



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 01/11/2017

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			11.01625	74.98920	11.11015	74.43559			0.00	0	6,011
ES33 On 01/02/2018 Bond Future			11.13110	76.36431	11.22837	75.80074			0.00	0	9,466
ES33 On 03/05/2018 Bond Future			11.24460	73.98686	11.34534	73.41301			0.00	0	0
Total ES33 Future									0.00	0	15,477
ES33 On 02/11/2017 Bond Future	10.67	Put			2,650.03000	2.65003	2,096,420		0.00	0	0
ES33 On 02/11/2017 Bond Future	10.68	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/11/2017 Bond Future	10.68	Put			2,588.25000	2.58825	2,034,640		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 02/11/2017 Bond Future	10.66	Put			2,711.89000	2.71189	2,158,280		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 01/02/2018 Bond Future	11.00	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 01/02/2018 Bond Future	11.00	Put			1,333.52000	1.33352	769,950		0.00	0	0
ES33 On 01/02/2018 Bond Future	11.01	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 01/02/2018 Bond Future	11.01	Put			1,274.37000	1.27437	710,800		0.00	0	0
ES33 On 01/02/2018 Bond Future	10.99	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 01/02/2018 Bond Future	10.99	Put			1,392.75000	1.39275	829,180		0.00	0	0
ES33 On 03/05/2018 Bond Future	11.21	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	03/05/2018	Bond Future	11.21	Put			772.51000	0.77251	198,660		0.00	0	0
ES33	On	03/05/2018	Bond Future	11.22	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	03/05/2018	Bond Future	11.22	Put			715.01000	0.71501	141,160		0.00	0	0
ES33	On	03/05/2018	Bond Future	11.20	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	03/05/2018	Bond Future	11.20	Put			830.08000	0.83008	256,230		0.00	0	0
Total ES33 Option												0.00	0	0
Total For ES33												0.00	0	15,477
ES42	On	02/11/2017	Bond Future			11.23620	77.62326	11.32995	77.00341			0.00	0	2,202
ES42	On	01/02/2018	Bond Future			11.34640	79.04667	11.44349	78.41566			0.00	0	7,957
ES42	On	03/05/2018	Bond Future			11.46062	76.24897	11.56129	75.60646			0.00	0	0
Total ES42 Future												0.00	0	10,159
Total For ES42												0.00	0	10,159
I2025	On	02/11/2017	Bond Future			128.72063	128.72063	128.75770	128.75770			0.00	0	570
I2025	On	01/02/2018	Bond Future			129.77626	129.77626	129.81525	129.81525			0.00	0	1,070
I2025	On	03/05/2018	Bond Future			132.22269	132.22269	132.26311	132.26311			0.00	0	0
Total I2025 Future												0.00	0	1,640
I2025	On	02/11/2017	Bond Future	132.98	Put			4,222.30000	4.22230	4,259,370		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			4,202.30000	4.20230	4,239,370		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.97	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.97	Put			4,212.30000	4.21230	4,249,370		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.98	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	01/02/2018	Bond Future	133.89	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	01/02/2018	Bond Future	133.89	Put			4,074.75000	4.07475	4,113,740		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			4,084.75000	4.08475	4,123,740		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			4,064.75000	4.06475	4,103,740		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.21	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.21	Put			946.89000	0.94689	987,310		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.22	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.22	Put			956.89000	0.95689	997,310		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.20	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.20	Put			936.89000	0.93689	977,310		0.00	0	0
Total I2025 Option												0.00	0	0
Total For I2025												0.00	0	1,640
I2029	On	02/11/2017	Bond Future			98.69730	98.69730	98.72493	98.72493			0.00	0	0
I2029	On	01/02/2018	Bond Future			100.53512	100.53512	100.56428	100.56428			0.00	0	1,370
I2029	On	03/05/2018	Bond Future			101.41220	101.41220	101.44245	101.44245			0.00	0	0

Contract 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			102.83006	102.83006	102.85861	102.85861			490,807,876.38	4,773	5,179
I2033	On	01/02/2018	Bond Future			104.74489	104.74489	104.77504	104.77504			499,947,359.97	4,773	5,283
I2033	On	03/05/2018	Bond Future			105.63081	105.63081	105.66202	105.66202			0.00	0	0
Total I2033 Future												990,755,236.35	9,546	10,462
I2033	On	02/11/2017	Bond Future	110.08	Put			7,221.39000	7.22139	7,249,940		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			7,231.39000	7.23139	7,259,940		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.07	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.07	Put			7,211.39000	7.21139	7,239,940		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.08	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.65	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.65	Put			4,874.96000	4.87496	4,905,110		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.66	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.66	Put			4,884.96000	4.88496	4,915,110		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			4,864.96000	4.86496	4,895,110		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.70	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.70	Put			2,037.98000	2.03798	2,069,190		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			2,047.98000	2.04798	2,079,190		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			2,027.98000	2.02798	2,059,190		0.00	0	0
Total I2033 Option												0.00	0	0
Total For I2033												990,755,236.35	9,546	10,462
I2038	On	02/11/2017	Bond Future			126.09407	126.09407	126.12998	126.12998			1,352,989,371.10	10,730	5,815
I2038	On	01/02/2018	Bond Future			126.93314	126.93314	126.97080	126.97080			1,364,658,188.14	10,751	18,693
I2038	On	03/05/2018	Bond Future			129.32601	129.32601	129.36498	129.36498			0.00	0	0
Total I2038 Future												2,717,647,559.24	21,481	24,508
I2038	On	02/11/2017	Bond Future	136.80	Put			10,670.02000	10.67002	10,705,930		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.81	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.81	Put			10,680.02000	10.68002	10,715,930		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			10,690.02000	10.69002	10,725,930		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	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			9,969.20000	9.96920	10,006,860		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			9,979.20000	9.97920	10,016,860		0.00	0	0

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			9,959.20000	9.95920	9,996,860		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.29	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.29	Put			2,925.02000	2.92502	2,963,990		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.27	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.27	Put			2,905.02000	2.90502	2,943,990		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.28	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.28	Put			2,915.02000	2.91502	2,953,990		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												2,717,647,559.24	21,481	24,508
I2046	On	02/11/2017	Bond Future			122.17010	122.17010	122.20440	122.20440			1,354,622,068.80	11,088	8,944
I2046	On	01/02/2018	Bond Future			124.44525	124.44525	124.48128	124.48128			1,382,337,837.00	11,108	21,197
I2046	On	03/05/2018	Bond Future			125.19135	125.19135	125.22858	125.22858			0.00	0	0
Total I2046 Future												2,736,959,905.80	22,196	30,141
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			14,105.60000	14.10560	14,139,900		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			14,115.60000	14.11560	14,149,900		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			14,095.60000	14.09560	14,129,900		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			8,418.72000	8.41872	8,454,750		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			8,428.72000	8.42872	8,464,750		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			8,438.72000	8.43872	8,474,750		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			2,711.42000	2.71142	2,748,650		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			2,721.42000	2.72142	2,758,650		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			2,701.42000	2.70142	2,738,650		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												2,736,959,905.80	22,196	30,141
I2050	On	02/11/2017	Bond Future			129.08095	129.08095	130.83726	130.83726			1,780,155,381.45	13,791	8,315
I2050	On	01/02/2018	Bond Future			129.80569	129.80569	131.59575	131.59575			1,793,784,830.11	13,819	22,579
I2050	On	03/05/2018	Bond Future			132.25267	132.25267	134.07723	134.07723			0.00	0	0
Total I2050 Future												3,573,940,211.56	27,610	30,894
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			13,822.74000	13.82274	15,579,050		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			13,832.74000	13.83274	15,589,050		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			13,812.74000	13.81274	15,569,050		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			8,644.25000	8.64425	10,434,310		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			8,654.25000	8.65425	10,444,310		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			8,634.25000	8.63425	10,424,310		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.62	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.62	Put			1,542.77000	1.54277	3,367,330		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.63	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.63	Put			1,552.77000	1.55277	3,377,330		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.61	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.61	Put			1,532.77000	1.53277	3,357,330		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												3,573,940,211.56	27,610	30,894
R186	On	02/11/2017	Bond Future			9.01076	113.09599	9.09820	112.52958		7.84	222,799,100.30	1,970	42,667
R186	On	01/02/2018	Bond Future			9.07816	109.87023	9.16940	109.29362		7.61	216,444,353.10	1,970	127,304
R186	On	03/05/2018	Bond Future			9.14782	111.90426	9.24309	111.31732		7.55	0.00	0	0
Total R186 Future												439,243,453.40	3,940	169,971
R186	On	02/11/2017	Bond Future	8.89	Call			4.53000	0.00453	8,400	7.80	0.00	0	0
R186	On	02/11/2017	Bond Future	8.89	Put			1,359.68000	1.35968	797,140	7.80	0.00	0	0
R186	On	02/11/2017	Bond Future	8.90	Call			5.96000	0.00596	11,790	7.80	0.00	0	0
R186	On	02/11/2017	Bond Future	8.90	Put			1,295.51000	1.29551	734,930	7.80	0.00	0	0
R186	On	02/11/2017	Bond Future	8.60	Put			3,280.48000	3.28048	2,714,070	7.69	0.00	0	3,750
R186	On	02/11/2017	Bond Future	9.00	Call			57.57000	0.05757	152,320	7.84	0.00	0	0
R186	On	02/11/2017	Bond Future	8.88	Call			3.42000	0.00342	5,890	7.79	0.00	0	0
R186	On	02/11/2017	Bond Future	9.00	Put			693.95000	0.69395	222,290	7.84	0.00	0	5,000
R186	On	02/11/2017	Bond Future	8.88	Put			1,424.22000	1.42422	860,280	7.79	0.00	0	0
R186	On	02/11/2017	Bond Future	8.75	Call			0.04000	0.00004	0,010	7.74	0.00	0	0
R186	On	02/11/2017	Bond Future	8.75	Put			2,279.11000	2.27911	1,712,670	7.74	0.00	0	0
R186	On	02/11/2017	Bond Future	8.60	Call			0.00000	0.00000	0,000	7.69	0.00	0	0
R186	On	01/02/2018	Bond Future	8.96	Put			2,457.12000	2.45712	2,108,880	7.73	0.00	0	0
R186	On	01/02/2018	Bond Future	8.50	Call			335.97000	0.33597	430,670	7.51	0.00	0	1,460
R186	On	01/02/2018	Bond Future	8.97	Call			1,152.86000	1.15286	1,384,580	7.73	0.00	0	0
R186	On	01/02/2018	Bond Future	8.97	Put			2,418.32000	2.41832	2,073,430	7.73	0.00	0	0
R186	On	01/02/2018	Bond Future	8.98	Call			1,178.40000	1.17840	1,413,470	7.74	0.00	0	0
R186	On	01/02/2018	Bond Future	8.98	Put			2,379.92000	2.37992	2,038,380	7.74	0.00	0	0

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	8.96	Call			1,127.68000	1.12768	1,356,050	7.73	0.00	0	0
R186	On	01/02/2018	Bond Future	9.00	Put			2,304.11000	2.30411	1,969,290	7.75	0.00	0	6,200
R186	On	01/02/2018	Bond Future	8.75	Call			680.46000	0.68046	841,530	7.61	0.00	0	0
R186	On	01/02/2018	Bond Future	8.75	Put			3,365.03000	3.36503	2,949,490	7.61	0.00	0	820
R186	On	01/02/2018	Bond Future	9.25	Call			1,999.29000	1.99929	2,324,710	7.90	0.00	0	0
R186	On	01/02/2018	Bond Future	9.25	Put			1,493.30000	1.49330	1,242,110	7.90	0.00	0	820
R186	On	01/02/2018	Bond Future	8.50	Put			4,662.95000	4.66295	4,181,040	7.51	0.00	0	0
R186	On	01/02/2018	Bond Future	7.75	Put			9,467.52000	9.46752	8,898,370	7.22	0.00	0	0
R186	On	01/02/2018	Bond Future	7.75	Call			16.31000	0.01631	23,770	7.22	0.00	0	1,460
R186	On	01/02/2018	Bond Future	9.00	Call			1,230.30000	1.23030	1,472,090	7.75	0.00	0	0
R186	On	03/05/2018	Bond Future	8.92	Put			3,529.22000	3.52922	3,169,500	7.52	0.00	0	0
R186	On	03/05/2018	Bond Future	8.93	Call			1,545.32000	1.54532	1,774,910	7.53	0.00	0	0
R186	On	03/05/2018	Bond Future	8.93	Put			3,490.23000	3.49023	3,132,880	7.53	0.00	0	0
R186	On	03/05/2018	Bond Future	8.91	Call			1,498.06000	1.49806	1,722,920	7.52	0.00	0	0
R186	On	03/05/2018	Bond Future	8.91	Put			3,568.79000	3.56879	3,206,710	7.52	0.00	0	0
R186	On	03/05/2018	Bond Future	8.92	Call			1,521.42000	1.52142	1,748,640	7.52	0.00	0	0
Total R186 Option												0.00	0	19,510
Total For R186												439,243,453.40	3,940	189,481
R197	On	02/11/2017	Bond Future			299.14290	299.14290	299.23106	299.23106			0.00	0	813
R197	On	01/02/2018	Bond Future			297.72371	297.72371	297.81641	297.81641			0.00	0	2,350
R197	On	03/05/2018	Bond Future			303.33629	303.33629	303.43234	303.43234			0.00	0	0
Total R197 Future												0.00	0	3,163
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			5,938.94000	5.93894	6,027,100		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			5,918.94000	5.91894	6,007,100		0.00	0	0
R197	On	02/11/2017	Bond Future	305.16	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	02/11/2017	Bond Future	305.16	Put			5,928.94000	5.92894	6,017,100		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			3,843.59000	3.84359	3,936,290		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			3,853.59000	3.85359	3,946,290		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			3,863.59000	3.86359	3,956,290		0.00	0	0
R197	On	03/05/2018	Bond Future	304.45	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/05/2018	Bond Future	304.45	Put			1,017.66000	1.01766	1,113,710		0.00	0	0
R197	On	03/05/2018	Bond Future	304.46	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/05/2018	Bond Future	304.46	Put			1,027.66000	1.02766	1,123,710		0.00	0	0
R197	On	03/05/2018	Bond Future	304.44	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/05/2018	Bond Future	304.44	Put			1,007.66000	1.00766	1,103,710		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R197 Option												0.00	0	0
Total For R197												0.00	0	3,163
R202	On	02/11/2017	Bond Future			238.66240	238.66240	238.43465	238.43465		4.44	3,146,763,744.00	13,185	6,827
R202	On	01/02/2018	Bond Future			239.39420	239.39420	239.16452	239.16452		4.66	3,158,088,286.40	13,192	22,936
R202	On	03/05/2018	Bond Future			243.90704	243.90704	243.67453	243.67453		4.60	0.00	0	0
Total R202 Future												6,304,852,030.40	26,377	29,763
R202	On	02/11/2017	Bond Future	253.90	Put			15,465.35000	15.46535	15,237,600	4.74	0.00	0	0
R202	On	02/11/2017	Bond Future	253.91	Call			0.00000	0.00000	0,000	4.74	0.00	0	0
R202	On	02/11/2017	Bond Future	253.91	Put			15,475.35000	15.47535	15,247,600	4.74	0.00	0	0
R202	On	02/11/2017	Bond Future	253.89	Call			0.00000	0.00000	0,000	4.74	0.00	0	0
R202	On	02/11/2017	Bond Future	253.89	Put			15,455.35000	15.45535	15,227,600	4.74	0.00	0	0
R202	On	02/11/2017	Bond Future	253.90	Call			0.00000	0.00000	0,000	4.74	0.00	0	0
R202	On	01/02/2018	Bond Future	249.07	Call			139.16000	0.13916	148,460	4.99	0.00	0	0
R202	On	01/02/2018	Bond Future	249.07	Put			10,044.64000	10.04464	9,824,260	4.99	0.00	0	0
R202	On	01/02/2018	Bond Future	249.08	Call			138.63000	0.13863	147,910	4.99	0.00	0	0
R202	On	01/02/2018	Bond Future	249.08	Put			10,054.11000	10.05411	9,833,710	4.99	0.00	0	0
R202	On	01/02/2018	Bond Future	249.06	Call			139.68000	0.13968	149,020	4.99	0.00	0	0
R202	On	01/02/2018	Bond Future	249.06	Put			10,035.16000	10.03516	9,814,820	4.99	0.00	0	0
R202	On	03/05/2018	Bond Future	247.48	Call			1,844.42000	1.84442	1,914,880	4.91	0.00	0	0
R202	On	03/05/2018	Bond Future	247.48	Put			5,649.89000	5.64989	5,487,840	4.91	0.00	0	0
R202	On	03/05/2018	Bond Future	247.49	Call			1,841.20000	1.84120	1,911,560	4.91	0.00	0	0
R202	On	03/05/2018	Bond Future	247.49	Put			5,656.67000	5.65667	5,494,520	4.91	0.00	0	0
R202	On	03/05/2018	Bond Future	247.47	Call			1,847.65000	1.84765	1,918,190	4.91	0.00	0	0
R202	On	03/05/2018	Bond Future	247.47	Put			5,643.12000	5.64312	5,481,150	4.91	0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												6,304,852,030.40	26,377	29,763
R2023	On	02/11/2017	Bond Future			8.31066	99.06840	8.39786	98.70598		4.44	99,068.40	1	31,425
R2023	On	01/02/2018	Bond Future			8.36864	100.88510	8.46116	100.51624		4.66	0.00	0	40,612
R2023	On	03/05/2018	Bond Future			8.42110	98.82336	8.51935	98.44792		4.60	0.00	0	0
Total R2023 Future												99,068.40	1	72,037
R2023	On	02/11/2017	Bond Future	8.57	Put			1.86000	0.00186	0,000	4.54	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.58	Call			753.00000	0.75300	1,114,110	4.54	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.58	Put			1.31000	0.00131	0,000	4.54	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.56	Call			672.11000	0.67211	1,031,920	4.54	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.56	Put			2.61000	0.00261	0,000	4.54	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.57	Call			712.46000	0.71246	1,073,020	4.54	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.32	Put			1,258.53000	1.25853	1,047,430	4.68	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.33	Call			712.08000	0.71208	872,290	4.69	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.33	Put			1,235.50000	1.23550	1,026,850	4.69	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.31	Call			678.50000	0.67850	833,810	4.68	0.00	0	0

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	01/02/2018	Bond Future	8.31	Put			1,282.04000	1.28204	1,068,490	4.68	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.32	Call			695.06000	0.69506	852,820	4.68	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.28	Call			884.13000	0.88413	1,037,330	4.61	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.28	Put			1,801.86000	1.80186	1,579,620	4.61	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.29	Call			899.76000	0.89976	1,054,710	4.61	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.29	Put			1,778.94000	1.77894	1,558,450	4.61	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.27	Call			868.41000	0.86841	1,019,850	4.61	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.27	Put			1,824.71000	1.82471	1,600,710	4.61	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												99,068.40	1	72,037
R2030	On	02/11/2017	Bond Future			9.51576	91.30964	9.60820	90.70240			156,139,484.40	1,710	39,409
R2030	On	01/02/2018	Bond Future			9.58487	88.97922	9.68061	88.36100			138,184,728.66	1,553	34,382
R2030	On	03/05/2018	Bond Future			9.65858	90.62636	9.75775	89.99696			0.00	0	0
Total R2030 Future												294,324,213.06	3,263	73,791
R2030	On	02/11/2017	Bond Future	9.34	Put			1,777.68000	1.77768	1,170,440		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.35	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.35	Put			1,710.52000	1.71052	1,103,280		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.36	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.36	Put			1,643.44000	1.64344	1,036,200		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.34	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.37	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.37	Put			2,027.48000	2.02748	1,409,260		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.38	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.38	Put			1,961.22000	1.96122	1,343,000		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.39	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.39	Put			1,895.02000	1.89502	1,276,800		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.50	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.50	Put			1,648.73000	1.64873	1,019,330		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.51	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.51	Put			1,583.98000	1.58398	954,580		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.49	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.49	Put			1,713.55000	1.71355	1,084,150		0.00	0	0
Total R2030 Option												0.00	0	0
Total For R2030												294,324,213.06	3,263	73,791
R2032	On	02/11/2017	Bond Future			9.71581	89.60836	9.80836	88.96028		11.36	102,153,530.40	1,140	26,183
R2032	On	01/02/2018	Bond Future			9.78871	91.25163	9.88441	90.59173		10.84	106,034,394.06	1,162	35,141
R2032	On	03/05/2018	Bond Future			9.86205	88.78416	9.96102	88.11228		11.36	0.00	0	0
Total R2032 Future												208,187,924.46	2,302	61,324
R2032	On	02/11/2017	Bond Future	9.49	Call			0.27000	0.00027	0,180	11.24	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.49	Put			2,258.63000	2.25863	1,610,460	11.24	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	02/11/2017	Bond Future	9.50	Call			0.38000	0.00038	0,300	11.24	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.50	Put			2,186.54000	2.18654	1,538,380	11.24	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.48	Call			0.19000	0.00019	0,110	11.23	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.48	Put			2,330.82000	2.33082	1,682,660	11.23	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.20	Put			5,307.11000	5.30711	4,763,430	10.58	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.20	Call			427.29000	0.42729	543,510	10.58	0.00	0	7,500
R2032	On	01/02/2018	Bond Future	9.45	Put			3,873.13000	3.87313	3,402,810	10.70	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.45	Call			819.69000	0.81969	1,009,270	10.70	0.00	0	750
R2032	On	01/02/2018	Bond Future	9.40	Put			4,140.70000	4.14070	3,654,350	10.67	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.40	Call			726.11000	0.72611	899,660	10.67	0.00	0	6,800
R2032	On	01/02/2018	Bond Future	9.30	Put			4,705.28000	4.70528	4,188,790	10.62	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.30	Call			562.23000	0.56223	705,640	10.62	0.00	0	7,800
R2032	On	01/02/2018	Bond Future	9.56	Call			1,054.45000	1.05445	1,281,190	10.75	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.56	Put			3,320.51000	3.32051	2,887,350	10.75	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.57	Call			1,077.67000	1.07767	1,307,890	10.75	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.57	Put			3,272.63000	3.27263	2,842,950	10.75	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.55	Call			1,031.39000	1.03139	1,254,670	10.74	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.55	Put			3,368.63000	3.36863	2,932,010	10.74	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.70	Call			2,051.64000	2.05164	2,336,620	11.34	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.70	Put			3,839.68000	3.83968	3,452,780	11.34	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.71	Call			2,079.80000	2.07980	2,367,340	11.34	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.71	Put			3,798.38000	3.79838	3,414,040	11.34	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.72	Call			2,108.19000	2.10819	2,398,290	11.35	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.72	Put			3,757.38000	3.75738	3,375,600	11.35	0.00	0	0
Total R2032 Option												0.00	0	22,850
Total For R2032												208,187,924.46	2,302	84,174
R2035	On	02/11/2017	Bond Future			9.86083	93.53352	9.95346	92.82291			93,533,520.00	1,000	24,289
R2035	On	01/02/2018	Bond Future			9.93617	95.24873	10.03189	94.52529			0.00	0	45,896
R2035	On	03/05/2018	Bond Future			10.00767	92.51223	10.10651	91.77559			0.00	0	0
Total R2035 Future												93,533,520.00	1,000	70,185
R2035	On	02/11/2017	Bond Future	9.59	Put			2,837.23000	2.83723	2,126,620		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.60	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.60	Put			2,757.39000	2.75739	2,046,780		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.61	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.61	Put			2,677.65000	2.67765	1,967,040		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.59	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.74	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.74	Put			2,233.70000	2.23370	1,510,260		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.75	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.75	Put			2,155.80000	2.15580	1,432,360		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2035	On	01/02/2018	Bond Future	9.73	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.73	Put			2,311.70000	2.31170	1,588,260		0.00	0	0
R2035	On	03/05/2018	Bond Future	9.90	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/05/2018	Bond Future	9.90	Put			1,549.51000	1.54951	812,870		0.00	0	0
R2035	On	03/05/2018	Bond Future	9.91	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/05/2018	Bond Future	9.91	Put			1,473.55000	1.47355	736,910		0.00	0	0
R2035	On	03/05/2018	Bond Future	9.89	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/05/2018	Bond Future	9.89	Put			1,625.56000	1.62556	888,920		0.00	0	0
Total R2035 Option												0.00	0	0
Total For R2035												93,533,520.00	1,000	70,185
R2037	On	02/11/2017	Bond Future			9.93078	90.08771	10.02322	89.38093		13.40	92,159,727.33	1,023	42,893
R2037	On	01/02/2018	Bond Future			10.00077	87.48463	10.09618	86.76498		12.85	92,121,315.39	1,053	48,719
R2037	On	03/05/2018	Bond Future			10.07425	89.10413	10.17272	88.37133		12.82	0.00	0	0
Total R2037 Future												184,281,042.72	2,076	91,612
R2037	On	02/11/2017	Bond Future	9.67	Call			0.24000	0.00024	0,100	13.22	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.67	Put			2,749.87000	2.74987	2,042,950	13.22	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.65	Call			0.12000	0.00012	0,040	13.20	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.65	Put			2,909.47000	2.90947	2,202,610	13.20	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.66	Call			0.17000	0.00017	0,060	13.21	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.66	Put			2,829.60000	2.82960	2,122,710	13.21	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.81	Call			1,353.66000	1.35366	1,620,550	12.90	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.81	Put			3,540.50000	3.54050	3,087,740	12.90	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.82	Call			1,381.75000	1.38175	1,652,360	12.91	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.82	Put			3,490.73000	3.49073	3,041,690	12.91	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.83	Call			1,410.19000	1.41019	1,684,550	12.92	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.83	Put			3,441.42000	3.44142	2,996,130	12.92	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.98	Call			2,561.01000	2.56101	2,893,170	12.81	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.98	Put			4,004.34000	4.00434	3,603,700	12.81	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.99	Call			2,593.58000	2.59358	2,928,470	12.82	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.99	Put			3,961.10000	3.96110	3,563,190	12.82	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.97	Call			2,528.41000	2.52841	2,857,860	12.80	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.97	Put			4,047.66000	4.04766	3,644,310	12.80	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												184,281,042.72	2,076	91,612
R204	On	02/11/2017	Bond Future			7.28985	103.77599	7.35507	103.70657		14.54	36,632,924.47	353	36,715
R204	On	01/02/2018	Bond Future			7.25041	101.64113	7.33484	101.57064		13.91	35,574,395.50	350	24,451
R204	On	03/05/2018	Bond Future			7.15757	103.52289	7.27664	103.45132		14.58	0.00	0	0
Total R204 Future												72,207,319.97	703	61,166
R204	On	02/11/2017	Bond Future	7.75	Call			668.13000	0.66813	606,540	13.95	0.00	0	0
R204	On	02/11/2017	Bond Future	7.75	Put			249.27000	0.24927	118,260	13.95	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/11/2017	Bond Future	7.76	Call			675.02000	0.67502	614,380	13.95	0.00	0	0
R204	On	02/11/2017	Bond Future	7.76	Put			245.59000	0.24559	115,530	13.95	0.00	0	0
R204	On	02/11/2017	Bond Future	7.74	Call			661.26000	0.66126	598,730	13.95	0.00	0	0
R204	On	02/11/2017	Bond Future	7.74	Put			252.98000	0.25298	121,030	13.95	0.00	0	0
R204	On	01/02/2018	Bond Future	7.26	Call			2,693.65000	2.69365	2,715,040	13.32	0.00	0	0
R204	On	01/02/2018	Bond Future	7.26	Put			2,756.13000	2.75613	2,707,030	13.32	0.00	0	0
R204	On	01/02/2018	Bond Future	7.27	Call			2,697.69000	2.69769	2,719,110	13.32	0.00	0	0
R204	On	01/02/2018	Bond Future	7.27	Put			2,751.82000	2.75182	2,702,750	13.32	0.00	0	0
R204	On	01/02/2018	Bond Future	7.25	Call			2,689.62000	2.68962	2,710,970	13.32	0.00	0	0
R204	On	01/02/2018	Bond Future	7.25	Put			2,760.46000	2.76046	2,711,320	13.32	0.00	0	0
R204	On	03/05/2018	Bond Future	7.09	Call			4,041.21000	4.04121	4,067,060	13.98	0.00	0	0
R204	On	03/05/2018	Bond Future	7.09	Put			4,153.43000	4.15343	4,107,710	13.98	0.00	0	0
R204	On	03/05/2018	Bond Future	7.10	Call			4,044.08000	4.04408	4,069,940	13.98	0.00	0	0
R204	On	03/05/2018	Bond Future	7.10	Put			4,150.28000	4.15028	4,104,570	13.98	0.00	0	0
R204	On	03/05/2018	Bond Future	7.08	Call			4,038.35000	4.03835	4,064,180	13.98	0.00	0	0
R204	On	03/05/2018	Bond Future	7.08	Put			4,156.59000	4.15659	4,110,850	13.98	0.00	0	0
Total R204 Option												0.00	0	0
Total For R204												72,207,319.97	703	61,166
R2040	On	02/11/2017	Bond Future			10.02578	93.32505	10.11825	92.57330		14.07	0.00	0	16,477
R2040	On	01/02/2018	Bond Future			10.09653	90.53098	10.19195	89.76561		13.47	18,106,196.00	200	11,630
R2040	On	03/05/2018	Bond Future			10.17062	92.20681	10.26908	91.42751		13.45	0.00	0	0
Total R2040 Future												18,106,196.00	200	28,107
R2040	On	02/11/2017	Bond Future	9.65	Call			0.01000	0.00001	0,000	13.86	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.65	Put			3,914.64000	3.91464	3,162,880	13.86	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.66	Call			0.01000	0.00001	0,000	13.87	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.66	Put			3,828.17000	3.82817	3,076,410	13.87	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.67	Call			0.01000	0.00001	0,000	13.88	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.67	Put			3,741.83000	3.74183	2,990,070	13.88	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.88	Call			1,391.78000	1.39178	1,666,820	13.40	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.88	Put			3,934.10000	3.93410	3,443,770	13.40	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.89	Call			1,420.11000	1.42011	1,699,030	13.41	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.89	Put			3,879.12000	3.87912	3,392,670	13.41	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.87	Call			1,363.64000	1.36364	1,634,820	13.40	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.87	Put			3,989.40000	3.98940	3,495,210	13.40	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.08	Put			4,332.95000	4.33295	3,909,490	13.52	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.06	Call			2,755.82000	2.75582	3,105,990	13.50	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.06	Put			4,424.02000	4.42402	3,994,890	13.50	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.07	Call			2,791.17000	2.79117	3,144,180	13.51	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.07	Put			4,378.43000	4.37843	3,952,140	13.51	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.08	Call			2,826.52000	2.82652	3,182,360	13.52	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R2040 Option										0.00	0	0
Total For R2040										18,106,196.00	200	28,107
R2044 On 02/11/2017 Bond Future			10.04076	90.45616	10.13314	89.69844		14.73		0.00	0	18,457
R2044 On 01/02/2018 Bond Future			10.10902	87.73469	10.20430	86.96319		14.09		0.00	0	17,528
R2044 On 03/05/2018 Bond Future			10.18037	89.35877	10.27864	88.57316		14.07		0.00	0	0
Total R2044 Future										0.00	0	35,985
R2044 On 02/11/2017 Bond Future	9.67	Put			3,914.89000	3.91489	3,157,160	14.53		0.00	0	0
R2044 On 02/11/2017 Bond Future	9.68	Call			0.01000	0.00001	0,000	14.54		0.00	0	0
R2044 On 02/11/2017 Bond Future	9.68	Put			3,827.22000	3.82722	3,069,490	14.54		0.00	0	0
R2044 On 02/11/2017 Bond Future	9.66	Call			0.01000	0.00001	0,000	14.53		0.00	0	0
R2044 On 02/11/2017 Bond Future	9.66	Put			4,002.70000	4.00270	3,244,970	14.53		0.00	0	0
R2044 On 02/11/2017 Bond Future	9.67	Call			0.01000	0.00001	0,000	14.53		0.00	0	0
R2044 On 01/02/2018 Bond Future	9.89	Put			3,998.06000	3.99806	3,503,570	14.02		0.00	0	0
R2044 On 01/02/2018 Bond Future	9.90	Call			1,436.71000	1.43671	1,717,610	14.03		0.00	0	0
R2044 On 01/02/2018 Bond Future	9.90	Put			3,942.37000	3.94237	3,451,770	14.03		0.00	0	0
R2044 On 01/02/2018 Bond Future	9.91	Call			1,465.82000	1.46582	1,750,640	14.04		0.00	0	0
R2044 On 01/02/2018 Bond Future	9.91	Put			3,887.19000	3.88719	3,400,510	14.04		0.00	0	0
R2044 On 01/02/2018 Bond Future	9.89	Call			1,407.96000	1.40796	1,684,970	14.02		0.00	0	0
R2044 On 03/05/2018 Bond Future	10.10	Call			2,907.45000	2.90745	3,269,900	14.16		0.00	0	0
R2044 On 03/05/2018 Bond Future	10.10	Put			4,344.72000	4.34472	3,921,560	14.16		0.00	0	0
R2044 On 03/05/2018 Bond Future	10.11	Call			2,943.82000	2.94382	3,309,110	14.17		0.00	0	0
R2044 On 03/05/2018 Bond Future	10.11	Put			4,299.55000	4.29955	3,879,230	14.17		0.00	0	0
R2044 On 03/05/2018 Bond Future	10.09	Call			2,871.32000	2.87132	3,230,930	14.15		0.00	0	0
R2044 On 03/05/2018 Bond Future	10.09	Put			4,390.25000	4.39025	3,964,250	14.15		0.00	0	0
Total R2044 Option										0.00	0	0
Total For R2044										0.00	0	35,985
R2048 On 02/11/2017 Bond Future			9.99076	89.84625	10.08317	89.06704		14.54		0.00	0	47,718
R2048 On 01/02/2018 Bond Future			10.05967	91.49380	10.15499	90.70049		13.91		0.00	0	95,793
R2048 On 03/05/2018 Bond Future			10.12483	88.75116	10.22306	87.94339		14.58		0.00	0	0
Total R2048 Future										0.00	0	143,511
R2048 On 02/11/2017 Bond Future	9.65	Call			0.01000	0.00001	0,000	14.33		0.00	0	0
R2048 On 02/11/2017 Bond Future	9.65	Put			3,761.92000	3.76192	2,982,700	14.33		0.00	0	0
R2048 On 02/11/2017 Bond Future	9.66	Call			0.02000	0.00002	0,000	14.34		0.00	0	0
R2048 On 02/11/2017 Bond Future	9.66	Put			3,671.87000	3.67187	2,892,640	14.34		0.00	0	0
R2048 On 02/11/2017 Bond Future	9.64	Call			0.01000	0.00001	0,000	14.33		0.00	0	0
R2048 On 02/11/2017 Bond Future	9.64	Put			3,852.14000	3.85214	3,072,920	14.33		0.00	0	0
R2048 On 01/02/2018 Bond Future	9.90	Call			1,625.94000	1.62594	1,934,480	13.85		0.00	0	0
R2048 On 01/02/2018 Bond Future	9.90	Put			3,777.32000	3.77732	3,292,550	13.85		0.00	0	0
R2048 On 01/02/2018 Bond Future	9.91	Call			1,657.84000	1.65784	1,970,460	13.86		0.00	0	0
R2048 On 01/02/2018 Bond Future	9.91	Put			3,723.08000	3.72308	3,242,390	13.86		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048	On	01/02/2018	Bond Future	9.89	Call			1,594.43000	1.59443	1,898,880	13.84	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.89	Put			3,832.11000	3.83211	3,343,250	13.84	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.06	Call			3,037.75000	3.03775	3,415,410	14.64	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.06	Put			4,386.02000	4.38602	3,955,910	14.64	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.07	Call			3,075.42000	3.07542	3,456,020	14.65	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.07	Put			4,339.93000	4.33993	3,912,760	14.65	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.05	Call			3,000.06000	3.00006	3,374,790	14.63	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.05	Put			4,432.23000	4.43223	3,999,190	14.63	0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												0.00	0	143,511
R207	On	02/11/2017	Bond Future			7.71544	101.32886	7.79719	101.16810		1.33	0.00	0	22,184
R207	On	01/02/2018	Bond Future			7.75163	99.54593	7.84465	99.38243		1.61	0.00	0	21,287
R207	On	03/05/2018	Bond Future			7.80239	101.38882	7.91005	101.22252		1.45	0.00	0	0
Total R207 Future												0.00	0	43,471
R207	On	02/11/2017	Bond Future	8.04	Call			475.51000	0.47551	636,270	1.41	0.00	0	0
R207	On	02/11/2017	Bond Future	8.04	Put			0.00000	0.00000	0,000	1.41	0.00	0	0
R207	On	02/11/2017	Bond Future	8.05	Call			495.03000	0.49503	655,790	1.41	0.00	0	0
R207	On	02/11/2017	Bond Future	8.05	Put			0.00000	0.00000	0,000	1.41	0.00	0	0
R207	On	02/11/2017	Bond Future	8.03	Call			455.98000	0.45598	616,740	1.41	0.00	0	0
R207	On	02/11/2017	Bond Future	8.03	Put			0.00000	0.00000	0,000	1.41	0.00	0	0
R207	On	01/02/2018	Bond Future	7.61	Call			160.66000	0.16066	215,320	1.63	0.00	0	0
R207	On	01/02/2018	Bond Future	7.61	Put			573.79000	0.57379	464,950	1.63	0.00	0	0
R207	On	01/02/2018	Bond Future	7.62	Call			166.30000	0.16630	222,260	1.63	0.00	0	0
R207	On	01/02/2018	Bond Future	7.62	Put			561.78000	0.56178	454,240	1.63	0.00	0	0
R207	On	01/02/2018	Bond Future	7.60	Call			154.99000	0.15499	208,340	1.63	0.00	0	0
R207	On	01/02/2018	Bond Future	7.60	Put			585.77000	0.58577	475,620	1.63	0.00	0	0
R207	On	03/05/2018	Bond Future	7.57	Call			208.17000	0.20817	263,460	1.46	0.00	0	0
R207	On	03/05/2018	Bond Future	7.57	Put			734.71000	0.73471	623,700	1.46	0.00	0	0
R207	On	03/05/2018	Bond Future	7.58	Call			213.49000	0.21349	269,700	1.46	0.00	0	0
R207	On	03/05/2018	Bond Future	7.58	Put			724.49000	0.72449	614,400	1.46	0.00	0	0
R207	On	03/05/2018	Bond Future	7.56	Call			203.19000	0.20319	257,570	1.46	0.00	0	0
R207	On	03/05/2018	Bond Future	7.56	Put			745.27000	0.74527	633,350	1.46	0.00	0	0
Total R207 Option												0.00	0	0
Total For R207												0.00	0	43,471
R208	On	02/11/2017	Bond Future			7.96058	97.15289	8.04765	96.90404		2.42	136,014,046.00	1,400	29,055
R208	On	01/02/2018	Bond Future			8.01026	98.93444	8.10503	98.68123		2.78	138,508,216.00	1,400	34,906
R208	On	03/05/2018	Bond Future			8.06010	97.36503	8.16389	97.10736		2.61	0.00	0	0
Total R208 Future												274,522,262.00	2,800	63,961
R208	On	02/11/2017	Bond Future	8.19	Call			405.90000	0.40590	654,000	2.51	0.00	0	0
R208	On	02/11/2017	Bond Future	8.19	Put			0.75000	0.00075	0,000	2.51	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	02/11/2017	Bond Future	8.20	Call			434.00000	0.43400	682,380	2.51	0.00	0	0
R208	On	02/11/2017	Bond Future	8.20	Put			0.47000	0.00047	0,000	2.51	0.00	0	0
R208	On	02/11/2017	Bond Future	8.18	Call			377.91000	0.37791	625,600	2.51	0.00	0	0
R208	On	02/11/2017	Bond Future	8.18	Put			1.16000	0.00116	0,000	2.51	0.00	0	0
R208	On	01/02/2018	Bond Future	7.84	Call			273.34000	0.27334	356,870	2.80	0.00	0	0
R208	On	01/02/2018	Bond Future	7.84	Put			983.52000	0.98352	813,840	2.80	0.00	0	0
R208	On	01/02/2018	Bond Future	7.85	Call			281.95000	0.28195	367,270	2.80	0.00	0	0
R208	On	01/02/2018	Bond Future	7.85	Put			965.22000	0.96522	797,330	2.80	0.00	0	0
R208	On	01/02/2018	Bond Future	7.83	Call			264.92000	0.26492	346,660	2.80	0.00	0	0
R208	On	01/02/2018	Bond Future	7.83	Put			1,002.02000	1.00202	830,550	2.80	0.00	0	0
R208	On	03/05/2018	Bond Future	7.77	Call			335.42000	0.33542	416,670	2.62	0.00	0	0
R208	On	03/05/2018	Bond Future	7.77	Put			1,317.79000	1.31779	1,141,370	2.62	0.00	0	0
R208	On	03/05/2018	Bond Future	7.78	Call			343.25000	0.34325	425,800	2.62	0.00	0	0
R208	On	03/05/2018	Bond Future	7.78	Put			1,300.53000	1.30053	1,125,410	2.62	0.00	0	0
R208	On	03/05/2018	Bond Future	7.79	Call			351.45000	0.35145	435,320	2.62	0.00	0	0
R208	On	03/05/2018	Bond Future	7.79	Put			1,283.65000	1.28365	1,109,850	2.62	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												274,522,262.00	2,800	63,961
R209	On	02/11/2017	Bond Future			9.81072	70.57853	9.90299	69.98513		13.55	320,355,947.67	4,539	86,175
R209	On	01/02/2018	Bond Future			9.87545	71.87277	9.97047	71.26864		12.86	329,536,650.45	4,585	104,605
R209	On	03/05/2018	Bond Future			9.94013	70.05428	10.03801	69.43907		13.50	0.00	0	0
R209	On	01/11/2018	Bond Future			10.06603	69.57866	10.17003	68.93938		13.55	0.00	0	0
Total R209 Future												649,892,598.12	9,124	190,780
R209	On	02/11/2017	Bond Future	9.53	Call			0.05000	0.00005	0,010	13.42	0.00	0	0
R209	On	02/11/2017	Bond Future	9.53	Put			2,446.52000	2.44652	1,853,080	13.42	0.00	0	0
R209	On	02/11/2017	Bond Future	9.54	Call			0.07000	0.00007	0,020	13.42	0.00	0	0
R209	On	02/11/2017	Bond Future	9.54	Put			2,379.27000	2.37927	1,785,820	13.42	0.00	0	0
R209	On	02/11/2017	Bond Future	9.52	Call			0.03000	0.00003	0,010	13.41	0.00	0	0
R209	On	02/11/2017	Bond Future	9.52	Put			2,513.86000	2.51386	1,920,440	13.41	0.00	0	0
R209	On	02/11/2017	Bond Future	9.00	Put			6,150.79000	6.15079	5,557,390	13.11	0.00	0	0
R209	On	02/11/2017	Bond Future	9.00	Call			0.00000	0.00000	0,000	13.11	0.00	0	2,248
R209	On	02/11/2017	Bond Future	10.00	Call			691.47000	0.69147	1,210,500	13.77	0.00	0	0
R209	On	02/11/2017	Bond Future	10.00	Put			75.75000	0.07575	1,380	13.77	0.00	0	1,138
R209	On	02/11/2017	Bond Future	10.60	Call			4,245.81000	4.24581	4,839,210	14.31	0.00	0	0
R209	On	02/11/2017	Bond Future	10.60	Put			0.00000	0.00000	0,000	14.31	0.00	0	1,300
R209	On	02/11/2017	Bond Future	9.75	Call			26.05000	0.02605	61,810	13.55	0.00	0	0
R209	On	02/11/2017	Bond Future	9.75	Put			1,014.13000	1.01413	456,490	13.55	0.00	0	6,500
R209	On	02/11/2017	Bond Future	8.30	Put			11,491.20000	11.49120	10,897,800	12.96	0.00	0	0
R209	On	02/11/2017	Bond Future	8.30	Call			0.00000	0.00000	0,000	12.96	0.00	0	2,800
R209	On	02/11/2017	Bond Future	9.58	Call			0.28000	0.00028	0,180	13.45	0.00	0	0

