00	0	0	
LBK18 On 22/03/2022 Spot Bond			100.00000		0.00000	101.52428		0.00	0	0	
Total LBK18 SPOT								0.00	0	0	
Total For LBK18								0.00	0	0	
LBK19 On 23/03/2018 Spot Bond			100.00000		0.00000	101.45017		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LBK19 SPOT										0.00	0	0
Total For LBK19										0.00	0	0
LBK20 On 08/06/2022 Spot Bond			10.16000	102.20856	10.16000	102.18090				0.00	0	0
Total LBK20 SPOT										0.00	0	0
Total For LBK20										0.00	0	0
LGL03 On 03/04/2018 Spot Bond			8.79500	102.25188	8.79500	102.22783				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			9.20000	100.10558	9.20000	100.08112				0.00	0	580,000,000
Total LGL04 SPOT										0.00	0	580,000,000
Total For LGL04										0.00	0	580,000,000
LGL05 On 12/12/2021 Spot Bond				100.00000	0.00000	102.08507				0.00	20,000,000	40,000,000
Total LGL05 SPOT										0.00	20,000,000	40,000,000
Total For LGL05										0.00	20,000,000	40,000,000
LGL06 On 04/10/2022 Spot Bond			9.69500	105.88000	9.69500	105.85261				0.00	0	2,500,000,000
Total LGL06 SPOT										0.00	0	2,500,000,000
Total For LGL06										0.00	0	2,500,000,000
LGL07 On 04/10/2022 Spot Bond				100.00000	0.00000	101.49644				0.00	0	0
Total LGL07 SPOT										0.00	0	0
Total For LGL07										0.00	0	0
LHC01U On 12/07/2023 Spot Bond			100.00000	10.12721	100.00000	10.08267				0.00	0	0
Total LHC01U SPOT										0.00	0	0
Total For LHC01U										0.00	0	0
LHC02U On 12/07/2023 Spot Bond			100.00000	10.68595	100.00000	10.63896				0.00	0	0
Total LHC02U SPOT										0.00	0	0
Total For LHC02U										0.00	0	0
LHL17 On 14/11/2018 Spot Bond				100.00000	0.00000	100.23892				0.00	0	0
Total LHL17 SPOT										0.00	0	0
Total For LHL17										0.00	0	0
LHL18 On 14/11/2018 Spot Bond			12.56500	104.40449	12.56500	104.36992				0.00	0	0
Total LHL18 SPOT										0.00	0	0
Total For LHL18										0.00	0	0
LHL19 On 14/11/2019 Spot Bond			13.50000	105.32452	13.50000	105.28713				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	101.86440				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LHL22 SPOT										0.00	0	0
Total For LHL22										0.00	0	0
LHL26 On 13/11/2020 Spot Bond				100.00000	0.00000	100.24933				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	101.36453				0.00	3,200,000,000	800,000,000
Total LOM01 SPOT										0.00	3,200,000,000	800,000,000
Total For LOM01										0.00	3,200,000,000	800,000,000
LRFA2 On 20/11/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total LRFA2 SPOT										0.00	0	0
Total For LRFA2										0.00	0	0
LRFB2 On 20/11/2019 Spot Bond				100.00000	0.00000	100.36110				0.00	0	0
Total LRFB2 SPOT										0.00	0	0
Total For LRFB2										0.00	0	0
LRFC2 On 20/11/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total LRFC2 SPOT										0.00	0	0
Total For LRFC2										0.00	0	0
MAQ09 On 10/11/2017 Spot Bond				100.00000	0.00000	100.24435				0.00	0	0
Total MAQ090 SPOT										0.00	0	0
Total For MAQ090										0.00	0	0
MAQ09 On 11/12/2017 Spot Bond				100.00000	0.00000	101.68253				0.00	0	0
Total MAQ093 SPOT										0.00	0	0
Total For MAQ093										0.00	0	0
MAQ09 On 01/02/2018 Spot Bond				100.00000	0.00000	100.45103				0.00	0	0
Total MAQ096 SPOT										0.00	0	0
Total For MAQ096										0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total MAQ0A1 SPOT										0.00	0	0
Total For MAQ0A1										0.00	0	0
MAQ0A On 31/08/2017 Spot Bond				100.00000	0.00000	99.79503				0.00	0	0
Total MAQ0A2 SPOT										0.00	0	0
Total For MAQ0A2										0.00	0	0
MAQ0A On 31/08/2018 Spot Bond				100.00000	0.00000	103.65333				0.00	0	0
Total MAQ0A3 SPOT										0.00	0	0
Total For MAQ0A3										0.00	0	0
MAQ0A On 31/08/2018 Spot Bond				100.00000	0.00000	103.80271				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MAQ0A4 SPOT										0.00	0	0
Total For MAQ0A4										0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	99.79608				0.00	0	0
Total MAQ0A5 SPOT										0.00	0	0
Total For MAQ0A5										0.00	0	0
MAQ0J On 28/02/2020 Spot Bond				100.00000	0.00000	99.79472				0.00	0	0
Total MAQ0J1 SPOT										0.00	0	0
Total For MAQ0J1										0.00	0	0
MAQ0J On 28/12/2020 Spot Bond				100.00000	0.00000	99.80108				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	100.00000				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	99.48152				0.00	0	0
Total MAQ103 SPOT										0.00	0	0
Total For MAQ103										0.00	0	0
MAQ10 On 24/08/2017 Spot Bond				100.00000	0.00000	99.93993				0.00	0	0
Total MAQ104 SPOT										0.00	0	0
Total For MAQ104										0.00	0	0
MAQ10 On 10/11/2017 Spot Bond			100.00000	82.02247	100.00000	81.83857		200,000,000,000,000.00		32,000,000,000	16,000,000,000	
Total MAQ105 SPOT								10,000,000,000,000.00		32,000,000,000	16,000,000,000	
Total For MAQ105								10,000,000,000,000.00		32,000,000,000	16,000,000,000	
MBF03 On 01/10/2017 Spot Bond				100.00000	0.00000	101.31066				0.00	0	0
Total MBF030 SPOT										0.00	0	0
Total For MBF030										0.00	0	0
MBF04 On 13/04/2018 Spot Bond				100.00000	0.00000	101.37548				0.00	0	0
Total MBF045 SPOT										0.00	0	0
Total For MBF045										0.00	0	0
MBF04 On 17/08/2018 Spot Bond				100.00000	0.00000	100.31215				0.00	0	192,000,000
Total MBF046 SPOT										0.00	0	192,000,000
Total For MBF046										0.00	0	192,000,000
MBF04 On 07/06/2019 Spot Bond				100.00000	0.00000	102.29912				0.00	0	0
Total MBF047 SPOT										0.00	0	0
Total For MBF047										0.00	0	0
MBF04 On 14/03/2019 Spot Bond				100.00000	0.00000	102.10831				0.00	2,000,000,000	500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MBF049 SPOT										0.00	2,000,000,000	500,000,000
Total For MBF049										0.00	2,000,000,000	500,000,000
MBF05 On 17/05/2019 Spot Bond				100.00000	0.00000	100.37650				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	39.14824	100.00000	39.05341				0.00	0	0
Total MBF051/JIBAR SPOT										0.00	0	0
Total For MBF051/JIBAR										0.00	0	0
MBF05 On 28/09/2017 Spot Bond				100.00000	0.00000	101.25925				0.00	0	0
Total MBF052 SPOT										0.00	0	0
Total For MBF052										0.00	0	0
MBF05 On 28/09/2019 Spot Bond				100.00000	0.00000	102.16200				0.00	600,000,000	300,000,000
Total MBF053 SPOT										0.00	600,000,000	300,000,000
Total For MBF053										0.00	600,000,000	300,000,000
MBF05 On 27/03/2018 Spot Bond				100.00000	0.00000	101.27208				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	101.54142				0.00	0	0
Total MBF055 SPOT										0.00	0	0
Total For MBF055										0.00	0	0
MBSA On 30/10/2017 Spot Bond			2.30000	99.56709	2.30000	98.69536				0.00	0	0
Total MBSA2 SPOT										0.00	0	0
Total For MBSA2										0.00	0	0
MBSA On 11/12/2017 Spot Bond				100.00000	0.00000	97.95005				0.00	0	0
Total MBSA3 SPOT										0.00	0	0
Total For MBSA3										0.00	0	0
MBP03 On 12/09/2019 Spot Bond				100.00000	0.00000	101.70903				0.00	0	0
Total MBP035 SPOT										0.00	0	0
Total For MBP035										0.00	0	0
MBP03 On 11/04/2020 Spot Bond				100.00000	0.00000	101.01259				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	99.85065				0.00	0	0
Total MBP037 SPOT										0.00	0	0
Total For MBP037										0.00	0	0
MBP29 On 23/09/2017 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total MBP29U SPOT									0.00	0	0
Total For MBP29U									0.00	0	0
MBP30 On 24/10/2017 Spot Bond			100.00000	86.81009	100.00000	86.60774			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	86.82928	100.00000	86.62688			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	83.51221	100.00000	83.32496			0.00	0	0
Total MBP32U SPOT									0.00	0	0
Total For MBP32U									0.00	0	0
MBP34 On 29/04/2018 Spot Bond				100.00000	0.00000	100.48842			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			8.46500	104.00109	8.46500	103.97753			0.00	0	0
Total MBSA01 SPOT									0.00	0	0
Total For MBSA01									0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			8.00000	104.71200	8.00000	104.68955			0.00	0	0
Total MBSA01/R204 SPOT									0.00	0	0
Total For MBSA01/R204									0.00	0	0
MBSA0 On 15/04/2019 Spot Bond			8.51500	103.70722	8.51500	103.68359			0.00	0	0
Total MBSA02 SPOT									0.00	0	0
Total For MBSA02									0.00	0	0
MBSA0 On 15/04/2019 Spot Bond			8.91000	103.11090	8.91000	103.08634			0.00	0	0
Total MBSA02/R204 SPOT									0.00	0	0
Total For MBSA02/R204									0.00	0	0
MEFSA On 05/01/2019 Spot Bond				100.00000	0.00000	101.23018			0.00	0	0
Total MEFSA4 SPOT									0.00	0	0
Total For MEFSA4									0.00	0	0
MEFSA On 05/07/2026 Spot Bond				100.00000	0.00000	101.27220			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			8.48500	102.28358	8.48500	102.26048			0.00	0	0
Total MEFSB4 SPOT									0.00	0	0
Total For MEFSB4									0.00	0	0
MEFSB On 05/01/2022 Spot Bond			9.27500	103.87598	9.27500	103.85039		2,226,000,000,000.00	240,000,000	60,000,000	

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 MEFSB5 SPOT										2,226,000,000,000.00	240,000,000	60,000,000
Total For MEFSB5										2,226,000,000,000.00	240,000,000	60,000,000
MFS1A On 20/12/2018 Spot Bond				100.00000	0.00000	101.48969				0.00	0	0
Total MFS1A2 SPOT										0.00	0	0
Total For MFS1A2										0.00	0	0
MFS1B On 20/09/2019 Spot Bond			9.30000	103.52543	9.30000	103.49957				0.00	0	0
Total MFS1B SPOT										0.00	0	0
Total For MFS1B										0.00	0	0
MMF10 On 15/12/2024 Spot Bond				100.00000	0.00000	101.00791				0.00	0	0
Total MMF101 SPOT										0.00	0	0
Total For MMF101										0.00	0	0
MMF20 On 15/12/2024 Spot Bond				100.00000	0.00000	101.08569				0.00	0	0
Total MMF201 SPOT										0.00	0	0
Total For MMF201										0.00	0	0
MMF30 On 15/12/2024 Spot Bond				100.00000	0.00000	101.37081				0.00	0	0
Total MMF301 SPOT										0.00	0	0
Total For MMF301										0.00	0	0
MMF40 On 15/12/2024 Spot Bond				100.00000	0.00000	101.37081				0.00	0	0
Total MMF401 SPOT										0.00	0	0
Total For MMF401										0.00	0	0
MMIG0 On 17/03/2019 Spot Bond				100.00000	0.00000	101.02344				0.00	0	1,045,500,000
Total MMIG01 SPOT										0.00	0	1,045,500,000
Total For MMIG01										0.00	0	1,045,500,000
MMIG0 On 17/03/2021 Spot Bond			9.15000	107.04225	9.15000	107.01623				0.00	0	400,000,000
Total MMIG02 SPOT										0.00	0	400,000,000
Total For MMIG02										0.00	0	400,000,000
MMIG0 On 01/06/2020 Spot Bond				100.00000	0.00000	101.66825				0.00	0	310,000,000
Total MMIG03 SPOT										0.00	0	310,000,000
Total For MMIG03										0.00	0	310,000,000
MMIG0 On 12/08/2025 Spot Bond			11.33000	100.14432	11.33000	100.11434				0.00	0	80,000,000
Total MMIG04 SPOT										0.00	0	80,000,000
Total For MMIG04										0.00	0	80,000,000
MMIG0 On 12/08/2022 Spot Bond			10.09500	103.22264	10.09500	103.19502				0.00	0	1,240,000,000
Total MMIG05 SPOT										0.00	0	1,240,000,000
Total For MMIG05										0.00	0	1,240,000,000
MTN06 On 13/07/2020 Spot Bond				100.00000	0.00000	101.28474				0.00	600,000,000	300,000,000

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 MTN06 SPOT										0.00	600,000,000	300,000,000
Total For MTN06										0.00	600,000,000	300,000,000
MTN07 On 13/07/2022 Spot Bond				100.00000	0.00000	101.05135				0.00	0	0
Total MTN07 SPOT										0.00	0	0
Total For MTN07										0.00	0	0
MTN08 On 20/04/2019 Spot Bond			100.00000	30.54593	100.00000	30.47193				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	36.64534	100.00000	36.56423				0.00	0	0
Total MTN09U SPOT										0.00	0	0
Total For MTN09U										0.00	0	0
MTNC1 On 15/11/2017 Spot Bond				100.00000	0.00000	102.23977				0.00	0	0
Total MTNC18 SPOT										0.00	0	0
Total For MTNC18										0.00	0	0
MTNC1 On 15/05/2018 Spot Bond				100.00000	0.00000	100.13459				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	13.80799	100.00000	13.77454				0.00	0	0
Total MWA1U SPOT										0.00	0	0
Total For MWA1U										0.00	0	0
MWAR(On 22/11/2019 Spot Bond				100.00000	0.00000	99.97491				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	13.76696	100.89771	13.73334				0.00	0	0
Total N4A211 SPOT										0.00	0	0
Total For N4A211										0.00	0	0
N5C23 On 20/12/2018 Spot Bond				100.00000	0.00000	101.65676				0.00	0	0
Total N5C23 SPOT										0.00	0	0
Total For N5C23										0.00	0	0
N5D23 On 20/09/2019 Spot Bond				100.00000	0.00000	101.71554				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	110.99407				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	12.87455	100.00000	12.84336				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total N5F23U SPOT										0.00	0	0
Total For N5F23U										0.00	0	0
N5G23I On 20/06/2023 Spot Bond			100.00000	13.74321	100.00000	13.70992				0.00	0	0
Total N5G23U SPOT										0.00	0	0
Total For N5G23U										0.00	0	0
NAM01 On 19/11/2022 Spot Bond			9.94500	95.35110	9.94500	95.32595				0.00	0	0
Total NAM01 SPOT										0.00	0	0
Total For NAM01										0.00	0	0
NAM02 On 29/06/2020 Spot Bond			8.97000	102.93666	8.97000	102.91200				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			9.54500	102.85769	9.54500	102.83164				0.00	0	0
Total NAM03 SPOT										0.00	0	0
Total For NAM03										0.00	0	0
NAM04 On 01/08/2026 Spot Bond			10.33000	101.62103	10.33000	101.59323				0.00	0	0
Total NAM04 SPOT										0.00	0	0
Total For NAM04										0.00	0	0
NBK11 On 28/11/2020 Spot Bond			8.46500	103.33671	8.46500	103.31343				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			9.17500	104.57584	9.17500	104.55035				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	103.96237	9.38000	103.93647				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			9.24500	106.46101	9.24500	106.43487				0.00	0	0
Total NBK13A SPOT										0.00	0	0
Total For NBK13A										0.00	0	0
NBK14 On 25/06/2021 Spot Bond			8.65000	103.48913	8.65000	103.48163				0.00	0	0
Total NBK14A SPOT										0.00	0	0
Total For NBK14A										0.00	0	0
NBK15 On 11/02/2022 Spot Bond			9.20000	98.78181	9.20000	98.75767				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	102.01043				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NBK15B SPOT									0.00	0	0
Total For NBK15B									0.00	0	0
NBK16/On 12/02/2025 Spot Bond			10.23000	96.19216	10.23000	96.16608			0.00	0	860,000,000
Total NBK16A SPOT									0.00	0	860,000,000
Total For NBK16A									0.00	0	860,000,000
NBK17/On 22/04/2026 Spot Bond			9.76500	104.35559	9.76500	104.32841			0.00	0	1,320,000,000
Total NBK17A SPOT									0.00	0	1,320,000,000
Total For NBK17A									0.00	0	1,320,000,000
NBK18/On 01/06/2020 Spot Bond			8.93000	102.84547	8.93000	102.82092			0.00	0	0
Total NBK18A SPOT									0.00	0	0
Total For NBK18A									0.00	0	0
NBK19/On 01/06/2022 Spot Bond			9.35000	103.22948	9.35000	103.20371			0.00	0	0
Total NBK19A SPOT									0.00	0	0
Total For NBK19A									0.00	0	0
NBK20/On 01/06/2026 Spot Bond			9.83000	105.35940	9.83000	105.33178			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	99.58094			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			10.98000	98.82123	10.98000	98.79253		219,600,000,000.00		20,000,000	690,000,000
Total NBK21A SPOT								219,600,000,000.00		20,000,000	690,000,000
Total For NBK21A								219,600,000,000.00		20,000,000	690,000,000
NBK21I On 10/11/2017 Spot Bond				100.00000	0.00000	100.39896			0.00	0	550,000,000
Total NBK21B SPOT									0.00	0	550,000,000
Total For NBK21B									0.00	0	550,000,000
NBK22/On 19/11/2022 Spot Bond			9.58500	104.53263	9.58500	104.50603			0.00	0	0
Total NBK22A SPOT									0.00	0	0
Total For NBK22A									0.00	0	0
NBK22I On 12/02/2018 Spot Bond				100.00000	0.00000	100.27717			0.00	0	0
Total NBK22B SPOT									0.00	0	0
Total For NBK22B									0.00	0	0
NBK23/On 19/11/2025 Spot Bond			10.18000	105.49751	10.18000	105.46904			0.00	0	0
Total NBK23A SPOT									0.00	0	0
Total For NBK23A									0.00	0	0
NBK23I On 12/02/2020 Spot Bond				100.00000	0.00000	100.27563			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK23B SPOT										0.00	0	0
Total For NBK23B										0.00	0	0
NBK24/On 19/11/2027 Spot Bond			9.93000	109.15965	9.93000	109.13091				0.00	0	1,000,000,000
Total NBK24A SPOT										0.00	0	1,000,000,000
Total For NBK24A										0.00	0	1,000,000,000
NBK24I On 11/02/2022 Spot Bond				100.00000	0.00000	100.23572				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			9.48500	105.07891	9.48500	105.05245				0.00	0	0
Total NBK25A SPOT										0.00	0	0
Total For NBK25A										0.00	0	0
NBK25I On 12/02/2025 Spot Bond				100.00000	0.00000	100.12090				0.00	40,000,000	1,320,000,000
Total NBK25B SPOT										0.00	40,000,000	1,320,000,000
Total For NBK25B										0.00	40,000,000	1,320,000,000
NBK26/On 10/05/2023 Spot Bond			100.00000	14.29651	100.00000	14.26504				0.00	0	0
Total NBK26A SPOT										0.00	0	0
Total For NBK26A										0.00	0	0
NBK26I On 22/04/2026 Spot Bond				100.00000	0.00000	101.43018				0.00	0	230,000,000
Total NBK26B SPOT										0.00	0	230,000,000
Total For NBK26B										0.00	0	230,000,000
NBK27/On 10/05/2026 Spot Bond			9.97000	109.88523	9.97000	109.85617				0.00	0	0
Total NBK27A SPOT										0.00	0	0
Total For NBK27A										0.00	0	0
NBK27I On 01/06/2018 Spot Bond				100.00000	0.00000	102.26896				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			9.49500	102.83227	9.49500	102.80635				0.00	0	0
Total NBK28A SPOT										0.00	0	0
Total For NBK28A										0.00	0	0
NBK28I On 19/11/2020 Spot Bond				100.00000	0.00000	100.00002				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			10.23000	102.17160	10.23000	102.14390				0.00	0	0
Total NBK29A SPOT										0.00	0	0
Total For NBK29A										0.00	0	0
NBK29I On 18/02/2019 Spot Bond				100.00000	0.00000	100.30259				0.00	0	90,000,000

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 NBK29B SPOT										0.00	0	90,000,000
Total For NBK29B										0.00	0	90,000,000
NBK30/ On 20/02/2024 Spot Bond			9.28500	101.56193	9.28500	101.53689				0.00	0	0
Total NBK30A SPOT										0.00	0	0
Total For NBK30A										0.00	0	0
NBK30I On 18/02/2021 Spot Bond				100.00000	0.00000	100.06813				0.00	15,000,000	5,000,000
Total NBK30B SPOT										0.00	15,000,000	5,000,000
Total For NBK30B										0.00	15,000,000	5,000,000
NBK31I On 17/02/2023 Spot Bond				100.00000	0.00000	100.09715				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	99.84591				0.00	0	0
Total NBK32B SPOT										0.00	0	0
Total For NBK32B										0.00	0	0
NBK33I On 10/05/2019 Spot Bond				100.00000	0.00000	100.45767				0.00	0	0
Total NBK33B SPOT										0.00	0	0
Total For NBK33B										0.00	0	0
NBK34I On 10/05/2021 Spot Bond				100.00000	0.00000	100.26944				0.00	0	0
Total NBK34B SPOT										0.00	0	0
Total For NBK34B										0.00	0	0
NBK35I On 10/05/2023 Spot Bond				100.00000	0.00000	100.27533				0.00	0	0
Total NBK35B SPOT										0.00	0	0
Total For NBK35B										0.00	0	0
NBK36I On 10/05/2026 Spot Bond				100.00000	0.00000	100.28252				0.00	60,000,000	30,000,000
Total NBK36B SPOT										0.00	60,000,000	30,000,000
Total For NBK36B										0.00	60,000,000	30,000,000
NBK37I On 02/08/2019 Spot Bond				100.00000	0.00000	100.48537				0.00	0	0
Total NBK37B SPOT										0.00	0	0
Total For NBK37B										0.00	0	0
NBK38I On 02/08/2021 Spot Bond				100.00000	0.00000	100.46751				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			8.13500	111.15887	8.13500	111.13478				0.00	0	190,000,000
Total NBK3A SPOT										0.00	0	190,000,000
Total For NBK3A										0.00	0	190,000,000
NBK3A On 09/09/2019 Spot Bond			100.00000	33.24312	100.00000	33.16994				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK3A/R204 SPOT										0.00	0	0
Total For NBK3A/R204										0.00	0	0
NBK4 On 28/10/2024 Spot Bond			11.10500	46.93208	11.10500	46.91855				0.00	0	0
Total NBK4 SPOT										0.00	0	0
Total For NBK4										0.00	0	0
NBK40I On 31/07/2026 Spot Bond				100.00000	0.00000	100.54402				0.00	0	0
Total NBK40B SPOT										0.00	0	0
Total For NBK40B										0.00	0	0
NBK41I On 20/02/2020 Spot Bond				100.00000	0.00000	100.08979				0.00	500,000,000	250,000,000
Total NBK41B SPOT										0.00	500,000,000	250,000,000
Total For NBK41B										0.00	500,000,000	250,000,000
NBK42I On 21/02/2022 Spot Bond				100.00000	0.00000	99.99980				0.00	0	0
Total NBK42B SPOT										0.00	0	0
Total For NBK42B										0.00	0	0
NBK43I On 20/02/2024 Spot Bond				100.00000	0.00000	99.99987				0.00	20,000,000	1,260,000,000
Total NBK43B SPOT										0.00	20,000,000	1,260,000,000
Total For NBK43B										0.00	20,000,000	1,260,000,000
NBK7B On 19/04/2020 Spot Bond				100.00000	0.00000	100.91433				0.00	0	0
Total NBK7B SPOT										0.00	0	0
Total For NBK7B										0.00	0	0
NCLN7 On 20/09/2017 Spot Bond				100.00000	0.00000	101.54447				0.00	0	0
Total NCLN75 SPOT										0.00	0	0
Total For NCLN75										0.00	0	0
NCLN7 On 09/10/2017 Spot Bond				100.00000	0.00000	101.14316				0.00	0	0
Total NCLN77 SPOT										0.00	0	0
Total For NCLN77										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	101.61607				0.00	0	0
Total NCLN82 SPOT										0.00	0	0
Total For NCLN82										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	10.27731	100.00000	10.25242				0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	10.27731	100.00000	10.25242				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			10.27500	106.28087	10.27500	106.25193				0.00	0	0
Total NCLN83 SPOT										0.00	0	0
Total For NCLN83										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	101.60764				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			10.31000	105.24550	10.31000	105.21675				0.00	0	0
Total NCLN85 SPOT										0.00	0	0
Total For NCLN85										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	101.61607				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	101.62944				0.00	0	0
Total NCLN90 SPOT										0.00	0	0
Total For NCLN90										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	101.64629				0.00	0	0
Total NCLN91 SPOT										0.00	0	0
Total For NCLN91										0.00	0	0
NCLN9 On 02/03/2018 Spot Bond				100.00000	0.00000	101.97805				0.00	0	0
Total NCLN92 SPOT										0.00	0	0
Total For NCLN92										0.00	0	0
NCLN9 On 09/04/2018 Spot Bond				100.00000	0.00000	101.08060				0.00	0	0
Total NCLN93 SPOT										0.00	0	0
Total For NCLN93										0.00	0	0
NCLN9 On 20/09/2020 Spot Bond				100.00000	0.00000	101.53052				0.00	0	0
Total NCLN94 SPOT										0.00	0	0
Total For NCLN94										0.00	0	0
NCLN9 On 08/10/2018 Spot Bond				100.00000	0.00000	101.08064				0.00	0	0
Total NCLN95 SPOT										0.00	0	0
Total For NCLN95										0.00	0	0
NED01 On 22/12/2021 Spot Bond			100.00000	15.48347	100.00000	15.44596				0.00	0	0
Total NED01U SPOT										0.00	0	0
Total For NED01U										0.00	0	0
NED02 On 15/03/2022 Spot Bond			100.00000	13.03960	100.00000	13.01378				0.00	0	0
Total NED02U SPOT										0.00	0	0
Total For NED02U										0.00	0	0
NED03 On 26/05/2022 Spot Bond			100.00000	12.57106	100.00000	12.54061				0.00	0	0
Total NED03U SPOT										0.00	0	0
Total For NED03U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED04 On 01/07/2022 Spot Bond			100.00000	16.14189	100.00000	16.10280			0.00	0	0
Total NED04U SPOT									0.00	0	0
Total For NED04U									0.00	0	0
NED13 On 25/07/2018 Spot Bond				100.00000	0.00000	101.40067			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	102.58209			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			9.01500	106.06425	9.01500	106.03870			0.00	0	0
Total NED15 SPOT									0.00	0	0
Total For NED15									0.00	0	0
NED16 On 08/04/2019 Spot Bond				100.00000	0.00000	101.30092			0.00	700,000,000	410,000,000
Total NED16 SPOT									0.00	700,000,000	410,000,000
Total For NED16									0.00	700,000,000	410,000,000
NED17 On 14/10/2019 Spot Bond				100.00000	0.00000	101.10392			0.00	0	0
Total NED17 SPOT									0.00	0	0
Total For NED17									0.00	0	0
NED18 On 16/01/2020 Spot Bond				100.00000	0.00000	101.02182			0.00	0	0
Total NED18 SPOT									0.00	0	0
Total For NED18									0.00	0	0
NED19 On 01/07/2020 Spot Bond				100.00000	0.00000	102.73699			0.00	0	440,000,000
Total NED19 SPOT									0.00	0	440,000,000
Total For NED19									0.00	0	440,000,000
NED20 On 01/07/2020 Spot Bond			10.55000	103.35222	10.55000	103.32335			0.00	0	2,990,000,000
Total NED20 SPOT									0.00	0	2,990,000,000
Total For NED20									0.00	0	2,990,000,000
NEDT1 On 21/05/2021 Spot Bond				100.00000	0.00000	102.19532			0.00	40,000,000	1,450,000,000
Total NEDT1A SPOT									0.00	40,000,000	1,450,000,000
Total For NEDT1A									0.00	40,000,000	1,450,000,000
NEDT1 On 26/11/2021 Spot Bond				100.00000	0.00000	99.75652			0.00	0	260,000,000
Total NEDT1B SPOT									0.00	0	260,000,000
Total For NEDT1B									0.00	0	260,000,000
NGL01 On 22/09/2021 Spot Bond				100.00000	0.00000	104.04657			0.00	20,000,000	600,000,000
Total NGL01 SPOT									0.00	20,000,000	600,000,000
Total For NGL01									0.00	20,000,000	600,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NGL02 On 15/03/2022 Spot Bond				100.00000	0.00000	102.89478			0.00	2,200,000,000	4,020,000,000
Total NGL02 SPOT									0.00	2,200,000,000	4,020,000,000
Total For NGL02									0.00	2,200,000,000	4,020,000,000
NGL03 On 26/05/2022 Spot Bond				100.00000	0.00000	99.80309			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	101.88477			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	110.70600	10.00000	110.67700			0.00	0	0
Total NHM001/JIBAR SPOT									0.00	0	0
Total For NHM001/JIBAR									0.00	0	0
NHM00 On 12/05/2021 Spot Bond			13.50000	103.68732	13.50000	103.65053			0.00	0	0
Total NHM002 SPOT									0.00	0	0
Total For NHM002									0.00	0	0
NHM00 On 09/06/2019 Spot Bond				100.00000	0.00000	102.24618			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			3.37000	105.71771	3.37000	120.47863			0.00	0	0
Total NILB11 SPOT									0.00	0	0
Total For NILB11									0.00	0	0
NILB12 On 07/12/2033 Spot Bond			3.45000	170.42510	3.45000	170.39309			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			3.76000	117.35360	3.76000	117.33065			0.00	0	0
Total NILB13 SPOT									0.00	0	0
Total For NILB13									0.00	0	0
NILB14 On 31/03/2028 Spot Bond			3.96000	162.21676	3.96000	162.18408			0.00	0	0
Total NILB14 SPOT									0.00	0	0