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	9.58	Put			2,111.34000	2.11134	1,517,840	13.45	0.00	0	1,350
R209	On	02/11/2017	Bond Future	9.33	Put			3,811.89000	3.81189	3,218,490	13.30	0.00	0	0
R209	On	02/11/2017	Bond Future	9.33	Call			0.00000	0.00000	0,000	13.30	0.00	0	1,350
R209	On	02/11/2017	Bond Future	9.88	Call			215.22000	0.21522	498,030	13.67	0.00	0	0
R209	On	02/11/2017	Bond Future	9.88	Put			362.36000	0.36236	51,770	13.67	0.00	0	1,350
R209	On	01/02/2018	Bond Future	9.85	Call			1,509.29000	1.50929	1,785,260	12.95	0.00	0	0
R209	On	01/02/2018	Bond Future	9.85	Put			2,276.57000	2.27657	1,948,410	12.95	0.00	0	7,500
R209	On	01/02/2018	Bond Future	9.33	Put			4,694.33000	4.69433	4,209,550	12.62	0.00	0	0
R209	On	01/02/2018	Bond Future	9.33	Call			464.25000	0.46425	583,600	12.62	0.00	0	220
R209	On	01/02/2018	Bond Future	10.00	Call			1,968.96000	1.96896	2,293,820	13.08	0.00	0	0
R209	On	01/02/2018	Bond Future	10.00	Put			1,782.81000	1.78281	1,503,540	13.08	0.00	0	7,500
R209	On	01/02/2018	Bond Future	10.10	Call			2,312.52000	2.31252	2,668,860	13.17	0.00	0	0
R209	On	01/02/2018	Bond Future	10.10	Put			1,501.60000	1.50160	1,253,810	13.17	0.00	0	3,000
R209	On	01/02/2018	Bond Future	9.32	Put			4,750.92000	4.75092	4,263,670	12.61	0.00	0	0
R209	On	01/02/2018	Bond Future	9.32	Call			451.76000	0.45176	568,640	12.61	0.00	0	157
R209	On	01/02/2018	Bond Future	9.88	Call			1,595.85000	1.59585	1,881,690	12.98	0.00	0	0
R209	On	01/02/2018	Bond Future	9.88	Put			2,170.87000	2.17087	1,852,580	12.98	0.00	0	220
R209	On	01/02/2018	Bond Future	9.59	Call			883.51000	0.88351	1,075,700	12.76	0.00	0	0
R209	On	01/02/2018	Bond Future	9.59	Put			3,350.95000	3.35095	2,939,010	12.76	0.00	0	377
R209	On	01/02/2018	Bond Future	9.73	Call			1,192.24000	1.19224	1,428,810	12.85	0.00	0	0
R209	On	01/02/2018	Bond Future	9.73	Put			2,736.61000	2.73661	2,369,050	12.85	0.00	0	0
R209	On	01/02/2018	Bond Future	9.71	Call			1,144.42000	1.14442	1,374,520	12.84	0.00	0	0
R209	On	01/02/2018	Bond Future	9.71	Put			2,819.56000	2.81956	2,445,530	12.84	0.00	0	0
R209	On	01/02/2018	Bond Future	9.89	Call			1,625.17000	1.62517	1,914,290	12.98	0.00	0	0
R209	On	01/02/2018	Bond Future	9.89	Put			2,136.28000	2.13628	1,821,270	12.98	0.00	0	157
R209	On	01/02/2018	Bond Future	9.72	Call			1,168.17000	1.16817	1,401,500	12.84	0.00	0	0
R209	On	01/02/2018	Bond Future	9.72	Put			2,777.88000	2.77788	2,407,080	12.84	0.00	0	0
R209	On	03/05/2018	Bond Future	9.84	Call			2,114.27000	2.11427	2,392,150	13.58	0.00	0	0
R209	On	03/05/2018	Bond Future	9.84	Put			3,367.39000	3.36739	3,030,060	13.58	0.00	0	0
R209	On	03/05/2018	Bond Future	10.00	Call			2,586.78000	2.58678	2,901,460	13.73	0.00	0	0
R209	On	03/05/2018	Bond Future	10.00	Put			2,824.71000	2.82471	2,524,180	13.73	0.00	0	5,000
R209	On	03/05/2018	Bond Future	9.85	Call			2,142.27000	2.14227	2,422,470	13.59	0.00	0	0
R209	On	03/05/2018	Bond Future	9.85	Put			3,331.29000	3.33129	2,996,280	13.59	0.00	0	0
R209	On	03/05/2018	Bond Future	9.86	Call			2,170.48000	2.17048	2,452,990	13.60	0.00	0	0
R209	On	03/05/2018	Bond Future	9.86	Put			3,295.49000	3.29549	2,962,790	13.60	0.00	0	0
R209	On	01/11/2018	Bond Future	10.57	Call			5,166.59000	5.16659	5,568,470	14.28	0.00	0	0
R209	On	01/11/2018	Bond Future	10.57	Put			2,788.86000	2.78886	2,551,460	14.28	0.00	0	435
R209	On	01/11/2018	Bond Future	1016.00	Call			68,051.51000	68.05151	68,690,790	14.44	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.00	Put			0.00000	0.00000	0,000	14.44	0.00	0	0
R209	On	01/11/2018	Bond Future	9.34	Put			7,067.54000	7.06754	6,629,840	13.30	0.00	0	0
R209	On	01/11/2018	Bond Future	9.34	Call			1,707.92000	1.70792	1,909,500	13.30	0.00	0	435

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	01/11/2018	Bond Future	1016.01	Call			68,051.51000	68.05151	68,690,790	14.44	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.01	Put			0.00000	0.00000	0,000	14.44	0.00	0	0
R209	On	01/11/2018	Bond Future	1015.99	Call			68,051.50000	68.05150	68,690,780	14.44	0.00	0	0
R209	On	01/11/2018	Bond Future	1015.99	Put			0.00000	0.00000	0,000	14.44	0.00	0	0
R209	On	01/11/2018	Bond Future	9.94	Call			3,143.03000	3.14303	3,445,550	13.72	0.00	0	0
R209	On	01/11/2018	Bond Future	9.94	Put			4,569.00000	4.56900	4,232,240	13.72	0.00	0	435
Total R209 Option												0.00	0	43,472
Total For R209												649,892,598.12	9,124	234,252
R210	On	02/11/2017	Bond Future			183.59908	183.59908	183.65135	183.65135			55,079,724.00	300	55
R210	On	01/02/2018	Bond Future			187.01786	187.01786	187.07298	187.07298			52,365,000.80	280	2,159
R210	On	03/05/2018	Bond Future			188.11828	188.11828	188.17547	188.17547			0.00	0	0
Total R210 Future												107,444,724.80	580	2,214
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			8,418.65000	8.41865	8,470,920		0.00	0	0
R210	On	02/11/2017	Bond Future	192.08	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	02/11/2017	Bond Future	192.08	Put			8,428.65000	8.42865	8,480,920		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			8,438.65000	8.43865	8,490,920		0.00	0	0
R210	On	01/02/2018	Bond Future	192.37	Put			5,297.02000	5.29702	5,352,140		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			5,307.02000	5.30702	5,362,140		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			5,287.02000	5.28702	5,342,140		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	191.45	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/05/2018	Bond Future	191.45	Put			3,274.53000	3.27453	3,331,720		0.00	0	0
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			3,284.53000	3.28453	3,341,720		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			3,264.53000	3.26453	3,321,720		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												107,444,724.80	580	2,214
R212	On	02/11/2017	Bond Future			150.21404	150.21404	150.25870	150.25870			0.00	0	2,517
R212	On	01/02/2018	Bond Future			150.96737	150.96737	151.01440	151.01440			0.00	0	4,869
R212	On	03/05/2018	Bond Future			153.81328	153.81328	153.86201	153.86201			0.00	0	0
Total R212 Future												0.00	0	7,386
R212	On	02/11/2017	Bond Future	152.41	Put			2,151.30000	2.15130	2,195,960		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			2,161.30000	2.16130	2,205,960		0.00	0	0
R212	On	02/11/2017	Bond Future	152.40	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	02/11/2017	Bond Future	152.40	Put			2,141.30000	2.14130	2,185,960		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			3,685.60000	3.68560	3,732,630		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			3,695.60000	3.69560	3,742,630		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			3,675.60000	3.67560	3,722,630		0.00	0	0
R212	On	03/05/2018	Bond Future	154.29	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/05/2018	Bond Future	154.29	Put			427.99000	0.42799	476,720		0.00	0	0
R212	On	03/05/2018	Bond Future	154.30	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/05/2018	Bond Future	154.30	Put			437.99000	0.43799	486,720		0.00	0	0
R212	On	03/05/2018	Bond Future	154.28	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/05/2018	Bond Future	154.28	Put			417.99000	0.41799	466,720		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												0.00	0	7,386
R213	On	02/11/2017	Bond Future			9.60579	81.94846	9.69830	81.35932		11.16	0.00	0	46,611
R213	On	01/02/2018	Bond Future			9.67738	83.45120	9.77303	82.85142		10.66	0.00	0	24,370
R213	On	03/05/2018	Bond Future			9.74521	81.44694	9.84404	80.83626		11.15	0.00	0	0
Total R213 Future												0.00	0	70,981
R213	On	02/11/2017	Bond Future	9.35	Call			0.07000	0.00007	0,030	10.96	0.00	0	0
R213	On	02/11/2017	Bond Future	9.35	Put			2,249.74000	2.24974	1,660,560	10.96	0.00	0	0
R213	On	02/11/2017	Bond Future	9.36	Call			0.10000	0.00010	0,050	10.96	0.00	0	0
R213	On	02/11/2017	Bond Future	9.36	Put			2,183.97000	2.18397	1,594,780	10.96	0.00	0	0
R213	On	02/11/2017	Bond Future	9.34	Call			0.05000	0.00005	0,020	10.95	0.00	0	0
R213	On	02/11/2017	Bond Future	9.34	Put			2,315.59000	2.31559	1,726,420	10.95	0.00	0	0
R213	On	01/02/2018	Bond Future	9.42	Call			892.21000	0.89221	1,088,870	10.62	0.00	0	0
R213	On	01/02/2018	Bond Future	9.42	Put			3,137.16000	3.13716	2,734,040	10.62	0.00	0	0
R213	On	01/02/2018	Bond Future	9.43	Call			912.38000	0.91238	1,112,170	10.63	0.00	0	0
R213	On	01/02/2018	Bond Future	9.43	Put			3,092.55000	3.09255	2,692,560	10.63	0.00	0	0
R213	On	01/02/2018	Bond Future	9.41	Call			872.20000	0.87220	1,065,740	10.62	0.00	0	0
R213	On	01/02/2018	Bond Future	9.41	Put			3,182.01000	3.18201	2,775,770	10.62	0.00	0	0
R213	On	03/05/2018	Bond Future	9.57	Call			1,826.72000	1.82672	2,082,480	11.21	0.00	0	0
R213	On	03/05/2018	Bond Future	9.57	Put			3,536.00000	3.53600	3,181,080	11.21	0.00	0	0
R213	On	03/05/2018	Bond Future	9.58	Call			1,852.73000	1.85273	2,110,820	11.21	0.00	0	0
R213	On	03/05/2018	Bond Future	9.58	Put			3,498.76000	3.49876	3,146,170	11.21	0.00	0	0
R213	On	03/05/2018	Bond Future	9.56	Call			1,800.93000	1.80093	2,054,340	11.20	0.00	0	0
R213	On	03/05/2018	Bond Future	9.56	Put			3,573.54000	3.57354	3,216,270	11.20	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	70,981

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	02/11/2017	Bond Future			9.93574	70.22940	10.02808	69.61520		14.31	912,982.20	13	30,191
R214	On	01/02/2018	Bond Future			10.00259	71.51725	10.09771	70.89194		13.55	929,724.25	13	18,586
R214	On	03/05/2018	Bond Future			10.06573	69.54563	10.16364	68.90888		14.26	0.00	0	0
Total R214 Future												1,842,706.45	26	48,777
R214	On	02/11/2017	Bond Future	9.59	Call			0.00000	0.00000	0,000	14.06	0.00	0	0
R214	On	02/11/2017	Bond Future	9.59	Put			2,995.82000	2.99582	2,381,620	14.06	0.00	0	0
R214	On	02/11/2017	Bond Future	9.60	Call			0.01000	0.00001	0,000	14.07	0.00	0	0
R214	On	02/11/2017	Bond Future	9.60	Put			2,925.08000	2.92508	2,310,870	14.07	0.00	0	0
R214	On	02/11/2017	Bond Future	9.58	Call			0.00000	0.00000	0,000	14.06	0.00	0	0
R214	On	02/11/2017	Bond Future	9.58	Put			3,066.68000	3.06668	2,452,480	14.06	0.00	0	0
R214	On	01/02/2018	Bond Future	9.83	Call			1,204.54000	1.20454	1,442,000	13.63	0.00	0	0
R214	On	01/02/2018	Bond Future	9.83	Put			2,988.66000	2.98866	2,600,810	13.63	0.00	0	0
R214	On	01/02/2018	Bond Future	9.84	Call			1,229.61000	1.22961	1,470,370	13.64	0.00	0	0
R214	On	01/02/2018	Bond Future	9.84	Put			2,945.72000	2.94572	2,561,170	13.64	0.00	0	0
R214	On	01/02/2018	Bond Future	9.82	Call			1,179.78000	1.17978	1,413,950	13.62	0.00	0	0
R214	On	01/02/2018	Bond Future	9.82	Put			3,032.02000	3.03202	2,640,880	13.62	0.00	0	0
R214	On	03/05/2018	Bond Future	9.98	Call			2,243.75000	2.24375	2,535,500	14.25	0.00	0	0
R214	On	03/05/2018	Bond Future	9.98	Put			3,446.09000	3.44609	3,101,090	14.25	0.00	0	0
R214	On	03/05/2018	Bond Future	9.99	Call			2,272.40000	2.27240	2,566,530	14.25	0.00	0	0
R214	On	03/05/2018	Bond Future	9.99	Put			3,408.38000	3.40838	3,065,760	14.25	0.00	0	0
R214	On	03/05/2018	Bond Future	9.97	Call			2,215.30000	2.21530	2,504,670	14.24	0.00	0	0
R214	On	03/05/2018	Bond Future	9.97	Put			3,484.11000	3.48411	3,136,730	14.24	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												1,842,706.45	26	48,777
Total for Bond												18,667,839,972.73	133,225	1,478,668
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total E170 Future												0.00	0	0
Total For E170												0.00	0	0
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES18 Future												0.00	0	0
Total For ES18												0.00	0	0
ES18A	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES18A Future												0.00	0	0
Total For ES18A												0.00	0	0
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23 Future												0.00	0	0
Total For ES23												0.00	0	0
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0

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

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/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
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2030 Future									0.00	0	0
Total For R2030									0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2032 Future									0.00	0	0
Total For R2032									0.00	0	0
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2035 Future									0.00	0	0
Total For R2035									0.00	0	0
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2037 Future									0.00	0	0
Total For R2037									0.00	0	0
R204 On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R204 Future									0.00	0	0
Total For R204									0.00	0	0
R204/R On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R204/R203 Future									0.00	0	0
Total For R204/R203									0.00	0	0
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2040 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 R2040										0.00	0	0
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2044 Future										0.00	0	0
Total For R2044										0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2048 Future										0.00	0	0
Total For R2048										0.00	0	0
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207 Future										0.00	0	0
Total For R207										0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207/R203 Future										0.00	0	0
Total For R207/R203										0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208 Future										0.00	0	0
Total For R208										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R204 Future										0.00	0	0
Total For R208/R204										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R207 Future										0.00	0	0
Total For R208/R207										0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	0
Total R209 Future										0.00	0	0
Total For R209										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R186 Future										0.00	0	0
Total For R209/R186										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R204 Future										0.00	0	0
Total For R209/R204										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R208 Future										0.00	0	0
Total For R209/R208										0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R210 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 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			564.02500	564.02500	560.56000	560.56000			208,689,250.00	37	83
GOVI On 01/02/2018 GOVI			574.36800	574.36800	570.84000	570.84000			212,516,160.00	37	791
GOVI On 03/05/2018 GOVI			585.00300	585.00300	581.41100	581.41100			0.00	0	0
Total GOVI Future									421,205,410.00	74	874
GOVI On 02/11/2017 GOVI	572.45	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 02/11/2017 GOVI	572.45	Put			118,900.00000	11.89000	84,250,000		0.00	0	0
GOVI On 02/11/2017 GOVI	572.46	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 02/11/2017 GOVI	572.46	Put			119,000.00000	11.90000	84,350,000		0.00	0	0
GOVI On 02/11/2017 GOVI	572.44	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 02/11/2017 GOVI	572.44	Put			118,800.00000	11.88000	84,150,000		0.00	0	0
GOVI On 01/02/2018 GOVI	581.03	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 01/02/2018 GOVI	581.03	Put			101,900.00000	10.19000	66,620,000		0.00	0	0
GOVI On 01/02/2018 GOVI	581.04	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 01/02/2018 GOVI	581.04	Put			102,000.00000	10.20000	66,720,000		0.00	0	0
GOVI On 01/02/2018 GOVI	581.02	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 01/02/2018 GOVI	581.02	Put			101,800.00000	10.18000	66,520,000		0.00	0	0
GOVI On 03/05/2018 GOVI	590.29	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 03/05/2018 GOVI	590.29	Put			88,790.00000	8.87900	52,870,000		0.00	0	0
GOVI On 03/05/2018 GOVI	590.27	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 03/05/2018 GOVI	590.27	Put			88,590.00000	8.85900	52,670,000		0.00	0	0
GOVI On 03/05/2018 GOVI	590.28	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI On 03/05/2018 GOVI	590.28	Put			88,690.00000	8.86900	52,770,000		0.00	0	0
Total GOVI Option									0.00	0	0
Total For GOVI									421,205,410.00	74	874
Total for GOVI									421,205,410.00	74	874
AL37 On 02/11/2017 Index Future			550.41600	550.41600	548.43800	548.43800			0.00	0	0
AL37 On 01/02/2018 Index Future			560.50900	560.50900	558.49600	558.49600			0.00	0	0
AL37 On 03/05/2018 Index Future			570.88700	570.88700	568.83900	568.83900			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			627.53500	627.53500	624.43800	624.43800			0.00	0	0
AL7T On 01/02/2018 Index Future			639.04200	639.04200	635.88900	635.88900			0.00	0	0
AL7T On 03/05/2018 Index Future			650.87400	650.87400	647.66600	647.66600			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			565.70900	565.70900	562.18000	562.18000		543,080,640.00		96	220
ALBI On 01/02/2018 Index Future			576.08200	576.08200	572.48900	572.48900		17,282,460.00		3	772
ALBI On 03/05/2018 Index Future			586.74900	586.74900	583.09100	583.09100		0.00		0	0
Total ALBI Future								560,363,100.00		99	992
Total For ALBI								560,363,100.00		99	992
IGOV On 02/11/2017 Index Future			247.47600	247.47600	247.78200	247.78200		113,838,960.00		46	441
IGOV On 01/02/2018 Index Future			252.08400	252.08400	252.39700	252.39700		57,979,320.00		23	872
IGOV On 03/05/2018 Index Future			256.83600	256.83600	257.15700	257.15700		0.00		0	272
Total IGOV Future								171,818,280.00		69	1,585
Total For IGOV								171,818,280.00		69	1,585
Total for Index								732,181,380.00		168	2,577
JIBAR F On 15/11/2017 Jibar Future			7.06000	92.94000	7.06000	92.94000		0.00		0	0
JIBAR F On 20/12/2017 Jibar Future			7.07000	92.93000	7.07000	92.93000		0.00		0	0
JIBAR F On 17/01/2018 Jibar Future			7.11000	92.89000	7.11000	92.89000		0.00		0	0
JIBAR F On 21/02/2018 Jibar Future			7.14000	92.86000	7.14000	92.86000		0.00		0	0
JIBAR F On 20/03/2018 Jibar Future			7.19000	92.81000	7.19000	92.81000		0.00		0	2,500
JIBAR F On 18/04/2018 Jibar Future			7.21000	92.79000	7.21000	92.79000		0.00		0	0
JIBAR F On 20/06/2018 Jibar Future			7.26000	92.74000	7.26000	92.74000		0.00		0	0
JIBAR F On 19/09/2018 Jibar Future			7.35000	92.65000	7.35000	92.65000		0.00		0	0
JIBAR F On 19/12/2018 Jibar Future			7.41000	92.59000	7.41000	92.59000		0.00		0	0
JIBAR F On 20/03/2019 Jibar Future			7.48000	92.52000	7.48000	92.52000		0.00		0	0
JIBAR F On 19/06/2019 Jibar Future			7.57000	92.43000	7.57000	92.43000		0.00		0	0
Total Jibar Future								0.00		0	2,500
Total For JIBAR FUTURE								0.00		0	2,500

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total for Jibar										0.00	0	2,500
10Y ST On 17/12/2025		Interest Rate Swap	97.46250	97.46250	97.73362	97.73362				0.00	0	0
10Y ST On 16/03/2026		Interest Rate Swap	94.56527	94.56527	94.82595	94.82595				0.00	0	0
10Y ST On 15/06/2026		Interest Rate Swap	93.38349	93.38349	93.62784	93.62784				0.00	0	0
10Y ST On 21/09/2026		Interest Rate Swap	95.55626	95.55626	95.78424	95.78424				0.00	0	0
10Y ST On 21/12/2026		Interest Rate Swap	99.31761	99.31761	99.54134	99.54134				0.00	0	0
10Y ST On 15/03/2027		Interest Rate Swap	97.95365	97.95365	98.18956	98.18956				0.00	0	0
10Y ST On 21/06/2027		Interest Rate Swap	100.01868	100.01868	100.26890	100.26890				0.00	0	0
10Y ST On 20/09/2027		Interest Rate Swap	103.70717	103.70717	103.96660	103.96660				0.00	0	0
Total 10Y STND Future										0.00	0	0
Total For 10Y STND										0.00	0	0
1Y STN On 21/12/2017		Interest Rate Swap	99.75953	99.75953	99.75953	99.75953				0.00	0	0
1Y STN On 15/03/2018		Interest Rate Swap	99.70865	99.70865	99.70981	99.70981				0.00	0	0
1Y STN On 21/06/2018		Interest Rate Swap	99.90026	99.90026	99.90525	99.90525				0.00	0	0
1Y STN On 20/09/2018		Interest Rate Swap	100.11887	100.11887	100.12999	100.12999				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	99.79702	99.79702	99.79702	99.79702				0.00	0	0
2Y STN On 16/03/2018		Interest Rate Swap	98.99242	98.99242	98.99337	98.99337				0.00	0	0
2Y STN On 15/06/2018		Interest Rate Swap	98.58736	98.58736	98.59327	98.59327				0.00	0	0
2Y STN On 21/09/2018		Interest Rate Swap	98.58842	98.58842	98.59939	98.59939				0.00	0	0
2Y STN On 21/12/2018		Interest Rate Swap	99.06000	99.06000	99.08000	99.08000				0.00	0	0
2Y STN On 15/03/2019		Interest Rate Swap	99.53943	99.53943	99.56694	99.56694				0.00	0	0
2Y STN On 21/06/2019		Interest Rate Swap	100.01569	100.01569	100.05358	100.05358				0.00	0	0
2Y STN On 20/09/2019		Interest Rate Swap	100.56721	100.56721	100.59320	100.59320				0.00	0	0
Total 2Y STND Future										0.00	0	0
Total For 2Y STND										0.00	0	0
5Y STN On 17/12/2020		Interest Rate Swap	97.14426	97.14426	97.23677	97.23677				0.00	0	0
5Y STN On 16/03/2021		Interest Rate Swap	96.46150	96.46150	96.56802	96.56802				0.00	0	0
5Y STN On 15/06/2021		Interest Rate Swap	95.75545	95.75545	95.87501	95.87501				0.00	0	0
5Y STN On 21/09/2021		Interest Rate Swap	96.02446	96.02446	96.15432	96.15432				0.00	0	0
5Y STN On 21/12/2021		Interest Rate Swap	98.28959	98.28959	98.42417	98.42417				0.00	0	51
5Y STN On 15/03/2022		Interest Rate Swap	98.50763	98.50763	98.64348	98.64348				0.00	0	0
5Y STN On 21/06/2022		Interest Rate Swap	99.77346	99.77346	99.90856	99.90856				0.00	0	0
5Y STN On 20/09/2022		Interest Rate Swap	102.03462	102.03462	102.16925	102.16925				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total for Derivatives :									19,821,226,762.73	133,467	1,484,670	
AA05 On 22/03/2019 Spot Bond			8.81500	101.71134	8.81500	101.63864				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	98.58654				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	100.00000	100.00000	100.00000				0.00	0	0
Total AA06/JIBAR SPOT									0.00	0	0	
Total For AA06/JIBAR									0.00	0	0	
AA07 On 15/04/2021 Spot Bond			10.19500	98.55804	10.19500	98.47730				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	112.08700	10.00000	111.99900				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					0.00000	101.86365				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					0.00000	101.90629				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			8.75500	103.35442	8.75500	103.28224				0.00	0	1,500,000,000
Total AB013 SPOT									0.00	0	1,500,000,000	
Total For AB013									0.00	0	1,500,000,000	
AB014L On 19/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				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	105.01636	10.84000	104.92603				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	100.00000	100.00000	100.00000				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	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 AB017U SPOT										0.00	0	0
Total For AB017U										0.00	0	0
AB018L On 04/09/2020 Spot Bond			11.37000	101.93054	11.37000	101.83717				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	100.00000	100.00000	100.00000				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	102.04935	11.81000	101.95236				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	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				0.00	0	0
Total AB023U SPOT										0.00	0	0
Total For AB023U										0.00	0	0
AB024L On 05/05/2021 Spot Bond			100.00000	17.38899	100.00000	14.98845				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	100.00000	100.00000	100.00000				0.00	0	0
Total AB025U SPOT										0.00	0	0
Total For AB025U										0.00	0	0
AB026L On 20/08/2021 Spot Bond			100.00000	18.03129	100.00000	17.91249				0.00	0	0
Total AB026U SPOT										0.00	0	0
Total For AB026U										0.00	0	0
AB028L On 17/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				0.00	0	0
Total AB030U SPOT										0.00	0	0
Total For AB030U										0.00	0	0
AB031L On 30/09/2022 Spot Bond			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 AB031U SPOT										0.00	0	0
Total For AB031U										0.00	0	0
AB032L On 29/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB032U SPOT										0.00	0	0
Total For AB032U										0.00	0	0
ABC12: On 25/11/2020 Spot Bond			10.00000	112.92500	10.00000	112.83700				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			4.44000	4.44000	4.44000	270.31937			177,600,000,000.00		40,000,000	20,000,000
Total ABCPI3 SPOT									177,600,000,000.00		40,000,000	20,000,000
Total For ABCPI3									177,600,000,000.00		40,000,000	20,000,000
ABF19L On 21/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				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					0.00000	101.25879				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					0.00000	102.45837				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					0.00000	101.14192				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					0.00000	100.04821				0.00	0	7,000,000,000
Total ABFN10 SPOT										0.00	0	7,000,000,000
Total For ABFN10										0.00	0	7,000,000,000
ABFN11 On 09/04/2019 Spot Bond					0.00000	100.61656				0.00	0	500,000,000
Total ABFN12 SPOT										0.00	0	500,000,000
Total For ABFN12										0.00	0	500,000,000
ABFN13 On 14/05/2020 Spot Bond					0.00000	102.87402				0.00	0	0
Total ABFN13 SPOT										0.00	0	0
Total For ABFN13										0.00	0	0
ABFN14 On 14/05/2022 Spot Bond					0.00000	101.94700				0.00	0	0
Total ABFN14 SPOT										0.00	0	0
Total For ABFN14										0.00	0	0
ABFN15 On 11/11/2020 Spot Bond					0.00000	100.10866				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN15 SPOT										0.00	0	0
Total For ABFN15										0.00	0	0
ABFN1 On 11/11/2022 Spot Bond					0.00000	100.57484				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					0.00000	102.03087				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					0.00000	100.92112				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					0.00000	101.72650				0.00	0	0
Total ABFN20 SPOT										0.00	0	0
Total For ABFN20										0.00	0	0
ABFN2 On 30/05/2022 Spot Bond					0.00000	101.77344				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					0.00000	101.59499				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					0.00000	101.75522				0.00	15,060,000,000	15,060,000,000
Total ABFN23 SPOT										0.00	15,060,000,000	15,060,000,000
Total For ABFN23										0.00	15,060,000,000	15,060,000,000
ABFN2 On 17/10/2020 Spot Bond					0.00000	100.37761				0.00	0	0
Total ABFN24 SPOT										0.00	0	0
Total For ABFN24										0.00	0	0
ABFN2 On 17/10/2024 Spot Bond					0.00000	100.40281				0.00	0	0
Total ABFN25 SPOT										0.00	0	0
Total For ABFN25										0.00	0	0
ABFN2 On 17/10/2029 Spot Bond					0.00000	100.42101				0.00	0	0
Total ABFN26 SPOT										0.00	0	0
Total For ABFN26										0.00	0	0
ABK1 On 07/11/2018 Spot Bond			9.50500	101.85768	9.50500	101.75852				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					0.00000	100.92221				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABK10 SPOT										0.00	0	0
Total For ABK10										0.00	0	0
ABK11 On 20/05/2019 Spot Bond					0.00000	102.51436				0.00	0	0
Total ABK11 SPOT										0.00	0	0
Total For ABK11										0.00	0	0
ABK12 On 20/05/2022 Spot Bond					0.00000	95.53822				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			9.20500	101.41314	9.20500	104.35372				0.00	0	0
Total ABK2 SPOT										0.00	0	0
Total For ABK2										0.00	0	0
ABK3 On 07/11/2018 Spot Bond					0.00000	100.84822				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	100.00000	100.00000	100.00000				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	102.21512				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	100.00000	100.00000	100.00000				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	100.25392				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	100.00000	100.00000	100.00000				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					0.00000	101.55197				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					0.00000	99.98152				0.00	0	70,000,000
Total ABK7 SPOT										0.00	0	70,000,000
Total For ABK7										0.00	0	70,000,000
ABK8 On 03/06/2021 Spot Bond					0.00000	95.40593				0.00	0	43,619,840