Total For NILB14									0.00	0	0
NILB15 On 31/03/2028 Spot Bond			4.03000	161.20376	4.03000	161.17098			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			3.87000	79.85840	3.87000	102.27531			0.00	0	0
Total NILB17 SPOT									0.00	0	0
Total For NILB17									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NMP20 On 24/07/2020 Spot Bond			8.35000	103.26979	8.35000	103.24684			0.00	0	0
Total NMP20N SPOT									0.00	0	0
Total For NMP20N									0.00	0	0
NQ1A1 On 22/05/2020 Spot Bond			8.98000	103.51086	8.98000	103.48588			0.00	0	0
Total NQ1A10 SPOT									0.00	0	0
Total For NQ1A10									0.00	0	0
NQ1A1 On 22/05/2018 Spot Bond				100.00000	0.00000	99.96463			0.00	0	489,850,000
Total NQ1A17 SPOT									0.00	0	489,850,000
Total For NQ1A17									0.00	0	489,850,000
NQ1A1 On 22/05/2050 Spot Bond				100.00000	0.00000	99.89910			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	99.97636			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	99.97919			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	99.97763			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	99.97689			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	99.97919			0.00	0	0
Total NQ1A26 SPOT									0.00	0	0
Total For NQ1A26									0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			9.18000	103.50096	9.18000	103.47543			0.00	0	0
Total NQ1B10 SPOT									0.00	0	0
Total For NQ1B10									0.00	0	0
NQ1B1 On 22/05/2018 Spot Bond				100.00000	0.00000	100.01470			0.00	0	60,000,000
Total NQ1B15 SPOT									0.00	0	60,000,000
Total For NQ1B15									0.00	0	60,000,000
NQ1B1 On 22/05/2052 Spot Bond				100.00000	0.00000	99.97703			0.00	0	0
Total NQ1B17 SPOT									0.00	0	0
Total For NQ1B17									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NQ1B1: On 22/05/2018 Spot Bond				100.00000	0.00000	99.97865				0.00	0	0
Total NQ1B19 SPOT										0.00	0	0
Total For NQ1B19										0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond			9.38000	103.49110	9.38000	103.46503				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	99.97839				0.00	0	0
Total NQ1C15 SPOT										0.00	0	0
Total For NQ1C15										0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond				100.00000	0.00000	99.97586				0.00	0	0
Total NQ1C17 SPOT										0.00	0	0
Total For NQ1C17										0.00	0	0
NQ1C1 On 22/05/2018 Spot Bond				100.00000	0.00000	100.01427				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	99.97315				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	99.97786				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	99.97286				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			8.24500	107.49589	8.24500	107.47216				0.00	0	100,000,000
Total NRA018 SPOT										0.00	0	100,000,000
Total For NRA018										0.00	0	100,000,000
NRA02: On 31/10/2022 Spot Bond			9.15000	116.34761	9.15000	116.31933				0.00	0	0
Total NRA022 SPOT										0.00	0	0
Total For NRA022										0.00	0	0
NRA02: On 31/05/2023 Spot Bond			3.62000	175.71775	3.62000	175.68396				0.00	0	7,500,000,000
Total NRA023 SPOT										0.00	0	7,500,000,000
Total For NRA023										0.00	0	7,500,000,000
NRA02: On 30/11/2028 Spot Bond			11.03000	110.50094	11.03000	110.46853				0.00	0	5,540,000,000
Total NRA028 SPOT										0.00	0	5,540,000,000
Total For NRA028										0.00	0	5,540,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA021 On 30/11/2028 Spot Bond			100.00000	14.73261	100.00000	14.70000			0.00	0	0
Total NRA028/R186 SPOT									0.00	0	0
Total For NRA028/R186									0.00	0	0
NTC16 On 22/03/2018 Spot Bond				100.00000	0.00000	101.89552			0.00	0	0
Total NTC16 SPOT									0.00	0	0
Total For NTC16									0.00	0	0
NTC18 On 27/02/2019 Spot Bond				100.00000	0.00000	100.27012			0.00	0	0
Total NTC18 SPOT									0.00	0	0
Total For NTC18									0.00	0	0
NTC19 On 27/07/2020 Spot Bond				100.00000	0.00000	100.62555			0.00	0	283,000,000
Total NTC19 SPOT									0.00	0	283,000,000
Total For NTC19									0.00	0	283,000,000
NTC20 On 27/07/2020 Spot Bond				100.00000	0.00000	100.86689			0.00	0	0
Total NTC20 SPOT									0.00	0	0
Total For NTC20									0.00	0	0
NTC21 On 24/03/2022 Spot Bond				100.00000	0.00000	100.63115			0.00	0	70,000,000
Total NTC21 SPOT									0.00	0	70,000,000
Total For NTC21									0.00	0	70,000,000
OML02 On 27/11/2019 Spot Bond				100.00000	0.00000	100.37181			0.00	0	200,000,000
Total OML02 SPOT									0.00	0	200,000,000
Total For OML02									0.00	0	200,000,000
OML03 On 27/11/2019 Spot Bond			9.50000	101.67257	9.50000	101.64693			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	101.80608			0.00	0	70,000,000
Total OML04 SPOT									0.00	0	70,000,000
Total For OML04									0.00	0	70,000,000
OML05 On 19/03/2020 Spot Bond			9.68000	104.30106	9.68000	104.27427			0.00	0	1,500,000,000
Total OML05 SPOT									0.00	0	1,500,000,000
Total For OML05									0.00	0	1,500,000,000
OML06 On 19/03/2022 Spot Bond			10.42500	103.98321	10.42500	103.95450			0.00	0	1,500,000,000
Total OML06 SPOT									0.00	0	1,500,000,000
Total For OML06									0.00	0	1,500,000,000
OML07 On 19/03/2025 Spot Bond			11.43000	102.25877	11.43000	102.22789			0.00	0	1,010,000,000
Total OML07 SPOT									0.00	0	1,010,000,000
Total For OML07									0.00	0	1,010,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OML08 On 14/09/2020 Spot Bond				100.00000	0.00000	102.07655			0.00	20,000,000	330,000,000
Total OML08 SPOT									0.00	20,000,000	330,000,000
Total For OML08									0.00	20,000,000	330,000,000
OML09 On 14/09/2022 Spot Bond			10.41500	106.62505	10.41500	106.59563			0.00	0	1,000,000,000
Total OML09 SPOT									0.00	0	1,000,000,000
Total For OML09									0.00	0	1,000,000,000
OML10 On 14/09/2025 Spot Bond			11.43000	104.53400	11.43000	104.50243			0.00	0	940,000,000
Total OML10 SPOT									0.00	0	940,000,000
Total For OML10									0.00	0	940,000,000
PMM12 On 25/11/2020 Spot Bond			10.00000	110.70600	10.00000	110.67700			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	101.82230			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	101.79559			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	101.85310			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	101.48111			0.00	0	0
Total PMM34 SPOT									0.00	0	0
Total For PMM34									0.00	0	0
PMM35 On 06/11/2017 Spot Bond				100.00000	0.00000	100.30597			0.00	0	0
Total PMM35 SPOT									0.00	0	0
Total For PMM35									0.00	0	0
PMM36 On 04/05/2018 Spot Bond				100.00000	0.00000	100.39613			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	99.84569			0.00	0	0
Total PMM37 SPOT									0.00	0	0
Total For PMM37									0.00	0	0
PMM38 On 12/06/2020 Spot Bond				100.00000	0.00000	101.73730			0.00	0	0
Total PMM38 SPOT									0.00	0	0
Total For PMM38									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
PPC00: On 31/12/2018 Spot Bond				100.00000	0.00000	98.17737				0.00	0	0
Total PPC002 SPOT										0.00	0	0
Total For PPC002										0.00	0	0
PPC00: On 31/10/2019 Spot Bond				100.00000	0.00000	97.53385				0.00	0	0
Total PPC003 SPOT										0.00	0	0
Total For PPC003										0.00	0	0
PRE1A: On 27/01/2018 Spot Bond				100.00000	0.00000	100.65122				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	100.60453				0.00	0	0
Total PRE1B1 SPOT										0.00	0	0
Total For PRE1B1										0.00	0	0
PRE1C On 27/01/2018 Spot Bond				100.00000	0.00000	100.66227				0.00	0	0
Total PRE1C1 SPOT										0.00	0	0
Total For PRE1C1										0.00	0	0
PRE1D On 27/01/2018 Spot Bond				100.00000	0.00000	100.67569				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	99.99988				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	99.99984				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	99.99979				0.00	0	182,000,000
Total PRE2A3 SPOT										0.00	0	182,000,000
Total For PRE2A3										0.00	0	182,000,000
PRE2B On 20/02/2022 Spot Bond				100.00000	0.00000	99.99971				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	99.99970				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	99.99969				0.00	0	0
Total PRE2D1 SPOT										0.00	0	0
Total For PRE2D1										0.00	0	0

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 21/12/2026 Spot Bond			8.49500	114.49654	8.53000	114.22979			569,249,466,319,500.00	2,068,187,106,100	1,076,038,431,800
Total R186 SPOT									569,249,466,319,500.00	2,068,187,106,100	1,076,038,431,800
Total For R186									569,249,466,319,500.00	2,068,187,106,100	1,076,038,431,800
R197 On 07/12/2023 Spot Bond			2.42000	296.58984	2.42000	296.54235			3,242,800,000,000.00	1,340,000,000	43,928,200,000
Total R197 SPOT									3,242,800,000,000.00	1,340,000,000	43,928,200,000
Total For R197									3,242,800,000,000.00	1,340,000,000	43,928,200,000
R202 On 07/12/2033 Spot Bond			2.55000	237.71170	2.52000	238.57310			768,351,720,000.00	301,314,400	199,654,838,900
Total R202 SPOT									768,351,720,000.00	301,314,400	199,654,838,900
Total For R202									768,351,720,000.00	301,314,400	199,654,838,900
R2023 On 28/02/2023 Spot Bond			7.80500	99.57119	7.84500	99.37412			947,128,960,000,000.00	249,472,000,000	652,032,000,800
Total R2023 SPOT									947,128,960,000,000.00	249,472,000,000	652,032,000,800
Total For R2023									947,128,960,000,000.00	249,472,000,000	652,032,000,800
R203 On 15/09/2017 Spot Bond			6.85500	103.65777	6.89500	103.63557			102,574,358,716,000.00	744,358,039,200	512,969,346,400
Total R203 SPOT									102,574,358,716,000.00	744,358,039,200	512,969,346,400
Total For R203									102,574,358,716,000.00	744,358,039,200	512,969,346,400
R2030 On 31/01/2030 Spot Bond			9.07000	92.58508	9.07000	92.56276			262,420,800,000,000.00	249,440,000,000	598,669,675,400
Total R2030 SPOT									262,420,800,000,000.00	249,440,000,000	598,669,675,400
Total For R2030									262,420,800,000,000.00	249,440,000,000	598,669,675,400
R2032 On 31/03/2032 Spot Bond			9.31500	94.82113	9.31500	94.79755			843,671,375,000,000.00	197,925,000,000	581,316,921,400
Total R2032 SPOT									843,671,375,000,000.00	197,925,000,000	581,316,921,400
Total For R2032									843,671,375,000,000.00	197,925,000,000	581,316,921,400
R2035 On 28/02/2035 Spot Bond			9.54500	94.13861	9.54500	94.11477			880,078,650,000,000.00	196,970,000,000	355,901,087,000
Total R2035 SPOT									880,078,650,000,000.00	196,970,000,000	355,901,087,000
Total For R2035									880,078,650,000,000.00	196,970,000,000	355,901,087,000
R2037 On 31/01/2037 Spot Bond			9.63500	90.60863	9.63500	90.58546			349,013,000,000,000.00	243,800,000,000	555,463,453,900
Total R2037 SPOT									349,013,000,000,000.00	243,800,000,000	555,463,453,900
Total For R2037									349,013,000,000,000.00	243,800,000,000	555,463,453,900
R204 On 21/12/2018 Spot Bond			7.03000	102.55169	7.06500	102.48809			160,752,198,000.00	22,866,600	290,962,205,000
Total R204 SPOT									160,752,198,000.00	22,866,600	290,962,205,000
Total For R204									160,752,198,000.00	22,866,600	290,962,205,000
R2040 On 31/01/2040 Spot Bond			9.75000	93.74296	9.75000	93.71871			239,066,201,900,000.00	742,468,328,400	585,961,842,500
Total R2040 SPOT									239,066,201,900,000.00	742,468,328,400	585,961,842,500
Total For R2040									239,066,201,900,000.00	742,468,328,400	585,961,842,500
R2044 On 31/01/2044 Spot Bond			9.78500	90.78082	9.78500	90.75725			850,919,231,058,000.00	291,356,078,800	676,573,682,200
Total R2044 SPOT									850,919,231,058,000.00	291,356,078,800	676,573,682,200
Total For R2044									850,919,231,058,000.00	291,356,078,800	676,573,682,200

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048 On 28/02/2048 Spot Bond			9.74500	90.14027	9.74500	90.11696		003,921,070,000,000.00	513,486,000,000	332,679,015,000	
Total R2048 SPOT								13,921,070,000,000.00	513,486,000,000	332,679,015,000	
Total For R2048								13,921,070,000,000.00	513,486,000,000	332,679,015,000	
R207 On 15/01/2020 Spot Bond			7.26500	100.70562	7.30000	100.61028		11,514,939,273,000.00	1,584,988,200	500,052,635,100	
Total R207 SPOT								11,514,939,273,000.00	1,584,988,200	500,052,635,100	
Total For R207								11,514,939,273,000.00	1,584,988,200	500,052,635,100	
R208 On 31/03/2021 Spot Bond			7.41500	100.57424	7.45000	100.44657		435,104,214,786,500.00	58,678,923,100	498,369,084,000	
Total R208 SPOT								15,104,214,786,500.00	58,678,923,100	498,369,084,000	
Total For R208								15,104,214,786,500.00	58,678,923,100	498,369,084,000	
R209 On 31/03/2036 Spot Bond			9.48000	74.45564	9.51500	74.19957		355,693,160,000,000.00	775,917,000,000	1,044,576,025,000	
Total R209 SPOT								15,693,160,000,000.00	775,917,000,000	1,044,576,025,000	
Total For R209								15,693,160,000,000.00	775,917,000,000	1,044,576,025,000	
R210 On 31/03/2028 Spot Bond			2.47000	185.62849	2.47000	185.59855		0.00	0	88,361,071,600	
Total R210 SPOT								0.00	0	88,361,071,600	
Total For R210								0.00	0	88,361,071,600	
R212 On 31/01/2022 Spot Bond			2.42000	148.72814	2.41000	148.76624		124,208,920,000,000.00	51,326,000,000	156,501,300,000	
Total R212 SPOT								14,208,920,000,000.00	51,326,000,000	156,501,300,000	
Total For R212								14,208,920,000,000.00	51,326,000,000	156,501,300,000	