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABK8 SPOT									0.00	0	43,619,840
Total For ABK8									0.00	0	43,619,840
ABK9 On 18/11/2019 Spot Bond					0.00000	99.73798			0.00	0	0
Total ABK9 SPOT									0.00	0	0
Total For ABK9									0.00	0	0
ABKI01 On 07/11/2018 Spot Bond			4.60000	150.27633	4.60000	150.19725			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			5.96500	5.96500	5.96500	134.69884			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	16.53461	100.00000	16.45522			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			7.71000	94.71094	7.71000	109.88105			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	8.27547	100.00000	8.23553			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			8.55000	96.17238	8.55000	109.33961			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	7.74748	100.00000	7.69484			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					0.00000	87.23471			0.00	0	206,163,584
Total ABKS1 SPOT									0.00	0	206,163,584
Total For ABKS1									0.00	0	206,163,584
ABN05 On 18/04/2021 Spot Bond			3.73000	185.18609	3.73000	185.11176			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			6.37630	6.37630	6.37630	98.52480			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			6.37630	6.37630	6.37630	98.52480			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABN34 SPOT									0.00	0	0
Total For ABN34									0.00	0	0
ABN61 On 31/01/2025 Spot Bond			3.52000	3.52000	3.52000	120.81425			0.00	0	0
Total ABN61 SPOT									0.00	0	0
Total For ABN61									0.00	0	0
ABN62 On 31/03/2028 Spot Bond			3.31500	3.31500	3.31500	171.67604			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			3.22000	3.22000	3.22000	221.32759			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			10.00500	10.00500	10.00500	92.21371			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					0.00000	101.42012			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					0.00000	135.73500			0.00	0	0
Total ABN74 SPOT									0.00	0	0
Total For ABN74									0.00	0	0
ABN79 On 21/12/2026 Spot Bond			10.50000	10.50000	10.50000	103.84686		420,000,000,000.00	40,000,000	20,000,000	
Total ABN79 SPOT								420,000,000,000.00	40,000,000	20,000,000	
Total For ABN79								420,000,000,000.00	40,000,000	20,000,000	
ABN80 On 31/03/2021 Spot Bond			9.22000	9.22000	9.22000	93.53594		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					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					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			11.04500	11.04500	11.04500	100.76000		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					0.00000	101.30216		0.00	340,000,000	85,000,000	

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 ABN91 SPOT										0.00	340,000,000	85,000,000
Total For ABN91										0.00	340,000,000	85,000,000
ABN92 On 31/01/2019 Spot Bond					0.00000	100.01632				0.00	600,000,000	150,000,000
Total ABN92 SPOT										0.00	600,000,000	150,000,000
Total For ABN92										0.00	600,000,000	150,000,000
ABS10 On 17/03/2018 Spot Bond			6.68000	102.48299	6.68000	102.42807				0.00	0	0
Total ABS10 SPOT										0.00	0	0
Total For ABS10										0.00	0	0
ABS11 On 09/04/2021 Spot Bond			9.34500	100.95566	9.34500	100.87969				0.00	0	620,000,000
Total ABS11 SPOT										0.00	0	620,000,000
Total For ABS11										0.00	0	620,000,000
ABS12 On 14/05/2020 Spot Bond			9.37500	99.55041	9.37500	104.09343				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	99.93573	9.20000	104.48005				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			9.92500	98.90156	9.92500	103.64699				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			9.18500	100.17339	9.18500	100.10008				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			9.68500	100.18242	9.68500	100.10521				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			9.94500	102.30827	9.94500	102.22735				0.00	0	0
Total ABS16 SPOT										0.00	0	0
Total For ABS16										0.00	0	0
ABS17 On 11/11/2027 Spot Bond			10.38000	101.42410	10.38000	101.34045				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			9.85500	101.02803	9.85500	100.94752				0.00	0	0
Total ABS18 SPOT										0.00	0	0
Total For ABS18										0.00	0	0
ABS6 On 01/06/2020 Spot Bond			9.04500	101.63042	9.04500	101.55675				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABS6 SPOT										0.00	0	0
Total For ABS6										0.00	0	0
ABS7 On 11/09/2026 Spot Bond			10.39500	92.25472	10.39500	92.17727				0.00	0	3,860,000,000
Total ABS7 SPOT										0.00	0	3,860,000,000
Total For ABS7										0.00	0	3,860,000,000
ABS7/F On 11/09/2026 Spot Bond			100.00000	10.04613	100.00000	9.97884				0.00	0	0
Total ABS7/R186 SPOT										0.00	0	0
Total For ABS7/R186										0.00	0	0
ABS12 On 07/12/2023 Spot Bond			3.57000	3.57000	3.57000	282.55455				0.00	0	0
Total ABS12 SPOT										0.00	0	0
Total For ABS12										0.00	0	0
ABS14 On 31/01/2022 Spot Bond			2.95000	144.35202	2.95000	147.20218				0.00	0	0
Total ABS14 SPOT										0.00	0	0
Total For ABS14										0.00	0	0
ABT01L On 12/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABT01U SPOT										0.00	0	0
Total For ABT01U										0.00	0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				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					0.00000	92.31960				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	112.92500	10.00000	112.83700				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					0.00000	101.12194				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					0.00000	101.15141				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					0.00000	101.16323				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL09€ On 20/12/2025 Spot Bond					0.00000	101.13944				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL10€ On 20/12/2017 Spot Bond					0.00000	101.08619				0.00	0	0
Total ACL100 SPOT										0.00	0	0
Total For ACL100										0.00	0	0
ACL10€ On 20/12/2019 Spot Bond			9.39500	9.39500	9.39500	102.35680				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL12€ On 20/09/2021 Spot Bond					0.00000	225.15575				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL12€ On 20/09/2021 Spot Bond					0.00000	225.16554				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL12€ On 20/09/2021 Spot Bond					0.00000	101.10988				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL14€ On 25/11/2020 Spot Bond			10.00000	112.92500	10.00000	112.83700				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL14€ On 20/12/2021 Spot Bond					0.00000	101.11348				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL16€ On 20/03/2022 Spot Bond			10.23000	10.23000	10.23000	101.22006				0.00	0	0
Total ACL161 SPOT										0.00	0	0
Total For ACL161										0.00	0	0
ACL16€ On 20/06/2019 Spot Bond			9.48500	9.48500	9.48500	104.08496				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL17€ On 20/06/2019 Spot Bond					0.00000	101.11008				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL17€ On 20/06/2019 Spot Bond					0.00000	101.05048				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL183 On 20/06/2019 Spot Bond					0.00000	102.07692				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL185 On 20/09/2022 Spot Bond					0.00000	101.10393				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL187 On 20/09/2020 Spot Bond					0.00000	101.11812				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL188 On 20/09/2020 Spot Bond					0.00000	101.13359				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL193 On 20/09/2022 Spot Bond					0.00000	101.13727				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL194 On 20/09/2022 Spot Bond					0.00000	101.13727				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL196 On 20/12/2017 Spot Bond					0.00000	101.08619				0.00	0	0
Total ACL196 SPOT										0.00	0	0
Total For ACL196										0.00	0	0
ACL201 On 20/12/2022 Spot Bond					0.00000	101.15753				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL202 On 20/12/2022 Spot Bond					0.00000	101.15753				0.00	0	0
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL203 On 30/01/2023 Spot Bond					0.00000	157.44740				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL204 On 14/02/2023 Spot Bond					0.00000	160.10603				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL208 On 20/03/2018 Spot Bond					0.00000	101.01833				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL208 SPOT										0.00	0	0
Total For ACL208										0.00	0	0
ACL210 On 20/05/2018 Spot Bond					0.00000	101.64465				0.00	0	0
Total ACL210 SPOT										0.00	0	0
Total For ACL210										0.00	0	0
ACL212 On 20/09/2018 Spot Bond					0.00000	101.04088				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					0.00000	100.86332				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					0.00000	94.22825				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					0.00000	101.02776				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					0.00000	101.02659				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					0.00000	101.09919				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					0.00000	99.76078				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL220 On 26/01/2021 Spot Bond					0.00000	100.19586				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					0.00000	101.09440				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					0.00000	101.07654				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					0.00000	101.86768				0.00	0	282,500,000

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 ADCB01 SPOT									0.00	0	282,500,000
Total For ADCB01									0.00	0	282,500,000
ADCB0 On 08/03/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
ADCB0 On 08/03/2018 Spot Bond			100.00000	94.17076	100.00000	93.46270			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					0.00000	101.84791			0.00	0	0
Total ADCB04 SPOT									0.00	0	0
Total For ADCB04									0.00	0	0
ADCB0 On 04/12/2018 Spot Bond					0.00000	101.57805			0.00	0	110,000,000
Total ADCB05 SPOT									0.00	0	110,000,000
Total For ADCB05									0.00	0	110,000,000
ADCB2 On 31/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			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					0.00000	101.82959			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					0.00000	100.38285			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					0.00000	100.39577			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					0.00000	100.43875			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					0.00000	100.36997			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					0.00000	100.37428			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					0.00000	100.48175			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					0.00000	100.46030				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					0.00000	100.63559				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					0.00000	100.57162				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	100.00000	100.00000	100.00000			920,738,020,000,000.00	9,207,380,200	9,207,380,200	
Total AHL01U SPOT									920,738,020,000,000.00	9,207,380,200	9,207,380,200	
Total For AHL01U									920,738,020,000,000.00	9,207,380,200	9,207,380,200	
AHL1AI On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			494,022,420,000,000.00	174,940,224,200	174,940,224,200	
Total AHL1AU SPOT									494,022,420,000,000.00	174,940,224,200	174,940,224,200	
Total For AHL1AU									494,022,420,000,000.00	174,940,224,200	174,940,224,200	
AHY2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			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			8.55500	101.24554	8.55500	101.17527			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			10.47000	105.17013	10.47000	105.08171			0.00	0	0	
Total AIR02 SPOT									0.00	0	0	
Total For AIR02									0.00	0	0	
AIR04 On 29/05/2024 Spot Bond			9.97000	100.62650	9.97000	100.54671			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	100.00000	100.00000	100.00000			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			11.09500	97.03272	11.09500	96.94734			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			3.62500	173.20616	3.62500	173.13809			0.00	0	3,000,000,000
Total AIRL01 SPOT									0.00	0	3,000,000,000
Total For AIRL01									0.00	0	3,000,000,000
APF02 On 26/09/2019 Spot Bond					0.00000	101.48603			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					0.00000	100.01803			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					0.00000	100.27958			0.00	0	0
Total APF04 SPOT									0.00	0	0
Total For APF04									0.00	0	0
APF05 On 24/08/2020 Spot Bond					0.00000	101.75130			0.00	0	0
Total APF05 SPOT									0.00	0	0
Total For APF05									0.00	0	0
APF06 On 24/08/2022 Spot Bond					0.00000	101.79966			0.00	0	0
Total APF06 SPOT									0.00	0	0
Total For APF06									0.00	0	0
AS116L On 18/01/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			0.00	0	0
Total AS139U SPOT									0.00	0	0
Total For AS139U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AS167L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS167U SPOT										0.00	0	0
Total For AS167U										0.00	0	0
AS168L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				0.00	0	0
Total AS180U SPOT										0.00	0	0
Total For AS180U										0.00	0	0
AS221L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS221U SPOT										0.00	0	0
Total For AS221U										0.00	0	0
AS224L On 24/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS224U SPOT										0.00	0	0
Total For AS224U										0.00	0	0
ASN01 On 20/03/2019 Spot Bond					0.00000	101.05054				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					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			3.47000	240.59802	3.47000	240.50689				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					0.00000	100.13220				0.00	0	0
Total ASN028 SPOT										0.00	0	0
Total For ASN028										0.00	0	0
ASN03 On 20/06/2019 Spot Bond					0.00000	0.00000				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					0.00000	99.82674				0.00	200,000,000	50,000,000
Total ASN036 SPOT										0.00	200,000,000	50,000,000
Total For ASN036										0.00	200,000,000	50,000,000
ASN03 On 07/12/2033 Spot Bond			3.48500	214.40562	3.48500	214.32415				0.00	0	0
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN04 On 21/11/2019 Spot Bond					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					0.00000	100.00000			0.00	0	0
Total ASN048 SPOT									0.00	0	0
Total For ASN048									0.00	0	0
ASN05 On 19/03/2018 Spot Bond					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					0.00000	100.42798			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					0.00000	100.27656			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					0.00000	100.10162			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					0.00000	100.09885			0.00	480,000,000	120,000,000
Total ASN061 SPOT									0.00	480,000,000	120,000,000
Total For ASN061									0.00	480,000,000	120,000,000
ASN06 On 14/05/2018 Spot Bond					0.00000	99.71899			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					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					0.00000	101.49523			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					0.00000	101.12359			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					0.00000	99.90836			0.00	0	0
Total ASN069 SPOT									0.00	0	0
Total For ASN069									0.00	0	0

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 02/07/2018 Spot Bond					0.00000	99.50174				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					0.00000	0.00000				0.00	0	0
Total ASN077 SPOT										0.00	0	0
Total For ASN077										0.00	0	0
ASN07: On 20/06/2020 Spot Bond					0.00000	101.24177				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					0.00000	101.06216				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					0.00000	101.30935				0.00	0	0
Total ASN081 SPOT										0.00	0	0
Total For ASN081										0.00	0	0
ASN08: On 20/06/2020 Spot Bond					0.00000	101.62946				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					0.00000	101.65955				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					0.00000	100.89459				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					0.00000	133.71733				0.00	0	0
Total ASN087 SPOT										0.00	0	0
Total For ASN087										0.00	0	0
ASN09: On 08/10/2018 Spot Bond					0.00000	100.58758				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					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					0.00000	100.27070				0.00	120,000,000	30,000,000
Total ASN092 SPOT										0.00	120,000,000	30,000,000
Total For ASN092										0.00	120,000,000	30,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN09: On 03/11/2017 Spot Bond					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					0.00000	99.83544				0.00	200,000,000	50,000,000
Total ASN096 SPOT										0.00	200,000,000	50,000,000
Total For ASN096										0.00	200,000,000	50,000,000
ASN09: On 20/12/2020 Spot Bond					0.00000	74.88818				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					0.00000	101.51291				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					0.00000	101.09215				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					0.00000	101.42244				0.00	280,000,000	70,000,000
Total ASN113 SPOT										0.00	280,000,000	70,000,000
Total For ASN113										0.00	280,000,000	70,000,000
ASN114: On 03/12/2020 Spot Bond					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					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					0.00000	100.16057				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					0.00000	101.39506				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					0.00000	101.07141				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					0.00000	101.77045				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					0.00000	101.76207				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					0.00000	101.74144				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					0.00000	101.49663				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					0.00000	101.48439				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					0.00000	101.38320				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					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					0.00000	88.41000				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			3.68000	143.08867	3.68000	143.03227				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					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					0.00000	88.41000				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					0.00000	103.23930				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					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					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					0.00000	99.92403			0.00	800,000,000	200,000,000
Total ASN146 SPOT									0.00	800,000,000	200,000,000
Total For ASN146									0.00	800,000,000	200,000,000
ASN14: On 04/05/2021 Spot Bond					0.00000	99.92403			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			3.72500	142.83656	3.72500	142.77975			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					0.00000	110.56367			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					0.00000	101.54560			0.00	800,000,000	200,000,000
Total ASN152 SPOT									0.00	800,000,000	200,000,000
Total For ASN152									0.00	800,000,000	200,000,000
ASN15: On 31/03/2028 Spot Bond			4.21500	158.51625	4.21500	158.44640			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					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					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					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					0.00000	99.87968			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					0.00000	101.84663			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					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					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					0.00000	101.15747				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					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					0.00000	101.44771				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					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					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					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					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					0.00000	101.21946				0.00	0	0
Total ASN181 SPOT										0.00	0	0
Total For ASN181										0.00	0	0
ASN18: On 25/04/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN185 SPOT										0.00	0	0
Total For ASN185										0.00	0	0
ASN18: On 05/12/2017 Spot Bond					0.00000	101.29006				0.00	0	0
Total ASN189 SPOT										0.00	0	0
Total For ASN189										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN19(On 12/06/2020 Spot Bond					0.00000	101.24958				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					0.00000	110.69108				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					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					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					0.00000	100.81078				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			3.77000	105.32650	3.77000	105.28424				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					0.00000	101.03846				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					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					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					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					0.00000	100.00000				0.00	0	0
Total ASN200 SPOT										0.00	0	0
Total For ASN200										0.00	0	0
ASN20(On 21/07/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN201 SPOT										0.00	0	0
Total For ASN201										0.00	0	0

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 18/07/2022 Spot Bond					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					0.00000	101.04823				0.00	0	0
Total ASN203 SPOT										0.00	0	0
Total For ASN203										0.00	0	0
ASN20: On 20/06/2022 Spot Bond					0.00000	101.11590				0.00	0	0
Total ASN204 SPOT										0.00	0	0
Total For ASN204										0.00	0	0
ASN20: On 25/08/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN207 SPOT										0.00	0	0
Total For ASN207										0.00	0	0
ASN20: On 24/08/2021 Spot Bond					0.00000	102.05095				0.00	0	0
Total ASN208 SPOT										0.00	0	0
Total For ASN208										0.00	0	0
ASN20: On 24/08/2025 Spot Bond					0.00000	102.23415				0.00	0	0
Total ASN209 SPOT										0.00	0	0
Total For ASN209										0.00	0	0
ASN21: On 28/08/2020 Spot Bond					0.00000	101.54244				0.00	0	0
Total ASN210 SPOT										0.00	0	0
Total For ASN210										0.00	0	0
ASN21: On 05/03/2018 Spot Bond					0.00000	101.31224				0.00	0	0
Total ASN211 SPOT										0.00	0	0
Total For ASN211										0.00	0	0
ASN21: On 02/09/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN212 SPOT										0.00	0	0
Total For ASN212										0.00	0	0
ASN21: On 01/09/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN213 SPOT										0.00	0	0
Total For ASN213										0.00	0	0
ASN21: On 29/08/2022 Spot Bond					0.00000	101.32440				0.00	0	0
Total ASN214 SPOT										0.00	0	0
Total For ASN214										0.00	0	0
ASN21: On 14/09/2018 Spot Bond					0.00000	101.13418				0.00	0	0
Total ASN215 SPOT										0.00	0	0
Total For ASN215										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN216 On 12/09/2022 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN216 SPOT									0.00	0	0
Total For ASN216									0.00	0	0
ASN217 On 12/09/2022 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN217 SPOT									0.00	0	0
Total For ASN217									0.00	0	0
ASN218 On 19/09/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN218 SPOT									0.00	0	0
Total For ASN218									0.00	0	0
ASN219 On 20/09/2022 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN219 SPOT									0.00	0	0
Total For ASN219									0.00	0	0
ASN220 On 22/09/2022 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN220 SPOT									0.00	0	0
Total For ASN220									0.00	0	0
ASN222 On 13/07/2018 Spot Bond					0.00000	100.45098			0.00	0	0
Total ASN222 SPOT									0.00	0	0
Total For ASN222									0.00	0	0
ASN223 On 25/10/2022 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN223 SPOT									0.00	0	0
Total For ASN223									0.00	0	0
ASN225 On 25/10/2022 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN225 SPOT									0.00	0	0
Total For ASN225									0.00	0	0
ASN227 On 02/05/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ASN227 SPOT									0.00	0	0
Total For ASN227									0.00	0	0
ASN38U On 20/12/2017 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ASN38U SPOT									0.00	0	0
Total For ASN38U									0.00	0	0
ASN39U On 20/12/2017 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ASN39U SPOT									0.00	0	0
Total For ASN39U									0.00	0	0
ASN40U On 20/12/2017 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ASN40U SPOT									0.00	0	0
Total For ASN40U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN50I On 16/03/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ASN50U SPOT										0.00	0	0
Total For ASN50U										0.00	0	0
ASN75I On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ASN75U SPOT										0.00	0	0
Total For ASN75U										0.00	0	0
ASN89I On 02/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				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					0.00000	101.17622				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			8.85500	101.75400	8.85500	101.68136				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					0.00000	101.26515				0.00	0	0
Total BAW17 SPOT										0.00	0	0
Total For BAW17										0.00	0	0
BAW17 On 05/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				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					0.00000	101.31661				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			9.79500	103.39524	9.79500	103.31423				0.00	0	1,000,000,000
Total BAW19 SPOT										0.00	0	1,000,000,000
Total For BAW19										0.00	0	1,000,000,000
BAW21 On 24/03/2022 Spot Bond			9.89500	98.99183	9.89500	98.91263				0.00	0	0
Total BAW21 SPOT										0.00	0	0
Total For BAW21										0.00	0	0
BAW21 On 24/03/2022 Spot Bond			9.30000	101.06739	9.30000	100.99128				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					0.00000	101.42242				0.00	0	0
Total BAW22 SPOT										0.00	0	0
Total For BAW22										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW24 On 30/09/2019 Spot Bond					0.00000	101.68629			0.00	0	0
Total BAW24 SPOT									0.00	0	0
Total For BAW24									0.00	0	0
BAW25 On 08/05/2020 Spot Bond					0.00000	99.88546			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	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			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					0.00000	101.45502			0.00	0	0
Total BAW28 SPOT									0.00	0	0
Total For BAW28									0.00	0	0
BAYA31 On 31/12/2018 Spot Bond					0.00000	100.98765			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					0.00000	100.96139			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					0.00000	100.98291			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					0.00000	100.98291			0.00	0	0
Total BAYA35 SPOT									0.00	0	0
Total For BAYA35									0.00	0	0
BAYA36 On 31/03/2018 Spot Bond					0.00000	99.64560			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					0.00000	100.89799			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					0.00000	100.07162			0.00	0	0
Total BAYA41 SPOT									0.00	0	0
Total For BAYA41									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA42 On 30/09/2018 Spot Bond					0.00000	100.98328				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					0.00000	100.98340				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA51 On 31/03/2019 Spot Bond					0.00000	101.02993				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					0.00000	101.05662				0.00	0	0
Total BAYA52 SPOT										0.00	0	0
Total For BAYA52										0.00	0	0
BAYA54 On 30/09/2019 Spot Bond					0.00000	101.05676				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					0.00000	101.03324				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					0.00000	101.09102				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					0.00000	101.05669				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			13.52500	103.30052	13.52500	103.19037				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			12.84500	12.84500	12.84500	102.67947				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					0.00000	101.05666				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					0.00000	101.26296				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYB06 On 31/12/2019 Spot Bond					0.00000	101.26276			0.00	0	0
Total BAYB06 SPOT									0.00	0	0
Total For BAYB06									0.00	0	0
BAYB07 On 31/03/2020 Spot Bond					0.00000	101.26286			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					0.00000	106.06528			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					0.00000	101.30584			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	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			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					0.00000	100.51506			0.00	0	0
Total BCJ10 SPOT									0.00	0	0
Total For BCJ10									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCJ11 On 14/11/2017 Spot Bond					0.00000	101.82983			0.00	0	0
Total BCJ11 SPOT									0.00	0	0
Total For BCJ11									0.00	0	0
BCJ12 On 23/03/2018 Spot Bond			8.65000	99.64805	8.65000	100.97484			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					0.00000	100.33404			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			9.11500	9.11500	9.11500	176.50734			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			9.11500	9.11500	9.11500	177.11090			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			9.50000	9.50000	9.50000	91.32729			0.00	0	0
Total BD0302 SPOT									0.00	0	0
Total For BD0302									0.00	0	0
BD302U On 18/04/2028 Spot Bond			100.00000	8.77758	100.00000	8.67787			0.00	0	0
Total BD302U SPOT									0.00	0	0
Total For BD302U									0.00	0	0
BEER02 On 28/03/2018 Spot Bond			8.10500	100.39681	8.10500	100.33202			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	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			0.00	0	0
Total BG1C2U SPOT									0.00	0	0
Total For BG1C2U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BG1D2 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1D2U SPOT										0.00	0	0
Total For BG1D2U										0.00	0	0
BG1E2 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1E2U SPOT										0.00	0	0
Total For BG1E2U										0.00	0	0
BG1F2 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				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					0.00000	102.65612				0.00	0	0
Total BGL01 SPOT										0.00	0	0
Total For BGL01										0.00	0	0
BGL02 On 19/11/2019 Spot Bond			10.09500	106.35738	10.09500	106.27203				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					0.00000	101.82018				0.00	10,020,000,000	10,010,000,000
Total BGL03 SPOT										0.00	10,020,000,000	10,010,000,000
Total For BGL03										0.00	10,020,000,000	10,010,000,000
BGL04 On 05/02/2020 Spot Bond			10.54500	101.53954	10.54500	101.45451				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			11.44500	101.75348	11.44500	101.65968				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					0.00000	104.06769				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			11.39500	103.55860	11.39500	103.46355				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					0.00000	101.75703				0.00	0	0
Total BGL08 SPOT										0.00	0	0
Total For BGL08										0.00	0	0
BGL09 On 29/09/2020 Spot Bond			11.44500	101.06222	11.44500	100.96905				0.00	0	0
Total BGL09 SPOT										0.00	0	0
Total For BGL09										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BGL10 On 05/05/2021 Spot Bond					0.00000	99.90926				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			11.82500	101.66216	11.82500	101.63046				0.00	0	0
Total BGL11 SPOT										0.00	0	0
Total For BGL11										0.00	0	0
BGL12 On 20/08/2021 Spot Bond					0.00000	106.46573				0.00	1,020,000,000	510,000,000
Total BGL12 SPOT										0.00	1,020,000,000	510,000,000
Total For BGL12										0.00	1,020,000,000	510,000,000
BGL13 On 20/08/2021 Spot Bond			11.29500	103.79039	11.29500	103.69747				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					0.00000	101.60229				0.00	0	800,000,000
Total BGL14 SPOT										0.00	0	800,000,000
Total For BGL14										0.00	0	800,000,000
BGL15 On 17/03/2022 Spot Bond					0.00000	103.54908				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					0.00000	102.09845				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					0.00000	102.42699				0.00	0	0
Total BGL17 SPOT										0.00	0	0
Total For BGL17										0.00	0	0
BGL18 On 30/09/2022 Spot Bond					0.00000	100.97276				0.00	0	0
Total BGL18 SPOT										0.00	0	0
Total For BGL18										0.00	0	0
BGL19 On 29/09/2024 Spot Bond					0.00000	101.00099				0.00	0	0
Total BGL19 SPOT										0.00	0	0
Total For BGL19										0.00	0	0
BGR04 On 28/02/2018 Spot Bond					0.00000	105.94521				0.00	0	0
Total BGR04 SPOT										0.00	0	0
Total For BGR04										0.00	0	0
BGT01 On 12/09/2022 Spot Bond					0.00000	103.09819				0.00	40,000,000	20,000,000
Total BGT01 SPOT										0.00	40,000,000	20,000,000
Total For BGT01										0.00	40,000,000	20,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BID04 On 23/11/2017 Spot Bond					0.00000	101.68802				0.00	0	0
Total BID04 SPOT										0.00	0	0
Total For BID04										0.00	0	0
BID05 On 30/06/2019 Spot Bond					0.00000	100.26589				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			8.75500	103.25163	8.75500	103.17912				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					0.00000	100.75455				0.00	0	0
Total BID07 SPOT										0.00	0	0
Total For BID07										0.00	0	0
BID08 On 30/06/2022 Spot Bond					0.00000	100.77185				0.00	0	0
Total BID08 SPOT										0.00	0	0
Total For BID08										0.00	0	0
BPPF01 On 22/03/2018 Spot Bond					0.00000	100.91933				0.00	0	0
Total BPPF01 SPOT										0.00	0	0
Total For BPPF01										0.00	0	0
BPPF02 On 22/03/2020 Spot Bond					0.00000	100.99883				0.00	0	0
Total BPPF02 SPOT										0.00	0	0
Total For BPPF02										0.00	0	0
BPPF03 On 17/09/2018 Spot Bond					0.00000	101.07442				0.00	0	0
Total BPPF03 SPOT										0.00	0	0
Total For BPPF03										0.00	0	0
BPPF04 On 15/09/2020 Spot Bond					0.00000	101.14489				0.00	0	0
Total BPPF04 SPOT										0.00	0	0
Total For BPPF04										0.00	0	0
BPPF05 On 24/10/2018 Spot Bond					0.00000	100.21407				0.00	0	0
Total BPPF05 SPOT										0.00	0	0
Total For BPPF05										0.00	0	0
BSR17 On 19/06/2018 Spot Bond					0.00000	102.31392				0.00	0	0
Total BSR17 SPOT										0.00	0	0
Total For BSR17										0.00	0	0
BTC186 On 08/11/2017 Spot Bond					0.00000	99.89853				0.00	0	0
Total BTC186 SPOT										0.00	0	0
Total For BTC186										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BTC187 On 15/11/2017 Spot Bond					0.00000	99.74836				0.00	0	0
Total BTC187 SPOT										0.00	0	0
Total For BTC187										0.00	0	0
BTC188 On 04/12/2017 Spot Bond					0.00000	99.37325				0.00	0	0
Total BTC188 SPOT										0.00	0	0
Total For BTC188										0.00	0	0
BTC189 On 12/12/2017 Spot Bond					0.00000	99.21224				0.00	0	0
Total BTC189 SPOT										0.00	0	0
Total For BTC189										0.00	0	0
BTC190 On 09/01/2018 Spot Bond					0.00000	98.65540				0.00	0	0
Total BTC190 SPOT										0.00	0	0
Total For BTC190										0.00	0	0
BTC191 On 12/01/2018 Spot Bond					0.00000	98.59533				0.00	0	0
Total BTC191 SPOT										0.00	0	0
Total For BTC191										0.00	0	0
BTC192 On 17/01/2018 Spot Bond					0.00000	98.59355				0.00	0	0
Total BTC192 SPOT										0.00	0	0
Total For BTC192										0.00	0	0
BTC193 On 22/01/2018 Spot Bond					0.00000	98.39386				0.00	0	0
Total BTC193 SPOT										0.00	0	0
Total For BTC193										0.00	0	0
BWZ18 On 27/03/2018 Spot Bond					0.00000	100.89943				0.00	0	550,000,000
Total BWZ18B SPOT										0.00	0	550,000,000
Total For BWZ18B										0.00	0	550,000,000
BWZ20 On 27/03/2020 Spot Bond					0.00000	100.92934				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					0.00000	101.80628				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					0.00000	99.83449				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					0.00000	99.82979				0.00	0	0
Total BWZJ21 SPOT										0.00	0	0
Total For BWZJ21										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BX161L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX161U SPOT										0.00	0	0
Total For BX161U										0.00	0	0
BX162L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX162U SPOT										0.00	0	0
Total For BX162U										0.00	0	0
BX163L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX163U SPOT										0.00	0	0
Total For BX163U										0.00	0	0
BX164L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX164U SPOT										0.00	0	0
Total For BX164U										0.00	0	0
BYA49L On 30/06/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BYA49U SPOT										0.00	0	0
Total For BYA49U										0.00	0	0
BYB10L On 30/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BYB10U SPOT										0.00	0	0
Total For BYB10U										0.00	0	0
CBL12 On 06/09/2018 Spot Bond			15.05500	99.04116	15.05500	98.92209				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					0.00000	101.97112				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			12.85500	101.55028	12.85500	101.44719				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					0.00000	102.34809				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			12.35500	100.18354	12.35500	100.08568				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					0.00000	101.93898				0.00	0	0
Total CBL20 SPOT										0.00	0	0
Total For CBL20										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL22 On 06/05/2020 Spot Bond			10.14500	96.44613	10.14500	96.36836			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					0.00000	102.55120			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					0.00000	100.02473			0.00	80,000,000	70,000,000
Total CBL24 SPOT									0.00	80,000,000	70,000,000
Total For CBL24									0.00	80,000,000	70,000,000
CBL25 On 06/05/2019 Spot Bond					0.00000	99.90752			0.00	0	0
Total CBL25 SPOT									0.00	0	0
Total For CBL25									0.00	0	0
CBL26 On 06/05/2021 Spot Bond			10.44500	101.90855	10.44500	101.82400			0.00	0	0
Total CBL26 SPOT									0.00	0	0
Total For CBL26									0.00	0	0
CBL27 On 12/05/2020 Spot Bond					0.00000	102.01767			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			10.92000	111.44318	10.92000	111.34610			0.00	0	0
Total CCT01 SPOT									0.00	0	0
Total For CCT01									0.00	0	0
CCT02 On 12/06/2024 Spot Bond			10.34500	110.60815	10.34500	110.51674			0.00	0	975,000,000
Total CCT02 SPOT									0.00	0	975,000,000
Total For CCT02									0.00	0	975,000,000
CCT03 On 15/03/2025 Spot Bond			10.69500	103.90101	10.69500	103.81133			0.00	0	0
Total CCT03 SPOT									0.00	0	0
Total For CCT03									0.00	0	0
CCT04 On 17/07/2027 Spot Bond			10.42500	99.52839	10.42500	102.02728			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					0.00000	100.44048			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	112.92520	10.00000	112.83680			0.00	0	0
Total CGR14/JIBAR SPOT									0.00	0	0
Total For CGR14/JIBAR									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CGR18 On 04/05/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				0.00	0	0
Total CGR20U SPOT										0.00	0	0
Total For CGR20U										0.00	0	0
CGR21 On 12/10/2020 Spot Bond					0.00000	100.69211				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					0.00000	99.85587				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					0.00000	101.18016				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					0.00000	101.11422				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					0.00000	102.12697				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					0.00000	99.88672				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					0.00000	99.85091				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					0.00000	100.88434				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					0.00000	100.32700				0.00	0	0
Total CGR32 SPOT										0.00	0	0
Total For CGR32										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR33 On 22/09/2020 Spot Bond					0.00000	101.25193			0.00	0	100,000,000
Total CGR33 SPOT									0.00	0	100,000,000
Total For CGR33									0.00	0	100,000,000
CGR34 On 21/09/2018 Spot Bond			8.38800	8.38800	8.38800	100.98080			0.00	0	0
Total CGR34 SPOT									0.00	0	0
Total For CGR34									0.00	0	0
CGR35 On 28/02/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CGR35U SPOT									0.00	0	0
Total For CGR35U									0.00	0	0
CGR36 On 02/10/2018 Spot Bond					0.00000	100.76305			0.00	0	0
Total CGR36 SPOT									0.00	0	0
Total For CGR36									0.00	0	0
CIG04 On 30/06/2018 Spot Bond					0.00000	101.42285			0.00	0	0
Total CIG04 SPOT									0.00	0	0
Total For CIG04									0.00	0	0
CIG05 On 30/06/2019 Spot Bond					0.00000	101.97625			0.00	0	0
Total CIG05 SPOT									0.00	0	0
Total For CIG05									0.00	0	0
CIG06 On 28/08/2018 Spot Bond					0.00000	101.85390			0.00	0	0
Total CIG06 SPOT									0.00	0	0
Total For CIG06									0.00	0	0
CIG07 On 28/08/2020 Spot Bond					0.00000	103.43888			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	100.00000	100.00000	100.00000			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					0.00000	100.11083			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					0.00000	100.11358			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					0.00000	100.11818			0.00	0	0
Total CIG12 SPOT									0.00	0	0
Total For CIG12									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLA1U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				0.00	0	0
Total CLA3U SPOT										0.00	0	0
Total For CLA3U										0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				0.00	0	0
Total CLC1U SPOT										0.00	0	0
Total For CLC1U										0.00	0	0
CLN184 On 01/07/2021 Spot Bond			10.11000	103.49004	10.11000	103.40687				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN193 On 29/08/2021 Spot Bond			3.14000	140.82444	3.14000	140.70469				0.00	0	0
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN198 On 13/09/2021 Spot Bond			3.65000	3.65000	3.65000	137.47228				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	112.92500	10.00000	112.83700				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	112.92500	10.00000	112.83700				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	97.04576	13.50000	96.94246				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	101.80630	9.35000	101.73026				0.00	0	0
Total CLN243 SPOT										0.00	0	0
Total For CLN243										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN26: On 26/03/2019 Spot Bond			9.28500	101.53874	9.28500	101.46241				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN29: On 25/11/2020 Spot Bond			10.00000	112.92500	10.00000	112.83700				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN29: On 20/12/2017 Spot Bond					0.00000	101.20172				0.00	0	0
Total CLN296 SPOT										0.00	0	0
Total For CLN296										0.00	0	0
CLN30: On 20/12/2017 Spot Bond					0.00000	154.95526				0.00	0	0
Total CLN301 SPOT										0.00	0	0
Total For CLN301										0.00	0	0
CLN30: On 20/12/2017 Spot Bond					0.00000	101.25109				0.00	0	0
Total CLN302 SPOT										0.00	0	0
Total For CLN302										0.00	0	0
CLN30: On 20/12/2017 Spot Bond					0.00000	156.41166				0.00	0	0
Total CLN303 SPOT										0.00	0	0
Total For CLN303										0.00	0	0
CLN30: On 20/12/2017 Spot Bond					0.00000	154.57365				0.00	0	0
Total CLN304 SPOT										0.00	0	0
Total For CLN304										0.00	0	0
CLN30: On 20/12/2017 Spot Bond					0.00000	155.72905				0.00	0	0
Total CLN305 SPOT										0.00	0	0
Total For CLN305										0.00	0	0
CLN31: On 14/11/2022 Spot Bond					0.00000	102.17711				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN31: On 14/11/2022 Spot Bond			11.28500	93.24534	11.28500	97.91630				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN31: On 20/03/2023 Spot Bond			11.80500	94.50092	11.80500	94.41114				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN31: On 20/03/2023 Spot Bond					0.00000	101.21955				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN318 On 14/11/2022 Spot Bond					0.00000	102.13287				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					0.00000	100.02316				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	100.17360	8.80500	100.10409				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					0.00000	101.13034				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					0.00000	101.14821				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					0.00000	101.21708				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN328 On 20/06/2018 Spot Bond					0.00000	101.26927				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					0.00000	101.25299				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					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					0.00000	101.98925				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					0.00000	101.30025				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					0.00000	101.02659				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN34(On 20/12/2023 Spot Bond					0.00000	100.31468				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN35(On 28/10/2018 Spot Bond					0.00000	100.09564				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN35(On 30/04/2018 Spot Bond					0.00000	100.10003				0.00	0	0
Total CLN358 SPOT										0.00	0	0
Total For CLN358										0.00	0	0
CLN36(On 20/03/2019 Spot Bond					0.00000	101.00043				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN36(On 20/03/2024 Spot Bond			10.46500	101.73211	10.46500	101.64615				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN36(On 20/03/2024 Spot Bond					0.00000	101.08075				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN36(On 06/08/2023 Spot Bond					0.00000	99.91663				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN36(On 20/03/2024 Spot Bond			12.60500	103.25675	12.60500	103.15219				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN36(On 06/08/2023 Spot Bond					0.00000	99.91339				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN36(On 06/08/2023 Spot Bond			12.63500	103.47147	12.63500	103.36817				0.00	0	0
Total CLN367 SPOT										0.00	0	0
Total For CLN367										0.00	0	0
CLN36(On 06/08/2023 Spot Bond					0.00000	98.26820				0.00	0	0
Total CLN369 SPOT										0.00	0	0
Total For CLN369										0.00	0	0
CLN37(On 26/07/2022 Spot Bond					0.00000	100.20349				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN37 On 20/03/2024 Spot Bond					0.00000	101.28840				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN37 On 20/09/2023 Spot Bond					0.00000	101.06582				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN37 On 20/09/2023 Spot Bond					0.00000	101.08607				0.00	0	0
Total CLN373 SPOT										0.00	0	0
Total For CLN373										0.00	0	0
CLN37 On 20/06/2019 Spot Bond					0.00000	101.08624				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN37 On 20/03/2021 Spot Bond			9.84500	101.35839	9.84500	101.27770				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN37 On 20/06/2019 Spot Bond					0.00000	97.34430				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN37 On 20/03/2024 Spot Bond			10.98000	99.40875	10.98000	99.32073				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN38 On 20/09/2024 Spot Bond			11.00000	101.40000	11.00000	101.31005				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN38 On 20/03/2021 Spot Bond					0.00000	101.20489				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN38 On 20/09/2024 Spot Bond			12.39500	99.89481	12.39500	99.79530				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN38 On 20/09/2024 Spot Bond					0.00000	101.30960				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN38 On 20/03/2021 Spot Bond					0.00000	101.08593				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN387 On 26/01/2021 Spot Bond					0.00000	100.21506				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					0.00000	101.15168				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					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					0.00000	101.09202				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					0.00000	101.42333				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					0.00000	101.17556				0.00	0	0
Total CLN396 SPOT										0.00	0	0
Total For CLN396										0.00	0	0
CLN397 On 20/06/2020 Spot Bond					0.00000	101.91064				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					0.00000	102.06208				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					0.00000	102.05102				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					0.00000	101.09191				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					0.00000	102.24997				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					0.00000	99.58016				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN407 On 20/06/2020 Spot Bond					0.00000	101.09786				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					0.00000	100.45979				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					0.00000	101.20496				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					0.00000	101.21090				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					0.00000	100.46193				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					0.00000	102.98369				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN414 On 20/09/2020 Spot Bond					0.00000	101.41874				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					0.00000	101.25251				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					0.00000	100.48971				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	100.51554	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					0.00000	101.08276				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN419 On 20/12/2020 Spot Bond					0.00000	101.31195				0.00	0	0
Total CLN419 SPOT										0.00	0	0
Total For CLN419										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN42 On 18/04/2028 Spot Bond			7.01000	7.01000	7.01000	49.24638				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					0.00000	101.32383				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					0.00000	100.26689				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					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					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					0.00000	107.56110				0.00	0	0
Total CLN424 SPOT										0.00	0	0
Total For CLN424										0.00	0	0
CLN425 On 20/12/2020 Spot Bond					0.00000	103.93303				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					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					0.00000	103.10456				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					0.00000	102.10696				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					0.00000	101.56106				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					0.00000	118.72054				0.00	0	0
Total CLN430 SPOT										0.00	0	0
Total For CLN430										0.00	0	0