R213 On 28/02/2031 Spot Bond			9.14500	83.37612	9.18000	83.11910		836,449,254,000,000.00	91,465,200,000	385,737,670,300	
Total R213 SPOT								16,449,254,000,000.00	91,465,200,000	385,737,670,300	
Total For R213								16,449,254,000,000.00	91,465,200,000	385,737,670,300	
R214 On 28/02/2041 Spot Bond			9.66000	70.68809	9.66000	70.66997		138,960,946,168,000.00	531,983,534,800	805,322,386,800	
Total R214 SPOT								18,960,946,168,000.00	531,983,534,800	805,322,386,800	
Total For R214								18,960,946,168,000.00	531,983,534,800	805,322,386,800	
RCG01 On 24/10/2019 Spot Bond				100.00000	0.00000	100.68482		0.00	0	0	
Total RCG01B SPOT								0.00	0	0	
Total For RCG01B								0.00	0	0	
RCG01 On 24/10/2017 Spot Bond				100.00000	0.00000	100.63497		0.00	0	0	
Total RCG01C SPOT								0.00	0	0	
Total For RCG01C								0.00	0	0	
RCSB0 On 12/04/2018 Spot Bond				100.00000	0.00000	101.77212		0.00	0	0	
Total RCSB05 SPOT								0.00	0	0	
Total For RCSB05								0.00	0	0	
RCSB0 On 10/12/2017 Spot Bond				100.00000	0.00000	102.10757		0.00	0	0	
Total RCSB07 SPOT								0.00	0	0	
Total For RCSB07								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RCSB6 On 31/03/2018 Spot Bond			100.00000	63.05598	100.00000	62.90322			0.00	0	0
Total RCSB6U SPOT									0.00	0	0
Total For RCSB6U									0.00	0	0
RDF01 On 04/09/2017 Spot Bond			100.00000	98.47589	100.00000	98.21606			0.00	0	0
Total RDF01U SPOT									0.00	0	0
Total For RDF01U									0.00	0	0
RDF02 On 04/12/2020 Spot Bond			100.00000	13.22065	100.00000	13.18360			0.00	0	0
Total RDF02U SPOT									0.00	0	0
Total For RDF02U									0.00	0	0
RDF03 On 04/04/2018 Spot Bond			100.00000	63.31789	100.00000	63.15462			0.00	0	0
Total RDF03U SPOT									0.00	0	0
Total For RDF03U									0.00	0	0
RDF04 On 04/10/2018 Spot Bond			100.00000	42.27947	100.00000	42.17045			0.00	0	0
Total RDF04U SPOT									0.00	0	0
Total For RDF04U									0.00	0	0
RDF05 On 04/12/2019 Spot Bond			100.00000	21.25854	100.00000	21.20373			0.00	0	297,000,000
Total RDF05U SPOT									0.00	0	297,000,000
Total For RDF05U									0.00	0	297,000,000
RDFB0 On 11/03/2018 Spot Bond				100.00000	0.00000	101.73690			0.00	0	0
Total RDFB02 SPOT									0.00	0	0
Total For RDFB02									0.00	0	0
RDFB0 On 27/11/2017 Spot Bond				100.00000	0.00000	102.27739			0.00	0	0
Total RDFB04 SPOT									0.00	0	0
Total For RDFB04									0.00	0	0
RDFB0 On 27/11/2019 Spot Bond				100.00000	0.00000	103.20359			0.00	24,000,000	297,000,000
Total RDFB05 SPOT									0.00	24,000,000	297,000,000
Total For RDFB05									0.00	24,000,000	297,000,000
RDFB0 On 22/03/2019 Spot Bond				100.00000	0.00000	102.14834			0.00	0	0
Total RDFB06 SPOT									0.00	0	0
Total For RDFB06									0.00	0	0
RDFB0 On 22/03/2019 Spot Bond			100.00000	32.84457	100.00000	32.76501			0.00	0	0
Total RDFB06/JIBAR SPOT									0.00	0	0
Total For RDFB06/JIBAR									0.00	0	0
RDFB0 On 30/09/2019 Spot Bond				100.00000	0.00000	101.80021			0.00	700,000,000	350,000,000
Total RDFB07 SPOT									0.00	700,000,000	350,000,000
Total For RDFB07									0.00	700,000,000	350,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RDFB0 On 30/09/2021 Spot Bond				100.00000	0.00000	101.44084				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	102.03248				0.00	0	0
Total RDFB09 SPOT										0.00	0	0
Total For RDFB09										0.00	0	0
RDFB10 On 27/03/2020 Spot Bond				100.00000	0.00000	101.58538				0.00	0	0
Total RDFB10 SPOT										0.00	0	0
Total For RDFB10										0.00	0	0
RDFB11 On 27/03/2022 Spot Bond				100.00000	0.00000	101.40787				0.00	0	24,000,000
Total RDFB11 SPOT										0.00	0	24,000,000
Total For RDFB11										0.00	0	24,000,000
RDFC3 On 05/10/2017 Spot Bond				100.00000	0.00000	101.13001				0.00	0	0
Total RDFC35 SPOT										0.00	0	0
Total For RDFC35										0.00	0	0
RDFC3 On 22/09/2017 Spot Bond				100.00000	0.00000	101.29749				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	101.84675				0.00	0	0
Total RDFC38 SPOT										0.00	0	0
Total For RDFC38										0.00	0	0
RDFC3 On 27/07/2018 Spot Bond				100.00000	0.00000	100.56837				0.00	0	0
Total RDFC39 SPOT										0.00	0	0
Total For RDFC39										0.00	0	0
REB01 On 21/05/2018 Spot Bond				100.00000	0.00000	100.07170				0.00	0	80,000,000
Total REB01 SPOT										0.00	0	80,000,000
Total For REB01										0.00	0	80,000,000
REB01 On 21/05/2018 Spot Bond			100.00000	55.80038	100.00000	55.66520				0.00	0	0
Total REB01/JIBAR SPOT										0.00	0	0
Total For REB01/JIBAR										0.00	0	0
REB02 On 21/05/2018 Spot Bond				100.00000	0.00000	100.00006				0.00	0	0
Total REB02 SPOT										0.00	0	0
Total For REB02										0.00	0	0
REBC0 On 17/11/2017 Spot Bond				100.00000	0.00000	100.08716				0.00	0	0
Total REBC05 SPOT										0.00	0	0
Total For REBC05										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RED20 On 05/07/2018 Spot Bond				100.00000	0.00000	101.56868				0.00	0	0
Total RED201 SPOT										0.00	0	0
Total For RED201										0.00	0	0
RED20: On 05/04/2019 Spot Bond				100.00000	0.00000	101.65097				0.00	0	0
Total RED202 SPOT										0.00	0	0
Total For RED202										0.00	0	0
RED20: On 05/04/2019 Spot Bond				100.00000	0.00000	101.97367				0.00	0	0
Total RED203 SPOT										0.00	0	0
Total For RED203										0.00	0	0
RED20: On 05/01/2020 Spot Bond				100.00000	0.00000	101.63140				0.00	0	0
Total RED204 SPOT										0.00	0	0
Total For RED204										0.00	0	0
RED30 On 16/09/2021 Spot Bond				100.00000	0.00000	102.06823				0.00	0	0
Total RED301 SPOT										0.00	0	0
Total For RED301										0.00	0	0
RES01 On 02/03/2018 Spot Bond			100.00000	66.82899	100.00000	66.66709				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	32.88238	100.00000	32.80272				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	19.02132	100.00000	18.97523				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	13.44155	100.00000	13.40899				0.00	0	0
Total RES04U SPOT										0.00	0	0
Total For RES04U										0.00	0	0
RES15 On 12/11/2017 Spot Bond				100.00000	0.00000	100.23686				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	100.34343				0.00	0	0
Total RES18 SPOT										0.00	0	0
Total For RES18										0.00	0	0
RES30 On 07/03/2021 Spot Bond				100.00000	0.00000	101.88764				0.00	0	0
Total RES30 SPOT										0.00	0	0
Total For RES30										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES32 On 20/10/2017 Spot Bond				100.00000	0.00000	101.02434			0.00	0	0
Total RES32 SPOT									0.00	0	0
Total For RES32									0.00	0	0
RES34 On 25/08/2019 Spot Bond				100.00000	0.00000	101.04948			0.00	0	0
Total RES34 SPOT									0.00	0	0
Total For RES34									0.00	0	0
RES35 On 25/08/2021 Spot Bond				100.00000	0.00000	99.90715			0.00	0	0
Total RES35 SPOT									0.00	0	0
Total For RES35									0.00	0	0
RES36 On 21/10/2019 Spot Bond				100.00000	0.00000	100.76719			0.00	0	223,000,000
Total RES36 SPOT									0.00	0	223,000,000
Total For RES36									0.00	0	223,000,000
RES38 On 01/08/2020 Spot Bond				100.00000	0.00000	100.49664			0.00	0	169,000,000
Total RES38 SPOT									0.00	0	169,000,000
Total For RES38									0.00	0	169,000,000
RES39I On 03/05/2018 Spot Bond			100.00000	57.91725	100.00000	57.73641			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	81.96833			0.00	0	0
Total RP014 SPOT									0.00	0	0
Total For RP014									0.00	0	0
RPP01U On 31/08/2018 Spot Bond			100.00000	46.77863	100.00000	46.66653			0.00	0	0
Total RPP01U SPOT									0.00	0	0
Total For RPP01U									0.00	0	0
RPP08U On 30/04/2020 Spot Bond			100.00000	20.07718	100.00000	20.02855			0.00	0	0
Total RPP08U SPOT									0.00	0	0
Total For RPP08U									0.00	0	0
RPS001 On 16/11/2022 Spot Bond				100.00000	0.00000	104.65795			0.00	0	0
Total RPS001 SPOT									0.00	0	0
Total For RPS001									0.00	0	0
RPS002 On 30/04/2025 Spot Bond				100.00000	0.00000	46.35040			0.00	0	0
Total RPS002 SPOT									0.00	0	0
Total For RPS002									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RW21 On 21/04/2021 Spot Bond			9.12000	105.92393	9.12000	105.89812			3,283,200,000,000.00	360,000,000	90,000,000
Total RW21 SPOT									3,283,200,000,000.00	360,000,000	90,000,000
Total For RW21									3,283,200,000,000.00	360,000,000	90,000,000
RW23 On 10/12/2023 Spot Bond			9.52500	101.80046	9.52500	101.77459			0.00	0	0
Total RW23 SPOT									0.00	0	0
Total For RW23									0.00	0	0
RW28 On 10/12/2028 Spot Bond			10.88000	97.93731	10.88000	97.90896			0.00	0	0
Total RW28 SPOT									0.00	0	0
Total For RW28									0.00	0	0
S1328L On 02/11/2017 Spot Bond			100.00000	83.52403	100.00000	83.33333			0.00	0	0
Total S1328U SPOT									0.00	0	0
Total For S1328U									0.00	0	0
SBK12/ On 25/11/2020 Spot Bond			10.00000	110.70600	10.00000	110.67700			0.00	0	0
Total SBK12/R157 SPOT									0.00	0	0
Total For SBK12/R157									0.00	0	0
SBK14 On 01/12/2017 Spot Bond			7.99500	102.56103	7.99500	102.53906			0.00	0	0
Total SBK14 SPOT									0.00	0	0
Total For SBK14									0.00	0	0
SBK16 On 15/03/2018 Spot Bond				100.00000	0.00000	101.92180			0.00	0	0
Total SBK16 SPOT									0.00	0	0
Total For SBK16									0.00	0	0
SBK17 On 30/07/2019 Spot Bond				100.00000	0.00000	99.54669			0.00	200,000,000	280,000,000
Total SBK17 SPOT									0.00	200,000,000	280,000,000
Total For SBK17									0.00	200,000,000	280,000,000
SBK18 On 24/10/2020 Spot Bond				100.00000	0.00000	99.92054			0.00	1,530,000,000	1,510,000,000
Total SBK18 SPOT									0.00	1,530,000,000	1,510,000,000
Total For SBK18									0.00	1,530,000,000	1,510,000,000
SBK19 On 24/10/2019 Spot Bond				100.00000	0.00000	100.72632			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	103.81278			0.00	0	660,000,000
Total SBK20 SPOT									0.00	0	660,000,000
Total For SBK20									0.00	0	660,000,000
SBK21 On 28/01/2020 Spot Bond				100.00000	0.00000	100.69292			0.00	0	10,000,000
Total SBK21 SPOT									0.00	0	10,000,000
Total For SBK21									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
SBK22 On 28/05/2020 Spot Bond				100.00000	0.00000	100.95924			0.00	0	923,000,000
Total SBK22 SPOT									0.00	0	923,000,000
Total For SBK22									0.00	0	923,000,000
SBK23 On 28/05/2022 Spot Bond			10.67500	105.90443	10.67500	105.87450			0.00	0	2,460,000,000
Total SBK23 SPOT									0.00	0	2,460,000,000
Total For SBK23									0.00	0	2,460,000,000
SBK24 On 19/10/2020 Spot Bond				100.00000	0.00000	103.06252			0.00	400,000,000	200,000,000
Total SBK24 SPOT									0.00	400,000,000	200,000,000
Total For SBK24									0.00	400,000,000	200,000,000
SBK24/ On 19/10/2025 Spot Bond			100.00000	11.76265	100.00000	11.73416			0.00	0	0
Total SBK24/JIBAR SPOT									0.00	0	0
Total For SBK24/JIBAR									0.00	0	0
SBK25 On 25/04/2021 Spot Bond				100.00000	0.00000	103.11519			0.00	20,000,000	900,000,000
Total SBK25 SPOT									0.00	20,000,000	900,000,000
Total For SBK25									0.00	20,000,000	900,000,000
SBK26 On 25/04/2021 Spot Bond			11.19000	107.06868	11.19000	107.03682			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			8.41500	103.04932	8.41500	103.02611		1,009,800,000,000.00		120,000,000	2,790,000,000
Total SBK9 SPOT								1,009,800,000,000.00		120,000,000	2,790,000,000
Total For SBK9								1,009,800,000,000.00		120,000,000	2,790,000,000
SBN33 On 15/09/2017 Spot Bond			8.29500	103.56016	8.29500	103.53676			0.00	0	0
Total SBN33 SPOT									0.00	0	0
Total For SBN33									0.00	0	0
SBN45 On 15/09/2017 Spot Bond				100.00000	0.00000	101.64033			0.00	0	0
Total SBN45 SPOT									0.00	0	0
Total For SBN45									0.00	0	0
SBS13 On 22/09/2017 Spot Bond			7.51500	103.78756	7.51500	103.76633		4,509,000,000,000.00		600,000,000	150,000,000
Total SBS13 SPOT								4,509,000,000,000.00		600,000,000	150,000,000
Total For SBS13								4,509,000,000,000.00		600,000,000	150,000,000
SBS16 On 22/09/2018 Spot Bond				100.00000	0.00000	101.79884			0.00	0	0
Total SBS16 SPOT									0.00	0	0
Total For SBS16									0.00	0	0
SBS18 On 23/06/2021 Spot Bond				100.00000	0.00000	102.32086			0.00	800,000,000	430,000,000
Total SBS18 SPOT									0.00	800,000,000	430,000,000
Total For SBS18									0.00	800,000,000	430,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS19 On 23/06/2021 Spot Bond			8.33000	107.61578	8.33000	107.59178			0.00	0	0
Total SBS19 SPOT									0.00	0	0
Total For SBS19									0.00	0	0
SBS20 On 15/05/2026 Spot Bond			9.60500	105.26499	9.60500	105.23817			0.00	0	0
Total SBS20 SPOT									0.00	0	0
Total For SBS20									0.00	0	0
SBS21 On 15/05/2026 Spot Bond				100.00000	0.00000	101.61034			0.00	0	430,000,000
Total SBS21 SPOT									0.00	0	430,000,000
Total For SBS21									0.00	0	430,000,000
SBS24 On 24/05/2019 Spot Bond				100.00000	0.00000	100.89200			0.00	3,600,000,000	1,800,000,000
Total SBS24 SPOT									0.00	3,600,000,000	1,800,000,000
Total For SBS24									0.00	3,600,000,000	1,800,000,000
SBS25 On 24/05/2019 Spot Bond			7.93000	103.66038	7.93000	103.63848		4,440,800,000,000.00		560,000,000	140,000,000
Total SBS25 SPOT								4,440,800,000,000.00		560,000,000	140,000,000
Total For SBS25								4,440,800,000,000.00		560,000,000	140,000,000
SBS27 On 20/02/2024 Spot Bond			9.09500	105.04713	9.09500	105.02174			0.00	0	0
Total SBS27 SPOT									0.00	0	0
Total For SBS27									0.00	0	0
SBS29 On 12/06/2019 Spot Bond			7.87000	103.02171	7.87000	103.00000			0.00	0	0
Total SBS29 SPOT									0.00	0	0
Total For SBS29									0.00	0	0
SBS3 On 25/05/2026 Spot Bond			9.78500	92.77665	9.78500	92.75258			0.00	0	0
Total SBS3 SPOT									0.00	0	0
Total For SBS3									0.00	0	0
SBS30 On 12/06/2019 Spot Bond				100.00000	0.00000	101.66617			0.00	0	440,000,000
Total SBS30 SPOT									0.00	0	440,000,000
Total For SBS30									0.00	0	440,000,000
SBS31 On 12/06/2027 Spot Bond			9.84000	101.52931	9.84000	101.50267			0.00	0	0
Total SBS31 SPOT									0.00	0	0
Total For SBS31									0.00	0	0
SBS32 On 19/09/2017 Spot Bond				100.00000	0.00000	101.45768			0.00	0	0
Total SBS32 SPOT									0.00	0	0
Total For SBS32									0.00	0	0
SBS33 On 19/09/2019 Spot Bond				100.00000	0.00000	101.52081			0.00	0	0
Total SBS33 SPOT									0.00	0	0
Total For SBS33									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS34 On 19/09/2024 Spot Bond			9.83000	105.61962	9.83000	105.59208			0.00	0	1,450,000,000
Total SBS34 SPOT									0.00	0	1,450,000,000
Total For SBS34									0.00	0	1,450,000,000
SBS35 On 29/01/2018 Spot Bond				100.00000	0.00000	100.72498			0.00	0	60,000,000
Total SBS35 SPOT									0.00	0	60,000,000
Total For SBS35									0.00	0	60,000,000
SBS36 On 29/01/2020 Spot Bond				100.00000	0.00000	100.35732			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			8.10000	100.23989	8.10000	100.21827			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			9.40000	98.94903	9.40000	98.92433			0.00	0	290,000,000
Total SBS38 SPOT									0.00	0	290,000,000
Total For SBS38									0.00	0	290,000,000
SBS39 On 29/01/2030 Spot Bond			10.17000	97.41402	10.17000	97.38776			0.00	0	0
Total SBS39 SPOT									0.00	0	0
Total For SBS39									0.00	0	0
SBS4 On 16/11/2021 Spot Bond			8.77000	101.67664	8.77000	101.65292			0.00	0	580,000,000
Total SBS4 SPOT									0.00	0	580,000,000
Total For SBS4									0.00	0	580,000,000
SBS40 On 12/11/2020 Spot Bond				100.00000	0.00000	100.89896			0.00	0	0
Total SBS40 SPOT									0.00	0	0
Total For SBS40									0.00	0	0
SBS41 On 12/11/2022 Spot Bond			8.84000	107.42730	8.84000	107.40206			0.00	0	0
Total SBS41 SPOT									0.00	0	0
Total For SBS41									0.00	0	0
SBS42 On 12/11/2025 Spot Bond			9.46000	109.55909	9.46000	109.53157			0.00	0	0
Total SBS42 SPOT									0.00	0	0
Total For SBS42									0.00	0	0
SBS43 On 12/11/2027 Spot Bond			9.79500	109.49459	9.79500	109.46615			0.00	0	0
Total SBS43 SPOT									0.00	0	0
Total For SBS43									0.00	0	0
SBS44 On 15/02/2019 Spot Bond				100.00000	0.00000	100.34673			0.00	0	0
Total SBS44 SPOT									0.00	0	0
Total For SBS44									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS45 On 15/02/2021 Spot Bond				100.00000	0.00000	100.80388			0.00	0	0
Total SBS45 SPOT									0.00	0	0
Total For SBS45									0.00	0	0
SBS46 On 15/02/2023 Spot Bond			8.89500	107.68320	8.89500	107.65773			0.00	0	0
Total SBS46 SPOT									0.00	0	0
Total For SBS46									0.00	0	0
SBS47 On 15/02/2023 Spot Bond				100.00000	0.00000	100.68680			0.00	0	0
Total SBS47 SPOT									0.00	0	0
Total For SBS47									0.00	0	0
SBS48 On 31/01/2020 Spot Bond				100.00000	0.00000	100.27351			0.00	0	0
Total SBS48 SPOT									0.00	0	0
Total For SBS48									0.00	0	0
SBS49 On 31/01/2022 Spot Bond				100.00000	0.00000	100.50785			0.00	0	0
Total SBS49 SPOT									0.00	0	0
Total For SBS49									0.00	0	0
SBS50 On 31/01/2022 Spot Bond			8.94500	102.39009	8.94500	102.36575			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			9.57000	101.54131	9.57000	101.51552			0.00	0	0
Total SBS51 SPOT									0.00	0	0
Total For SBS51									0.00	0	0
SBS52 On 29/01/2030 Spot Bond				100.00000	0.00000	100.53632			0.00	0	660,000,000
Total SBS52 SPOT									0.00	0	660,000,000
Total For SBS52									0.00	0	660,000,000
SBS53 On 03/05/2027 Spot Bond				100.00000	0.00000	100.45369			0.00	0	0
Total SBS53 SPOT									0.00	0	0
Total For SBS53									0.00	0	0
SBS54 On 12/06/2020 Spot Bond				100.00000	0.00000	101.68241			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	101.74336			0.00	0	0
Total SBS55 SPOT									0.00	0	0
Total For SBS55									0.00	0	0
SBS56 On 12/06/2022 Spot Bond			8.97500	101.61703	8.97500	101.59266			0.00	0	0
Total SBS56 SPOT									0.00	0	0
Total For SBS56									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS57 On 12/06/2024 Spot Bond				100.00000	0.00000	101.76243			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	101.80616			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			3.87000	274.52755	3.87000	274.47291		77,400,000,000.00		20,000,000	5,910,000,000
Total SBSI11 SPOT								77,400,000,000.00		20,000,000	5,910,000,000
Total For SBSI11								77,400,000,000.00		20,000,000	5,910,000,000
SBSI14 On 07/12/2033 Spot Bond			4.07000	196.57723	4.07000	197.00686		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	101.88786		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	96.00087	100.00000	95.75471		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	83.27127	100.00000	83.08622		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	83.49666	100.00000	83.31111		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	83.90646	100.00000	83.72000		0.00		0	0
Total SF2CU SPOT								0.00		0	0
Total For SF2CU								0.00		0	0
SF2DU On 11/02/2018 Spot Bond			100.00000	84.11136	100.00000	83.92444		0.00		0	0
Total SF2DU SPOT								0.00		0	0
Total For SF2DU								0.00		0	0
SGI004 On 20/01/2021 Spot Bond				100.00000	0.00000	101.52199		0.00		0	0
Total SGI004 SPOT								0.00		0	0
Total For SGI004								0.00		0	0
SGI005 On 10/07/2021 Spot Bond				100.00000	0.00000	101.52212		0.00		0	0
Total SGI005 SPOT								0.00		0	0
Total For SGI005								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SGI006 On 11/07/2022 Spot Bond				100.00000	0.00000	100.46722			0.00	0	0
Total SGI006 SPOT									0.00	0	0
Total For SGI006									0.00	0	0
SHI02 On 01/10/2021 Spot Bond				100.00000	0.00000	82.63494			0.00	0	0
Total SHI02 SPOT									0.00	0	0
Total For SHI02									0.00	0	0
SHS06 On 12/12/2017 Spot Bond				100.00000	0.00000	102.10970			0.00	0	0
Total SHS06 SPOT									0.00	0	0
Total For SHS06									0.00	0	0
SHS11L On 25/11/2020 Spot Bond			10.00000	110.70600	10.00000	110.67700			0.00	0	0
Total SHS11U/JIBAR SPOT									0.00	0	0
Total For SHS11U/JIBAR									0.00	0	0
SHS19 On 10/09/2017 Spot Bond			8.49500	104.61738	8.49500	104.59314			0.00	0	0
Total SHS19 SPOT									0.00	0	0
Total For SHS19									0.00	0	0
SHS22 On 23/02/2020 Spot Bond				100.00000	0.00000	100.28843			0.00	0	0
Total SHS22 SPOT									0.00	0	0
Total For SHS22									0.00	0	0
SHS23 On 29/06/2018 Spot Bond				100.00000	0.00000	101.34743			0.00	0	0
Total SHS23 SPOT									0.00	0	0
Total For SHS23									0.00	0	0
SHS24 On 29/06/2020 Spot Bond				100.00000	0.00000	101.39045			0.00	0	0
Total SHS24 SPOT									0.00	0	0
Total For SHS24									0.00	0	0
SHS25 On 29/06/2020 Spot Bond			9.35000	102.60500	9.35000	102.57939			0.00	0	0
Total SHS25 SPOT									0.00	0	0
Total For SHS25									0.00	0	0
SHS26 On 29/06/2020 Spot Bond				100.00000	0.00000	101.39045			0.00	0	0
Total SHS26 SPOT									0.00	0	0
Total For SHS26									0.00	0	0
SHS28 On 15/04/2018 Spot Bond				100.00000	0.00000	101.42910			0.00	0	0
Total SHS28 SPOT									0.00	0	0
Total For SHS28									0.00	0	0
SHS29U On 03/12/2018 Spot Bond			100.00000	46.45167	100.00000	46.33914			0.00	0	0
Total SHS29U SPOT									0.00	0	0
Total For SHS29U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS30 On 05/04/2020 Spot Bond				100.00000	0.00000	101.22535			0.00	2,600,000,000	1,300,000,000
Total SHS30 SPOT									0.00	2,600,000,000	1,300,000,000
Total For SHS30									0.00	2,600,000,000	1,300,000,000
SHS31 On 05/10/2022 Spot Bond				100.00000	0.00000	101.25082			0.00	0	0
Total SHS31 SPOT									0.00	0	0
Total For SHS31									0.00	0	0
SHS32 On 10/07/2020 Spot Bond				100.00000	0.00000	101.10363			0.00	800,000,000	200,000,000
Total SHS32 SPOT									0.00	800,000,000	200,000,000
Total For SHS32									0.00	800,000,000	200,000,000
SHS33 On 10/10/2022 Spot Bond				100.00000	0.00000	101.12625			0.00	0	125,000,000
Total SHS33 SPOT									0.00	0	125,000,000
Total For SHS33									0.00	0	125,000,000
SLI3 On 15/08/2018 Spot Bond			8.31500	100.51790	8.31500	100.49565			0.00	0	0
Total SLI3 SPOT									0.00	0	0
Total For SLI3									0.00	0	0
SLI4 On 15/08/2021 Spot Bond				100.00000	0.00000	100.15123			0.00	0	0
Total SLI4 SPOT									0.00	0	0
Total For SLI4									0.00	0	0
SLRA1 On 15/08/2019 Spot Bond				100.00000	0.00000	100.14389			0.00	0	135,000,000
Total SLRA1 SPOT									0.00	0	135,000,000
Total For SLRA1									0.00	0	135,000,000
SLRA2 On 15/08/2021 Spot Bond				100.00000	0.00000	100.14771			0.00	0	0
Total SLRA2 SPOT									0.00	0	0
Total For SLRA2									0.00	0	0
SLRB1 On 15/08/2019 Spot Bond				100.00000	0.00000	100.15032			0.00	0	0
Total SLRB1 SPOT									0.00	0	0
Total For SLRB1									0.00	0	0
SLRB2 On 15/08/2021 Spot Bond				100.00000	0.00000	100.15170			0.00	0	0
Total SLRB2 SPOT									0.00	0	0
Total For SLRB2									0.00	0	0
SLRC1 On 15/08/2019 Spot Bond				100.00000	0.00000	100.16333			0.00	0	0
Total SLRC1 SPOT									0.00	0	0
Total For SLRC1									0.00	0	0
SLRC2 On 15/08/2021 Spot Bond				100.00000	0.00000	100.16637			0.00	0	0
Total SLRC2 SPOT									0.00	0	0
Total For SLRC2									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SNT01 On 15/09/2017 Spot Bond			8.09500	103.57371	8.09500	103.55086			0.00	0	3,770,000,000
Total SNT01 SPOT									0.00	0	3,770,000,000
Total For SNT01									0.00	0	3,770,000,000
SNT02 On 12/04/2021 Spot Bond				100.00000	0.00000	101.12493			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			10.44500	109.75603	10.44500	109.72550			0.00	0	1,550,000,000
Total SNT03 SPOT									0.00	0	1,550,000,000
Total For SNT03									0.00	0	1,550,000,000
SNT04 On 27/06/2022 Spot Bond				100.00000	0.00000	101.46011			0.00	300,000,000	150,000,000
Total SNT04 SPOT									0.00	300,000,000	150,000,000
Total For SNT04									0.00	300,000,000	150,000,000
SPDA10 On 21/08/2021 Spot Bond				100.00000	0.00000	99.99973			0.00	0	0
Total SPDA10 SPOT									0.00	0	0
Total For SPDA10									0.00	0	0
SPDA11 On 21/08/2020 Spot Bond			100.00000	16.65909	100.00000	16.58583		710,000,000,000,000.00	137,100,000,000	87,400,000,000	
Total SPDA11 SPOT								10,000,000,000,000.00	137,100,000,000	87,400,000,000	
Total For SPDA11								10,000,000,000,000.00	137,100,000,000	87,400,000,000	
SPDA12 On 21/08/2022 Spot Bond			100.00000	10.35634	100.00000	10.31080		903,200,000,000,000.00	89,032,000,000	77,200,000,000	
Total SPDA12 SPOT								13,200,000,000,000.00	89,032,000,000	77,200,000,000	
Total For SPDA12								13,200,000,000,000.00	89,032,000,000	77,200,000,000	
SPDA4 On 21/08/2017 Spot Bond				100.00000	0.00000	100.00000			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	100.00000			0.00	0	174,000,000
Total SPDA5 SPOT									0.00	0	174,000,000
Total For SPDA5									0.00	0	174,000,000
SPDA6 On 21/08/2019 Spot Bond				100.00000	0.00000	99.99999			0.00	0	0
Total SPDA6 SPOT									0.00	0	0
Total For SPDA6									0.00	0	0
SPDA7 On 21/08/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	214,000,000
Total SPDA7 SPOT									0.00	0	214,000,000
Total For SPDA7									0.00	0	214,000,000
SPDA8 On 21/08/2021 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total SPDA8 SPOT									0.00	0	0
Total For SPDA8									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPDA9 On 21/08/2019 Spot Bond				100.00000	0.00000	99.99998			0.00	0	169,000,000
Total SPDA9 SPOT									0.00	0	169,000,000
Total For SPDA9									0.00	0	169,000,000
SPG00: On 09/09/2019 Spot Bond				100.00000	0.00000	101.95129			0.00	0	0
Total SPG002 SPOT									0.00	0	0
Total For SPG002									0.00	0	0
SPG00: On 31/10/2019 Spot Bond				100.00000	0.00000	100.54695			0.00	0	0
Total SPG003 SPOT									0.00	0	0
Total For SPG003									0.00	0	0
SSA05 On 16/04/2018 Spot Bond				100.00000	0.00000	101.10849			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			9.15000	100.28504	9.15000	100.26053			0.00	0	300,000,000
Total SSA06 SPOT									0.00	0	300,000,000
Total For SSA06									0.00	0	300,000,000
SSN00: On 31/03/2021 Spot Bond			9.02000	95.78451	9.02000	95.76142			0.00	0	0
Total SSN004 SPOT									0.00	0	0
Total For SSN004									0.00	0	0
SSN00: On 31/03/2021 Spot Bond			9.02000	95.78451	9.02000	95.76142			0.00	0	0
Total SSN005 SPOT									0.00	0	0
Total For SSN005									0.00	0	0
SSN00: On 15/09/2017 Spot Bond			7.77500	103.59539	7.77500	103.57344			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			3.92500	87.80161	3.92500	116.02669			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			10.03000	104.55566	10.03000	104.52770			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			11.05000	71.73968	11.05000	71.71871			0.00	0	0