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 20/12/2020 Spot Bond					0.00000	116.14307				0.00	0	0
Total CLN431 SPOT										0.00	0	0
Total For CLN431										0.00	0	0
CLN43 On 20/12/2020 Spot Bond					0.00000	115.25712				0.00	0	0
Total CLN432 SPOT										0.00	0	0
Total For CLN432										0.00	0	0
CLN43 On 20/12/2020 Spot Bond					0.00000	121.52148				0.00	0	0
Total CLN433 SPOT										0.00	0	0
Total For CLN433										0.00	0	0
CLN43 On 20/12/2020 Spot Bond					0.00000	119.54812				0.00	0	0
Total CLN434 SPOT										0.00	0	0
Total For CLN434										0.00	0	0
CLN43 On 20/12/2020 Spot Bond					0.00000	101.19905				0.00	0	0
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0
CLN43 On 20/12/2020 Spot Bond					0.00000	101.14551				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN43 On 03/02/2021 Spot Bond					0.00000	99.99971				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					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					0.00000	102.15112				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					0.00000	101.95221				0.00	0	0
Total CLN444 SPOT										0.00	0	0
Total For CLN444										0.00	0	0
CLN44 On 24/05/2021 Spot Bond			10.09500	108.75759	10.09500	108.67032				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			4.35000	139.38812	4.35000	139.32573				0.00	0	0
Total CLN452 SPOT										0.00	0	0
Total For CLN452										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN45: On 31/01/2025 Spot Bond			6.37000	100.40276	6.37000	100.34173				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			6.01000	102.75680	6.01000	102.69726				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					0.00000	101.90605				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					0.00000	101.35014				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					0.00000	101.99786				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					0.00000	101.70927				0.00	0	0
Total CLN458 SPOT										0.00	0	0
Total For CLN458										0.00	0	0
CLN46: On 29/11/2021 Spot Bond					0.00000	101.69131				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					0.00000	102.25548				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			11.01500	102.54256	11.01500	102.45296				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					0.00000	101.74133				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			10.21500	100.89055	10.21500	100.80729				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					0.00000	101.20867				0.00	0	0
Total CLN465 SPOT										0.00	0	0
Total For CLN465										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN466 On 21/02/2024 Spot Bond					0.00000	101.93727				0.00	0	0
Total CLN466 SPOT										0.00	0	0
Total For CLN466										0.00	0	0
CLN467 On 27/03/2020 Spot Bond					0.00000	100.86930				0.00	0	0
Total CLN467 SPOT										0.00	0	0
Total For CLN467										0.00	0	0
CLN468 On 28/03/2020 Spot Bond					0.00000	100.87463				0.00	0	0
Total CLN468 SPOT										0.00	0	0
Total For CLN468										0.00	0	0
CLN469 On 28/03/2022 Spot Bond					0.00000	100.91371				0.00	0	0
Total CLN469 SPOT										0.00	0	0
Total For CLN469										0.00	0	0
CLN470 On 07/05/2018 Spot Bond					0.00000	99.91390				0.00	0	0
Total CLN470 SPOT										0.00	0	0
Total For CLN470										0.00	0	0
CLN471 On 17/05/2019 Spot Bond					0.00000	101.83839				0.00	0	0
Total CLN471 SPOT										0.00	0	0
Total For CLN471										0.00	0	0
CLN472 On 19/11/2022 Spot Bond					0.00000	102.06430				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					0.00000	100.75679				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			10.41500	10.41500	10.41500	99.05891				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					0.00000	101.94031				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					0.00000	101.21090				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	16.61503	100.00000	16.48998				0.00	0	0
Total CLN477 SPOT										0.00	0	0
Total For CLN477										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN477 On 05/10/2022 Spot Bond			10.27000	99.06562	10.27000	97.35999				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					0.00000	100.74508				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	100.00000	100.00000	100.00000				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					0.00000	101.93259				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					0.00000	101.92736				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					0.00000	102.83992				0.00	0	0
Total CLN483 SPOT										0.00	0	0
Total For CLN483										0.00	0	0
CLN484 On 02/12/2021 Spot Bond					0.00000	102.03180				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			9.94500	103.03179	9.94500	102.93117				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					0.00000	101.87238				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			12.89500	104.09194	12.89500	103.88110				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			9.69500	98.36201	9.69500	100.37928				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					0.00000	100.86490				0.00	0	0
Total CLN489 SPOT										0.00	0	0
Total For CLN489										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN49(On 28/03/2022 Spot Bond					0.00000	100.90884			0.00	0	0
Total CLN490 SPOT									0.00	0	0
Total For CLN490									0.00	0	0
CLN49 On 07/12/2017 Spot Bond					0.00000	100.75678			0.00	0	0
Total CLN491 SPOT									0.00	0	0
Total For CLN491									0.00	0	0
CLN49 On 30/09/2019 Spot Bond					0.00000	100.84971			0.00	0	0
Total CLN492 SPOT									0.00	0	0
Total For CLN492									0.00	0	0
CLN49 On 20/06/2022 Spot Bond					0.00000	101.20994			0.00	0	0
Total CLN493 SPOT									0.00	0	0
Total For CLN493									0.00	0	0
CLN49 On 07/12/2017 Spot Bond			12.44500	104.84185	12.44500	102.13630			0.00	0	0
Total CLN494 SPOT									0.00	0	0
Total For CLN494									0.00	0	0
CLN49 On 29/08/2020 Spot Bond					0.00000	101.54478			0.00	0	0
Total CLN495 SPOT									0.00	0	0
Total For CLN495									0.00	0	0
CLN49 On 04/09/2024 Spot Bond			10.69500	105.45501	10.69500	98.66344			0.00	0	0
Total CLN496 SPOT									0.00	0	0
Total For CLN496									0.00	0	0
CLN49 On 04/09/2024 Spot Bond					0.00000	101.58050			0.00	0	0
Total CLN497 SPOT									0.00	0	0
Total For CLN497									0.00	0	0
CLN49 On 08/06/2022 Spot Bond					0.00000	101.19865			0.00	0	0
Total CLN498 SPOT									0.00	0	0
Total For CLN498									0.00	0	0
CLN49 On 20/05/2021 Spot Bond					0.00000	101.07984			0.00	0	0
Total CLN499 SPOT									0.00	0	0
Total For CLN499									0.00	0	0
CLN50 On 10/10/2020 Spot Bond					0.00000	100.50946			0.00	0	0
Total CLN500 SPOT									0.00	0	0
Total For CLN500									0.00	0	0
CLN50 On 11/10/2022 Spot Bond					0.00000	100.46710			0.00	0	0
Total CLN501 SPOT									0.00	0	0
Total For CLN501									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN502 On 11/10/2024 Spot Bond					0.00000	100.48402				0.00	0	0
Total CLN502 SPOT										0.00	0	0
Total For CLN502										0.00	0	0
CLN503 On 20/12/2022 Spot Bond					0.00000	100.41617				0.00	0	0
Total CLN503 SPOT										0.00	0	0
Total For CLN503										0.00	0	0
CLN504 On 11/10/2024 Spot Bond					0.00000	100.30086				0.00	0	0
Total CLN504 SPOT										0.00	0	0
Total For CLN504										0.00	0	0
CLN505 On 24/10/2020 Spot Bond					0.00000	100.21272				0.00	0	0
Total CLN505 SPOT										0.00	0	0
Total For CLN505										0.00	0	0
CLN506 On 30/04/2019 Spot Bond					0.00000	100.07062				0.00	0	0
Total CLN506 SPOT										0.00	0	0
Total For CLN506										0.00	0	0
CLN55 On 18/04/2028 Spot Bond					0.00000	205.82427				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					0.00000	100.00000				0.00	0	0
Total CLN61 SPOT										0.00	0	0
Total For CLN61										0.00	0	0
CLN81 On 18/04/2028 Spot Bond			9.50000	91.39716	9.50000	91.32729				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			9.11500	9.11500	9.11500	176.50734				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			9.11500	9.11500	9.11500	177.11090				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					0.00000	101.01595				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					0.00000	101.06240				0.00	0	0
Total CLNF12 SPOT										0.00	0	0
Total For CLNF12										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF1: On 20/06/2019 Spot Bond					0.00000	101.43215			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					0.00000	101.06233			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					0.00000	101.10381			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					0.00000	101.98196			0.00	0	0
Total CLNF16 SPOT									0.00	0	0
Total For CLNF16									0.00	0	0
COJ04 On 05/06/2018 Spot Bond			8.00500	104.32751	8.00500	104.26041		16,010,000,000,000.00	2,000,000,000	1,540,000,000	
Total COJ04 SPOT								16,010,000,000,000.00	2,000,000,000	1,540,000,000	
Total For COJ04								16,010,000,000,000.00	2,000,000,000	1,540,000,000	
COJ05 On 05/06/2023 Spot Bond			9.59000	116.21525	9.59000	116.12605		0.00	0	1,000,000,000	
Total COJ05 SPOT								0.00	0	1,000,000,000	
Total For COJ05								0.00	0	1,000,000,000	
COJ07 On 23/03/2021 Spot Bond			10.05500	103.32017	10.05500	103.23620		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			10.69500	108.47283	10.69500	108.38023		0.00	0	0	
Total COJ08 SPOT								0.00	0	0	
Total For COJ08								0.00	0	0	
COJG0 On 09/06/2024 Spot Bond			10.35500	103.33187	10.35500	103.24640		0.00	0	0	
Total COJG01 SPOT								0.00	0	0	
Total For COJG01								0.00	0	0	
COT01 On 03/04/2023 Spot Bond			10.53000	95.09081	10.53000	95.01043		0.00	0	0	
Total COT01 SPOT								0.00	0	0	
Total For COT01								0.00	0	0	
COT02 On 03/04/2028 Spot Bond			11.82500	91.34595	11.82500	91.25950		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			11.84500	89.78702	11.84500	89.70237		0.00	0	0	
Total COT03 SPOT								0.00	0	0	
Total For COT03								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CPV01 On 30/06/2029 Spot Bond			12.17000	96.63564	12.17000	98.56683			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					0.00000	100.77597			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					0.00000	101.09830			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					0.00000	98.67267			0.00	0	0
Total CS003 SPOT									0.00	0	0
Total For CS003									0.00	0	0
CSA04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CSA04U SPOT									0.00	0	0
Total For CSA04U									0.00	0	0
CSD04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CSD04U SPOT									0.00	0	0
Total For CSD04U									0.00	0	0
DEN38I On 10/06/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total DEN38U SPOT									0.00	0	0
Total For DEN38U									0.00	0	0
DEN40I On 10/06/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total DEN40U SPOT									0.00	0	0
Total For DEN40U									0.00	0	0
DENG7 On 04/12/2017 Spot Bond					0.00000	101.35616			0.00	0	0
Total DENG72 SPOT									0.00	0	0
Total For DENG72									0.00	0	0
DENG7 On 21/09/2018 Spot Bond					0.00000	100.98012			0.00	0	0
Total DENG73 SPOT									0.00	0	0
Total For DENG73									0.00	0	0
DENG7 On 28/09/2018 Spot Bond					0.00000	100.81773			0.00	0	0
Total DENG74 SPOT									0.00	0	0
Total For DENG74									0.00	0	0
DOL00I On 20/09/2018 Spot Bond					0.00000	101.38954			0.00	0	0
Total DOL003 SPOT									0.00	0	0
Total For DOL003									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DOL00: On 24/01/2019 Spot Bond					0.00000	100.37107			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					0.00000	73.45484			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					0.00000	102.04007			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			9.61500	101.70861	9.61500	101.63035			0.00	0	0
Total DV2021 SPOT									0.00	0	0
Total For DV2021									0.00	0	0
DV22 On 07/02/2020 Spot Bond			8.99500	103.22034	8.99500	103.14633		8,946,427,000,000.00	994,600,000	1,697,300,000	
Total DV22 SPOT								8,946,427,000,000.00	994,600,000	1,697,300,000	
Total For DV22								8,946,427,000,000.00	994,600,000	1,697,300,000	
DV22/R: On 07/02/2020 Spot Bond			100.00000	26.12042	100.00000	25.94831		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			9.64500	103.34952	9.64500	103.27018		23,960,137,935,000.00	2,484,203,000	1,453,189,500	
Total DV23 SPOT								23,960,137,935,000.00	2,484,203,000	1,453,189,500	
Total For DV23								23,960,137,935,000.00	2,484,203,000	1,453,189,500	
DV23/R: On 27/02/2023 Spot Bond			100.00000	12.91031	100.00000	12.82524		0.00	0	0	
DV23/R: On 27/02/2023 Spot Bond			100.00000	12.91031	100.00000	12.82524		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			10.06500	100.36194	10.06500	100.28162		0.00	0	0	
Total DV24 SPOT								0.00	0	0	
Total For DV24								0.00	0	0	
DV24/R: On 18/02/2024 Spot Bond			9.69000	102.07839	9.69000	101.99967		0.00	0	0	
DV24/R: On 18/02/2024 Spot Bond			9.69000	102.07839	9.69000	101.99967		0.00	0	0	
Total DV24/R2023 SPOT								0.00	0	0	
Total For DV24/R2023								0.00	0	0	
DV29 On 18/02/2029 Spot Bond			11.49500	93.46409	11.49500	93.37897		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	102.16512	10.10000	102.08308		0.00	0	0	
DV29/R: On 18/02/2029 Spot Bond			10.10000	102.16512	10.10000	102.08308		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DV29/R213 SPOT										0.00	0	0
Total For DV29/R213										0.00	0	0
DVC02 On 19/02/2018 Spot Bond					0.00000	101.69256				0.00	0	0
Total DVC028 SPOT										0.00	0	0
Total For DVC028										0.00	0	0
DVC02 On 29/08/2018 Spot Bond					0.00000	101.44886				0.00	0	0
Total DVC029 SPOT										0.00	0	0
Total For DVC029										0.00	0	0
DVC03 On 23/10/2018 Spot Bond					0.00000	100.23420				0.00	0	0
Total DVC030 SPOT										0.00	0	0
Total For DVC030										0.00	0	0
DVC26 On 29/11/2017 Spot Bond					0.00000	101.46681				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					0.00000	100.85247				0.00	0	750,000,000
Total DVF18 SPOT										0.00	0	750,000,000
Total For DVF18										0.00	0	750,000,000
DVF19 On 31/05/2019 Spot Bond					0.00000	101.83070				0.00	0	0
Total DVF19 SPOT										0.00	0	0
Total For DVF19										0.00	0	0
DVF20 On 29/11/2019 Spot Bond					0.00000	101.54769				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					0.00000	100.82112				0.00	0	0
Total DVF20B SPOT										0.00	0	0
Total For DVF20B										0.00	0	0
DVF20 On 31/08/2020 Spot Bond					0.00000	101.52049				0.00	0	0
Total DVF20C SPOT										0.00	0	0
Total For DVF20C										0.00	0	0
DVF20 On 23/10/2020 Spot Bond					0.00000	100.24717				0.00	0	0
Total DVF20D SPOT										0.00	0	0
Total For DVF20D										0.00	0	0
DVF21 On 29/11/2021 Spot Bond					0.00000	101.60511				0.00	0	0
Total DVF21 SPOT										0.00	0	0
Total For DVF21										0.00	0	0
DVF22 On 28/03/2022 Spot Bond					0.00000	100.95831				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DVF22 SPOT										0.00	0	0
Total For DVF22										0.00	0	0
DVF22I On 29/08/2022 Spot Bond					0.00000	101.57459				0.00	0	0
Total DVF22B SPOT										0.00	0	0
Total For DVF22B										0.00	0	0
DVF22C On 24/10/2022 Spot Bond					0.00000	100.25357				0.00	0	0
Total DVF22C SPOT										0.00	0	0
Total For DVF22C										0.00	0	0
DVF24 On 23/10/2024 Spot Bond					0.00000	100.26303				0.00	0	0
Total DVF24 SPOT										0.00	0	0
Total For DVF24										0.00	0	0
E170 On 01/08/2020 Spot Bond			8.68500	115.03002	8.68500	114.95032				0.00	0	200,000,000
Total E170 SPOT										0.00	0	200,000,000
Total For E170										0.00	0	200,000,000
E170/R On 01/08/2020 Spot Bond			100.00000	26.12095	100.00000	25.94883				0.00	0	0
Total E170/R207 SPOT										0.00	0	0
Total For E170/R207										0.00	0	0
ECN20 On 14/03/2020 Spot Bond			9.40500	101.89667	9.40500	101.81909				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			9.65500	101.73505	9.65500	101.65559				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			10.00500	101.17762	10.00500	101.09579				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			3.73000	103.11182	3.73000	103.07025				0.00	0	0
Total ECN32 SPOT										0.00	0	0
Total For ECN32										0.00	0	0
EFS0CU On 28/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				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			3.41000	97.78794	3.41000	97.75152				0.00	0	0
Total EL037 SPOT										0.00	0	0
Total For EL037										0.00	0	0
EL037/I On 31/01/2037 Spot Bond			2.25000	116.64900	2.25000	116.61642				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EL037/I2038 SPOT										0.00	0	0
Total For EL037/I2038										0.00	0	0
EL28 On 02/05/2028 Spot Bond			3.29500	126.36264	3.29500	126.31618				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			3.30500	114.37463	3.30500	114.33300				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			3.32500	112.68753	3.32500	112.64632				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			3.37500	104.44595	3.37500	104.40717				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			3.38000	98.92127	3.38000	98.88467				0.00	0	0
Total EL36 SPOT										0.00	0	0
Total For EL36										0.00	0	0
EL36/I2 On 31/01/2036 Spot Bond			2.25000	116.64900	2.25000	116.61642				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			9.64500	105.01552	9.64500	104.93492				0.00	0	0
Total EMM01 SPOT										0.00	0	0
Total For EMM01										0.00	0	0
EMM02 On 11/03/2021 Spot Bond			9.72500	104.41576	9.72500	104.33362				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			10.89500	96.19238	10.89500	96.10831				0.00	0	0
Total EMM03 SPOT										0.00	0	0
Total For EMM03										0.00	0	0
EMM04 On 16/05/2028 Spot Bond			11.29500	11.29500	11.29500	91.71182				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			11.54500	11.54500	11.54500	97.03274				0.00	0	1,999,999,800
Total EMM05 SPOT										0.00	0	1,999,999,800
Total For EMM05										0.00	0	1,999,999,800
EMM06 On 23/06/2025 Spot Bond			10.99500	100.00139	10.99500	101.53754				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EMM06 SPOT										0.00	0	0
Total For EMM06										0.00	0	0
EMM07 On 10/07/2027 Spot Bond			10.84500	101.45177	10.84500	102.09929				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			11.55500	99.53672	11.55500	91.06758				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					0.00000	101.59857				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					0.00000	99.94025				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					0.00000	101.89748				0.00	0	0
Total EPF006 SPOT										0.00	0	0
Total For EPF006										0.00	0	0
EPF007 On 02/09/2020 Spot Bond					0.00000	101.43945				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					0.00000	101.69513				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					0.00000	100.72843				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					0.00000	100.23688				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					0.00000	101.86738				0.00	120,000,000	30,000,000
Total EPF011 SPOT										0.00	120,000,000	30,000,000
Total For EPF011										0.00	120,000,000	30,000,000
EPF01U On 01/09/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF01U SPOT										0.00	0	0
Total For EPF01U										0.00	0	0
EPF02L On 01/09/2019 Spot Bond			100.00000	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 EPF02U SPOT									0.00	0	0
Total For EPF02U									0.00	0	0
EPF03L On 28/09/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total EPF03U SPOT									0.00	0	0
Total For EPF03U									0.00	0	0
EPFC2L On 06/11/2017 Spot Bond					0.00000	99.93662			0.00	0	0
Total EPFC29 SPOT									0.00	0	0
Total For EPFC29									0.00	0	0
EPFC3L On 02/03/2018 Spot Bond					0.00000	101.35797			0.00	0	0
Total EPFC30 SPOT									0.00	0	0
Total For EPFC30									0.00	0	0
EPFC3L On 03/11/2017 Spot Bond					0.00000	100.00000			0.00	0	0
Total EPFC32 SPOT									0.00	0	0
Total For EPFC32									0.00	0	0
EPFC3L On 06/03/2018 Spot Bond					0.00000	101.25137			0.00	0	0
Total EPFC33 SPOT									0.00	0	0
Total For EPFC33									0.00	0	0
EPFC3L On 06/09/2018 Spot Bond					0.00000	101.31514			0.00	0	0
Total EPFC34 SPOT									0.00	0	0
Total For EPFC34									0.00	0	0
EQS05 On 25/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000		4,000,000,000,000.00	40,000,000	20,000,000	
Total EQS05 SPOT								4,000,000,000,000.00	40,000,000	20,000,000	
Total For EQS05								4,000,000,000,000.00	40,000,000	20,000,000	
EQS06 On 09/04/2020 Spot Bond					0.00000	97.86305		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			12.35500	99.15857	12.35500	99.06296		0.00	0	0	
Total EQS07 SPOT								0.00	0	0	
Total For EQS07								0.00	0	0	
EQS08L On 04/10/2018 Spot Bond					0.00000	99.78621		0.00	20,000,000	10,000,000	
Total EQS08A SPOT								0.00	20,000,000	10,000,000	
Total For EQS08A								0.00	20,000,000	10,000,000	
EQS08L On 04/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
EQS08L On 04/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total EQS08A/JIBAR SPOT								0.00	0	0	
Total For EQS08A/JIBAR								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
EQS10 On 28/07/2022 Spot Bond					0.00000	100.11083				0.00	0	0
Total EQS10 SPOT										0.00	0	0
Total For EQS10										0.00	0	0
EQS11 On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQS11U SPOT										0.00	0	0
Total For EQS11U										0.00	0	0
ERS3B On 17/08/2019 Spot Bond					0.00000	101.91269				0.00	0	0
Total ERS3B4 SPOT										0.00	0	0
Total For ERS3B4										0.00	0	0
ERS3B On 17/05/2019 Spot Bond					0.00000	101.96121				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					0.00000	102.01911				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					0.00000	102.17333				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	112.92500	10.00000	112.83700				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					0.00000	101.73211				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					0.00000	102.06454				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					0.00000	101.52168				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					0.00000	102.24720				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					0.00000	101.89140				0.00	0	0
Total ERSA23 SPOT										0.00	0	0
Total For ERSA23										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA2 On 17/08/2020 Spot Bond					0.00000	101.83825			0.00	0	0
Total ERSA24 SPOT									0.00	0	0
Total For ERSA24									0.00	0	0
ERSA2 On 17/08/2022 Spot Bond					0.00000	101.90213			0.00	120,000,000	30,000,000
Total ERSA25 SPOT									0.00	120,000,000	30,000,000
Total For ERSA25									0.00	120,000,000	30,000,000
ES18 On 20/04/2018 Spot Bond			8.24500	100.86555	8.24500	100.79969		6,596,000,000,000.00	800,000,000	55,840,000,000	
Total ES18 SPOT								6,596,000,000,000.00	800,000,000	55,840,000,000	
Total For ES18								6,596,000,000,000.00	800,000,000	55,840,000,000	
ES18/R On 20/04/2018 Spot Bond			9.25000	100.42569	9.25000	100.35246		0.00	0	0	
Total ES18/R204 SPOT								0.00	0	0	
Total For ES18/R204								0.00	0	0	
ES23 On 25/01/2023 Spot Bond			9.42500	105.12540	9.42500	105.04650		1,457,714,797,500.00	154,664,700	1,978,047,300	
Total ES23 SPOT								1,457,714,797,500.00	154,664,700	1,978,047,300	
Total For ES23								1,457,714,797,500.00	154,664,700	1,978,047,300	
ES23/R On 25/01/2023 Spot Bond			10.00000	102.79609	10.00000	102.71434		0.00	0	0	
Total ES23/R2023 SPOT								0.00	0	0	
Total For ES23/R2023								0.00	0	0	
ES26 On 02/04/2026 Spot Bond			10.26500	87.35709	10.26500	87.28505		2,360,332,047,000.00	229,939,800	12,305,903,800	
Total ES26 SPOT								2,360,332,047,000.00	229,939,800	12,305,903,800	
Total For ES26								2,360,332,047,000.00	229,939,800	12,305,903,800	
ES26/R On 02/04/2026 Spot Bond			7.85000	100.74312	7.85000	100.67921		0.00	0	0	
Total ES26/R186 SPOT								0.00	0	0	
Total For ES26/R186								0.00	0	0	
ES33 On 15/09/2033 Spot Bond			11.01500	74.97440	11.10500	74.37692		2,757,629,483,000.00	250,352,200	58,038,412,400	
Total ES33 SPOT								2,757,629,483,000.00	250,352,200	58,038,412,400	
Total For ES33								2,757,629,483,000.00	250,352,200	58,038,412,400	
ES33/R On 15/09/2033 Spot Bond			7.50000	101.06325	7.50000	101.00160		0.00	0	0	
Total ES33/R209 SPOT								0.00	0	0	
Total For ES33/R209								0.00	0	0	
ES42 On 25/04/2042 Spot Bond			11.32500	77.01261	11.32500	76.94273		99,266,809,590,000.00	8,765,281,200	12,824,261,300	
Total ES42 SPOT								99,266,809,590,000.00	8,765,281,200	12,824,261,300	
Total For ES42								99,266,809,590,000.00	8,765,281,200	12,824,261,300	
ES42/R On 25/04/2042 Spot Bond			8.50000	100.27480	8.50000	100.20603		0.00	0	0	
Total ES42/R214 SPOT								0.00	0	0	
Total For ES42/R214								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EXX02 On 19/05/2019 Spot Bond					0.00000	100.49493			0.00	40,000,000	20,000,000
Total EXX02 SPOT									0.00	40,000,000	20,000,000
Total For EXX02									0.00	40,000,000	20,000,000
FBJ20Z On 20/03/2020 Spot Bond					0.00000	101.06834			0.00	0	0
Total FBJ20Z SPOT									0.00	0	0
Total For FBJ20Z									0.00	0	0
FBJ22Z On 20/03/2022 Spot Bond					0.00000	101.10388			0.00	0	0
Total FBJ22Z SPOT									0.00	0	0
Total For FBJ22Z									0.00	0	0
FIF01U On 01/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			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					0.00000	101.78614			0.00	0	0
Total FIFB04 SPOT									0.00	0	0
Total For FIFB04									0.00	0	0
FIFB07 On 27/11/2017 Spot Bond					0.00000	101.60777			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					0.00000	101.56911			0.00	0	0
Total FIFB08 SPOT									0.00	0	0
Total For FIFB08									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FIFB09 On 27/06/2019 Spot Bond					0.00000	100.89835				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					0.00000	101.87224				0.00	0	0
Total FIFB10 SPOT										0.00	0	0
Total For FIFB10										0.00	0	0
FIFB11 On 07/02/2020 Spot Bond					0.00000	99.90890				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					0.00000	99.76986				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	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				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			8.80500	102.86841	8.80500	102.79579				0.00	0	360,000,000
Total FRB05 SPOT										0.00	0	360,000,000
Total For FRB05										0.00	0	360,000,000
FRB11 On 11/12/2017 Spot Bond					0.00000	101.61856				0.00	0	0
Total FRB11 SPOT										0.00	0	0
Total For FRB11										0.00	0	0
FRB12 On 02/06/2019 Spot Bond					0.00000	101.90152				0.00	0	1,430,000,000
Total FRB12 SPOT										0.00	0	1,430,000,000
Total For FRB12										0.00	0	1,430,000,000
FRB13 On 02/06/2021 Spot Bond					0.00000	100.34333				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			11.04500	11.04500	11.04500	101.16758				0.00	0	0
Total FRB14 SPOT										0.00	0	0
Total For FRB14										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB15 On 06/03/2020 Spot Bond					0.00000	104.27814			0.00	3,660,000,000	1,770,000,000
Total FRB15 SPOT									0.00	3,660,000,000	1,770,000,000
Total For FRB15									0.00	3,660,000,000	1,770,000,000
FRB16 On 08/07/2020 Spot Bond					0.00000	103.28362			0.00	20,000,000	10,000,000
Total FRB16 SPOT									0.00	20,000,000	10,000,000
Total For FRB16									0.00	20,000,000	10,000,000
FRB17 On 08/01/2022 Spot Bond					0.00000	100.89089			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	100.00000	100.00000	100.00000			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					0.00000	104.08151			0.00	440,000,000	120,000,000
Total FRB18 SPOT									0.00	440,000,000	120,000,000
Total For FRB18									0.00	440,000,000	120,000,000
FRB19 On 14/04/2021 Spot Bond			11.74500	102.41826	11.74500	102.32198			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					0.00000	101.96546			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					0.00000	102.12812			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					0.00000	101.87760			0.00	20,000,000	10,000,000
Total FRB22 SPOT									0.00	20,000,000	10,000,000
Total For FRB22									0.00	20,000,000	10,000,000
FRB23 On 20/09/2027 Spot Bond					0.00000	101.23512			0.00	0	0
Total FRB23 SPOT									0.00	0	0
Total For FRB23									0.00	0	0
FRBC2 On 21/12/2018 Spot Bond			8.95500	107.68591	8.95500	107.60862			0.00	0	0
Total FRBC21 SPOT									0.00	0	0
Total For FRBC21									0.00	0	0
FRBC2:On 21/12/2018 Spot Bond					0.00000	102.94117			0.00	0	0
Total FRBC22 SPOT									0.00	0	0
Total For FRBC22									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI22 On 31/01/2022 Spot Bond			3.20000	145.81026	3.20000	145.75839			192,000,000,000.00	60,000,000	30,000,000
Total FRBI22 SPOT									192,000,000,000.00	60,000,000	30,000,000
Total For FRBI22									192,000,000,000.00	60,000,000	30,000,000
FRBI23 On 07/12/2023 Spot Bond			3.37000	3.37000	3.37000	285.46111			202,200,000,000.00	60,000,000	30,000,000
Total FRBI23 SPOT									202,200,000,000.00	60,000,000	30,000,000
Total For FRBI23									202,200,000,000.00	60,000,000	30,000,000
FRBI25 On 31/01/2025 Spot Bond			3.67200	3.67200	3.67200	119.61020			0.00	0	380,000,000
Total FRBI25 SPOT									0.00	0	380,000,000
Total For FRBI25									0.00	0	380,000,000
FRBI28 On 31/03/2028 Spot Bond			3.97500	3.97500	3.97500	161.85623			79,500,000,000.00	20,000,000	10,000,000
Total FRBI28 SPOT									79,500,000,000.00	20,000,000	10,000,000
Total For FRBI28									79,500,000,000.00	20,000,000	10,000,000
FRBI29 On 31/03/2029 Spot Bond			3.96000	3.96000	3.96000	81.83795			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			4.12000	4.12000	4.12000	198.62167			0.00	0	0
Total FRBI33 SPOT									0.00	0	0
Total For FRBI33									0.00	0	0
FRBI46 On 31/03/2046 Spot Bond			4.31000	88.68533	4.31000	88.64559			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			4.46000	88.72661	4.46000	89.11682			0.00	0	0
Total FRBI50 SPOT									0.00	0	0
Total For FRBI50									0.00	0	0
FRBZ01 On 30/11/2020 Spot Bond			8.93000	8.93000	8.93000	76.81041			0.00	0	0
Total FRBZ01 SPOT									0.00	0	0
Total For FRBZ01									0.00	0	0
FRBZ02 On 28/10/2024 Spot Bond			10.26000	10.26000	10.26000	50.49745			0.00	0	0
Total FRBZ02 SPOT									0.00	0	0
Total For FRBZ02									0.00	0	0
FRBZ03 On 10/12/2024 Spot Bond			10.29000	10.29000	10.29000	49.81442			0.00	0	0
Total FRBZ03 SPOT									0.00	0	0
Total For FRBZ03									0.00	0	0
FRC06U On 31/12/2017 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRC06U SPOT									0.00	0	0
Total For FRC06U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC10: On 03/06/2021 Spot Bond					0.00000	101.86172				0.00	0	0
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0
FRC15: On 20/12/2017 Spot Bond					0.00000	101.19577				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					0.00000	101.10169				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					0.00000	101.13385				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					0.00000	101.44898				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					0.00000	101.11598				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					0.00000	101.05890				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					0.00000	101.06009				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					0.00000	101.49095				0.00	0	0
Total FRC167 SPOT										0.00	0	0
Total For FRC167										0.00	0	0
FRC16: On 20/06/2018 Spot Bond					0.00000	101.07880				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			4.46500	4.46500	4.46500	113.54392				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					0.00000	101.14583				0.00	0	0
Total FRC170 SPOT										0.00	0	0
Total For FRC170										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC17: On 20/06/2018 Spot Bond					0.00000	101.13679				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					0.00000	101.07967				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					0.00000	101.14583				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					0.00000	101.08617				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					0.00000	101.06353				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					0.00000	99.41374				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC17: On 20/09/2020 Spot Bond					0.00000	101.22517				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					0.00000	112.24188				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					0.00000	103.82771				0.00	0	0
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0
FRC18: On 20/12/2018 Spot Bond					0.00000	101.38842				0.00	200,000,000	100,000,000
Total FRC185 SPOT										0.00	200,000,000	100,000,000
Total For FRC185										0.00	200,000,000	100,000,000
FRC18: On 20/03/2019 Spot Bond					0.00000	101.11488				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					0.00000	101.13400				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC19: On 02/04/2019 Spot Bond					0.00000	100.78211			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	112.92500	10.00000	112.83700			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					0.00000	101.19080			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					0.00000	101.54892			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	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			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					0.00000	103.05348			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	100.00000	100.00000	100.00000			0.00	0	0
FRC21: On 20/12/2019 Spot Bond					0.00000	101.16958			0.00	0	0
Total FRC210 SPOT									0.00	0	0
Total For FRC210									0.00	0	0
FRC21: On 07/05/2020 Spot Bond					0.00000	99.90686			0.00	0	0
Total FRC212 SPOT									0.00	0	0
Total For FRC212									0.00	0	0
FRC21: On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRC213 SPOT									0.00	0	0
Total For FRC213									0.00	0	0
FRC21: On 07/11/2017 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRC214 SPOT									0.00	0	0
Total For FRC214									0.00	0	0
FRC21: On 07/11/2019 Spot Bond					0.00000	99.90682			0.00	0	0
Total FRC215 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC215										0.00	0	0
FRC215 On 07/11/2017 Spot Bond			100.00000	100.00000	100.00000	100.00000				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					0.00000	99.90705				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					0.00000	99.91144				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					0.00000	99.92997				0.00	200,000,000	100,000,000
Total FRC219 SPOT										0.00	200,000,000	100,000,000
Total For FRC219										0.00	200,000,000	100,000,000
FRC219 On 04/11/2017 Spot Bond					0.00000	99.93380				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			3.76000	142.64084	3.76000	142.58370				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					0.00000	101.84660				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					0.00000	100.89774				0.00	0	0
Total FRC231 SPOT										0.00	0	0
Total For FRC231										0.00	0	0
FRC231 On 31/01/2022 Spot Bond			4.62000	137.92850	4.62000	137.86378				0.00	0	0
Total FRC233 SPOT										0.00	0	0
Total For FRC233										0.00	0	0
FRC233 On 20/12/2020 Spot Bond					0.00000	101.67590				0.00	0	0
Total FRC234 SPOT										0.00	0	0
Total For FRC234										0.00	0	0
FRC234 On 08/02/2020 Spot Bond					0.00000	108.83612				0.00	0	0
Total FRC236 SPOT										0.00	0	0
Total For FRC236										0.00	0	0
FRC236 On 19/10/2020 Spot Bond					0.00000	113.82141				0.00	0	0
Total FRC237 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC237										0.00	0	0
FRC237 On 08/02/2020 Spot Bond					0.00000	109.37419				0.00	0	0
Total FRC238 SPOT										0.00	0	0
Total For FRC238										0.00	0	0
FRC238 On 19/10/2020 Spot Bond					0.00000	114.56012				0.00	0	0
Total FRC239 SPOT										0.00	0	0
Total For FRC239										0.00	0	0
FRC239 On 19/10/2020 Spot Bond					0.00000	113.77349				0.00	0	0
Total FRC240 SPOT										0.00	0	0
Total For FRC240										0.00	0	0
FRC240 On 08/02/2020 Spot Bond					0.00000	108.71620				0.00	0	0
Total FRC241 SPOT										0.00	0	0
Total For FRC241										0.00	0	0
FRC241 On 08/02/2020 Spot Bond					0.00000	108.35213				0.00	0	0
Total FRC242 SPOT										0.00	0	0
Total For FRC242										0.00	0	0
FRC242 On 19/10/2020 Spot Bond					0.00000	100.79229				0.00	0	0
Total FRC243 SPOT										0.00	0	0
Total For FRC243										0.00	0	0
FRC243 On 08/02/2020 Spot Bond					0.00000	109.31982				0.00	0	0
Total FRC244 SPOT										0.00	0	0
Total For FRC244										0.00	0	0
FRC244 On 19/10/2020 Spot Bond					0.00000	100.78442				0.00	0	0
Total FRC245 SPOT										0.00	0	0
Total For FRC245										0.00	0	0
FRC245 On 19/10/2020 Spot Bond					0.00000	100.63025				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					0.00000	108.64069				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					0.00000	98.63430				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					0.00000	112.24853				0.00	0	0
Total FRC249 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC249										0.00	0	0
FRC25 On 19/10/2020 Spot Bond					0.00000	94.15474				0.00	0	0
Total FRC250 SPOT										0.00	0	0
Total For FRC250										0.00	0	0
FRC25 On 13/02/2022 Spot Bond					0.00000	102.32689				0.00	0	0
Total FRC251 SPOT										0.00	0	0
Total For FRC251										0.00	0	0
FRC25 On 14/03/2022 Spot Bond					0.00000	101.24950				0.00	0	0
Total FRC252 SPOT										0.00	0	0
Total For FRC252										0.00	0	0
FRC25 On 27/03/2020 Spot Bond					0.00000	100.86429				0.00	0	0
Total FRC254 SPOT										0.00	0	0
Total For FRC254										0.00	0	0
FRC25 On 05/10/2022 Spot Bond					0.00000	100.74117				0.00	0	0
Total FRC255 SPOT										0.00	0	0
Total For FRC255										0.00	0	0
FRC25 On 17/07/2027 Spot Bond					0.00000	100.42980				0.00	0	0
Total FRC256 SPOT										0.00	0	0
Total For FRC256										0.00	0	0
FRC25 On 27/03/2020 Spot Bond					0.00000	100.85428				0.00	0	0
Total FRC257 SPOT										0.00	0	0
Total For FRC257										0.00	0	0
FRC25 On 08/05/2020 Spot Bond					0.00000	101.41689				0.00	0	0
Total FRC258 SPOT										0.00	0	0
Total For FRC258										0.00	0	0
FRC25 On 06/11/2023 Spot Bond			3.33700	3.33700	3.33700	99.64429				0.00	0	0
Total FRC259 SPOT										0.00	0	0
Total For FRC259										0.00	0	0
FRC26 On 27/02/2023 Spot Bond			3.45500	100.57457	3.45500	100.29748				0.00	0	0
Total FRC260 SPOT										0.00	0	0
Total For FRC260										0.00	0	0
FRC26 On 10/10/2020 Spot Bond					0.00000	100.33815				0.00	0	0
Total FRC261 SPOT										0.00	0	0
Total For FRC261										0.00	0	0
FRC26 On 13/07/2020 Spot Bond					0.00000	100.34237				0.00	0	0
Total FRC262 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC262										0.00	0	0
FRC66 On 31/01/2022 Spot Bond			4.28000	4.28000	4.28000	139.70769				0.00	0	0
Total FRC66 SPOT										0.00	0	0
Total For FRC66										0.00	0	0
FRC69 On 31/01/2022 Spot Bond			4.34000	4.34000	4.34000	139.38022				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			4.32000	4.32000	4.32000	139.48928				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					0.00000	100.03676				0.00	0	0
Total FRD013 SPOT										0.00	0	0
Total For FRD013										0.00	0	0
FRD01 On 22/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD01U SPOT										0.00	0	0
Total For FRD01U										0.00	0	0
FRD15 On 31/12/2017 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD15U SPOT										0.00	0	0
Total For FRD15U										0.00	0	0
FRD17 On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD17U SPOT										0.00	0	0
Total For FRD17U										0.00	0	0
FRI33 On 28/02/2033 Spot Bond			4.19500	84.18974	4.19500	84.20450				0.00	0	0
Total FRI33 SPOT										0.00	0	0
Total For FRI33										0.00	0	0
FRI38 On 31/01/2038 Spot Bond			4.22000	98.34883	4.22000	98.30583				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					0.00000	102.11357				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					0.00000	101.01499				0.00	2,000,000,000	1,000,000,000
Total FRJ19 SPOT										0.00	2,000,000,000	1,000,000,000
Total For FRJ19										0.00	2,000,000,000	1,000,000,000
FRJ20 On 20/09/2020 Spot Bond					0.00000	100.68777				0.00	0	0
Total FRJ20 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRJ20										0.00	0	0
FRJ21 On 15/09/2021 Spot Bond					0.00000	100.92078				0.00	0	0
Total FRJ21 SPOT										0.00	0	0
Total For FRJ21										0.00	0	0
FRJ22 On 07/03/2022 Spot Bond					0.00000	102.17531				0.00	60,000,000	30,000,000
Total FRJ22 SPOT										0.00	60,000,000	30,000,000
Total For FRJ22										0.00	60,000,000	30,000,000
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.27103				0.00	0	1,000,000,000
Total FRJ25 SPOT										0.00	0	1,000,000,000
Total For FRJ25										0.00	0	1,000,000,000
FRJ27 On 25/01/2027 Spot Bond					0.00000	100.54858				0.00	0	0
Total FRJ27 SPOT										0.00	0	0
Total For FRJ27										0.00	0	0
FRS011 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRS01U SPOT										0.00	0	0
Total For FRS01U										0.00	0	0
FRS021 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRS02U SPOT										0.00	0	0
Total For FRS02U										0.00	0	0
FRS100 On 15/01/2024 Spot Bond			2.79300	2.79300	2.79300	105.81593				0.00	0	0
Total FRS100 SPOT										0.00	0	0
Total For FRS100										0.00	0	0
FRS101 On 31/01/2038 Spot Bond			3.24000	3.24000	3.24000	114.29087				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS102 On 23/01/2024 Spot Bond					0.00000	100.24594				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS103 On 23/01/2024 Spot Bond					0.00000	100.24594				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS108 On 31/01/2038 Spot Bond			3.38000	103.03718	3.38000	111.82425				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS109 On 07/12/2033 Spot Bond			3.42000	216.09748	3.42000	216.01649				0.00	0	0
Total FRS109 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS109										0.00	0	0
FRS110 On 31/01/2038 Spot Bond			4.33500	96.65718	4.33500	96.61403				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS111 On 07/12/2033 Spot Bond			3.45000	3.45000	3.45000	215.23339				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					0.00000	100.11726				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			3.72000	119.28018	3.72000	119.23279				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			3.54500	109.04081	3.54500	108.99902				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS116 On 31/01/2038 Spot Bond			3.91000	103.09279	3.91000	103.05028				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			3.57000	117.57575	3.57000	212.13561				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			3.62000	210.94350	3.62000	210.86107				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			3.25000	107.71071	3.25000	107.67198				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			3.65000	210.18353	3.65000	210.10087				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			4.45500	94.92992	4.45500	94.88663				0.00	0	0
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0
FRS125 On 31/03/2028 Spot Bond			3.94000	162.42845	3.94000	162.36051				0.00	0	0
Total FRS126 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS126										0.00	0	0
FRS126 On 31/01/2038 Spot Bond			4.27000	85.20581	4.27000	97.56583				0.00	0	0
Total FRS127 SPOT										0.00	0	0
Total For FRS127										0.00	0	0
FRS127 On 31/03/2028 Spot Bond			3.91500	103.43945	3.91500	162.72181				0.00	0	0
Total FRS129 SPOT										0.00	0	0
Total For FRS129										0.00	0	0
FRS129 On 11/02/2018 Spot Bond			100.00000	85.64702	100.00000	85.09445				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			3.97500	161.92443	3.97500	161.85623				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			4.16000	197.76691	4.16000	197.68104				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					0.00000	105.18973				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			4.20000	85.81703	4.20000	98.60376				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			4.45500	4.45500	4.45500	94.88663				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			3.98000	101.99757	3.98000	101.95494				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			3.78500	164.68236	3.78500	164.61553				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			3.93000	203.25084	3.93000	203.16635				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			3.91500	162.78959	3.91500	162.72181				0.00	0	0
Total FRS142 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS142										0.00	0	0
FRS142 On 31/03/2028 Spot Bond			3.91500	162.78959	3.91500	162.72181				0.00	0	0
Total FRS143 SPOT										0.00	0	0
Total For FRS143										0.00	0	0
FRS143 On 31/03/2028 Spot Bond			4.20500	95.91813	4.20500	158.58682				0.00	0	0
Total FRS145 SPOT										0.00	0	0
Total For FRS145										0.00	0	0
FRS145 On 31/01/2025 Spot Bond			4.02000	116.95343	4.02000	116.90417				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			3.46000	144.32864	3.46000	144.27431				0.00	0	0
Total FRS147 SPOT										0.00	0	0
Total For FRS147										0.00	0	0
FRS147 On 31/03/2028 Spot Bond			4.26500	157.81663	4.26500	157.74647				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			4.30500	157.25951	4.30500	157.18907				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			3.99000	117.18379	3.99000	117.13471				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			4.27500	157.67714	4.27500	157.60690				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			4.31500	4.31500	4.31500	157.05008				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					0.00000	113.29582				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					0.00000	91.47181				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					0.00000	93.27586				0.00	0	0
Total FRS159 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS159										0.00	0	0
FRS16 On 06/06/2024 Spot Bond					0.00000	94.33636				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					0.00000	94.42788				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					0.00000	74.52252				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					0.00000	76.54199				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					0.00000	79.91256				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					0.00000	81.16934				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					0.00000	56.67131				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					0.00000	64.84510				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					0.00000	62.63207				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					0.00000	59.05979				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					0.00000	88.58246				0.00	0	0
Total FRS170 SPOT										0.00	0	0
Total For FRS170										0.00	0	0
FRS17 On 16/10/2022 Spot Bond					0.00000	100.42801				0.00	0	0
Total FRS171 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS171										0.00	0	0
FRS17: On 16/10/2024 Spot Bond					0.00000	100.45460				0.00	0	0
Total FRS172 SPOT										0.00	0	0
Total For FRS172										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			3.08000	3.08000	3.08000	289.73991				0.00	0	0
Total FRS36 SPOT										0.00	0	0
Total For FRS36										0.00	0	0
FRS37 On 07/12/2023 Spot Bond			2.97000	2.97000	2.97000	291.38307				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			3.69000	3.69000	3.69000	280.82777				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			3.42000	3.42000	3.42000	144.50147				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					0.00000	100.16294				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			2.95000	147.25161	2.95000	147.20218				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					0.00000	99.93140				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			3.22000	109.57304	3.22000	109.53391				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			2.94000	87.89400	2.94000	115.67107				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			3.18000	3.18000	3.18000	123.55725				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					0.00000	99.81271				0.00	0	0
Total FRS86 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRS86									0.00	0	0
FRS87 On 31/01/2025 Spot Bond			3.21000	3.21000	3.21000	123.31241			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			3.88000	3.88000	3.88000	278.11961			0.00	0	0
Total FRS90 SPOT									0.00	0	0
Total For FRS90									0.00	0	0
FRS94 On 08/08/2018 Spot Bond					0.00000	102.06803			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					0.00000	101.63522			0.00	160,000,000	40,000,000
Total FRS96 SPOT									0.00	160,000,000	40,000,000
Total For FRS96									0.00	160,000,000	40,000,000
FRX18 On 14/04/2018 Spot Bond			7.45500	101.93949	7.45500	101.87903			0.00	0	100,000,000
Total FRX18 SPOT									0.00	0	100,000,000
Total For FRX18									0.00	0	100,000,000
FRX19 On 15/11/2019 Spot Bond			8.28500	105.58351	8.28500	105.51366			0.00	0	0
Total FRX19 SPOT									0.00	0	0
Total For FRX19									0.00	0	0
FRX20 On 01/10/2020 Spot Bond			8.63500	101.14043	8.63500	101.06999			0.00	0	0
Total FRX20 SPOT									0.00	0	0
Total For FRX20									0.00	0	0
FRX23 On 28/02/2023 Spot Bond			9.38500	9.38500	9.38500	94.62037		375,400,000,000.00	0.00	40,000,000	20,000,000
Total FRX23 SPOT								375,400,000,000.00		40,000,000	20,000,000
Total For FRX23								375,400,000,000.00		40,000,000	20,000,000
FRX24 On 10/12/2024 Spot Bond			9.80500	109.10687	9.80500	109.02130			0.00	0	0
Total FRX24 SPOT									0.00	0	0
Total For FRX24									0.00	0	0
FRX26 On 01/10/2026 Spot Bond			10.20500	96.86103	10.20500	96.78160		5,939,310,000,000.00	0.00	582,000,000	2,691,000,000
Total FRX26 SPOT								5,939,310,000,000.00		582,000,000	2,691,000,000
Total For FRX26								5,939,310,000,000.00		582,000,000	2,691,000,000
FRX27 On 07/03/2027 Spot Bond			10.23500	101.39436	10.23500	101.31053			0.00	0	0
Total FRX27 SPOT									0.00	0	0
Total For FRX27									0.00	0	0
FRX30 On 31/01/2030 Spot Bond			10.63500	96.58592	10.63500	96.50436		425,400,000,000.00	0.00	40,000,000	20,000,000
Total FRX30 SPOT								425,400,000,000.00		40,000,000	20,000,000

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 FRX30									425,400,000,000.00	40,000,000	20,000,000
FRX31 On 21/02/2031 Spot Bond			10.78500	92.99239	10.78500	92.91279			3,235,500,000,000.00	300,000,000	165,000,000
Total FRX31 SPOT									3,235,500,000,000.00	300,000,000	165,000,000
Total For FRX31									3,235,500,000,000.00	300,000,000	165,000,000
FRX32 On 31/03/2032 Spot Bond			10.76500	98.93040	10.76500	99.18840			0.00	0	0
Total FRX32 SPOT									0.00	0	0
Total For FRX32									0.00	0	0
FRX45 On 14/04/2045 Spot Bond			11.63500	70.65455	11.63500	70.58873			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					0.00000	101.08675			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					0.00000	101.26021			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					0.00000	101.08617			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					0.00000	101.24095			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					0.00000	101.60506			0.00	0	0
Total FS2A4 SPOT									0.00	0	0
Total For FS2A4									0.00	0	0
FS2A5 On 20/02/2019 Spot Bond					0.00000	101.81701			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					0.00000	101.75564			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					0.00000	101.80611			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					0.00000	102.02811			0.00	0	0
Total FS2D1 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FS2D1										0.00	0	0
FS3A3L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3A3U SPOT										0.00	0	0
Total For FS3A3U										0.00	0	0
FS3A4L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				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					0.00000	101.67892				0.00	0	0
Total FS3A5 SPOT										0.00	0	0
Total For FS3A5										0.00	0	0
FS3A5L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3A5U SPOT										0.00	0	0
Total For FS3A5U										0.00	0	0
FS3B1 On 20/02/2020 Spot Bond					0.00000	101.73545				0.00	0	0
Total FS3B1 SPOT										0.00	0	0
Total For FS3B1										0.00	0	0
FS3B1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3B1U SPOT										0.00	0	0
Total For FS3B1U										0.00	0	0
FS3C1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				0.00	0	0
Total FS4B1U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FS4B1U										0.00	0	0
FS4C1 On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4C1U SPOT										0.00	0	0
Total For FS4C1U										0.00	0	0
FS4D1 On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4D1U SPOT										0.00	0	0
Total For FS4D1U										0.00	0	0
FS5A1 On 20/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A1U SPOT										0.00	0	0
Total For FS5A1U										0.00	0	0
FS5A2 On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A2U SPOT										0.00	0	0
Total For FS5A2U										0.00	0	0
FS5A3 On 20/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A3U SPOT										0.00	0	0
Total For FS5A3U										0.00	0	0
FS5A4 On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A4U SPOT										0.00	0	0
Total For FS5A4U										0.00	0	0
FS5A5 On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A5U SPOT										0.00	0	0
Total For FS5A5U										0.00	0	0
FS5B1 On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5B1U SPOT										0.00	0	0
Total For FS5B1U										0.00	0	0
FS5C1 On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5C1U SPOT										0.00	0	0
Total For FS5C1U										0.00	0	0
FS5D1 On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5D1U SPOT										0.00	0	0
Total For FS5D1U										0.00	0	0
FS5E1 On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				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					0.00000	100.45667				0.00	0	0
Total GBL02 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GBL02										0.00	0	0
GH2A1 On 25/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GH2A1U SPOT										0.00	0	0
Total For GH2A1U										0.00	0	0
GH2B1 On 24/11/2017 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GH2B1U SPOT										0.00	0	0
Total For GH2B1U										0.00	0	0
GH31A On 25/02/2018 Spot Bond					0.00000	101.68571				0.00	0	0
Total GH31A1 SPOT										0.00	0	0
Total For GH31A1										0.00	0	0
GH31A On 25/02/2020 Spot Bond					0.00000	101.64084				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					0.00000	101.65991				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					0.00000	101.78385				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					0.00000	101.93633				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					0.00000	102.03159				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	100.00000	100.00000	100.00000				0.00	0	0
Total GH41U SPOT										0.00	0	0
Total For GH41U										0.00	0	0
GPT42 On 06/12/2017 Spot Bond					0.00000	101.18860				0.00	0	0
Total GPT42 SPOT										0.00	0	0
Total For GPT42										0.00	0	0
GRB01 On 08/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				0.00	0	0
Total GRB02U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For GRB02U									0.00	0	0
GRB03 On 03/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			0.00	0	0
Total GRB05U SPOT									0.00	0	0
Total For GRB05U									0.00	0	0
GRB06 On 10/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			0.00	0	0
Total GRB17U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRB17U										0.00	0	0
GRB18 On 30/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				0.00	0	0
Total GRB20U SPOT										0.00	0	0
Total For GRB20U										0.00	0	0
GRB21 On 17/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				0.00	0	0
Total GRB23U SPOT										0.00	0	0
Total For GRB23U										0.00	0	0
GRT06 On 11/12/2017 Spot Bond					0.00000	101.33451				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					0.00000	101.82633				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					0.00000	101.41354				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					0.00000	100.94269				0.00	0	1,500,000,000
Total GRT09 SPOT										0.00	0	1,500,000,000
Total For GRT09										0.00	0	1,500,000,000
GRT10 On 13/05/2019 Spot Bond					0.00000	100.48542				0.00	0	0
Total GRT10 SPOT										0.00	0	0
Total For GRT10										0.00	0	0
GRT11 On 13/05/2021 Spot Bond					0.00000	99.74061				0.00	0	0
Total GRT11 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRT11										0.00	0	0
GRT12 On 24/06/2020 Spot Bond					0.00000	101.19944				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					0.00000	100.42171				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					0.00000	101.20263				0.00	0	0
Total GRT14 SPOT										0.00	0	0
Total For GRT14										0.00	0	0
GRT15 On 15/04/2020 Spot Bond					0.00000	100.53186				0.00	0	0
Total GRT15 SPOT										0.00	0	0
Total For GRT15										0.00	0	0
GRT16 On 17/10/2021 Spot Bond					0.00000	100.40888				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			9.93500	101.49382	9.93500	101.41275				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					0.00000	101.19055				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					0.00000	101.56559				0.00	120,000,000	120,000,000
Total GRT19 SPOT										0.00	120,000,000	120,000,000
Total For GRT19										0.00	120,000,000	120,000,000
GRT20 On 03/04/2024 Spot Bond					0.00000	100.75129				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			10.64500	96.69130	10.64500	96.86686				0.00	0	0
Total GRT21 SPOT										0.00	0	0
Total For GRT21										0.00	0	0
GRT22 On 16/10/2022 Spot Bond					0.00000	100.41461				0.00	0	0
Total GRT22 SPOT										0.00	0	0
Total For GRT22										0.00	0	0
GRT23 On 16/10/2024 Spot Bond					0.00000	100.42719				0.00	0	0
Total GRT23 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRT23										0.00	0	0
GRX01 On 03/07/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRX01U SPOT										0.00	0	0
Total For GRX01U										0.00	0	0
HC1M1 On 30/11/2017 Spot Bond					0.00000	0.00000				0.00	0	0
Total HC1M1 SPOT										0.00	0	0
Total For HC1M1										0.00	0	0
HC1M2 On 30/11/2017 Spot Bond					0.00000	0.00000				0.00	0	0
Total HC1M2 SPOT										0.00	0	0
Total For HC1M2										0.00	0	0
HC1M3 On 30/11/2017 Spot Bond					0.00000	0.00000				0.00	0	0
Total HC1M3 SPOT										0.00	0	0
Total For HC1M3										0.00	0	0
HC2T2 On 05/10/2018 Spot Bond					0.00000	100.65053				0.00	0	0
Total HC2T2 SPOT										0.00	0	0
Total For HC2T2										0.00	0	0
HC4T1 On 15/12/2017 Spot Bond					0.00000	101.12593				0.00	0	0
Total HC4T1 SPOT										0.00	0	0
Total For HC4T1										0.00	0	0
HC5T1 On 29/10/2018 Spot Bond					0.00000	100.10994				0.00	0	0
Total HC5T1 SPOT										0.00	0	0
Total For HC5T1										0.00	0	0
HIL01U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HIL01U SPOT										0.00	0	0
Total For HIL01U										0.00	0	0
HILB03 On 02/05/2018 Spot Bond					0.00000	100.02196				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					0.00000	99.75483				0.00	0	0
Total HILB04 SPOT										0.00	0	0
Total For HILB04										0.00	0	0
HILB05 On 11/07/2019 Spot Bond					0.00000	100.54839				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					0.00000	100.55432				0.00	570,000,000	1,017,500,000
Total HILB06 SPOT										0.00	570,000,000	1,017,500,000