Total SSN021 SPOT									0.00	0	0
Total For SSN021									0.00	0	0
SSN02: On 21/01/2019 Spot Bond				100.00000	0.00000	100.76379			0.00	0	0
Total SSN024 SPOT									0.00	0	0
Total For SSN024									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN02(On 16/01/2019 Spot Bond				100.00000	0.00000	100.88964				0.00	0	0
Total SSN026 SPOT										0.00	0	0
Total For SSN026										0.00	0	0
SSN02(On 25/09/2019 Spot Bond				100.00000	0.00000	101.47005				0.00	0	0
Total SSN027 SPOT										0.00	0	0
Total For SSN027										0.00	0	0
SSN02(On 07/12/2023 Spot Bond				100.00000	0.00000	102.19437				0.00	0	0
Total SSN029 SPOT										0.00	0	0
Total For SSN029										0.00	0	0
SSN03(On 17/03/2020 Spot Bond				100.00000	0.00000	101.61666				0.00	0	0
Total SSN033 SPOT										0.00	0	0
Total For SSN033										0.00	0	0
SSN03(On 02/06/2020 Spot Bond				100.00000	0.00000	102.06529				0.00	30,000,000	10,000,000
Total SSN034 SPOT										0.00	30,000,000	10,000,000
Total For SSN034										0.00	30,000,000	10,000,000
SSN03(On 17/11/2020 Spot Bond				100.00000	0.00000	100.09303				0.00	0	0
Total SSN035 SPOT										0.00	0	0
Total For SSN035										0.00	0	0
SSN03(On 18/12/2020 Spot Bond				100.00000	0.00000	107.38958				0.00	0	0
Total SSN036 SPOT										0.00	0	0
Total For SSN036										0.00	0	0
SSN03(On 01/06/2021 Spot Bond				100.00000	0.00000	102.20441				0.00	0	0
Total SSN037 SPOT										0.00	0	0
Total For SSN037										0.00	0	0
SSN03(On 26/01/2021 Spot Bond			9.55000	100.68681	9.55000	100.66129				0.00	0	0
Total SSN038 SPOT										0.00	0	0
Total For SSN038										0.00	0	0
SSN04(On 13/10/2023 Spot Bond				100.00000	0.00000	101.03025				0.00	0	0
Total SSN040 SPOT										0.00	0	0
Total For SSN040										0.00	0	0
SSN04(On 13/10/2023 Spot Bond			9.24500	106.01754	9.24500	105.99136				0.00	0	0
Total SSN041 SPOT										0.00	0	0
Total For SSN041										0.00	0	0
SSN04(On 01/12/2017 Spot Bond				100.00000	0.00000	95.36880				0.00	0	0
Total SSN042 SPOT										0.00	0	0
Total For SSN042										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN04: On 31/01/2038 Spot Bond			4.00000	100.25950	4.00000	100.23925				0.00	0	0
Total SSN043 SPOT										0.00	0	0
Total For SSN043										0.00	0	0
SSN04: On 09/02/2027 Spot Bond				100.00000	0.00000	100.27616				0.00	0	280,000,000
Total SSN044 SPOT										0.00	0	280,000,000
Total For SSN044										0.00	0	280,000,000
SSN04: On 14/02/2018 Spot Bond				100.00000	0.00000	100.15343				0.00	0	0
Total SSN045 SPOT										0.00	0	0
Total For SSN045										0.00	0	0
SSN04: On 30/04/2027 Spot Bond				100.00000	0.00000	100.54706				0.00	0	0
Total SSN046 SPOT										0.00	0	0
Total For SSN046										0.00	0	0
SSN04: On 05/04/2027 Spot Bond				100.00000	0.00000	101.11154				0.00	0	0
Total SSN047 SPOT										0.00	0	0
Total For SSN047										0.00	0	0
SSN04: On 21/06/2018 Spot Bond				100.00000	0.00000	101.37292				0.00	0	0
Total SSN048 SPOT										0.00	0	0
Total For SSN048										0.00	0	0
SSN04: On 30/09/2027 Spot Bond				100.00000	0.00000	100.97666				0.00	5,000,000,000	5,000,000,000
Total SSN049 SPOT										0.00	5,000,000,000	5,000,000,000
Total For SSN049										0.00	5,000,000,000	5,000,000,000
SSN05: On 08/12/2023 Spot Bond			3.45000	112.06345	3.45000	278.98747				0.00	0	0
Total SSN050 SPOT										0.00	0	0
Total For SSN050										0.00	0	0
SZ25 On 30/09/2025 Spot Bond			9.48000	100.84985	9.48000	100.82434				0.00	0	0
Total SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0
T12A10 On 21/08/2019 Spot Bond				100.00000	0.00000	99.99999				0.00	13,006,500	59,335,500
Total T12A10 SPOT										0.00	13,006,500	59,335,500
Total For T12A10										0.00	13,006,500	59,335,500
T12A11 On 21/08/2019 Spot Bond				100.00000	0.00000	100.54782				0.00	0	0
Total T12A11 SPOT										0.00	0	0
Total For T12A11										0.00	0	0
T12A12 On 21/08/2019 Spot Bond			8.95000	100.16741	8.95000	100.14359				0.00	0	0
Total T12A12 SPOT										0.00	0	0
Total For T12A12										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
T13A10 On 21/08/2018 Spot Bond				100.00000	0.00000	100.21535			0.00	0	234,000,000
Total T13A10 SPOT									0.00	0	234,000,000
Total For T13A10									0.00	0	234,000,000
T13A11 On 21/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total T13A11 SPOT									0.00	0	0
Total For T13A11									0.00	0	0
T13A12 On 21/08/2020 Spot Bond			8.85000	104.10910	8.85000	104.08460		4,602,000,000,000.00	520,000,000	130,000,000	
Total T13A12 SPOT								4,602,000,000,000.00	520,000,000	130,000,000	
Total For T13A12								4,602,000,000,000.00	520,000,000	130,000,000	
T13A13 On 21/08/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	83,333,200
Total T13A13 SPOT									0.00	0	83,333,200
Total For T13A13									0.00	0	83,333,200
T13A14 On 21/08/2018 Spot Bond				100.00000	0.00000	100.21535			0.00	0	160,000,000
Total T13A14 SPOT									0.00	0	160,000,000
Total For T13A14									0.00	0	160,000,000
T13A15 On 21/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total T13A15 SPOT									0.00	0	0
Total For T13A15									0.00	0	0
T13A16 On 21/08/2020 Spot Bond			8.95000	103.53482	8.95000	103.51018			0.00	0	0
Total T13A16 SPOT									0.00	0	0
Total For T13A16									0.00	0	0
T13A18 On 21/08/2018 Spot Bond				100.00000	0.00000	99.99999			0.00	0	0
Total T13A18 SPOT									0.00	0	0
Total For T13A18									0.00	0	0
T13A19 On 21/08/2020 Spot Bond				100.00000	0.00000	99.69913			0.00	0	0
Total T13A19 SPOT									0.00	0	0
Total For T13A19									0.00	0	0
T13A20 On 21/08/2020 Spot Bond			8.90000	102.19398	8.90000	102.16981			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	99.99994			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	99.99976			0.00	0	0
Total T14A11 SPOT									0.00	0	0
Total For T14A11									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
T14A12 On 21/11/2021 Spot Bond			9.15000	102.27442	9.15000	102.24942			6,588,000,000,000.00	720,000,000	180,000,000
Total T14A12 SPOT									6,588,000,000,000.00	720,000,000	180,000,000
Total For T14A12									6,588,000,000,000.00	720,000,000	180,000,000
TFS117 On 02/09/2018 Spot Bond				100.00000	0.00000	101.87954			0.00	0	0
Total TFS117 SPOT									0.00	0	0
Total For TFS117									0.00	0	0
TFS123 On 20/03/2019 Spot Bond				100.00000	0.00000	101.17098			0.00	0	0
Total TFS123 SPOT									0.00	0	0
Total For TFS123									0.00	0	0
TFS135 On 06/07/2018 Spot Bond				100.00000	0.00000	101.14015			0.00	0	0
Total TFS135 SPOT									0.00	0	0
Total For TFS135									0.00	0	0
TFS136 On 06/07/2020 Spot Bond				100.00000	0.00000	101.16374			0.00	0	0
Total TFS136 SPOT									0.00	0	0
Total For TFS136									0.00	0	0
TFS139 On 27/05/2019 Spot Bond				100.00000	0.00000	100.09016			0.00	380,000,000	190,000,000
Total TFS139 SPOT									0.00	380,000,000	190,000,000
Total For TFS139									0.00	380,000,000	190,000,000
TFS141 On 28/10/2019 Spot Bond				100.00000	0.00000	100.56719			0.00	0	0
Total TFS141 SPOT									0.00	0	0
Total For TFS141									0.00	0	0
TFS142 On 28/10/2021 Spot Bond				100.00000	0.00000	100.58651			0.00	0	0
Total TFS142 SPOT									0.00	0	0
Total For TFS142									0.00	0	0
TFS143 On 17/11/2017 Spot Bond				100.00000	0.00000	100.08085			0.00	0	0
Total TFS143 SPOT									0.00	0	0
Total For TFS143									0.00	0	0
TFS144 On 20/03/2020 Spot Bond				100.00000	0.00000	101.48802			0.00	200,000,000	100,000,000
Total TFS144 SPOT									0.00	200,000,000	100,000,000
Total For TFS144									0.00	200,000,000	100,000,000
TFS145 On 20/03/2022 Spot Bond				100.00000	0.00000	101.53173			0.00	0	0
Total TFS145 SPOT									0.00	0	0
Total For TFS145									0.00	0	0
TFS146 On 25/04/2018 Spot Bond				100.00000	0.00000	100.20765			0.00	1,000,000,000	1,000,000,000
Total TFS146 SPOT									0.00	1,000,000,000	1,000,000,000
Total For TFS146									0.00	1,000,000,000	1,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH10A7 On 18/10/2038 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TH10A7 SPOT									0.00	0	0
Total For TH10A7									0.00	0	0
TH11A1 On 18/07/2018 Spot Bond				100.00000	0.00000	100.85565			0.00	0	0
Total TH11A1 SPOT									0.00	0	0
Total For TH11A1									0.00	0	0
TH11A2 On 18/07/2018 Spot Bond				100.00000	0.00000	100.88503			0.00	0	0
Total TH11A2 SPOT									0.00	0	0
Total For TH11A2									0.00	0	0
TH11A3 On 18/07/2018 Spot Bond			8.73000	100.81600	8.73000	100.79260			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	100.72305			0.00	0	0
Total TH11A4 SPOT									0.00	0	0
Total For TH11A4									0.00	0	0
TH11A5 On 18/07/2018 Spot Bond				100.00000	0.00000	101.04405			0.00	0	0
Total TH11A5 SPOT									0.00	0	0
Total For TH11A5									0.00	0	0
TH11A6 On 18/07/2018 Spot Bond			8.56500	100.45526	8.56500	100.43238			0.00	0	0
Total TH11A6 SPOT									0.00	0	0
Total For TH11A6									0.00	0	0
TH11A7 On 18/07/2018 Spot Bond				100.00000	0.00000	100.70884			0.00	0	0
Total TH11A7 SPOT									0.00	0	0
Total For TH11A7									0.00	0	0
TH11A8 On 18/07/2018 Spot Bond				100.00000	0.00000	101.04405			0.00	0	0
Total TH11A8 SPOT									0.00	0	0
Total For TH11A8									0.00	0	0
TH11B1 On 18/07/2018 Spot Bond				100.00000	0.00000	101.14226			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	100.91622			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	100.91255			0.00	0	0
Total TH11B3 SPOT									0.00	0	0
Total For TH11B3									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH11C1 On 18/07/2018 Spot Bond				100.00000	0.00000	101.00696				0.00	0	0
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0
TH11C2 On 18/07/2018 Spot Bond				100.00000	0.00000	101.00329				0.00	0	0
Total TH11C2 SPOT										0.00	0	0
Total For TH11C2										0.00	0	0
TH11C3 On 18/07/2018 Spot Bond				100.00000	0.00000	100.97123				0.00	0	0
Total TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11D1 On 18/07/2018 Spot Bond				100.00000	0.00000	101.29201				0.00	0	0
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11D2 On 18/07/2018 Spot Bond				100.00000	0.00000	101.29565				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	101.27742				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	99.98170				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	99.99998				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A3 On 21/08/2019 Spot Bond			8.90000	100.50866	8.90000	100.48488				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	99.99999				0.00	0	53,996,800
Total TH12A4 SPOT										0.00	0	53,996,800
Total For TH12A4										0.00	0	53,996,800
TH12A5 On 21/08/2019 Spot Bond				100.00000	0.00000	99.99998				0.00	0	126,000,000
Total TH12A5 SPOT										0.00	0	126,000,000
Total For TH12A5										0.00	0	126,000,000
TH12A6 On 21/08/2019 Spot Bond			8.81000	99.53793	8.81000	99.51461				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH12A7 On 21/08/2019 Spot Bond				100.00000	0.00000	99.99999				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	99.99998				0.00	0	0
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
TH12A9 On 21/08/2019 Spot Bond			8.92000	98.92824	8.92000	98.90478				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12B1 On 21/08/2019 Spot Bond				100.00000	0.00000	99.99998				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B2 On 21/08/2019 Spot Bond				100.00000	0.00000	99.99998				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B3 On 21/08/2019 Spot Bond				100.00000	0.00000	99.99998				0.00	0	0
Total TH12B3 SPOT										0.00	0	0
Total For TH12B3										0.00	0	0
TH12B4 On 21/08/2019 Spot Bond				100.00000	0.00000	99.99998				0.00	0	0
Total TH12B4 SPOT										0.00	0	0
Total For TH12B4										0.00	0	0
TH12C1 On 21/08/2019 Spot Bond				100.00000	0.00000	99.99997				0.00	2,000,000,000	500,000,000
Total TH12C1 SPOT										0.00	2,000,000,000	500,000,000
Total For TH12C1										0.00	2,000,000,000	500,000,000
TH12C2 On 21/08/2019 Spot Bond				100.00000	0.00000	99.99997				0.00	4,000,000,000	1,000,000,000
Total TH12C2 SPOT										0.00	4,000,000,000	1,000,000,000
Total For TH12C2										0.00	4,000,000,000	1,000,000,000
TH12C3 On 21/08/2019 Spot Bond				100.00000	0.00000	99.99997				0.00	0	0
Total TH12C3 SPOT										0.00	0	0
Total For TH12C3										0.00	0	0
TH12C4 On 21/08/2019 Spot Bond				100.00000	0.00000	99.99997				0.00	0	0
Total TH12C4 SPOT										0.00	0	0
Total For TH12C4										0.00	0	0
TH12D1 On 21/08/2019 Spot Bond				100.00000	0.00000	99.99991				0.00	0	0
Total TH12D1 SPOT										0.00	0	0
Total For TH12D1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH12D: On 21/08/2019 Spot Bond				100.00000	0.00000	99.99991			0.00	0	0
Total TH12D2 SPOT									0.00	0	0
Total For TH12D2									0.00	0	0
TH12D: On 21/08/2019 Spot Bond				100.00000	0.00000	100.10410			0.00	0	0
Total TH12D3 SPOT									0.00	0	0
Total For TH12D3									0.00	0	0
TH12D: On 21/08/2019 Spot Bond				100.00000	0.00000	99.99991			0.00	0	0
Total TH12D4 SPOT									0.00	0	0
Total For TH12D4									0.00	0	0