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 HILB06										0.00	570,000,000	1,017,500,000
HILB07 On 11/07/2021 Spot Bond					0.00000	100.56121				0.00	0	50,000,000
Total HILB07 SPOT										0.00	0	50,000,000
Total For HILB07										0.00	0	50,000,000
HM1C4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				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	112.92500	10.00000	112.83700				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					0.00000	102.00793				0.00	0	0
Total HPF06 SPOT										0.00	0	0
Total For HPF06										0.00	0	0
HPF08 On 15/04/2019 Spot Bond					0.00000	100.49548				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					0.00000	100.44414				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					0.00000	101.77425				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			8.77500	104.89536	8.77500	104.82194				0.00	0	0
Total HWAY20 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For HWAY20										0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			100.00000	21.93323	100.00000	21.78870				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			3.12000	289.24654	3.12000	289.14514				0.00	0	0
Total HWAY23 SPOT										0.00	0	0
Total For HWAY23										0.00	0	0
HWAY2 On 07/12/2024 Spot Bond			2.83000	2.83000	2.83000	299.01276				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			3.27500	88.14711	3.27500	98.34196				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			11.00000	89.17461	11.00000	89.09679				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	11.47979	100.00000	11.40414				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			11.02000	88.76749	11.02000	88.68990				0.00	0	1,400,000,000
Total HWAY35 SPOT										0.00	0	1,400,000,000
Total For HWAY35										0.00	0	1,400,000,000
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.47972	100.00000	11.40408				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					0.00000	100.41985				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					0.00000	101.17885				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	100.00000	100.00000	100.00000				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	112.92500	10.00000	112.83700				0.00	0	0
Total HWY023/R197 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For HWY023/R197									0.00	0	0
I2025 On 31/01/2025 Spot Bond			2.57000	128.69525	2.57000	128.65600			330,483,913,111,000.00	128,592,962,300	157,071,005,000
Total I2025 SPOT									30,483,913,111,000.00	128,592,962,300	157,071,005,000
Total For I2025									30,483,913,111,000.00	128,592,962,300	157,071,005,000
I2029 On 31/03/2029 Spot Bond			2.63000	98.67775	2.63000	98.64695			3,290,165,242,000.00	1,251,013,400	30,301,927,400
Total I2029 SPOT									3,290,165,242,000.00	1,251,013,400	30,301,927,400
Total For I2029									3,290,165,242,000.00	1,251,013,400	30,301,927,400
I2033 On 28/02/2033 Spot Bond			2.64500	102.80977	2.64500	102.77742			291,915,954,000.00	110,365,200	21,894,944,300
Total I2033 SPOT									291,915,954,000.00	110,365,200	21,894,944,300
Total For I2033									291,915,954,000.00	110,365,200	21,894,944,300
I2038 On 31/01/2038 Spot Bond			2.62000	126.06923	2.62000	126.03028			280,827,301,398,000.00	107,185,992,900	163,504,493,800
Total I2038 SPOT									30,827,301,398,000.00	107,185,992,900	163,504,493,800
Total For I2038									30,827,301,398,000.00	107,185,992,900	163,504,493,800
I2046 On 31/03/2046 Spot Bond			2.64000	122.14610	2.64000	122.10787			18,261,626,856,000.00	6,917,282,900	115,033,566,800
Total I2046 SPOT									18,261,626,856,000.00	6,917,282,900	115,033,566,800
Total For I2046									18,261,626,856,000.00	6,917,282,900	115,033,566,800
I2050 On 31/12/2050 Spot Bond			2.67000	129.05555	2.61000	130.73381			29,176,196,448,000.00	10,927,414,400	88,022,292,243
Total I2050 SPOT									29,176,196,448,000.00	10,927,414,400	88,022,292,243
Total For I2050									29,176,196,448,000.00	10,927,414,400	88,022,292,243
IB105U On 22/01/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB105U SPOT									0.00	0	0
Total For IB105U									0.00	0	0
IB107U On 08/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB107U SPOT									0.00	0	0
Total For IB107U									0.00	0	0
IBL02U On 24/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			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					0.00000	101.65447			0.00	0	0
Total IBL100 SPOT									0.00	0	0
Total For IBL100									0.00	0	0
IBL101 On 24/05/2022 Spot Bond			9.41000	9.41000	9.41000	102.79035			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					0.00000	101.69323			0.00	0	0
Total IBL102 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL102										0.00	0	0
IBL103 On 08/06/2018 Spot Bond					0.00000	101.32748				0.00	0	0
Total IBL103 SPOT										0.00	0	0
Total For IBL103										0.00	0	0
IBL104 On 17/07/2018 Spot Bond			8.70500	8.70500	8.70500	100.39861				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	8.28000	8.28000	99.93322				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			6.38000	6.38000	6.38000	102.62709				0.00	0	0
Total IBL22 SPOT										0.00	0	0
Total For IBL22										0.00	0	0
IBL36 On 31/01/2022 Spot Bond			3.02000	3.02000	3.02000	146.79625				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			6.50000	101.71967	6.50000	101.66675				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	112.92500	10.00000	112.83700				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			8.78500	8.78500	8.78500	102.10604				0.00	0	0
Total IBL45 SPOT										0.00	0	0
Total For IBL45										0.00	0	0
IBL46 On 15/01/2020 Spot Bond			9.42500	9.42500	9.42500	97.93721				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			6.69000	100.94764	6.69000	100.89362				0.00	0	0
Total IBL49 SPOT										0.00	0	0
Total For IBL49										0.00	0	0
IBL49/F On 02/04/2018 Spot Bond			7.34000	100.69097	7.34000	100.63200				0.00	0	0
Total IBL49/R203 SPOT										0.00	0	0
Total For IBL49/R203										0.00	0	0
IBL50 On 02/08/2020 Spot Bond			9.41500	101.60250	9.41500	101.52633				0.00	0	0
Total IBL50 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL50										0.00	0	0
IBL53 On 31/07/2018 Spot Bond					0.00000	100.00948				0.00	0	0
Total IBL53 SPOT										0.00	0	0
Total For IBL53										0.00	0	0
IBL55 On 31/07/2018 Spot Bond			8.56500	101.82153	8.56500	101.75193				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					0.00000	100.01550				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			8.52500	102.81781	8.52500	102.74786				0.00	0	0
Total IBL59 SPOT										0.00	0	0
Total For IBL59										0.00	0	0
IBL60 On 17/02/2024 Spot Bond			10.09500	102.95717	10.09500	102.87454				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					0.00000	100.57965				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					0.00000	99.93171				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					0.00000	100.09292				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					0.00000	101.44956				0.00	0	0
Total IBL66 SPOT										0.00	0	0
Total For IBL66										0.00	0	0
IBL67 On 31/01/2022 Spot Bond			3.75000	142.69672	3.75000	142.63969				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					0.00000	100.86587				0.00	0	0
Total IBL68 SPOT										0.00	0	0
Total For IBL68										0.00	0	0
IBL69U On 22/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL69U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL69U										0.00	0	0
IBL73 On 19/08/2018 Spot Bond					0.00000	101.80159				0.00	0	0
Total IBL73 SPOT										0.00	0	0
Total For IBL73										0.00	0	0
IBL75 On 19/08/2020 Spot Bond					0.00000	103.00848				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					0.00000	101.95400				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					0.00000	101.67896				0.00	0	0
Total IBL77 SPOT										0.00	0	0
Total For IBL77										0.00	0	0
IBL78 On 25/11/2022 Spot Bond			10.14500	104.06125	10.14500	103.97733				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			8.35500	104.62170	8.35500	104.55191				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	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				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					0.00000	100.11775				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					0.00000	100.98762				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	100.00000	100.00000	100.00000				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					0.00000	102.27175				0.00	0	0
Total IBL85 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL85										0.00	0	0
IBL86 On 20/05/2021 Spot Bond					0.00000	103.17387				0.00	0	0
Total IBL86 SPOT										0.00	0	0
Total For IBL86										0.00	0	0
IBL87 On 20/05/2019 Spot Bond			8.65500	106.04260	8.65500	105.96938				0.00	0	0
Total IBL87 SPOT										0.00	0	0
Total For IBL87										0.00	0	0
IBL88 On 20/05/2021 Spot Bond			9.48500	107.21985	9.48500	107.13888				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	20.09903	100.00000	19.96659				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					0.00000	101.72395				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	100.00000	100.00000	100.00000				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					0.00000	101.41658				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					0.00000	100.52375				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					0.00000	101.84820				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					0.00000	101.58376				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					0.00000	102.04014				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					0.00000	101.00179				0.00	0	0
Total IBL96 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL96										0.00	0	0
IBL97 On 03/10/2019 Spot Bond					0.00000	100.72128				0.00	0	0
Total IBL97 SPOT										0.00	0	0
Total For IBL97										0.00	0	0
IBL98 On 03/10/2023 Spot Bond					0.00000	100.75551				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			8.52500	101.22758	8.52500	101.15795				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	100.00000	100.00000	100.00000				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					0.00000	100.52355				0.00	0	0
Total IDCG02 SPOT										0.00	0	0
Total For IDCG02										0.00	0	0
IDCG03 On 22/10/2020 Spot Bond			9.80500	96.65093	9.80500	96.57471				0.00	0	0
Total IDCG03 SPOT										0.00	0	0
Total For IDCG03										0.00	0	0
IDCG04 On 24/11/2017 Spot Bond					0.00000	101.62265				0.00	0	0
Total IDCG04 SPOT										0.00	0	0
Total For IDCG04										0.00	0	0
IDCG05 On 24/11/2019 Spot Bond					0.00000	101.58049				0.00	0	0
Total IDCG05 SPOT										0.00	0	0
Total For IDCG05										0.00	0	0
IDCG06 On 24/11/2024 Spot Bond			10.94500	97.56478	10.94500	97.48006				0.00	0	0
Total IDCG06 SPOT										0.00	0	0
Total For IDCG06										0.00	0	0
IDCG07 On 13/11/2020 Spot Bond					0.00000	101.91782				0.00	0	0
Total IDCG07 SPOT										0.00	0	0
Total For IDCG07										0.00	0	0
IDCG08 On 13/05/2030 Spot Bond			11.94500	101.12045	11.94500	100.95096				0.00	0	0
Total IDCG08 SPOT										0.00	0	0
Total For IDCG08										0.00	0	0
IDCG09 On 05/12/2019 Spot Bond					0.00000	101.41090				0.00	0	0
Total IDCG09 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IDCG09										0.00	0	0
IDCG1C On 05/12/2021 Spot Bond					0.00000	101.43158				0.00	0	0
Total IDCG10 SPOT										0.00	0	0
Total For IDCG10										0.00	0	0
IDCG11 On 05/12/2026 Spot Bond			11.04500	103.14236	11.04500	103.05152				0.00	0	0
Total IDCG11 SPOT										0.00	0	0
Total For IDCG11										0.00	0	0
IDCP05 On 14/03/2018 Spot Bond			4.00000	100.58900	4.00000	100.55640				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	4.00000	4.00000	100.18514				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	100.00000	100.00000	100.00000				0.00	0	0
Total IDCP1U SPOT										0.00	0	0
Total For IDCP1U										0.00	0	0
IFC01 On 10/12/2024 Spot Bond			9.34500	100.34587	9.34500	100.27078				0.00	0	0
Total IFC01 SPOT										0.00	0	0
Total For IFC01										0.00	0	0
IFC02 On 14/04/2021 Spot Bond			8.19500	102.22189	8.19500	102.15424				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	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				0.00	0	0
Total IN286U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IN286U										0.00	0	0
IN289U On 30/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				0.00	0	0
Total IN345U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IN345U										0.00	0	0
IN346U On 15/04/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				0.00	0	0
Total IN355U SPOT										0.00	0	0
Total For IN355U										0.00	0	0
IN359U On 01/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN359U SPOT										0.00	0	0
Total For IN359U										0.00	0	0
IN364U On 13/04/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN364U SPOT										0.00	0	0
Total For IN364U										0.00	0	0
ING132 On 22/12/2018 Spot Bond					0.00000	101.10662				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					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	112.92500	10.00000	112.83700				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					0.00000	101.08377				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					0.00000	101.34766				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					0.00000	100.73828				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					0.00000	101.10671				0.00	0	0
Total ING360 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ING360										0.00	0	0
ING362 On 24/02/2021 Spot Bond					0.00000	101.56831				0.00	0	0
Total ING362 SPOT										0.00	0	0
Total For ING362										0.00	0	0
INLV01 On 12/08/2024 Spot Bond					0.00000	99.75045				0.00	0	0
Total INLV01 SPOT										0.00	0	0
Total For INLV01										0.00	0	0
INLV02 On 20/10/2020 Spot Bond					0.00000	101.53939				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					0.00000	99.70197				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			11.84500	105.41825	11.84500	105.31940				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	112.92500	10.00000	112.83700				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					0.00000	100.75273				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					0.00000	101.14551				0.00	0	0
Total IPF09 SPOT										0.00	0	0
Total For IPF09										0.00	0	0
IPF11 On 15/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPF11 SPOT										0.00	0	0
Total For IPF11										0.00	0	0
IPF12 On 15/04/2018 Spot Bond					0.00000	0.00000				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					0.00000	101.44748				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					0.00000	101.08582				0.00	0	0
Total IPF14 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IPF14										0.00	0	0
IPF15 On 17/12/2020 Spot Bond					0.00000	101.11700				0.00	0	0
Total IPF15 SPOT										0.00	0	0
Total For IPF15										0.00	0	0
IPF16 On 17/12/2021 Spot Bond					0.00000	101.13570				0.00	0	1,300,000,000
Total IPF16 SPOT										0.00	0	1,300,000,000
Total For IPF16										0.00	0	1,300,000,000
IPF17 On 22/12/2020 Spot Bond					0.00000	100.99313				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					0.00000	101.00450				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					0.00000	101.01587				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					0.00000	101.08342				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					0.00000	101.12333				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					0.00000	101.22232				0.00	0	0
Total IPF22 SPOT										0.00	0	0
Total For IPF22										0.00	0	0
IPF23U On 02/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	70,000,000,000	35,000,000,000	
Total IPF23U SPOT									10,000,000,000,000.00	70,000,000,000	35,000,000,000	
Total For IPF23U									10,000,000,000,000.00	70,000,000,000	35,000,000,000	
IPL10 On 20/05/2021 Spot Bond			9.69500	103.36653	9.69500	103.28679			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					0.00000	101.78030				0.00	0	0
Total IPL11 SPOT										0.00	0	0
Total For IPL11										0.00	0	0
IPL7 On 05/04/2018 Spot Bond					0.00000	100.67485				0.00	0	0
Total IPL7 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IPL7									0.00	0	0
IPL7/JIF On 05/04/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			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					0.00000	100.89639			0.00	40,000,000	20,000,000
Total IPL8 SPOT									0.00	40,000,000	20,000,000
Total For IPL8									0.00	40,000,000	20,000,000
IPL8/JIF On 10/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			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					0.00000	101.77186			0.00	3,000,000,000	3,000,000,000
Total IPL9 SPOT									0.00	3,000,000,000	3,000,000,000
Total For IPL9									0.00	3,000,000,000	3,000,000,000
IV017/F On 31/01/2022 Spot Bond			2.75000	100.73000	2.75000	100.70757			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			5.82500	137.67897	5.82500	137.59161			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					0.00000	100.43317			0.00	4,340,000,000	2,170,000,000
Total IV025 SPOT									0.00	4,340,000,000	2,170,000,000
Total For IV025									0.00	4,340,000,000	2,170,000,000
IV026 On 27/09/2019 Spot Bond					0.00000	99.91898			0.00	0	0
Total IV026 SPOT									0.00	0	0
Total For IV026									0.00	0	0
IV030 On 31/01/2025 Spot Bond			4.57000	4.57000	4.57000	112.76705			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			4.57000	4.57000	4.57000	112.76705			0.00	0	0
Total IV030A SPOT									0.00	0	0
Total For IV030A									0.00	0	0
IV031 On 11/03/2020 Spot Bond					0.00000	101.46036			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					0.00000	103.30881			0.00	0	0
Total IV032 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IV032									0.00	0	0
IV033 On 11/02/2021 Spot Bond					0.00000	100.38034			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			11.74500	104.82334	11.74500	104.72586			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					0.00000	103.02399			0.00	120,000,000	60,000,000
Total IV035 SPOT									0.00	120,000,000	60,000,000
Total For IV035									0.00	120,000,000	60,000,000
IV036 On 22/07/2021 Spot Bond					0.00000	100.33709			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					0.00000	101.16999			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			5.20000	5.20000	5.20000	134.78337			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					0.00000	101.07658			0.00	0	0
Total IV040 SPOT									0.00	0	0
Total For IV040									0.00	0	0
IV041 On 29/09/2021 Spot Bond			12.09500	100.84817	12.09500	100.75008			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					0.00000	102.39329			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			11.98500	11.98500	11.98500	107.23722			0.00	0	0
Total IV043 SPOT									0.00	0	0
Total For IV043									0.00	0	0
IV044 On 31/01/2022 Spot Bond					0.00000	100.03351			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			5.20000	134.85286	5.20000	134.78337		416,000,000,000.00	0.00	80,000,000	40,000,000
Total IV045 SPOT								416,000,000,000.00		80,000,000	40,000,000

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 IV045										416,000,000,000.00	80,000,000	40,000,000
IV046 On 21/06/2022 Spot Bond					0.00000	101.28216				0.00	0	0
Total IV046 SPOT										0.00	0	0
Total For IV046										0.00	0	0
IV08 On 30/04/2018 Spot Bond			9.05500	102.42096	9.05500	102.34795				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					0.00000	100.38352				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	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				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			4.57500	153.55755	4.57500	153.48545				0.00	0	1,800,000,000
Total IV19A SPOT										0.00	0	1,800,000,000
Total For IV19A										0.00	0	1,800,000,000
IVA697 On 02/11/2017 Spot Bond			7.35000	7.35000	7.35000	7.35000				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			7.35000	7.35000	7.35000	99.81909				0.00	0	0
Total IVA698 SPOT										0.00	0	0
Total For IVA698										0.00	0	0
IVA699 On 16/11/2017 Spot Bond			7.35000	7.35000	7.35000	99.67884				0.00	0	0
Total IVA699 SPOT										0.00	0	0
Total For IVA699										0.00	0	0
IVA701 On 30/11/2017 Spot Bond			7.45000	7.45000	7.45000	99.39140				0.00	0	0
Total IVA701 SPOT										0.00	0	0
Total For IVA701										0.00	0	0
IVA702 On 07/12/2017 Spot Bond			7.45000	7.45000	7.45000	99.25046				0.00	0	0
Total IVA702 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IVA702									0.00	0	0
IVA703 On 12/12/2017 Spot Bond			7.45000	7.45000	7.45000	99.15003			0.00	0	0
Total IVA703 SPOT									0.00	0	0
Total For IVA703									0.00	0	0
IVA707 On 09/01/2018 Spot Bond			7.50000	7.50000	7.50000	98.58204			0.00	0	0
Total IVA707 SPOT									0.00	0	0
Total For IVA707									0.00	0	0
IVA708 On 15/01/2018 Spot Bond			7.50000	7.50000	7.50000	98.46237			0.00	0	0
Total IVA708 SPOT									0.00	0	0
Total For IVA708									0.00	0	0
IVA709 On 18/01/2018 Spot Bond			7.50000	7.50000	7.50000	98.40264			0.00	0	0
Total IVA709 SPOT									0.00	0	0
Total For IVA709									0.00	0	0
IVA711 On 01/02/2018 Spot Bond			7.55000	7.55000	7.55000	98.11261			0.00	0	0
Total IVA711 SPOT									0.00	0	0
Total For IVA711									0.00	0	0
IVA712 On 08/02/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVA712 SPOT									0.00	0	0
Total For IVA712									0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	112.92500	10.00000	112.83700			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					0.00000	100.74393			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					0.00000	100.75454			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					0.00000	100.77185			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					0.00000	97.11918			0.00	0	0
Total IVC035 SPOT									0.00	0	0
Total For IVC035									0.00	0	0
IVC036 On 16/07/2019 Spot Bond			9.12500	103.08156	9.12500	103.00661			0.00	0	0
Total IVC036 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC036										0.00	0	0
IVC037 On 16/07/2019 Spot Bond			100.00000	34.90117	100.00000	34.67121				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	100.00000	100.00000	100.00000				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			9.61500	101.82921	9.61500	101.75128				0.00	0	0
Total IVC040 SPOT										0.00	0	0
Total For IVC040										0.00	0	0
IVC048 On 06/11/2017 Spot Bond					0.00000	99.93421				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					0.00000	101.82649				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					0.00000	101.47203				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					0.00000	99.99971				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					0.00000	99.76457				0.00	2,000,000,000	1,000,000,000
Total IVC053 SPOT										0.00	2,000,000,000	1,000,000,000
Total For IVC053										0.00	2,000,000,000	1,000,000,000
IVC055 On 26/03/2020 Spot Bond					0.00000	100.93874				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					0.00000	100.01524				0.00	0	0
Total IVC060 SPOT										0.00	0	0
Total For IVC060										0.00	0	0
IVC061 On 01/07/2018 Spot Bond					0.00000	100.85253				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					0.00000	99.90250				0.00	0	0
Total IVC063 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IVC063									0.00	0	0
IVC064 On 15/09/2018 Spot Bond					0.00000	101.33357			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					0.00000	101.32382			0.00	0	0
Total IVC065 SPOT									0.00	0	0
Total For IVC065									0.00	0	0
IVC067 On 04/11/2017 Spot Bond					0.00000	99.93864			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					0.00000	101.09057			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					0.00000	100.27667			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					0.00000	100.02784			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					0.00000	100.45068			0.00	0	0
Total IVC081 SPOT									0.00	0	0
Total For IVC081									0.00	0	0
IVC088 On 12/04/2018 Spot Bond					0.00000	100.49726			0.00	0	0
Total IVC088 SPOT									0.00	0	0
Total For IVC088									0.00	0	0
IVC092 On 24/11/2019 Spot Bond					0.00000	101.80919			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					0.00000	101.73175			0.00	0	0
Total IVC093 SPOT									0.00	0	0
Total For IVC093									0.00	0	0
IVC094 On 06/12/2021 Spot Bond			10.46500	105.58598	10.46500	105.49774			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					0.00000	100.89273			0.00	0	0
Total IVC097 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IVC097									0.00	0	0
IVC098 On 14/06/2018 Spot Bond			8.52500	103.79483	8.52500	103.72384			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					0.00000	100.22372			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					0.00000	100.02322			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					0.00000	100.90691			0.00	0	0
Total IVC103 SPOT									0.00	0	0
Total For IVC103									0.00	0	0
IVC105 On 08/03/2020 Spot Bond					0.00000	101.40839			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					0.00000	101.27429			0.00	0	0
Total IVC106 SPOT									0.00	0	0
Total For IVC106									0.00	0	0
IVC107 On 29/06/2021 Spot Bond					0.00000	100.89746			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					0.00000	100.10597			0.00	0	100,000,000
Total IVC108 SPOT									0.00	0	100,000,000
Total For IVC108									0.00	0	100,000,000
IVC109 On 19/05/2021 Spot Bond					0.00000	101.94767			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			10.11500	103.52742	10.11500	103.44418			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					0.00000	101.74571			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					0.00000	101.66432			0.00	0	0
Total IVC112 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC112										0.00	0	0
IVC113 On 26/08/2018 Spot Bond					0.00000	101.64435				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					0.00000	101.28325				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					0.00000	102.06609				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					0.00000	101.79616				0.00	0	0
Total IVC119 SPOT										0.00	0	0
Total For IVC119										0.00	0	0
IVC120 On 01/07/2018 Spot Bond					0.00000	100.79770				0.00	0	0
Total IVC120 SPOT										0.00	0	0
Total For IVC120										0.00	0	0
IVC121 On 22/09/2018 Spot Bond					0.00000	101.00432				0.00	0	0
Total IVC121 SPOT										0.00	0	0
Total For IVC121										0.00	0	0
IVC122 On 20/01/2020 Spot Bond					0.00000	100.35095				0.00	0	0
Total IVC122 SPOT										0.00	0	0
Total For IVC122										0.00	0	0
IVC124 On 17/09/2018 Spot Bond					0.00000	100.36357				0.00	0	0
Total IVC124 SPOT										0.00	0	0
Total For IVC124										0.00	0	0
IVC68U On 07/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				0.00	0	0
Total IVC73U SPOT										0.00	0	0
Total For IVC73U										0.00	0	0
IVC80U On 27/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				0.00	0	0
Total IVC84U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC84U										0.00	0	0
IVC85U On 12/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				0.00	0	0
Total IVC99U SPOT										0.00	0	0
Total For IVC99U										0.00	0	0
IVF36U On 22/03/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVF36U SPOT										0.00	0	0
Total For IVF36U										0.00	0	0
IVF38U On 16/04/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVF38U SPOT										0.00	0	0
Total For IVF38U										0.00	0	0
JAS01 On 31/01/2019 Spot Bond					0.00000	100.02647				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	100.00000	100.00000				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					0.00000	101.27985				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					0.00000	101.45356				0.00	0	0
Total KAP003 SPOT										0.00	0	0
Total For KAP003										0.00	0	0
KAP005 On 29/06/2018 Spot Bond					0.00000	101.02467				0.00	0	0
Total KAP005 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For KAP005										0.00	0	0
KAP005 On 29/06/2021 Spot Bond					0.00000	100.88801				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			10.01500	100.98591	10.01500	100.90461				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					0.00000	102.51417				0.00	0	0
Total KAP008 SPOT										0.00	0	0
Total For KAP008										0.00	0	0
KAP008 On 24/05/2020 Spot Bond					0.00000	101.76088				0.00	0	0
Total KAP009 SPOT										0.00	0	0
Total For KAP009										0.00	0	0
KAP009 On 15/09/2020 Spot Bond					0.00000	101.19802				0.00	0	0
Total KAP010 SPOT										0.00	0	0
Total For KAP010										0.00	0	0
KAP010 On 01/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total KAP04U SPOT										0.00	0	0
Total For KAP04U										0.00	0	0
KAP04U On 24/10/2022 Spot Bond					0.00000	100.24435				0.00	0	0
Total KAP11 SPOT										0.00	0	0
Total For KAP11										0.00	0	0
KAP11 On 01/11/2017 Spot Bond					0.00000	0.00000				0.00	0	0
Total KSB008 SPOT										0.00	0	0
Total For KSB008										0.00	0	0
KSB008 On 05/08/2020 Spot Bond					0.00000	99.91511				0.00	0	0
Total KSB009 SPOT										0.00	0	0
Total For KSB009										0.00	0	0
KSB009 On 12/07/2020 Spot Bond					0.00000	100.55515				0.00	0	0
Total KST01 SPOT										0.00	0	0
Total For KST01										0.00	0	0
KW01 On 31/10/2027 Spot Bond			10.09500	121.32961	10.09500	121.23063				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					0.00000	101.12980				0.00	0	0
Total LBK05 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For LBK05									0.00	0	0
LBK08 On 30/10/2019 Spot Bond					0.00000	100.18787			0.00	0	2,300,000,000
Total LBK08 SPOT									0.00	0	2,300,000,000
Total For LBK08									0.00	0	2,300,000,000
LBK08/ On 30/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			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			9.99500	103.53962	9.99500	103.45733			0.00	0	0
Total LBK11 SPOT									0.00	0	0
Total For LBK11									0.00	0	0
LBK11/ On 28/11/2019 Spot Bond			9.62000	104.22293	9.62000	104.14313			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	101.89867	9.71000	101.81994			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	100.00000	100.00000	100.00000			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					0.00000	100.60365			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					0.00000	101.62137			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					0.00000	101.02725			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					0.00000	103.36268			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					0.00000	100.87733			0.00	0	0
Total LBK19 SPOT									0.00	0	0
Total For LBK19									0.00	0	0
LBK20 On 08/06/2022 Spot Bond			10.19500	104.20777	10.19500	104.12287			0.00	0	2,500,000,000
Total LBK20 SPOT									0.00	0	2,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For LBK20										0.00	0	2,500,000,000
LBK21 On 04/09/2018 Spot Bond					0.00000	101.35976				0.00	0	0
Total LBK21 SPOT										0.00	0	0
Total For LBK21										0.00	0	0
LBK22 On 04/09/2020 Spot Bond					0.00000	101.42497				0.00	0	0
Total LBK22 SPOT										0.00	0	0
Total For LBK22										0.00	0	0
LBK23 On 05/09/2022 Spot Bond					0.00000	101.53904				0.00	0	0
Total LBK23 SPOT										0.00	0	0
Total For LBK23										0.00	0	0
LBK24 On 10/10/2024 Spot Bond			10.66500	104.70518	10.66500	98.85778				0.00	0	4,000,000,000
Total LBK24 SPOT										0.00	0	4,000,000,000
Total For LBK24										0.00	0	4,000,000,000
LGL03 On 03/04/2018 Spot Bond			7.93500	100.58374	7.93500	100.52023				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			9.69500	100.80338	9.69500	100.72561				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					0.00000	102.71621				0.00	20,000,000	10,000,000
Total LGL05 SPOT										0.00	20,000,000	10,000,000
Total For LGL05										0.00	20,000,000	10,000,000
LGL06 On 04/10/2022 Spot Bond			10.24500	100.73563	10.24500	100.65272				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					0.00000	101.65511				0.00	0	0
Total LGL07 SPOT										0.00	0	0
Total For LGL07										0.00	0	0
LGL08 On 28/02/2023 Spot Bond					0.00000	102.31822				0.00	0	0
Total LGL08 SPOT										0.00	0	0
Total For LGL08										0.00	0	0
LGL09 On 28/08/2024 Spot Bond					0.00000	101.75332				0.00	20,000,000	10,000,000
Total LGL09 SPOT										0.00	20,000,000	10,000,000
Total For LGL09										0.00	20,000,000	10,000,000
LHC02U On 12/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LHC02U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For LHC02U									0.00	0	0
LHL17 On 14/11/2018 Spot Bond					0.00000	102.79214			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			12.85500	100.15210	12.85500	106.68568			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			13.99500	100.22143	13.99500	107.23212			0.00	0	0
Total LHL19 SPOT									0.00	0	0
Total For LHL19									0.00	0	0
LHL26 On 13/11/2020 Spot Bond					0.00000	99.65778			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					0.00000	105.95329			0.00	0	0
Total LOM01 SPOT									0.00	0	0
Total For LOM01									0.00	0	0
LRFA2 On 20/11/2019 Spot Bond					0.00000	101.78895			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					0.00000	102.47055			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					0.00000	102.02007			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					0.00000	99.85530			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					0.00000	101.17262			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					0.00000	100.04093			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					0.00000	0.00000			0.00	0	0
Total MAQ0A1 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MAQ0A1										0.00	0	0
MAQ0A On 31/08/2018 Spot Bond					0.00000	105.05202				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					0.00000	105.27284				0.00	0	0
Total MAQ0A4 SPOT										0.00	0	0
Total For MAQ0A4										0.00	0	0
MAQ0A On 28/02/2018 Spot Bond					0.00000	101.27583				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					0.00000	101.28420				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					0.00000	101.23723				0.00	0	0
Total MAQ0J2 SPOT										0.00	0	0
Total For MAQ0J2										0.00	0	0
MAQ10 On 10/11/2017 Spot Bond					0.00000	99.85941				0.00	0	0
Total MAQ105 SPOT										0.00	0	0
Total For MAQ105										0.00	0	0
MAQ10 On 11/12/2017 Spot Bond					0.00000	99.23872				0.00	0	0
Total MAQ106 SPOT										0.00	0	0
Total For MAQ106										0.00	0	0
MAQ10 On 07/11/2017 Spot Bond					0.00000	99.91946				0.00	0	0
Total MAQ109 SPOT										0.00	0	0
Total For MAQ109										0.00	0	0
MAQ11 On 16/11/2017 Spot Bond					0.00000	99.74160				0.00	0	0
Total MAQ110 SPOT										0.00	0	0
Total For MAQ110										0.00	0	0
MBF04 On 13/04/2018 Spot Bond					0.00000	100.81670				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					0.00000	102.28801				0.00	0	0
Total MBF046 SPOT										0.00	0	0
Total For MBF046										0.00	0	0
MBF04 On 07/06/2019 Spot Bond					0.00000	101.99085				0.00	0	0
Total MBF047 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MBF047										0.00	0	0
MBF04: On 14/03/2019 Spot Bond					0.00000	101.69117				0.00	0	0
Total MBF049 SPOT										0.00	0	0
Total For MBF049										0.00	0	0
MBF05 On 17/05/2019 Spot Bond					0.00000	102.09056				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	100.00000	100.00000	100.00000				0.00	0	0
Total MBF051/JIBAR SPOT										0.00	0	0
Total For MBF051/JIBAR										0.00	0	0
MBF05: On 28/09/2019 Spot Bond					0.00000	101.57419				0.00	0	0
Total MBF053 SPOT										0.00	0	0
Total For MBF053										0.00	0	0
MBF05: On 27/03/2018 Spot Bond					0.00000	100.79822				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					0.00000	101.03178				0.00	0	0
Total MBF055 SPOT										0.00	0	0
Total For MBF055										0.00	0	0
MBF05: On 28/08/2018 Spot Bond					0.00000	101.45064				0.00	0	0
Total MBF056 SPOT										0.00	0	0
Total For MBF056										0.00	0	0
MBF05: On 28/08/2020 Spot Bond					0.00000	101.52178				0.00	0	0
Total MBF057 SPOT										0.00	0	0
Total For MBF057										0.00	0	0
MBLSA On 11/12/2017 Spot Bond					0.00000	99.13477				0.00	0	0
Total MBLSA3 SPOT										0.00	0	0
Total For MBLSA3										0.00	0	0
MBP03: On 12/09/2019 Spot Bond					0.00000	101.22136				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					0.00000	100.51779				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					0.00000	101.52571				0.00	0	0
Total MBP037 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For MBP037									0.00	0	0
MBP03 On 02/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			500,000,000,000,000.00	75,000,000,000	75,000,000,000
Total MBP038 SPOT									10,000,000,000,000.00	75,000,000,000	75,000,000,000
Total For MBP038									10,000,000,000,000.00	75,000,000,000	75,000,000,000
MBP32 On 10/11/2017 Spot Bond			100.00000	100.00000	100.00000	100.00000			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					0.00000	100.09129			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			8.75500	100.88323	8.75500	100.81201			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	101.89619	8.00000	101.83034			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			8.80500	100.66057	8.80500	100.58911			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	100.52134	8.91000	100.44915			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					0.00000	103.00238			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					0.00000	103.11482			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			8.77500	103.73712	8.77500	103.66452			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			9.87000	103.81503	9.87000	103.73352			0.00	0	0
Total MEFSB5 SPOT									0.00	0	0
Total For MEFSB5									0.00	0	0
MFS1A On 20/12/2018 Spot Bond					0.00000	100.99677			0.00	0	0
Total MFS1A2 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For MFS1A2									0.00	0	0
MFS1B On 20/09/2019 Spot Bond			9.79500	9.79500	9.79500	102.00362			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					0.00000	101.22216			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					0.00000	101.32162			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					0.00000	101.68559			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					0.00000	101.68559			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					0.00000	100.71069			0.00	0	0
Total MMIG01 SPOT									0.00	0	0
Total For MMIG01									0.00	0	0
MMIG0 On 17/03/2021 Spot Bond			10.04500	10.04500	10.04500	101.33918			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					0.00000	101.73674			0.00	0	0
Total MMIG03 SPOT									0.00	0	0
Total For MMIG03									0.00	0	0
MMIG0 On 12/08/2025 Spot Bond			11.89500	11.89500	11.89500	99.54330			0.00	0	0
Total MMIG04 SPOT									0.00	0	0
Total For MMIG04									0.00	0	0
MMIG0 On 12/08/2022 Spot Bond			10.64500	10.64500	10.64500	103.20335		212,900,000,000.00		20,000,000	1,060,000,000
Total MMIG05 SPOT								212,900,000,000.00		20,000,000	1,060,000,000
Total For MMIG05								212,900,000,000.00		20,000,000	1,060,000,000
MMIG0 On 19/10/2028 Spot Bond					0.00000	100.37850			0.00	0	0
Total MMIG06 SPOT									0.00	0	0
Total For MMIG06									0.00	0	0
MTN06 On 13/07/2020 Spot Bond					0.00000	101.10185			0.00	40,000,000	20,000,000
Total MTN06 SPOT									0.00	40,000,000	20,000,000