TH13A: On 21/08/2018 Spot Bond				100.00000	0.00000	99.99999			0.00	0	0
Total TH13A1 SPOT									0.00	0	0
Total For TH13A1									0.00	0	0
TH13A: On 21/08/2018 Spot Bond				100.00000	0.00000	99.99999			0.00	0	0
Total TH13A2 SPOT									0.00	0	0
Total For TH13A2									0.00	0	0
TH13A: On 21/08/2020 Spot Bond				100.00000	0.00000	100.39442			0.00	0	0
Total TH13A3 SPOT									0.00	0	0
Total For TH13A3									0.00	0	0
TH13A: On 21/08/2020 Spot Bond			9.05000	100.71997	9.05000	100.69575			0.00	0	0
Total TH13A4 SPOT									0.00	0	0
Total For TH13A4									0.00	0	0
TH13A: On 21/08/2018 Spot Bond				100.00000	0.00000	99.99999			0.00	0	113,636,200
Total TH13A5 SPOT									0.00	0	113,636,200
Total For TH13A5									0.00	0	113,636,200
TH13A: On 21/08/2018 Spot Bond				100.00000	0.00000	100.09504			0.00	0	0
Total TH13A6 SPOT									0.00	0	0
Total For TH13A6									0.00	0	0
TH13A: On 21/08/2020 Spot Bond				100.00000	0.00000	99.39895			0.00	0	0
Total TH13A7 SPOT									0.00	0	0
Total For TH13A7									0.00	0	0
TH13A: On 21/08/2020 Spot Bond			8.94000	101.80538	8.94000	101.78119		9,297,600,000,000.00	1,040,000,000	260,000,000	
Total TH13A8 SPOT								9,297,600,000,000.00	1,040,000,000	260,000,000	
Total For TH13A8								9,297,600,000,000.00	1,040,000,000	260,000,000	
TH13A: On 21/08/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	95,000,000
Total TH13A9 SPOT									0.00	0	95,000,000
Total For TH13A9									0.00	0	95,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH13B On 21/08/2020 Spot Bond				100.00000	0.00000	99.99988			0.00	0	0
Total TH13B1 SPOT									0.00	0	0
Total For TH13B1									0.00	0	0
TH13B2 On 21/08/2020 Spot Bond				100.00000	0.00000	99.99988			0.00	0	0
Total TH13B2 SPOT									0.00	0	0
Total For TH13B2									0.00	0	0
TH13B3 On 21/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TH13B3 SPOT									0.00	0	0
Total For TH13B3									0.00	0	0
TH13B4 On 21/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TH13B4 SPOT									0.00	0	0
Total For TH13B4									0.00	0	0
TH13B5 On 21/08/2020 Spot Bond				100.00000	0.00000	99.99988			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	99.99983			0.00	0	0
Total TH13C1 SPOT									0.00	0	0
Total For TH13C1									0.00	0	0
TH13C2 On 21/08/2020 Spot Bond				100.00000	0.00000	99.99983			0.00	0	0
Total TH13C2 SPOT									0.00	0	0
Total For TH13C2									0.00	0	0
TH13C3 On 21/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TH13C3 SPOT									0.00	0	0
Total For TH13C3									0.00	0	0
TH13C4 On 21/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TH13C4 SPOT									0.00	0	0
Total For TH13C4									0.00	0	0
TH13C5 On 21/08/2020 Spot Bond				100.00000	0.00000	99.99980			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	99.99959			0.00	0	0
Total TH13D1 SPOT									0.00	0	0
Total For TH13D1									0.00	0	0
TH13D2 On 21/08/2020 Spot Bond				100.00000	0.00000	99.99959			0.00	0	0
Total TH13D2 SPOT									0.00	0	0
Total For TH13D2									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH13D: On 21/08/2020 Spot Bond				100.00000	0.00000	100.00000			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	100.00000			0.00	0	0
Total TH13D4 SPOT									0.00	0	0
Total For TH13D4									0.00	0	0
TH13D: On 21/08/2020 Spot Bond				100.00000	0.00000	99.99958			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	99.96044			0.00	0	0
Total TH14A1 SPOT									0.00	0	0
Total For TH14A1									0.00	0	0
TH14A: On 21/11/2019 Spot Bond				100.00000	0.00000	99.67534			0.00	0	0
Total TH14A2 SPOT									0.00	0	0
Total For TH14A2									0.00	0	0
TH14A: On 21/11/2021 Spot Bond				100.00000	0.00000	99.99974			0.00	0	0
Total TH14A3 SPOT									0.00	0	0
Total For TH14A3									0.00	0	0
TH14A: On 21/11/2021 Spot Bond			8.99000	106.36556	8.99000	106.34014			0.00	0	0
Total TH14A4 SPOT									0.00	0	0
Total For TH14A4									0.00	0	0
TH14A: On 21/02/2018 Spot Bond				100.00000	0.00000	99.99994			0.00	0	0
Total TH14A5 SPOT									0.00	0	0
Total For TH14A5									0.00	0	0
TH14A: On 21/11/2019 Spot Bond				100.00000	0.00000	99.99994			0.00	0	0
Total TH14A6 SPOT									0.00	0	0
Total For TH14A6									0.00	0	0
TH14A: On 21/11/2021 Spot Bond				100.00000	0.00000	99.99975			0.00	0	0
Total TH14A7 SPOT									0.00	0	0
Total For TH14A7									0.00	0	0
TH14A: On 21/11/2021 Spot Bond			8.94000	102.97232	8.94000	103.73567		9,655,200,000,000.00	1,080,000,000	270,000,000	
Total TH14A8 SPOT								9,655,200,000,000.00	1,080,000,000	270,000,000	
Total For TH14A8								9,655,200,000,000.00	1,080,000,000	270,000,000	
TH14A: On 21/05/2018 Spot Bond				100.00000	0.00000	100.00002			0.00	0	0
Total TH14A9 SPOT									0.00	0	0
Total For TH14A9									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH14B On 21/11/2021 Spot Bond				100.00000	0.00000	99.99965				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	99.99969				0.00	0	0
Total TH14B2 SPOT										0.00	0	0
Total For TH14B2										0.00	0	0
TH14B3 On 21/11/2021 Spot Bond				100.00000	0.00000	99.99971				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	99.99957				0.00	0	0
Total TH14C1 SPOT										0.00	0	0
Total For TH14C1										0.00	0	0
TH14C2 On 21/11/2021 Spot Bond				100.00000	0.00000	99.99960				0.00	0	0
Total TH14C2 SPOT										0.00	0	0
Total For TH14C2										0.00	0	0
TH14C3 On 21/11/2021 Spot Bond				100.00000	0.00000	99.99962				0.00	0	38,000,000
Total TH14C3 SPOT										0.00	0	38,000,000
Total For TH14C3										0.00	0	38,000,000
TH14D On 21/11/2021 Spot Bond				100.00000	0.00000	99.99906				0.00	0	0
Total TH14D1 SPOT										0.00	0	0
Total For TH14D1										0.00	0	0
TH14D2 On 21/11/2021 Spot Bond				100.00000	0.00000	99.99910				0.00	0	0
Total TH14D2 SPOT										0.00	0	0
Total For TH14D2										0.00	0	0
TH14D3 On 21/11/2021 Spot Bond				100.00000	0.00000	99.99915				0.00	0	0
Total TH14D3 SPOT										0.00	0	0
Total For TH14D3										0.00	0	0
THE9B On 18/07/2019 Spot Bond				100.00000	0.00000	100.94922				0.00	0	0
Total THE9B4 SPOT										0.00	0	0
Total For THE9B4										0.00	0	0
THE9C On 18/07/2019 Spot Bond				100.00000	0.00000	102.35749				0.00	0	0
Total THE9C4 SPOT										0.00	0	0
Total For THE9C4										0.00	0	0
THE9D On 18/07/2019 Spot Bond				100.00000	0.00000	101.32386				0.00	0	0
Total THE9D4 SPOT										0.00	0	0
Total For THE9D4										0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TL20	On	22/02/2020	Spot Bond			8.80000	96.85432	8.80000	96.79455			7,040,000,000,000.00	800,000,000	200,000,000
Total TL20 SPOT												7,040,000,000,000.00	800,000,000	200,000,000
Total For TL20												7,040,000,000,000.00	800,000,000	200,000,000
TL20/R	On	22/02/2020	Spot Bond			100.00000	25.03088	100.00000	24.98339			0.00	0	0
TL20/R	On	25/11/2020	Spot Bond			10.00000	110.70600	10.00000	110.67700			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	14.09878	100.00000	14.05476			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	103.46185			0.00	0	0
Total TLC01 SPOT												0.00	0	0
Total For TLC01												0.00	0	0
TLC02	On	22/03/2018	Spot Bond				100.00000	0.00000	101.41394			0.00	0	0
Total TLC02 SPOT												0.00	0	0
Total For TLC02												0.00	0	0
TN17	On	14/11/2017	Spot Bond			7.58500	102.83001	7.58500	102.80901			0.00	0	12,251,513,839
Total TN17 SPOT												0.00	0	12,251,513,839
Total For TN17												0.00	0	12,251,513,839
TN17/R	On	14/11/2017	Spot Bond			100.00000	85.05151	100.00000	84.86250			0.00	0	0
Total TN17/R203 SPOT												0.00	0	0
Total For TN17/R203												0.00	0	0
TN20	On	17/09/2020	Spot Bond			8.73000	109.17359	8.73000	109.14824			0.00	0	47,100,000,000
Total TN20 SPOT												0.00	0	47,100,000,000
Total For TN20												0.00	0	47,100,000,000
TN20/R	On	17/09/2020	Spot Bond			100.00000	22.29280	100.00000	22.24373			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	16.67665	100.00000	16.63625			0.00	0	0
Total TN20U SPOT												0.00	0	0
Total For TN20U												0.00	0	0
TN21U	On	13/05/2021	Spot Bond			100.00000	14.66072	100.00000	14.60999			0.00	0	0
Total TN21U SPOT												0.00	0	0
Total For TN21U												0.00	0	0
TN23	On	06/11/2023	Spot Bond			9.36500	109.78006	9.36500	109.75276			0.00	0	4,030,000,000
Total TN23 SPOT												0.00	0	4,030,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TN23									0.00	0	4,030,000,000
TN23/R On 06/11/2023 Spot Bond			100.00000	14.28341	100.00000	14.25197			0.00	0	0
Total TN23/R2023 SPOT									0.00	0	0
Total For TN23/R2023									0.00	0	0
TN25 On 19/08/2025 Spot Bond			10.37000	95.42565	10.37000	95.39944			0.00	0	15,480,000,000
Total TN25 SPOT									0.00	0	15,480,000,000
Total For TN25									0.00	0	15,480,000,000
TN25/R On 19/08/2025 Spot Bond			100.00000	9.70170	100.00000	9.68035			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			10.52000	92.38688	10.52000	92.36114			0.00	0	1,010,000,000
Total TN27 SPOT									0.00	0	1,010,000,000
Total For TN27									0.00	0	1,010,000,000
TN27/R On 14/11/2027 Spot Bond			100.00000	11.11686	100.00000	11.09239			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			11.22000	98.95834	11.22000	98.92883			0.00	0	9,300,000,000
Total TN30 SPOT									0.00	0	9,300,000,000
Total For TN30									0.00	0	9,300,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	123.94679	8.00000	123.92022			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			11.79000	95.73755	11.79000	95.70759			0.00	0	2,800,000,000
Total TN40 SPOT									0.00	0	2,800,000,000
Total For TN40									0.00	0	2,800,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	103.93783	10.75000	103.90810			0.00	0	0
Total TN40/R214 SPOT									0.00	0	0
Total For TN40/R214									0.00	0	0
TNF18 On 22/08/2018 Spot Bond				100.00000	0.00000	100.02614			0.00	0	0
Total TNF18 SPOT									0.00	0	0
Total For TNF18									0.00	0	0
TORQ1 On 15/08/2018 Spot Bond				100.00000	0.00000	100.16430			0.00	0	0
Total TORQ10 SPOT									0.00	0	0
Total For TORQ10									0.00	0	0
TORQ3 On 15/04/2022 Spot Bond				100.00000	0.00000	99.73509			0.00	0	596,395,900
Total TORQ3 SPOT									0.00	0	596,395,900

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 TORQ3									0.00	0	596,395,900
TORQ6 On 15/04/2022 Spot Bond				100.00000	0.00000	100.18774			0.00	0	0
Total TORQ6 SPOT									0.00	0	0
Total For TORQ6									0.00	0	0
TORQ7 On 15/08/2019 Spot Bond				100.00000	0.00000	100.14179			0.00	0	0
Total TORQ7 SPOT									0.00	0	0
Total For TORQ7									0.00	0	0
TORQ8 On 15/08/2018 Spot Bond				100.00000	0.00000	100.14502			0.00	0	0
Total TORQ8 SPOT									0.00	0	0
Total For TORQ8									0.00	0	0
TORQ9 On 15/08/2018 Spot Bond				100.00000	0.00000	100.14984			0.00	0	0
Total TORQ9 SPOT									0.00	0	0
Total For TORQ9									0.00	0	0
TPDA0 On 25/11/2020 Spot Bond			10.00000	110.70600	10.00000	110.67700			0.00	0	0
Total TPDA01/JIBAR SPOT									0.00	0	0
Total For TPDA01/JIBAR									0.00	0	0
TPDA0: On 05/04/2018 Spot Bond				100.00000	0.00000	101.37881			0.00	0	0
Total TPDA03 SPOT									0.00	0	0
Total For TPDA03									0.00	0	0
TPDA0: On 10/04/2019 Spot Bond				100.00000	0.00000	101.26926			0.00	0	0
Total TPDA05 SPOT									0.00	0	0
Total For TPDA05									0.00	0	0
TPDA0: On 30/11/2018 Spot Bond				100.00000	0.00000	100.05469			0.00	0	0
Total TPDA06 SPOT									0.00	0	0
Total For TPDA06									0.00	0	0
TPDA0: On 30/11/2020 Spot Bond			8.95000	103.68841	8.95000	103.66374			0.00	0	0
Total TPDA08 SPOT									0.00	0	0
Total For TPDA08									0.00	0	0
TRA2A On 14/12/2018 Spot Bond				100.00000	0.00000	101.66086			0.00	0	0
Total TRA2A1 SPOT									0.00	0	0
Total For TRA2A1									0.00	0	0
TRA2A: On 14/12/2020 Spot Bond				100.00000	0.00000	101.73671			0.00	0	0
Total TRA2A2 SPOT									0.00	0	0
Total For TRA2A2									0.00	0	0
TRA2A: On 14/12/2020 Spot Bond			9.20000	103.11351	9.20000	103.08816		2,208,000,000,000.00		240,000,000	60,000,000
Total TRA2A3 SPOT								2,208,000,000,000.00		240,000,000	60,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TRA2A3									2,208,000,000,000.00	240,000,000	60,000,000
TRA2A: On 14/12/2018 Spot Bond				100.00000	0.00000	101.66271			0.00	0	0
Total TRA2A4 SPOT									0.00	0	0
Total For TRA2A4									0.00	0	0
TRA2A: On 14/12/2020 Spot Bond				100.00000	0.00000	101.73671			0.00	0	0
Total TRA2A5 SPOT									0.00	0	0
Total For TRA2A5									0.00	0	0
TRA2A: On 14/12/2020 Spot Bond			9.00000	104.69653	9.00000	103.71556			3,600,000,000,000.00	400,000,000	100,000,000
Total TRA2A6 SPOT									3,600,000,000,000.00	400,000,000	100,000,000
Total For TRA2A6									3,600,000,000,000.00	400,000,000	100,000,000
TRA2B: On 14/12/2020 Spot Bond				100.00000	0.00000	101.85701			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	101.90327			0.00	0	0
Total TRA2B2 SPOT									0.00	0	0
Total For TRA2B2									0.00	0	0
TRA2C: On 14/12/2020 Spot Bond				100.00000	0.00000	102.09747			0.00	0	0
Total TRA2C1 SPOT									0.00	0	0
Total For TRA2C1									0.00	0	0
TRA2C: On 14/12/2020 Spot Bond				100.00000	0.00000	102.17142			0.00	0	0
Total TRA2C2 SPOT									0.00	0	0
Total For TRA2C2									0.00	0	0
TRA2D: On 14/12/2020 Spot Bond				100.00000	0.00000	102.65159			0.00	0	0
Total TRA2D1 SPOT									0.00	0	0
Total For TRA2D1									0.00	0	0
TRA2D: On 14/12/2020 Spot Bond				100.00000	0.00000	102.65159			0.00	0	0
Total TRA2D2 SPOT									0.00	0	0
Total For TRA2D2									0.00	0	0
TRAA2: On 14/06/2019 Spot Bond				100.00000	0.00000	101.72570			0.00	0	73,000,000
Total TRAA2 SPOT									0.00	0	73,000,000
Total For TRAA2									0.00	0	73,000,000
TRAA4: On 14/06/2019 Spot Bond			100.00000	32.36701	100.00000	32.28859			0.00	0	0
Total TRAA4U SPOT									0.00	0	0
Total For TRAA4U									0.00	0	0
TRAB1: On 14/06/2019 Spot Bond				100.00000	0.00000	101.75535			0.00	0	0
Total TRAB1 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TRAB1										0.00	0	0
TRAB2 On 14/06/2019 Spot Bond			100.00000	32.64728	100.00000	32.56819				0.00	0	0
Total TRAB2U SPOT										0.00	0	0
Total For TRAB2U										0.00	0	0
TRAC1 On 14/06/2019 Spot Bond				100.00000	0.00000	101.76461				0.00	0	0
Total TRAC1 SPOT										0.00	0	0
Total For TRAC1										0.00	0	0
TRAC2 On 14/06/2019 Spot Bond			100.00000	32.88084	100.00000	32.80119				0.00	0	0
Total TRAC2U SPOT										0.00	0	0
Total For TRAC2U										0.00	0	0
TRAD1 On 14/06/2019 Spot Bond				100.00000	0.00000	101.67254				0.00	9,000,000,000	3,000,000,000
Total TRAD1 SPOT										0.00	9,000,000,000	3,000,000,000
Total For TRAD1										0.00	9,000,000,000	3,000,000,000
TRAD2 On 14/06/2019 Spot Bond			100.00000	35.73032	100.00000	35.64377				0.00	0	0
Total TRAD2U SPOT										0.00	0	0
Total For TRAD2U										0.00	0	0
TRAE1 On 14/06/2019 Spot Bond				100.00000	0.00000	105.01450				0.00	0	0
Total TRAE1 SPOT										0.00	0	0
Total For TRAE1										0.00	0	0
TRAE2 On 14/06/2019 Spot Bond			100.00000	38.86008	100.00000	38.76595				0.00	0	0
Total TRAE2U SPOT										0.00	0	0
Total For TRAE2U										0.00	0	0
TSE01 On 31/07/2019 Spot Bond			100.00000	29.92179	100.00000	29.84931				0.00	0	0
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSE03 On 31/10/2020 Spot Bond			100.00000	16.49078	100.00000	16.45083				0.00	0	0
Total TSE03U SPOT										0.00	0	0
Total For TSE03U										0.00	0	0
TSP21 On 17/08/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TSP219 SPOT										0.00	0	0
Total For TSP219										0.00	0	0
TSP22 On 26/10/2017 Spot Bond				100.00000	0.00000	98.58714				0.00	0	0
Total TSP220 SPOT										0.00	0	0
Total For TSP220										0.00	0	0
TSP221 On 26/04/2018 Spot Bond				100.00000	0.00000	94.66038				0.00	0	0
Total TSP221 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TSP221										0.00	0	0
TSP221 On 10/05/2018 Spot Bond				100.00000	0.00000	94.35102				0.00	0	0
Total TSP222 SPOT										0.00	0	0
Total For TSP222										0.00	0	0
TSP222 On 23/11/2017 Spot Bond				100.00000	0.00000	97.98948				0.00	0	0
Total TSP223 SPOT										0.00	0	0
Total For TSP223										0.00	0	0
TSP223 On 24/05/2018 Spot Bond				100.00000	0.00000	94.06522				0.00	0	0
Total TSP224 SPOT										0.00	0	0
Total For TSP224										0.00	0	0
TSP224 On 07/12/2017 Spot Bond				100.00000	0.00000	97.69223				0.00	0	0
Total TSP225 SPOT										0.00	0	0
Total For TSP225										0.00	0	0
TSP225 On 07/06/2018 Spot Bond				100.00000	0.00000	93.81736				0.00	0	0
Total TSP226 SPOT										0.00	0	0
Total For TSP226										0.00	0	0
TSP226 On 21/06/2018 Spot Bond				100.00000	0.00000	93.53580				0.00	0	0
Total TSP227 SPOT										0.00	0	0
Total For TSP227										0.00	0	0
TTO011 On 28/08/2019 Spot Bond			100.00000	25.70061	100.00000	25.63834				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TUHF0 On 26/01/2020 Spot Bond				100.00000	0.00000	100.74803				0.00	0	0
Total TUHF01 SPOT										0.00	0	0
Total For TUHF01										0.00	0	0
TWC23 On 17/08/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TWC236 SPOT										0.00	0	0
Total For TWC236										0.00	0	0
TWC23 On 18/08/2017 Spot Bond				100.00000	0.00000	100.00000				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	101.71682				0.00	0	0
Total TWC238 SPOT										0.00	0	0
Total For TWC238										0.00	0	0
TWC23 On 09/10/2017 Spot Bond				100.00000	0.00000	100.96682				0.00	0	0
Total TWC239 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TWC239										0.00	0	0
TWC24 On 13/10/2017 Spot Bond				100.00000	0.00000	100.80460				0.00	0	0
Total TWC240 SPOT										0.00	0	0
Total For TWC240										0.00	0	0
TWC24 On 28/08/2017 Spot Bond				100.00000	0.00000	101.79806				0.00	0	0
Total TWC241 SPOT										0.00	0	0
Total For TWC241										0.00	0	0
TWC24 On 16/10/2017 Spot Bond				100.00000	0.00000	100.81643				0.00	0	0
Total TWC242 SPOT										0.00	0	0
Total For TWC242										0.00	0	0
TWC24 On 23/10/2017 Spot Bond				100.00000	0.00000	100.58171				0.00	0	0
Total TWC243 SPOT										0.00	0	0
Total For TWC243										0.00	0	0
TWC24 On 26/10/2017 Spot Bond				100.00000	0.00000	100.54016				0.00	0	0
Total TWC244 SPOT										0.00	0	0
Total For TWC244										0.00	0	0
TWC24 On 10/11/2017 Spot Bond				100.00000	0.00000	100.20707				0.00	0	0
Total TWC245 SPOT										0.00	0	0
Total For TWC245										0.00	0	0
TWC24 On 10/11/2017 Spot Bond			100.00000	85.12210	100.00000	84.94147			230,000,000,000,000.00	32,300,000,000	22,300,000,000	
Total TWC246 SPOT									30,000,000,000,000.00	32,300,000,000	22,300,000,000	
Total For TWC246									30,000,000,000,000.00	32,300,000,000	22,300,000,000	
TWC24 On 14/11/2017 Spot Bond			100.00000	84.37394	100.00000	84.18644			0.00	0	0	
Total TWC247 SPOT									0.00	0	0	
Total For TWC247									0.00	0	0	
UG21 On 02/03/2021 Spot Bond			9.05000	109.91584	9.05000	109.88940			430,852,400,000.00	47,608,000	11,902,000	
Total UG21 SPOT									430,852,400,000.00	47,608,000	11,902,000	
Total For UG21									430,852,400,000.00	47,608,000	11,902,000	
UG26 On 09/03/2026 Spot Bond			10.50000	109.58700	10.50000	109.55653			0.00	0	0	
Total UG26 SPOT									0.00	0	0	
Total For UG26									0.00	0	0	
VCJA11 On 20/07/2025 Spot Bond			100.00000	10.25288	100.00000	10.20779			0.00	0	0	
Total VCJA1U SPOT									0.00	0	0	
Total For VCJA1U									0.00	0	0	
VCJB11 On 20/07/2025 Spot Bond			100.00000	10.11012	100.00000	10.06566			0.00	0	0	
Total VCJB1U SPOT									0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For VCJB1U										0.00	0	0
VCPA11 On 20/07/2023 Spot Bond			100.00000	9.90017	100.00000	9.85663				0.00	0	0
Total VCPA1U SPOT										0.00	0	0
Total For VCPA1U										0.00	0	0
VCPB1 On 20/07/2023 Spot Bond			100.00000	9.71519	100.00000	9.67247				0.00	0	0
Total VCPB1U SPOT										0.00	0	0
Total For VCPB1U										0.00	0	0
VJA03L On 20/10/2023 Spot Bond			100.00000	8.54522	100.00000	8.52452				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	8.92662	100.00000	8.90499				0.00	0	0
Total VJA04U SPOT										0.00	0	0
Total For VJA04U										0.00	0	0
VJA05L On 20/04/2024 Spot Bond			100.00000	9.45879	100.00000	9.43587				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	9.52541	100.00000	9.50233				0.00	0	0
Total VJA06U SPOT										0.00	0	0
Total For VJA06U										0.00	0	0
VJA07L On 20/10/2024 Spot Bond			100.00000	9.57022	100.00000	9.54704				0.00	0	0
Total VJA07U SPOT										0.00	0	0
Total For VJA07U										0.00	0	0
VJA08L On 20/01/2025 Spot Bond			100.00000	9.60464	100.00000	9.58138				0.00	0	0
Total VJA08U SPOT										0.00	0	0
Total For VJA08U										0.00	0	0
VJA09L On 20/04/2025 Spot Bond			100.00000	11.21656	100.00000	11.18154				0.00	0	0
Total VJA09U SPOT										0.00	0	0
Total For VJA09U										0.00	0	0
VJB03L On 20/10/2023 Spot Bond			100.00000	8.33736	100.00000	8.31716				0.00	0	0
Total VJB03U SPOT										0.00	0	0
Total For VJB03U										0.00	0	0
VJB04L On 20/01/2024 Spot Bond			100.00000	8.70106	100.00000	8.67998				0.00	0	0
Total VJB04U SPOT										0.00	0	0
Total For VJB04U										0.00	0	0
VJB05L On 20/04/2024 Spot Bond			100.00000	9.22212	100.00000	9.19977				0.00	0	0
Total VJB05U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For VJB05U									0.00	0	0
VJB06L On 20/07/2024 Spot Bond			100.00000	9.35900	100.00000	9.33633			0.00	0	0
Total VJB06U SPOT									0.00	0	0
Total For VJB06U									0.00	0	0
VJB07L On 20/10/2024 Spot Bond			100.00000	9.38820	100.00000	9.36546			0.00	0	0
Total VJB07U SPOT									0.00	0	0
Total For VJB07U									0.00	0	0
VJB08L On 20/01/2025 Spot Bond			100.00000	9.42281	100.00000	9.39999			0.00	0	0
Total VJB08U SPOT									0.00	0	0
Total For VJB08U									0.00	0	0
VJB09L On 20/04/2025 Spot Bond			100.00000	11.00081	100.00000	10.96646			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	103.83178			0.00	0	0
Total VKC19 SPOT									0.00	0	0
Total For VKC19									0.00	0	0
VKC20 On 29/09/2017 Spot Bond				100.00000	0.00000	101.19317			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	63.00010	100.00000	62.84749			0.00	0	0
Total VKE01U SPOT									0.00	0	0
Total For VKE01U									0.00	0	0
VKE05 On 28/03/2018 Spot Bond				100.00000	0.00000	101.57958			0.00	0	0
Total VKE05 SPOT									0.00	0	0
Total For VKE05									0.00	0	0
VKE06 On 08/05/2018 Spot Bond				100.00000	0.00000	100.30599			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	101.84363			0.00	0	0
Total VKE07 SPOT									0.00	0	0
Total For VKE07									0.00	0	0
VKE08 On 29/03/2019 Spot Bond				100.00000	0.00000	101.74047			0.00	0	0
Total VKE08 SPOT									0.00	0	0
Total For VKE08									0.00	0	0
VKE09 On 08/07/2020 Spot Bond				100.00000	0.00000	101.08517			0.00	0	0
Total VKE09 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For VKE09										0.00	0	0
VKE10 On 08/07/2022 Spot Bond				100.00000	0.00000	101.10334				0.00	0	0
Total VKE10 SPOT										0.00	0	0
Total For VKE10										0.00	0	0
VPA03L On 20/10/2023 Spot Bond			100.00000	9.66611	100.00000	9.64269				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	5.17303	100.00000	5.16050				0.00	0	0
Total VPA04U SPOT										0.00	0	0
Total For VPA04U										0.00	0	0
VPA05L On 20/04/2024 Spot Bond			100.00000	9.27075	100.00000	9.24829				0.00	0	0
Total VPA05U SPOT										0.00	0	0
Total For VPA05U										0.00	0	0
VPA06L On 20/07/2024 Spot Bond			100.00000	9.36041	100.00000	9.33773				0.00	0	0
Total VPA06U SPOT										0.00	0	0
Total For VPA06U										0.00	0	0
VPA07L On 20/10/2024 Spot Bond			100.00000	9.27645	100.00000	9.25398				0.00	0	0
Total VPA07U SPOT										0.00	0	0
Total For VPA07U										0.00	0	0
VPA08L On 20/01/2025 Spot Bond			100.00000	9.27625	100.00000	9.25378				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	10.89824	100.00000	10.86421				0.00	0	0
Total VPA09U SPOT										0.00	0	0
Total For VPA09U										0.00	0	0
VPB03L On 20/10/2023 Spot Bond			100.00000	9.87419	100.00000	9.85027				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	4.94747	100.00000	4.93549				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	8.98004	100.00000	8.95828				0.00	0	0
Total VPB05U SPOT										0.00	0	0
Total For VPB05U										0.00	0	0
VPB06L On 20/07/2024 Spot Bond			100.00000	9.13998	100.00000	9.11784				0.00	0	0
Total VPB06U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For VPB06U										0.00	0	0
VPB07I On 20/10/2024 Spot Bond			100.00000	9.05235	100.00000	9.03042				0.00	0	0
Total VPB07U SPOT										0.00	0	0
Total For VPB07U										0.00	0	0
VPB08I On 20/01/2025 Spot Bond			100.00000	9.05289	100.00000	9.03096				0.00	0	0
Total VPB08U SPOT										0.00	0	0
Total For VPB08U										0.00	0	0
VPB09I On 20/04/2025 Spot Bond			100.00000	10.63426	100.00000	10.60107				0.00	0	0
Total VPB09U SPOT										0.00	0	0
Total For VPB09U										0.00	0	0
WRS2L On 25/11/2019 Spot Bond			100.00000	24.00706	100.00000	23.94890				0.00	0	0
Total WRS2U SPOT										0.00	0	0
Total For WRS2U										0.00	0	0
WS05 On 01/08/2018 Spot Bond			2.99000	249.98707	2.99000	249.94335				0.00	0	0
Total WS05 SPOT										0.00	0	0
Total For WS05										0.00	0	0
WSP3 On 28/05/2019 Spot Bond			7.62500	104.31503	7.62500	104.29381				0.00	0	0
Total WSP3 SPOT										0.00	0	0
Total For WSP3										0.00	0	0
WSP4 On 28/05/2020 Spot Bond			7.94000	104.66843	7.94000	104.64629				0.00	0	0
Total WSP4 SPOT										0.00	0	0
Total For WSP4										0.00	0	0
WSP5 On 28/05/2021 Spot Bond			8.20000	104.62867	8.20000	104.60582			984,000,000,000.00	120,000,000	30,000,000	
Total WSP5 SPOT									984,000,000,000.00	120,000,000	30,000,000	
Total For WSP5									984,000,000,000.00	120,000,000	30,000,000	
WSP5/f On 28/05/2021 Spot Bond			100.00000	15.16948	100.00000	15.13609				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			7.01000	86.49351	7.01000	86.47732				0.00	0	0
Total Z083 SPOT										0.00	0	0
Total For Z083										0.00	0	0
Total for SPOT										1.16e+0177,778,359,525,300	130,745,317,999	
Total for SPOT :										1.16e+017 778,359,525,300	130,745,317,999	

Contract 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									1.16e+017	778,359,542,854	130,746,273,190
Total Options									1,173,312.50	1,250	74,970
Grand Total:									1.16e+017	778,359,544,104	130,746,348,160