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 MTN06									0.00	40,000,000	20,000,000
MTN07 On 13/07/2022 Spot Bond					0.00000	100.51999			0.00	20,000,000	10,000,000
Total MTN07 SPOT									0.00	20,000,000	10,000,000
Total For MTN07									0.00	20,000,000	10,000,000
MTN08 On 11/10/2020 Spot Bond					0.00000	100.54790			0.00	0	0
Total MTN08 SPOT									0.00	0	0
Total For MTN08									0.00	0	0
MTN08 On 20/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000		80,000,000,000,000.00	800,000,000	200,000,000	
Total MTN08U SPOT								80,000,000,000,000.00	800,000,000	200,000,000	
Total For MTN08U								80,000,000,000,000.00	800,000,000	200,000,000	
MTN09 On 11/10/2022 Spot Bond					0.00000	100.56037			0.00	0	0
Total MTN09 SPOT									0.00	0	0
Total For MTN09									0.00	0	0
MTN09 On 20/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total MTN09U SPOT									0.00	0	0
Total For MTN09U									0.00	0	0
MTN10 On 11/10/2024 Spot Bond					0.00000	100.57577			0.00	20,000,000	10,000,000
Total MTN10 SPOT									0.00	20,000,000	10,000,000
Total For MTN10									0.00	20,000,000	10,000,000
MTNC1 On 15/11/2017 Spot Bond					0.00000	103.93102			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					0.00000	101.91053			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	100.00000	100.00000	100.00000			0.00	0	0
Total MWA1U SPOT									0.00	0	0
Total For MWA1U									0.00	0	0
MWA2L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total MWA2U SPOT									0.00	0	0
Total For MWA2U									0.00	0	0
MWAR01 On 22/11/2019 Spot Bond					0.00000	101.82133			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	100.89771	100.89771	100.89771			0.00	0	0
Total N4A211 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For N4A211									0.00	0	0
N5C23 On 20/12/2018 Spot Bond					0.00000	101.13317			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					0.00000	101.15645			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					0.00000	109.99460			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	100.00000	100.00000	100.00000			0.00	0	0
Total N5F23U SPOT									0.00	0	0
Total For N5F23U									0.00	0	0
N5G23I On 20/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			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			9.99500	97.09546	9.99500	97.01829			0.00	0	0
Total NAM01 SPOT									0.00	0	0
Total For NAM01									0.00	0	0
NAM02 On 29/06/2020 Spot Bond			9.54500	103.49947	9.54500	103.42039			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			9.99500	102.89977	9.99500	102.81798			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			10.89500	100.60051	10.89500	100.51354			0.00	0	302,000,000
Total NAM04 SPOT									0.00	0	302,000,000
Total For NAM04									0.00	0	302,000,000
NBK11/ On 28/11/2020 Spot Bond			8.96000	103.81137	8.96000	103.73723		12,902,400,000,000.00		1,440,000,000	480,000,000
Total NBK11A SPOT								12,902,400,000,000.00		1,440,000,000	480,000,000
Total For NBK11A								12,902,400,000,000.00		1,440,000,000	480,000,000
NBK12/ On 19/03/2021 Spot Bond			9.77000	100.12537	9.77000	100.04625		0.00	0	0	0
Total NBK12A SPOT								0.00	0	0	0
Total For NBK12A								0.00	0	0	0
NBK12/ On 19/03/2021 Spot Bond			9.38000	101.22288	9.38000	101.14602		0.00	0	0	0
Total NBK12A/R208 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 NBK12A/R208									0.00	0	0
NBK13, On 19/03/2024 Spot Bond			9.79500	100.96495	9.79500	100.88497			0.00	0	0
Total NBK13A SPOT									0.00	0	0
Total For NBK13A									0.00	0	0
NBK14, On 25/06/2021 Spot Bond			9.24500	103.50998	9.24500	103.44021			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			9.79500	98.61641	9.79500	98.53956			0.00	0	0
Total NBK15A SPOT									0.00	0	0
Total For NBK15A									0.00	0	0
NBK16, On 12/02/2025 Spot Bond			10.34500	97.63190	10.34500	97.55165		19,241,700,000,000.00	1,860,000,000	1,790,000,000	
Total NBK16A SPOT								19,241,700,000,000.00	1,860,000,000	1,790,000,000	
Total For NBK16A								19,241,700,000,000.00	1,860,000,000	1,790,000,000	
NBK17, On 22/04/2026 Spot Bond			10.33000	98.29120	10.33000	98.20964		23,449,100,000,000.00	2,270,000,000	2,255,000,000	
Total NBK17A SPOT								23,449,100,000,000.00	2,270,000,000	2,255,000,000	
Total For NBK17A								23,449,100,000,000.00	2,270,000,000	2,255,000,000	
NBK18, On 01/06/2020 Spot Bond			9.42500	103.61609	9.42500	103.53790		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			9.94500	103.04929	9.94500	102.96734		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			10.24500	105.10263	10.24500	105.01659		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					0.00000	99.18221		0.00	180,000,000	90,000,000	
Total NBK20B SPOT								0.00	180,000,000	90,000,000	
Total For NBK20B								0.00	180,000,000	90,000,000	
NBK21, On 21/07/2027 Spot Bond			11.54500	97.82406	11.54500	97.73459		9,005,100,000,000.00	780,000,000	390,000,000	
Total NBK21A SPOT								9,005,100,000,000.00	780,000,000	390,000,000	
Total For NBK21A								9,005,100,000,000.00	780,000,000	390,000,000	
NBK21I, On 10/11/2017 Spot Bond					0.00000	101.92456		0.00	0	0	
Total NBK21B SPOT								0.00	0	0	
Total For NBK21B								0.00	0	0	
NBK22, On 19/11/2022 Spot Bond			10.13500	104.41954	10.13500	104.33541		0.00	0	0	
Total NBK22A SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NBK22A									0.00	0	0
NBK22I On 12/02/2018 Spot Bond					0.00000	101.97361			0.00	0	0
Total NBK22B SPOT									0.00	0	0
Total For NBK22B									0.00	0	0
NBK23J On 19/11/2025 Spot Bond			10.39500	106.51014	10.39500	106.42219			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					0.00000	101.99808			0.00	0	0
Total NBK23B SPOT									0.00	0	0
Total For NBK23B									0.00	0	0
NBK24J On 19/11/2027 Spot Bond			10.49500	107.76245	10.49500	107.67263			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					0.00000	101.98851			0.00	0	0
Total NBK24B SPOT									0.00	0	0
Total For NBK24B									0.00	0	0
NBK25J On 17/02/2023 Spot Bond			10.03500	10.03500	10.03500	104.74479			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					0.00000	101.96575			0.00	60,000,000	30,000,000
Total NBK25B SPOT									0.00	60,000,000	30,000,000
Total For NBK25B									0.00	60,000,000	30,000,000
NBK26J On 10/05/2023 Spot Bond			100.00000	11.60984	100.00000	16.79161			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					0.00000	100.95710			0.00	20,000,000	10,000,000
Total NBK26B SPOT									0.00	20,000,000	10,000,000
Total For NBK26B									0.00	20,000,000	10,000,000
NBK27J On 10/05/2026 Spot Bond			10.44500	103.79396	10.44500	109.27206			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					0.00000	101.53589			0.00	0	0
Total NBK27B SPOT									0.00	0	0
Total For NBK27B									0.00	0	0
NBK28J On 02/08/2023 Spot Bond			10.04500	102.43080	10.04500	102.34898			0.00	0	0
Total NBK28A SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NBK28A										0.00	0	0
NBK28I On 19/11/2020 Spot Bond					0.00000	101.75571				0.00	0	0
Total NBK28B SPOT										0.00	0	0
Total For NBK28B										0.00	0	0
NBK29I On 31/07/2026 Spot Bond			10.39500	103.35631	10.39500	103.27097				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					0.00000	102.16959				0.00	0	0
Total NBK29B SPOT										0.00	0	0
Total For NBK29B										0.00	0	0
NBK30I On 20/02/2024 Spot Bond			9.83500	100.92376	9.83500	100.84479				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					0.00000	101.87873				0.00	200,000,000	50,000,000
Total NBK30B SPOT										0.00	200,000,000	50,000,000
Total For NBK30B										0.00	200,000,000	50,000,000
NBK31I On 17/02/2023 Spot Bond					0.00000	101.92937				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					0.00000	101.57129				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					0.00000	102.16309				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					0.00000	103.35777				0.00	400,000,000	100,000,000
Total NBK34B SPOT										0.00	400,000,000	100,000,000
Total For NBK34B										0.00	400,000,000	100,000,000
NBK35I On 10/05/2023 Spot Bond					0.00000	102.11491				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					0.00000	102.17283				0.00	0	0
Total NBK36B SPOT										0.00	0	0
Total For NBK36B										0.00	0	0
NBK37I On 02/08/2019 Spot Bond					0.00000	100.34321				0.00	0	0
Total NBK37B SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NBK37B										0.00	0	0
NBK38I On 02/08/2021 Spot Bond					0.00000	100.02258				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			8.30500	106.96455	8.30500	106.89244				0.00	0	5,244,450,000
Total NBK3A SPOT										0.00	0	5,244,450,000
Total For NBK3A										0.00	0	5,244,450,000
NBK3A On 09/09/2019 Spot Bond			100.00000	32.90204	100.00000	32.68166				0.00	0	0
Total NBK3A/R204 SPOT										0.00	0	0
Total For NBK3A/R204										0.00	0	0
NBK4 On 28/10/2024 Spot Bond			11.67000	11.67000	11.67000	46.26285				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					0.00000	100.01792				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					0.00000	102.09671				0.00	0	0
Total NBK41B SPOT										0.00	0	0
Total For NBK41B										0.00	0	0
NBK42I On 21/02/2022 Spot Bond					0.00000	101.86177				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					0.00000	101.80600				0.00	0	0
Total NBK43B SPOT										0.00	0	0
Total For NBK43B										0.00	0	0
NBK7B On 19/04/2020 Spot Bond					0.00000	100.37643				0.00	0	0
Total NBK7B SPOT										0.00	0	0
Total For NBK7B										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.08611				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	100.00000	100.00000	100.00000				0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				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			10.84000	100.54420	10.84000	100.45628				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NCLN83 SPOT										0.00	0	0
Total For NCLN83										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.08015				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			10.87500	99.59845	10.87500	99.51108				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					0.00000	101.08611				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					0.00000	101.09553				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					0.00000	101.10744				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					0.00000	101.43150				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					0.00000	100.58682				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					0.00000	101.00728				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					0.00000	100.58758				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	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				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	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 NED03U SPOT										0.00	0	0
Total For NED03U										0.00	0	0
NED04I On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				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					0.00000	100.75689				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					0.00000	102.37769				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			9.25500	9.25500	9.25500	102.35271				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					0.00000	101.37998				0.00	0	0
Total NED16 SPOT										0.00	0	0
Total For NED16										0.00	0	0
NED17 On 14/10/2019 Spot Bond					0.00000	100.48345				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					0.00000	100.48230				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					0.00000	103.58849				0.00	3,740,000,000	1,790,000,000
Total NED19 SPOT										0.00	3,740,000,000	1,790,000,000
Total For NED19										0.00	3,740,000,000	1,790,000,000
NED20 On 01/07/2020 Spot Bond			10.99500	104.55794	10.99500	104.46675				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					0.00000	104.93649				0.00	160,000,000	80,000,000
Total NEDT1A SPOT										0.00	160,000,000	80,000,000
Total For NEDT1A										0.00	160,000,000	80,000,000
NEDT1I On 26/11/2021 Spot Bond					0.00000	102.44620				0.00	0	0
Total NEDT1B SPOT										0.00	0	0
Total For NEDT1B										0.00	0	0
NGL01 On 22/09/2021 Spot Bond					0.00000	104.42789				0.00	680,000,000	1,580,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NGL01 SPOT										0.00	680,000,000	1,580,000,000
Total For NGL01										0.00	680,000,000	1,580,000,000
NGL02 On 15/03/2022 Spot Bond					0.00000	102.24919				0.00	60,000,000	420,000,000
Total NGL02 SPOT										0.00	60,000,000	420,000,000
Total For NGL02										0.00	60,000,000	420,000,000
NGL03 On 26/05/2022 Spot Bond					0.00000	101.99103				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					0.00000	101.10345				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	112.92500	10.00000	112.83700				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	99.78723	13.50000	99.68101				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					0.00000	101.57002				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			3.43000	3.43000	3.43000	121.53360				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	3.45000	3.45000	3.45000				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			3.82000	3.82000	3.82000	118.45082				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			3.82500	3.82500	3.82500	164.03016				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			4.13500	159.64305	4.13500	159.57376				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			4.09000	78.30443	4.09000	100.25576				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NILB17 SPOT										0.00	0	0
Total For NILB17										0.00	0	0
NMP20 On 24/07/2020 Spot Bond			8.84500	103.83851	8.84500	103.76527				0.00	0	0
Total NMP20N SPOT										0.00	0	0
Total For NMP20N										0.00	0	0
NQ1A1 On 22/05/2020 Spot Bond			9.47500	9.47500	9.47500	104.21845				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					0.00000	101.63032				0.00	0	0
Total NQ1A17 SPOT										0.00	0	0
Total For NQ1A17										0.00	0	0
NQ1A1 On 22/05/2018 Spot Bond					0.00000	101.64039				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					0.00000	101.71630				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					0.00000	101.63098				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					0.00000	101.74043				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					0.00000	101.78812				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					0.00000	101.63098				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			9.67500	9.67500	9.67500	104.25225				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					0.00000	101.69736				0.00	0	0
Total NQ1B15 SPOT										0.00	0	0
Total For NQ1B15										0.00	0	0
NQ1B1 On 22/05/2052 Spot Bond					0.00000	101.78423				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NQ1B17 SPOT										0.00	0	0
Total For NQ1B17										0.00	0	0
NQ1B1:On 22/05/2018 Spot Bond					0.00000	101.67082				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			9.87500	9.87500	9.87500	104.28607				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					0.00000	101.69074				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					0.00000	101.86983				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					0.00000	101.72723				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					0.00000	102.06881				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					0.00000	101.73058				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					0.00000	101.96985				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			8.53500	109.01592	8.53500	108.94127				0.00	0	0
Total NRA018 SPOT										0.00	0	0
Total For NRA018										0.00	0	0
NRA02:On 31/10/2022 Spot Bond			9.74500	109.90483	9.74500	109.81819				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			3.67000	177.66619	3.67000	177.59603				0.00	0	0
Total NRA023 SPOT										0.00	0	0
Total For NRA023										0.00	0	0
NRA02:On 30/11/2028 Spot Bond			11.59500	109.32797	11.59500	109.22701				0.00	0	6,240,000,000

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 NRA028 SPOT									0.00	0	6,240,000,000
Total For NRA028									0.00	0	6,240,000,000
NRA028 On 30/11/2028 Spot Bond			100.00000	17.43454	100.00000	17.31904			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					0.00000	101.38189			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					0.00000	101.95114			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					0.00000	100.16582			0.00	0	2,500,000,000
Total NTC19 SPOT									0.00	0	2,500,000,000
Total For NTC19									0.00	0	2,500,000,000
NTC20 On 27/07/2020 Spot Bond					0.00000	100.64255			0.00	0	500,000,000
Total NTC20 SPOT									0.00	0	500,000,000
Total For NTC20									0.00	0	500,000,000
NTC21 On 24/03/2022 Spot Bond					0.00000	100.91833			0.00	120,000,000	30,000,000
Total NTC21 SPOT									0.00	120,000,000	30,000,000
Total For NTC21									0.00	120,000,000	30,000,000
OML02 On 27/11/2019 Spot Bond					0.00000	102.20172			0.00	0	100,000,000
Total OML02 SPOT									0.00	0	100,000,000
Total For OML02									0.00	0	100,000,000
OML03 On 27/11/2019 Spot Bond			9.99500	102.74199	9.99500	102.66034			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					0.00000	101.25280			0.00	0	0
Total OML04 SPOT									0.00	0	0
Total For OML04									0.00	0	0
OML05 On 19/03/2020 Spot Bond			10.27500	10.27500	10.27500	100.12881			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			10.97500	99.11620	10.97500	99.02848			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			11.99500	96.42680	11.99500	96.33375		239,900,000,000.00		20,000,000	970,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total OML07 SPOT									239,900,000,000.00	20,000,000	970,000,000
Total For OML07									239,900,000,000.00	20,000,000	970,000,000
OML08 On 14/09/2020 Spot Bond					0.00000	102.03067			0.00	0	0
Total OML08 SPOT									0.00	0	0
Total For OML08									0.00	0	0
OML09 On 14/09/2022 Spot Bond			10.96500	101.32615	10.96500	101.23655			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			11.99500	98.40437	11.99500	98.30941			0.00	0	870,000,000
Total OML10 SPOT									0.00	0	870,000,000
Total For OML10									0.00	0	870,000,000
PMM12 On 25/11/2020 Spot Bond			10.00000	112.92500	10.00000	112.83700			0.00	0	0
Total PMM12/JIBAR SPOT									0.00	0	0
Total For PMM12/JIBAR									0.00	0	0
PMM34 On 07/03/2018 Spot Bond					0.00000	101.24779			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					0.00000	99.93388			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					0.00000	99.93564			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					0.00000	101.46989			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					0.00000	101.27780			0.00	0	0
Total PMM38 SPOT									0.00	0	0
Total For PMM38									0.00	0	0
PMM39 On 04/09/2018 Spot Bond					0.00000	101.38424			0.00	0	0
Total PMM39 SPOT									0.00	0	0
Total For PMM39									0.00	0	0
PMM40 On 04/09/2018 Spot Bond					0.00000	101.31608			0.00	0	0
Total PMM40 SPOT									0.00	0	0
Total For PMM40									0.00	0	0
PPC00:On 31/12/2018 Spot Bond					0.00000	98.13245			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total PPC002 SPOT									0.00	0	0
Total For PPC002									0.00	0	0
PPC00: On 31/10/2019 Spot Bond					0.00000	97.30500			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					0.00000	100.18884			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					0.00000	100.15983			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					0.00000	100.17585			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					0.00000	100.17957			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					0.00000	101.65458			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					0.00000	101.73531			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					0.00000	101.80593			0.00	0	0
Total PRE2A3 SPOT									0.00	0	0
Total For PRE2A3									0.00	0	0
PRE2B On 20/02/2022 Spot Bond					0.00000	101.94714			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					0.00000	101.96731			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					0.00000	101.98748			0.00	0	0
Total PRE2D1 SPOT									0.00	0	0
Total For PRE2D1									0.00	0	0
R186 On 21/12/2026 Spot Bond			9.01000	113.07370	9.09500	112.44089			581,938,159,292,000.00	2,395,331,649,200	1,900,993,854,400

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R186 SPOT									1,938,159,292,000.00	395,331,649,200	300,993,854,400
Total For R186									1,938,159,292,000.00	395,331,649,200	300,993,854,400
R197 On 07/12/2023 Spot Bond			2.47000	299.08385	2.47000	298.99474			7,995,791,869,000.00	3,237,162,700	23,070,507,100
Total R197 SPOT									7,995,791,869,000.00	3,237,162,700	23,070,507,100
Total For R197									7,995,791,869,000.00	3,237,162,700	23,070,507,100
R202 On 07/12/2033 Spot Bond			2.61000	238.61534	2.62000	238.24648			167,706,904,068,000.00	64,255,518,800	208,539,861,200
Total R202 SPOT									167,706,904,068,000.00	64,255,518,800	208,539,861,200
Total For R202									167,706,904,068,000.00	64,255,518,800	208,539,861,200
R2023 On 28/02/2023 Spot Bond			8.31000	99.04886	8.39500	98.62817			027,374,777,694,000.00	364,305,027,400	735,775,140,300
Total R2023 SPOT									027,374,777,694,000.00	364,305,027,400	735,775,140,300
Total For R2023									027,374,777,694,000.00	364,305,027,400	735,775,140,300
R2030 On 31/01/2030 Spot Bond			9.60500	90.70021	9.60500	90.63087			780,762,502,233,000.00	393,624,414,600	699,470,369,300
Total R2030 SPOT									780,762,502,233,000.00	393,624,414,600	699,470,369,300
Total For R2030									780,762,502,233,000.00	393,624,414,600	699,470,369,300
R2032 On 31/03/2032 Spot Bond			9.80500	88.96029	9.80500	88.89014			634,611,811,052,000.00	166,712,066,400	805,367,313,500
Total R2032 SPOT									634,611,811,052,000.00	166,712,066,400	805,367,313,500
Total For R2032									634,611,811,052,000.00	166,712,066,400	805,367,313,500
R2035 On 28/02/2035 Spot Bond			9.95000	92.82440	9.95000	92.74973			637,384,813,980,000.00	265,063,800,400	389,307,464,000
Total R2035 SPOT									637,384,813,980,000.00	265,063,800,400	389,307,464,000
Total For R2035									637,384,813,980,000.00	265,063,800,400	389,307,464,000
R2037 On 31/01/2037 Spot Bond			10.02000	89.38165	10.02000	89.31044			880,453,089,364,000.00	287,470,368,200	862,315,207,200
Total R2037 SPOT									880,453,089,364,000.00	287,470,368,200	862,315,207,200
Total For R2037									880,453,089,364,000.00	287,470,368,200	862,315,207,200
R204 On 21/12/2018 Spot Bond			7.29000	103.75553	7.35500	103.62481			551,876,806,224,000.00	75,703,265,600	407,757,643,300
Total R204 SPOT									551,876,806,224,000.00	75,703,265,600	407,757,643,300
Total For R204									551,876,806,224,000.00	75,703,265,600	407,757,643,300
R2040 On 31/01/2040 Spot Bond			10.11500	92.57472	10.11500	92.50029			752,620,997,727,000.00	370,995,649,800	631,567,282,600
Total R2040 SPOT									752,620,997,727,000.00	370,995,649,800	631,567,282,600
Total For R2040									752,620,997,727,000.00	370,995,649,800	631,567,282,600
R2044 On 31/01/2044 Spot Bond			10.13000	89.69993	10.13000	89.62769			069,162,795,046,000.00	401,694,254,200	786,310,484,600
Total R2044 SPOT									069,162,795,046,000.00	401,694,254,200	786,310,484,600
Total For R2044									069,162,795,046,000.00	401,694,254,200	786,310,484,600
R2048 On 28/02/2048 Spot Bond			10.08000	89.06936	10.08000	88.99681			574,430,838,592,000.00	553,018,932,400	666,543,527,049
Total R2048 SPOT									574,430,838,592,000.00	553,018,932,400	666,543,527,049
Total For R2048									574,430,838,592,000.00	553,018,932,400	666,543,527,049
R207 On 15/01/2020 Spot Bond			7.71500	101.30887	7.79500	101.08834			531,058,761,635,000.00	587,305,089,000	593,436,659,900

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 R207 SPOT									1,058,761,635,000.00	587,305,089,000	593,436,659,900
Total For R207									1,058,761,635,000.00	587,305,089,000	593,436,659,900
R208 On 31/03/2021 Spot Bond			7.96000	97.13372	8.04500	96.82764			860,133,422,296,000.00	108,056,962,600	487,962,478,700
Total R208 SPOT									1,133,422,296,000.00	108,056,962,600	487,962,478,700
Total For R208									1,133,422,296,000.00	108,056,962,600	487,962,478,700
R209 On 31/03/2036 Spot Bond			9.81000	70.56463	9.90000	69.92995			019,153,695,840,000.00	307,762,864,000	984,338,849,000
Total R209 SPOT									19,153,695,840,000.00	307,762,864,000	984,338,849,000
Total For R209									19,153,695,840,000.00	307,762,864,000	984,338,849,000
R210 On 31/03/2028 Spot Bond			2.57500	183.56282	2.57500	183.50633			9,423,242,112,500.00	3,659,511,500	79,746,682,800
Total R210 SPOT									9,423,242,112,500.00	3,659,511,500	79,746,682,800
Total For R210									9,423,242,112,500.00	3,659,511,500	79,746,682,800
R212 On 31/01/2022 Spot Bond			2.45000	150.18437	2.45000	150.14000			331,358,881,595,000.00	135,248,523,100	222,995,108,900
Total R212 SPOT									1,358,881,595,000.00	135,248,523,100	222,995,108,900
Total For R212									1,358,881,595,000.00	135,248,523,100	222,995,108,900
R213 On 28/02/2031 Spot Bond			9.60500	81.93227	9.69500	81.29515			785,331,285,787,500.00	81,762,757,500	543,848,917,000
Total R213 SPOT									15,331,285,787,500.00	81,762,757,500	543,848,917,000
Total For R213									15,331,285,787,500.00	81,762,757,500	543,848,917,000
R214 On 28/02/2041 Spot Bond			10.02500	69.61672	10.02500	69.56032			415,806,909,720,000.00	340,728,868,800	1,179,759,217,300
Total R214 SPOT									15,806,909,720,000.00	340,728,868,800	1,179,759,217,300
Total For R214									15,806,909,720,000.00	340,728,868,800	1,179,759,217,300
RCG01 On 24/10/2019 Spot Bond					0.00000	100.41437			0.00	0	0
Total RCG01B SPOT									0.00	0	0
Total For RCG01B									0.00	0	0
RCSB0 On 12/04/2018 Spot Bond					0.00000	101.00033			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					0.00000	101.57549			0.00	0	0
Total RCSB07 SPOT									0.00	0	0
Total For RCSB07									0.00	0	0
RCSB6 On 31/03/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RCSB6U SPOT									0.00	0	0
Total For RCSB6U									0.00	0	0
RDF02 On 04/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			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	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 RDF03U SPOT									0.00	0	0
Total For RDF03U									0.00	0	0
RDF04I On 04/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF04U SPOT									0.00	0	0
Total For RDF04U									0.00	0	0
RDF05I On 04/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000		8,000,000,000,000.00	80,000,000	20,000,000	
Total RDF05U SPOT								8,000,000,000,000.00	80,000,000	20,000,000	
Total For RDF05U								8,000,000,000,000.00	80,000,000	20,000,000	
RDF06I On 28/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total RDF06U SPOT								0.00	0	0	
Total For RDF06U								0.00	0	0	
RDFB0 On 11/03/2018 Spot Bond					0.00000	101.54294		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					0.00000	101.65105		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					0.00000	102.79579		0.00	0	120,000,000	
Total RDFB05 SPOT								0.00	0	120,000,000	
Total For RDFB05								0.00	0	120,000,000	
RDFB0 On 22/03/2019 Spot Bond					0.00000	101.89813		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	100.00000	100.00000	100.00000		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					0.00000	101.19012		0.00	0	0	
Total RDFB07 SPOT								0.00	0	0	
Total For RDFB07								0.00	0	0	
RDFB0 On 30/09/2021 Spot Bond					0.00000	100.85733		0.00	0	900,000,000	
Total RDFB08 SPOT								0.00	0	900,000,000	
Total For RDFB08								0.00	0	900,000,000	
RDFB0 On 02/12/2021 Spot Bond					0.00000	101.47212		0.00	0	0	
Total RDFB09 SPOT								0.00	0	0	
Total For RDFB09								0.00	0	0	
RDFB1 On 27/03/2020 Spot Bond					0.00000	100.95393		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RDFB10 SPOT										0.00	0	0
Total For RDFB10										0.00	0	0
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.88922				0.00	0	0
Total RDFB11 SPOT										0.00	0	0
Total For RDFB11										0.00	0	0
RDFC3 On 04/06/2018 Spot Bond					0.00000	101.33333				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					0.00000	100.14991				0.00	0	0
Total RDFC39 SPOT										0.00	0	0
Total For RDFC39										0.00	0	0
RDFC4 On 23/03/2018 Spot Bond					0.00000	100.88698				0.00	0	0
Total RDFC40 SPOT										0.00	0	0
Total For RDFC40										0.00	0	0
RDFC4 On 05/10/2018 Spot Bond					0.00000	100.63329				0.00	0	0
Total RDFC41 SPOT										0.00	0	0
Total For RDFC41										0.00	0	0
REB01 On 21/05/2018 Spot Bond					0.00000	101.86926				0.00	0	0
Total REB01 SPOT										0.00	0	0
Total For REB01										0.00	0	0
REB01 On 21/05/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				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					0.00000	101.84684				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					0.00000	101.72769				0.00	0	0
Total REBC05 SPOT										0.00	0	0
Total For REBC05										0.00	0	0
RED20 On 05/07/2018 Spot Bond					0.00000	100.90936				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					0.00000	100.95985				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					0.00000	101.15796				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RED203 SPOT										0.00	0	0
Total For RED203										0.00	0	0
RED20 On 05/01/2020 Spot Bond					0.00000	100.94753				0.00	0	0
Total RED204 SPOT										0.00	0	0
Total For RED204										0.00	0	0
RED20 On 05/07/2020 Spot Bond					0.00000	101.31704				0.00	0	0
Total RED205 SPOT										0.00	0	0
Total For RED205										0.00	0	0
RED30 On 16/09/2021 Spot Bond					0.00000	101.45943				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	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				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					0.00000	99.80609				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					0.00000	99.93222				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					0.00000	101.38373				0.00	0	0
Total RES30 SPOT										0.00	0	0
Total For RES30										0.00	0	0
RES34 On 25/08/2019 Spot Bond					0.00000	102.50168				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					0.00000	101.72669				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RES35 SPOT										0.00	0	0
Total For RES35										0.00	0	0
RES36 On 21/10/2019 Spot Bond					0.00000	100.67511				0.00	180,000,000	45,000,000
Total RES36 SPOT										0.00	180,000,000	45,000,000
Total For RES36										0.00	180,000,000	45,000,000
RES38 On 01/08/2020 Spot Bond					0.00000	100.04534				0.00	0	0
Total RES38 SPOT										0.00	0	0
Total For RES38										0.00	0	0
RES39I On 03/05/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES39U SPOT										0.00	0	0
Total For RES39U										0.00	0	0
RES40 On 13/10/2022 Spot Bond					0.00000	100.49869				0.00	0	0
Total RES40 SPOT										0.00	0	0
Total For RES40										0.00	0	0
RMBI0€ On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				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					0.00000	82.81540				0.00	0	0
Total RP014 SPOT										0.00	0	0
Total For RP014										0.00	0	0
RPP01I On 31/08/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RPP01U SPOT										0.00	0	0
Total For RPP01U										0.00	0	0
RPP08I On 30/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RPP08U SPOT										0.00	0	0
Total For RPP08U										0.00	0	0
RPS00 On 16/11/2022 Spot Bond					0.00000	108.33702				0.00	0	0
Total RPS001 SPOT										0.00	0	0
Total For RPS001										0.00	0	0
RPS00 On 30/04/2025 Spot Bond					0.00000	46.49032				0.00	0	0
Total RPS002 SPOT										0.00	0	0
Total For RPS002										0.00	0	0
RW21 On 21/04/2021 Spot Bond			9.56500	101.59743	9.56500	101.51923				0.00	0	0
Total RW21 SPOT										0.00	0	0
Total For RW21										0.00	0	0
RW23 On 10/12/2023 Spot Bond			10.07500	101.32694	10.07500	101.24534				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total RW23 SPOT									0.00	0	0
Total For RW23									0.00	0	0
RW28 On 10/12/2028 Spot Bond			11.39500	97.00886	11.39500	96.92077			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	100.00000	100.00000	100.00000			0.00	0	0
Total S1328U SPOT									0.00	0	0
Total For S1328U									0.00	0	0
S1329L On 12/12/2017 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total S1329U SPOT									0.00	0	0
Total For S1329U									0.00	0	0
SBK12/ On 25/11/2020 Spot Bond			10.00000	112.92500	10.00000	112.83700			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			7.24500	7.24500	7.24500	104.25059		2,579,220,000,000.00	356,000,000	178,000,000	
Total SBK14 SPOT								2,579,220,000,000.00	356,000,000	178,000,000	
Total For SBK14								2,579,220,000,000.00	356,000,000	178,000,000	
SBK16 On 15/03/2018 Spot Bond					0.00000	101.34179		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					0.00000	100.49839		0.00	20,000,000	10,000,000	
Total SBK17 SPOT								0.00	20,000,000	10,000,000	
Total For SBK17								0.00	20,000,000	10,000,000	
SBK18 On 24/10/2020 Spot Bond					0.00000	99.48839		0.00	340,000,000	130,000,000	
Total SBK18 SPOT								0.00	340,000,000	130,000,000	
Total For SBK18								0.00	340,000,000	130,000,000	
SBK19 On 24/10/2019 Spot Bond					0.00000	100.24983		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					0.00000	103.04067		0.00	2,380,000,000	1,145,000,000	
Total SBK20 SPOT								0.00	2,380,000,000	1,145,000,000	
Total For SBK20								0.00	2,380,000,000	1,145,000,000	
SBK21 On 28/01/2020 Spot Bond					0.00000	100.90489		0.00	0	0	
Total SBK21 SPOT								0.00	0	0	
Total For SBK21								0.00	0	0	
SBK22 On 28/05/2020 Spot Bond					0.00000	103.39799		0.00	60,000,000	30,000,000	

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 SBK22 SPOT									0.00	60,000,000	30,000,000
Total For SBK22									0.00	60,000,000	30,000,000
SBK23 On 28/05/2022 Spot Bond			11.22500	106.24281	11.22500	106.14827			673,500,000,000.00	60,000,000	1,940,000,000
Total SBK23 SPOT									673,500,000,000.00	60,000,000	1,940,000,000
Total For SBK23									673,500,000,000.00	60,000,000	1,940,000,000
SBK24 On 19/10/2020 Spot Bond					0.00000	101.69236			0.00	0	0
Total SBK24 SPOT									0.00	0	0
Total For SBK24									0.00	0	0
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			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					0.00000	104.33869			0.00	40,000,000	20,000,000
Total SBK25 SPOT									0.00	40,000,000	20,000,000
Total For SBK25									0.00	40,000,000	20,000,000
SBK26 On 25/04/2021 Spot Bond			11.14500	103.50109	11.14500	103.40861			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			8.35500	100.62965	8.35500	100.56296			0.00	0	3,416,470,000
Total SBK9 SPOT									0.00	0	3,416,470,000
Total For SBK9									0.00	0	3,416,470,000
SBS16 On 22/09/2018 Spot Bond					0.00000	101.47282			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					0.00000	101.99258			0.00	210,000,000	210,000,000
Total SBS18 SPOT									0.00	210,000,000	210,000,000
Total For SBS18									0.00	210,000,000	210,000,000
SBS19 On 23/06/2021 Spot Bond			8.92500	107.57971	8.92500	107.50273			0.00	0	265,000,000
Total SBS19 SPOT									0.00	0	265,000,000
Total For SBS19									0.00	0	265,000,000
SBS20 On 15/05/2026 Spot Bond			10.14000	99.25491	10.14000	104.18373			1,014,000,000,000.00	100,000,000	50,000,000
Total SBS20 SPOT									1,014,000,000,000.00	100,000,000	50,000,000
Total For SBS20									1,014,000,000,000.00	100,000,000	50,000,000
SBS21 On 15/05/2026 Spot Bond					0.00000	104.02069			0.00	0	0
Total SBS21 SPOT									0.00	0	0
Total For SBS21									0.00	0	0
SBS24 On 24/05/2019 Spot Bond					0.00000	102.69128			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBS24 SPOT										0.00	0	0
Total For SBS24										0.00	0	0
SBS25 On 24/05/2019 Spot Bond			8.27000	104.84899	8.27000	104.77974				0.00	0	0
Total SBS25 SPOT										0.00	0	0
Total For SBS25										0.00	0	0
SBS27 On 20/02/2024 Spot Bond			9.64500	104.36554	9.64500	104.28543				0.00	0	0
Total SBS27 SPOT										0.00	0	0
Total For SBS27										0.00	0	0
SBS29 On 12/06/2019 Spot Bond			8.35000	103.97521	8.35000	103.90551				0.00	0	0
Total SBS29 SPOT										0.00	0	0
Total For SBS29										0.00	0	0
SBS3 On 25/05/2026 Spot Bond			10.31500	91.83854	10.31500	91.76327				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					0.00000	101.16492				0.00	0	0
Total SBS30 SPOT										0.00	0	0
Total For SBS30										0.00	0	0
SBS31 On 12/06/2027 Spot Bond			10.38000	100.34832	10.38000	100.26511				0.00	0	0
Total SBS31 SPOT										0.00	0	0
Total For SBS31										0.00	0	0
SBS33 On 19/09/2019 Spot Bond					0.00000	101.02563				0.00	0	0
Total SBS33 SPOT										0.00	0	0
Total For SBS33										0.00	0	0
SBS34 On 19/09/2024 Spot Bond			10.39000	99.91541	10.39000	99.83157				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					0.00000	100.22001				0.00	1,500,000,000	750,000,000
Total SBS35 SPOT										0.00	1,500,000,000	750,000,000
Total For SBS35										0.00	1,500,000,000	750,000,000
SBS36 On 29/01/2020 Spot Bond					0.00000	100.49731				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			8.58500	100.93265	8.58500	100.86351				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			9.90000	98.33030	9.90000	98.25288			594,000,000,000.00		60,000,000	30,000,000

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 SBS38 SPOT									594,000,000,000.00	60,000,000	30,000,000
Total For SBS38									594,000,000,000.00	60,000,000	30,000,000
SBS39 On 29/01/2030 Spot Bond			10.92500	94.51395	10.92500	94.43203			0.00	0	0
Total SBS39 SPOT									0.00	0	0
Total For SBS39									0.00	0	0
SBS4 On 16/11/2021 Spot Bond			9.17500	97.87157	9.17500	102.08642			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					0.00000	100.70123			0.00	0	0
Total SBS40 SPOT									0.00	0	0
Total For SBS40									0.00	0	0
SBS41 On 12/11/2022 Spot Bond			9.50500	101.70206	9.50500	101.62510			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			9.99000	103.35912	9.99000	103.27700			0.00	0	0
Total SBS42 SPOT									0.00	0	0
Total For SBS42									0.00	0	0
SBS43 On 12/11/2027 Spot Bond			10.36500	102.62257	10.36500	102.53807			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					0.00000	102.16421			0.00	0	0
Total SBS44 SPOT									0.00	0	0
Total For SBS44									0.00	0	0
SBS45 On 15/02/2021 Spot Bond					0.00000	102.79482			0.00	0	0
Total SBS45 SPOT									0.00	0	0
Total For SBS45									0.00	0	0
SBS46 On 15/02/2023 Spot Bond			9.51000	107.01533	9.51000	106.93431			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					0.00000	102.80868			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					0.00000	99.80872			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					0.00000	100.01265			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBS49 SPOT									0.00	0	0
Total For SBS49									0.00	0	0
SBS50 On 31/01/2022 Spot Bond			9.49500	102.35377	9.49500	102.27640			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			10.13500	10.13500	10.13500	100.85756			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					0.00000	100.03078			0.00	20,000,000	10,000,000
Total SBS52 SPOT									0.00	20,000,000	10,000,000
Total For SBS52									0.00	20,000,000	10,000,000
SBS53 On 03/05/2027 Spot Bond					0.00000	100.76637			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					0.00000	101.20017			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					0.00000	101.69386			0.00	180,000,000	45,000,000
Total SBS55 SPOT									0.00	180,000,000	45,000,000
Total For SBS55									0.00	180,000,000	45,000,000
SBS56 On 12/06/2022 Spot Bond			9.39500	9.39500	9.39500	101.87049			0.00	0	0
Total SBS56 SPOT									0.00	0	0
Total For SBS56									0.00	0	0
SBS57 On 12/06/2024 Spot Bond					0.00000	101.45467			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					0.00000	102.03338			0.00	0	0
Total SBS58 SPOT									0.00	0	0
Total For SBS58									0.00	0	0
SBS59 On 09/10/2020 Spot Bond					0.00000	100.55637			0.00	0	0
Total SBS59 SPOT									0.00	0	0
Total For SBS59									0.00	0	0
SBSI11 On 07/12/2023 Spot Bond			3.52000	283.38630	3.52000	283.27783		211,200,000,000.00		60,000,000	30,000,000
Total SBSI11 SPOT								211,200,000,000.00		60,000,000	30,000,000
Total For SBSI11								211,200,000,000.00		60,000,000	30,000,000
SBSI14 On 07/12/2033 Spot Bond			4.17000	4.17000	4.17000	197.44675		0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBSI14 SPOT										0.00	0	0
Total For SBSI14										0.00	0	0
SBT101 On 31/03/2022 Spot Bond					0.00000	101.20812				0.00	0	0
Total SBT101 SPOT										0.00	0	0
Total For SBT101										0.00	0	0
SBT102 On 30/09/2022 Spot Bond					0.00000	101.46778				0.00	180,000,000	50,000,000
Total SBT102 SPOT										0.00	180,000,000	50,000,000
Total For SBT102										0.00	180,000,000	50,000,000
SF2A2L On 11/02/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				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	100.00000	100.00000	100.00000				0.00	0	0
Total SF2DU SPOT										0.00	0	0
Total For SF2DU										0.00	0	0
SGI004 On 20/01/2021 Spot Bond					0.00000	100.81749				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					0.00000	100.81762				0.00	0	0
Total SGI005 SPOT										0.00	0	0
Total For SGI005										0.00	0	0
SGI006 On 11/07/2022 Spot Bond					0.00000	100.72195				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					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					0.00000	101.41734				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	112.92500	10.00000	112.83700				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SHS11U/JIBAR SPOT										0.00	0	0
Total For SHS11U/JIBAR										0.00	0	0
SHS22 On 23/02/2020 Spot Bond					0.00000	102.20774				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					0.00000	101.01998				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					0.00000	100.85965				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			9.94500	103.20512	9.94500	103.12304				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					0.00000	100.85965				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					0.00000	100.77830				0.00	0	0
Total SHS28 SPOT										0.00	0	0
Total For SHS28										0.00	0	0
SHS29I On 03/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SHS29U SPOT										0.00	0	0
Total For SHS29U										0.00	0	0
SHS30 On 05/04/2020 Spot Bond					0.00000	100.69813				0.00	0	0
Total SHS30 SPOT										0.00	0	0
Total For SHS30										0.00	0	0
SHS31 On 05/10/2022 Spot Bond					0.00000	100.90861				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					0.00000	100.57967				0.00	0	0
Total SHS32 SPOT										0.00	0	0
Total For SHS32										0.00	0	0
SHS33 On 10/10/2022 Spot Bond					0.00000	100.59252				0.00	100,000,000	25,000,000
Total SHS33 SPOT										0.00	100,000,000	25,000,000
Total For SHS33										0.00	100,000,000	25,000,000
SHS34 On 03/11/2022 Spot Bond			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 SHS34 SPOT										0.00	0	0
Total For SHS34										0.00	0	0
SLI3 On 15/08/2018 Spot Bond			8.49000	102.09412	8.49000	102.02493				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					0.00000	102.35187				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					0.00000	101.93467				0.00	120,000,000	30,000,000
Total SLRA1 SPOT										0.00	120,000,000	30,000,000
Total For SLRA1										0.00	120,000,000	30,000,000
SLRA2 On 15/08/2021 Spot Bond					0.00000	101.98910				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					0.00000	102.02210				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					0.00000	102.04371				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					0.00000	102.19910				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					0.00000	102.24463				0.00	0	0
Total SLRC2 SPOT										0.00	0	0
Total For SLRC2										0.00	0	0
SNT02 On 12/04/2021 Spot Bond					0.00000	100.57120				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			10.99500	10.99500	10.99500	103.80562				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					0.00000	101.29640				0.00	0	0
Total SNT04 SPOT										0.00	0	0
Total For SNT04										0.00	0	0
SPDA1 On 21/08/2021 Spot Bond					0.00000	102.57044				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SPDA10 SPOT										0.00	0	0
Total For SPDA10										0.00	0	0
SPDA1 On 21/08/2020 Spot Bond					0.00000	101.74573				0.00	0	0
Total SPDA11 SPOT										0.00	0	0
Total For SPDA11										0.00	0	0
SPDA1 On 21/08/2022 Spot Bond					0.00000	101.77995				0.00	0	0
Total SPDA12 SPOT										0.00	0	0
Total For SPDA12										0.00	0	0
SPDA6 On 21/08/2019 Spot Bond					0.00000	101.73571				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					0.00000	101.97621				0.00	0	0
Total SPDA7 SPOT										0.00	0	0
Total For SPDA7										0.00	0	0
SPDA8 On 21/08/2021 Spot Bond					0.00000	101.79859				0.00	0	0
Total SPDA8 SPOT										0.00	0	0
Total For SPDA8										0.00	0	0
SPDA9 On 21/08/2019 Spot Bond					0.00000	101.77206				0.00	80,000,000	20,000,000
Total SPDA9 SPOT										0.00	80,000,000	20,000,000
Total For SPDA9										0.00	80,000,000	20,000,000
SPG00 On 09/09/2019 Spot Bond					0.00000	101.36708				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					0.00000	100.01843				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					0.00000	100.56398				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			9.74500	96.86983	9.74500	96.79389				0.00	0	500,000,000
Total SSA06 SPOT										0.00	0	500,000,000
Total For SSA06										0.00	0	500,000,000
SSN00 On 31/03/2021 Spot Bond			9.61500	92.53198	9.61500	92.46039				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			9.61500	92.53198	9.61500	92.46039				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN005 SPOT										0.00	0	0
Total For SSN005										0.00	0	0
SSN01: On 31/01/2025 Spot Bond			3.98500	3.98500	3.98500	117.17318				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			10.59500	103.38674	10.59500	103.29929			423,800,000,000.00	40,000,000	20,000,000	
Total SSN017 SPOT									423,800,000,000.00	40,000,000	20,000,000	
Total For SSN017									423,800,000,000.00	40,000,000	20,000,000	
SSN02: On 28/02/2031 Spot Bond			11.56500	70.63419	11.56500	70.56841			462,600,000,000.00	40,000,000	20,000,000	
Total SSN021 SPOT									462,600,000,000.00	40,000,000	20,000,000	
Total For SSN021									462,600,000,000.00	40,000,000	20,000,000	
SSN02: On 21/01/2019 Spot Bond					0.00000	100.26302			0.00	0	0	
Total SSN024 SPOT									0.00	0	0	
Total For SSN024									0.00	0	0	
SSN02: On 16/01/2019 Spot Bond					0.00000	100.41456			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					0.00000	100.93880			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					0.00000	101.61581			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					0.00000	101.12386			0.00	200,000,000	50,000,000	
Total SSN033 SPOT									0.00	200,000,000	50,000,000	
Total For SSN033									0.00	200,000,000	50,000,000	
SSN03: On 02/06/2020 Spot Bond					0.00000	101.49664			0.00	200,000,000	50,000,000	
Total SSN034 SPOT									0.00	200,000,000	50,000,000	
Total For SSN034									0.00	200,000,000	50,000,000	
SSN03: On 17/11/2020 Spot Bond					0.00000	101.94465			0.00	120,000,000	30,000,000	
Total SSN035 SPOT									0.00	120,000,000	30,000,000	
Total For SSN035									0.00	120,000,000	30,000,000	
SSN03: On 18/12/2020 Spot Bond					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					0.00000	101.66306			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN037 SPOT										0.00	0	0
Total For SSN037										0.00	0	0
SSN037 On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	102.56746				0.00	0	0
Total SSN038 SPOT										0.00	0	0
Total For SSN038										0.00	0	0
SSN040 On 13/10/2023 Spot Bond					0.00000	100.50864				0.00	0	0
Total SSN040 SPOT										0.00	0	0
Total For SSN040										0.00	0	0
SSN041 On 13/10/2023 Spot Bond			9.79500	100.63249	9.79500	100.55322				0.00	0	0
Total SSN041 SPOT										0.00	0	0
Total For SSN041										0.00	0	0
SSN042 On 01/12/2017 Spot Bond					0.00000	95.40940				0.00	0	0
Total SSN042 SPOT										0.00	0	0
Total For SSN042										0.00	0	0
SSN043 On 31/01/2038 Spot Bond			4.22000	98.34883	4.22000	98.30583				0.00	0	0
Total SSN043 SPOT										0.00	0	0
Total For SSN043										0.00	0	0
SSN044 On 09/02/2027 Spot Bond					0.00000	99.85891				0.00	0	0
Total SSN044 SPOT										0.00	0	0
Total For SSN044										0.00	0	0
SSN045 On 14/02/2018 Spot Bond					0.00000	101.77999				0.00	0	0
Total SSN045 SPOT										0.00	0	0
Total For SSN045										0.00	0	0
SSN046 On 30/04/2027 Spot Bond					0.00000	100.07714				0.00	0	0
Total SSN046 SPOT										0.00	0	0
Total For SSN046										0.00	0	0
SSN047 On 05/04/2027 Spot Bond					0.00000	100.56901				0.00	0	500,000,000
Total SSN047 SPOT										0.00	0	500,000,000
Total For SSN047										0.00	0	500,000,000
SSN048 On 21/06/2018 Spot Bond					0.00000	103.03842				0.00	0	0
Total SSN048 SPOT										0.00	0	0
Total For SSN048										0.00	0	0
SSN049 On 30/09/2027 Spot Bond					0.00000	101.85062				0.00	0	0
Total SSN049 SPOT										0.00	0	0
Total For SSN049										0.00	0	0
SSN050 On 08/12/2023 Spot Bond			3.50000	3.50000	3.50000	283.00956				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN050 SPOT										0.00	0	0
Total For SSN050										0.00	0	0
SSN05 On 26/09/2018 Spot Bond					0.00000	100.82215				0.00	0	0
Total SSN051 SPOT										0.00	0	0
Total For SSN051										0.00	0	0
SSN05 On 26/10/2020 Spot Bond					0.00000	100.17665				0.00	0	0
Total SSN052 SPOT										0.00	0	0
Total For SSN052										0.00	0	0
SSN05 On 26/10/2020 Spot Bond			8.09700	105.44405	8.09700	100.92173				0.00	0	0
Total SSN053 SPOT										0.00	0	0
Total For SSN053										0.00	0	0
SSN05 On 26/10/2022 Spot Bond					0.00000	100.18951				0.00	0	0
Total SSN054 SPOT										0.00	0	0
Total For SSN054										0.00	0	0
SZ25 On 30/09/2025 Spot Bond			10.04500	95.29094	10.04500	95.21400				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					0.00000	101.72562				0.00	0	0
Total T12A10 SPOT										0.00	0	0
Total For T12A10										0.00	0	0
T12A11 On 21/08/2019 Spot Bond					0.00000	102.29071				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			9.44500	101.19479	9.44500	101.11869				0.00	0	0
Total T12A12 SPOT										0.00	0	0
Total For T12A12										0.00	0	0
T13A10 On 21/08/2018 Spot Bond					0.00000	102.22499				0.00	0	0
Total T13A10 SPOT										0.00	0	0
Total For T13A10										0.00	0	0
T13A11 On 21/08/2020 Spot Bond					0.00000	101.82270				0.00	0	0
Total T13A11 SPOT										0.00	0	0
Total For T13A11										0.00	0	0
T13A12 On 21/08/2020 Spot Bond			9.34500	104.76574	9.34500	104.68777				0.00	0	0
Total T13A12 SPOT										0.00	0	0
Total For T13A12										0.00	0	0
T13A13 On 21/08/2018 Spot Bond					0.00000	101.67797				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total T13A13 SPOT										0.00	0	0
Total For T13A13										0.00	0	0
T13A14 On 21/08/2018 Spot Bond					0.00000	101.90701				0.00	0	0
Total T13A14 SPOT										0.00	0	0
Total For T13A14										0.00	0	0
T13A15 On 21/08/2020 Spot Bond					0.00000	101.81869				0.00	0	0
Total T13A15 SPOT										0.00	0	0
Total For T13A15										0.00	0	0
T13A16 On 21/08/2020 Spot Bond			9.44500	104.20782	9.44500	104.12945				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					0.00000	101.76601				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					0.00000	101.53570				0.00	0	0
Total T13A19 SPOT										0.00	0	0
Total For T13A19										0.00	0	0
T13A20 On 21/08/2020 Spot Bond			9.39500	102.84084	9.39500	102.76389				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					0.00000	101.75585				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					0.00000	101.79604				0.00	0	0
Total T14A11 SPOT										0.00	0	0
Total For T14A11										0.00	0	0
T14A12 On 21/11/2021 Spot Bond			9.15000	104.19226	9.15000	104.11587				0.00	0	0
Total T14A12 SPOT										0.00	0	0
Total For T14A12										0.00	0	0
TFS117 On 02/09/2018 Spot Bond					0.00000	101.63746				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					0.00000	100.72176				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					0.00000	100.97893				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TFS135 SPOT										0.00	0	0
Total For TFS135										0.00	0	0
TFS13€ On 06/07/2020 Spot Bond					0.00000	100.64970				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS13€ On 27/05/2019 Spot Bond					0.00000	102.33434				0.00	0	0
Total TFS139 SPOT										0.00	0	0
Total For TFS139										0.00	0	0
TFS141On 28/10/2019 Spot Bond					0.00000	100.09300				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					0.00000	100.09618				0.00	0	0
Total TFS142 SPOT										0.00	0	0
Total For TFS142										0.00	0	0
TFS14€ On 17/11/2017 Spot Bond					0.00000	101.69986				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					0.00000	100.99559				0.00	0	0
Total TFS144 SPOT										0.00	0	0
Total For TFS144										0.00	0	0
TFS14€ On 20/03/2022 Spot Bond					0.00000	101.02646				0.00	0	0
Total TFS145 SPOT										0.00	0	0
Total For TFS145										0.00	0	0
TFS14€ On 25/04/2018 Spot Bond					0.00000	99.98306				0.00	0	0
Total TFS146 SPOT										0.00	0	0
Total For TFS146										0.00	0	0
TFS147 On 12/10/2020 Spot Bond					0.00000	100.48502				0.00	0	0
Total TFS147 SPOT										0.00	0	0
Total For TFS147										0.00	0	0
TFS14€ On 12/10/2022 Spot Bond					0.00000	100.49806				0.00	0	0
Total TFS148 SPOT										0.00	0	0
Total For TFS148										0.00	0	0
TFS14€ On 31/10/2021 Spot Bond					0.00000	100.06281				0.00	0	0
Total TFS149 SPOT										0.00	0	0
Total For TFS149										0.00	0	0
TH10A7 On 18/10/2038 Spot Bond					0.00000	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 TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH11A2 On 18/07/2018 Spot Bond					0.00000	100.37645				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	102.61089	8.73000	102.53943				0.00	0	0
Total TH11A3 SPOT										0.00	0	0
Total For TH11A3										0.00	0	0
TH11A5 On 18/07/2018 Spot Bond					0.00000	100.65858				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			8.85500	8.85500	8.85500	101.94572				0.00	0	0
Total TH11A6 SPOT										0.00	0	0
Total For TH11A6										0.00	0	0
TH11A8 On 18/07/2018 Spot Bond					0.00000	100.50253				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					0.00000	100.56479				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					0.00000	100.39111				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					0.00000	100.38938				0.00	0	0
Total TH11B3 SPOT										0.00	0	0
Total For TH11B3										0.00	0	0
TH11C1 On 18/07/2018 Spot Bond					0.00000	100.43372				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					0.00000	100.43200				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					0.00000	100.41694				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					0.00000	100.56747				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11D1 On 18/07/2018 Spot Bond					0.00000	100.56918				0.00	0	0
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11D2 On 18/07/2018 Spot Bond					0.00000	100.56063				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					0.00000	101.70542				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					0.00000	101.75590				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A3 On 21/08/2019 Spot Bond			9.39500	9.39500	9.39500	101.45410				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					0.00000	101.72562				0.00	0	0
Total TH12A4 SPOT										0.00	0	0
Total For TH12A4										0.00	0	0
TH12A5 On 21/08/2019 Spot Bond					0.00000	101.79628				0.00	0	0
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0
TH12A6 On 21/08/2019 Spot Bond			9.30500	100.52764	9.30500	100.45314				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A7 On 21/08/2019 Spot Bond					0.00000	101.71552				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					0.00000	101.79628				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			9.41500	99.93281	9.41500	99.85789				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12B On 21/08/2019 Spot Bond					0.00000	101.88712				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B1 On 21/08/2019 Spot Bond					0.00000	101.88712				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B2 On 21/08/2019 Spot Bond					0.00000	101.88712				0.00	0	0
Total TH12B3 SPOT										0.00	0	0
Total For TH12B3										0.00	0	0
TH12B3 On 21/08/2019 Spot Bond					0.00000	101.88712				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					0.00000	103.35746				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C1 On 21/08/2019 Spot Bond					0.00000	103.35746				0.00	0	0
Total TH12C2 SPOT										0.00	0	0
Total For TH12C2										0.00	0	0
TH12C2 On 21/08/2019 Spot Bond					0.00000	102.04857				0.00	0	0
Total TH12C3 SPOT										0.00	0	0
Total For TH12C3										0.00	0	0
TH12C3 On 21/08/2019 Spot Bond					0.00000	102.04655				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					0.00000	102.70382				0.00	0	0
Total TH12D1 SPOT										0.00	0	0
Total For TH12D1										0.00	0	0
TH12D1 On 21/08/2019 Spot Bond					0.00000	102.70382				0.00	0	0
Total TH12D2 SPOT										0.00	0	0
Total For TH12D2										0.00	0	0
TH12D2 On 21/08/2019 Spot Bond					0.00000	102.79828				0.00	0	0
Total TH12D3 SPOT										0.00	0	0
Total For TH12D3										0.00	0	0
TH12D3 On 21/08/2019 Spot Bond					0.00000	102.69173				0.00	0	0
Total TH12D4 SPOT										0.00	0	0
Total For TH12D4										0.00	0	0
TH13A1 On 21/08/2018 Spot Bond					0.00000	101.67918				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH13A1 SPOT										0.00	0	0
Total For TH13A1										0.00	0	0
TH13A1 On 21/08/2018 Spot Bond					0.00000	101.72360				0.00	0	0
Total TH13A2 SPOT										0.00	0	0
Total For TH13A2										0.00	0	0
TH13A2 On 21/08/2020 Spot Bond					0.00000	102.16422				0.00	0	0
Total TH13A3 SPOT										0.00	0	0
Total For TH13A3										0.00	0	0
TH13A3 On 21/08/2020 Spot Bond			9.54500	101.38363	9.54500	101.30658				0.00	0	0
Total TH13A4 SPOT										0.00	0	0
Total For TH13A4										0.00	0	0
TH13A4 On 21/08/2018 Spot Bond					0.00000	101.68120				0.00	0	0
Total TH13A5 SPOT										0.00	0	0
Total For TH13A5										0.00	0	0
TH13A5 On 21/08/2018 Spot Bond					0.00000	102.03161				0.00	0	0
Total TH13A6 SPOT										0.00	0	0
Total For TH13A6										0.00	0	0
TH13A6 On 21/08/2020 Spot Bond					0.00000	101.24545				0.00	0	0
Total TH13A7 SPOT										0.00	0	0
Total For TH13A7										0.00	0	0
TH13A7 On 21/08/2020 Spot Bond			9.43500	102.45685	9.43500	102.37988				0.00	0	0
Total TH13A8 SPOT										0.00	0	0
Total For TH13A8										0.00	0	0
TH13A8 On 21/08/2018 Spot Bond					0.00000	101.88657				0.00	0	0
Total TH13A9 SPOT										0.00	0	0
Total For TH13A9										0.00	0	0
TH13A9 On 21/08/2020 Spot Bond					0.00000	101.88701				0.00	0	0
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0
TH13B1 On 21/08/2020 Spot Bond					0.00000	101.88903				0.00	0	0
Total TH13B2 SPOT										0.00	0	0
Total For TH13B2										0.00	0	0
TH13B2 On 21/08/2020 Spot Bond					0.00000	101.92918				0.00	0	0
Total TH13B3 SPOT										0.00	0	0
Total For TH13B3										0.00	0	0
TH13B3 On 21/08/2020 Spot Bond					0.00000	101.88901				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH13B4 SPOT										0.00	0	0
Total For TH13B4										0.00	0	0
TH13B4 On 21/08/2020 Spot Bond					0.00000	101.88096				0.00	0	0
Total TH13B5 SPOT										0.00	0	0
Total For TH13B5										0.00	0	0
TH13B5 On 21/08/2020 Spot Bond					0.00000	102.02824				0.00	0	0
Total TH13C1 SPOT										0.00	0	0
Total For TH13C1										0.00	0	0
TH13C1 On 21/08/2020 Spot Bond					0.00000	102.04438				0.00	0	0
Total TH13C2 SPOT										0.00	0	0
Total For TH13C2										0.00	0	0
TH13C2 On 21/08/2020 Spot Bond					0.00000	102.02957				0.00	0	0
Total TH13C3 SPOT										0.00	0	0
Total For TH13C3										0.00	0	0
TH13C3 On 21/08/2020 Spot Bond					0.00000	102.06972				0.00	0	0
Total TH13C4 SPOT										0.00	0	0
Total For TH13C4										0.00	0	0
TH13C4 On 21/08/2020 Spot Bond					0.00000	102.13918				0.00	0	0
Total TH13C5 SPOT										0.00	0	0
Total For TH13C5										0.00	0	0
TH13C5 On 21/08/2020 Spot Bond					0.00000	102.69340				0.00	0	0
Total TH13D1 SPOT										0.00	0	0
Total For TH13D1										0.00	0	0
TH13D1 On 21/08/2020 Spot Bond					0.00000	102.69340				0.00	0	0
Total TH13D2 SPOT										0.00	0	0
Total For TH13D2										0.00	0	0
TH13D2 On 21/08/2020 Spot Bond					0.00000	102.73097				0.00	0	0
Total TH13D3 SPOT										0.00	0	0
Total For TH13D3										0.00	0	0
TH13D3 On 21/08/2020 Spot Bond					0.00000	102.70096				0.00	0	0
Total TH13D4 SPOT										0.00	0	0
Total For TH13D4										0.00	0	0
TH13D4 On 21/08/2020 Spot Bond					0.00000	102.73367				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					0.00000	101.60665				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH14A1 SPOT										0.00	0	0
Total For TH14A1										0.00	0	0
TH14A1 On 21/11/2019 Spot Bond					0.00000	102.04477				0.00	0	0
Total TH14A2 SPOT										0.00	0	0
Total For TH14A2										0.00	0	0
TH14A2 On 21/11/2021 Spot Bond					0.00000	101.82428				0.00	0	0
Total TH14A3 SPOT										0.00	0	0
Total For TH14A3										0.00	0	0
TH14A3 On 21/11/2021 Spot Bond			9.58500	106.31432	9.58500	106.23321				0.00	0	0
Total TH14A4 SPOT										0.00	0	0
Total For TH14A4										0.00	0	0
TH14A4 On 21/02/2018 Spot Bond					0.00000	101.59430				0.00	0	0
Total TH14A5 SPOT										0.00	0	0
Total For TH14A5										0.00	0	0
TH14A5 On 21/11/2019 Spot Bond					0.00000	102.31473				0.00	0	0
Total TH14A6 SPOT										0.00	0	0
Total For TH14A6										0.00	0	0
TH14A6 On 21/11/2021 Spot Bond					0.00000	101.80814				0.00	0	0
Total TH14A7 SPOT										0.00	0	0
Total For TH14A7										0.00	0	0
TH14A7 On 21/11/2021 Spot Bond			9.53500	102.24818	9.53500	103.59841				0.00	0	0
Total TH14A8 SPOT										0.00	0	0
Total For TH14A8										0.00	0	0
TH14A8 On 21/05/2018 Spot Bond					0.00000	101.61862				0.00	0	0
Total TH14A9 SPOT										0.00	0	0
Total For TH14A9										0.00	0	0
TH14A9 On 21/11/2021 Spot Bond					0.00000	101.94732				0.00	0	0
Total TH14B1 SPOT										0.00	0	0
Total For TH14B1										0.00	0	0
TH14B1 On 21/11/2021 Spot Bond					0.00000	101.88681				0.00	0	0
Total TH14B2 SPOT										0.00	0	0
Total For TH14B2										0.00	0	0
TH14B2 On 21/11/2021 Spot Bond					0.00000	101.86261				0.00	0	0
Total TH14B3 SPOT										0.00	0	0
Total For TH14B3										0.00	0	0
TH14B3 On 21/11/2021 Spot Bond					0.00000	102.04814				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH14C1 SPOT										0.00	0	0
Total For TH14C1										0.00	0	0
TH14C:On 21/11/2021 Spot Bond					0.00000	102.00781				0.00	0	0
Total TH14C2 SPOT										0.00	0	0
Total For TH14C2										0.00	0	0
TH14C:On 21/11/2021 Spot Bond					0.00000	101.98361				0.00	0	0
Total TH14C3 SPOT										0.00	0	0
Total For TH14C3										0.00	0	0
TH14D:On 21/11/2021 Spot Bond					0.00000	102.65253				0.00	0	0
Total TH14D1 SPOT										0.00	0	0
Total For TH14D1										0.00	0	0
TH14D:On 21/11/2021 Spot Bond					0.00000	102.61025				0.00	0	0
Total TH14D2 SPOT										0.00	0	0
Total For TH14D2										0.00	0	0
TH14D:On 21/11/2021 Spot Bond					0.00000	102.55186				0.00	0	0
Total TH14D3 SPOT										0.00	0	0
Total For TH14D3										0.00	0	0
TH9A1:On 18/07/2019 Spot Bond					0.00000	101.00949				0.00	0	0
Total TH9A12 SPOT										0.00	0	0
Total For TH9A12										0.00	0	0
THE9B:On 18/07/2019 Spot Bond					0.00000	100.40660				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					0.00000	102.32822				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					0.00000	100.58238				0.00	0	0
Total THE9D4 SPOT										0.00	0	0
Total For THE9D4										0.00	0	0
TL20 On 22/02/2020 Spot Bond			9.14500	9.14500	9.14500	97.80063			8,230,500,000,000.00		900,000,000	900,000,000
Total TL20 SPOT									8,230,500,000,000.00		900,000,000	900,000,000
Total For TL20									8,230,500,000,000.00		900,000,000	900,000,000
TL20/R:On 22/02/2020 Spot Bond			100.00000	28.91722	100.00000	28.75294			0.00		0	0
TL20/R:On 25/11/2020 Spot Bond			10.00000	112.92500	10.00000	112.83700			0.00		0	0
Total TL20/R207 SPOT									0.00		0	0
Total For TL20/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
TL21U On 09/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TL21U SPOT									0.00	0	0
Total For TL21U									0.00	0	0
TL22 On 04/03/2021 Spot Bond					0.00000	101.40549			0.00	0	0
Total TL22 SPOT									0.00	0	0
Total For TL22									0.00	0	0
TL23 On 05/09/2022 Spot Bond					0.00000	101.44776			0.00	0	0
Total TL23 SPOT									0.00	0	0
Total For TL23									0.00	0	0
TL24 On 05/09/2022 Spot Bond			9.58500	99.45653	9.58500	99.37940			0.00	0	0
Total TL24 SPOT									0.00	0	0
Total For TL24									0.00	0	0
TL25 On 04/09/2024 Spot Bond			10.11500	105.37277	10.11500	98.91714			0.00	0	0
Total TL25 SPOT									0.00	0	0
Total For TL25									0.00	0	0
TLC02 On 22/03/2018 Spot Bond					0.00000	100.93072			0.00	0	0
Total TLC02 SPOT									0.00	0	0
Total For TLC02									0.00	0	0
TLC03 On 22/03/2018 Spot Bond					0.00000	100.88292			0.00	0	0
Total TLC03 SPOT									0.00	0	0
Total For TLC03									0.00	0	0
TN17 On 14/11/2017 Spot Bond			7.24500	99.84146	7.24500	104.39706		7,245,000,000,000.00	1,000,000,000	500,000,000	
Total TN17 SPOT								7,245,000,000,000.00	1,000,000,000	500,000,000	
Total For TN17								7,245,000,000,000.00	1,000,000,000	500,000,000	
TN17/R On 14/11/2017 Spot Bond			100.00000	97.85523	100.00000	101.56417		0.00	0	0	
Total TN17/R203 SPOT								0.00	0	0	
Total For TN17/R203								0.00	0	0	
TN20 On 17/09/2020 Spot Bond			9.35500	104.24419	9.35500	104.16522		8,419,500,000,000.00	900,000,000	58,571,260,079	
Total TN20 SPOT								8,419,500,000,000.00	900,000,000	58,571,260,079	
Total For TN20								8,419,500,000,000.00	900,000,000	58,571,260,079	
TN20/R On 17/09/2020 Spot Bond			100.00000	20.53307	100.00000	20.39553		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	100.00000	100.00000	100.00000		0.00	0	0	
Total TN20U SPOT								0.00	0	0	
Total For TN20U								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN21U On 13/05/2021 Spot Bond			100.00000	14.44213	100.00000	14.29276			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			9.95500	103.74948	9.95500	103.66734			0.00	0	17,730,000,000
Total TN23 SPOT									0.00	0	17,730,000,000
Total For TN23									0.00	0	17,730,000,000
TN23/R On 06/11/2023 Spot Bond			100.00000	11.48750	100.00000	11.41180			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			10.89500	94.81058	10.89500	94.72863			0.00	0	26,580,000,000
Total TN25 SPOT									0.00	0	26,580,000,000
Total For TN25									0.00	0	26,580,000,000
TN25/R On 19/08/2025 Spot Bond			100.00000	11.47047	100.00000	11.39489			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			11.01500	87.16691	11.01500	91.52652			0.00	0	1,310,000,000
Total TN27 SPOT									0.00	0	1,310,000,000
Total For TN27									0.00	0	1,310,000,000
TN27/R On 14/11/2027 Spot Bond			100.00000	8.77139	100.00000	13.05703			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			11.67500	93.04662	11.67500	92.95965			0.00	0	10,500,000,000
Total TN30 SPOT									0.00	0	10,500,000,000
Total For TN30									0.00	0	10,500,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	120.70460	8.00000	120.62659			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			12.12500	90.22959	12.12500	90.14209			0.00	0	5,800,000,000
Total TN40 SPOT									0.00	0	5,800,000,000
Total For TN40									0.00	0	5,800,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	100.80872	10.75000	100.72176			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					0.00000	101.77659			0.00	0	0
Total TNF18 SPOT									0.00	0	0
Total For TNF18									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TORQ1 On 15/08/2018 Spot Bond					0.00000	102.21223			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					0.00000	101.51765			0.00	0	0
Total TORQ3 SPOT									0.00	0	0
Total For TORQ3									0.00	0	0
TORQ6 On 15/04/2022 Spot Bond					0.00000	102.53925			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					0.00000	101.90626			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					0.00000	101.94998			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					0.00000	102.01555			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	112.92500	10.00000	112.83700			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					0.00000	100.82661			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					0.00000	100.74490			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					0.00000	101.93497			0.00	0	0
Total TPDA06 SPOT									0.00	0	0
Total For TPDA06									0.00	0	0
TPDA0: On 30/11/2020 Spot Bond			9.54500	104.01580	9.54500	103.93676			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					0.00000	101.17355			0.00	0	0
Total TRA2A1 SPOT									0.00	0	0
Total For TRA2A1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRA2A: On 14/12/2020 Spot Bond					0.00000	101.22906				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			9.69500	103.74644	9.69500	103.66597				0.00	0	0
Total TRA2A3 SPOT										0.00	0	0
Total For TRA2A3										0.00	0	0
TRA2A: On 14/12/2018 Spot Bond					0.00000	101.17491				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					0.00000	101.22906				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			9.49500	9.49500	9.49500	104.25487				0.00	0	0
Total TRA2A6 SPOT										0.00	0	0
Total For TRA2A6										0.00	0	0
TRA2B: On 14/12/2020 Spot Bond					0.00000	101.31715				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					0.00000	101.35101				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					0.00000	101.49312				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					0.00000	101.54722				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					0.00000	101.89825				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					0.00000	101.89825				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					0.00000	101.22373				0.00	0	0
Total TRAA2 SPOT										0.00	0	0
Total For TRAA2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TRAA4 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			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					0.00000	101.24278			0.00	0	0
Total TRAB1 SPOT									0.00	0	0
Total For TRAB1									0.00	0	0
TRAB2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			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					0.00000	101.24956			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	100.00000	100.00000	100.00000			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					0.00000	103.21481			0.00	0	0
Total TRAD1 SPOT									0.00	0	0
Total For TRAD1									0.00	0	0
TRAD2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			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					0.00000	104.02393			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	100.00000	100.00000	100.00000			0.00	0	0
Total TRAE2U SPOT									0.00	0	0
Total For TRAE2U									0.00	0	0
TSE01L On 31/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TSE01U SPOT									0.00	0	0
Total For TSE01U									0.00	0	0
TSE03L On 31/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TSE03U SPOT									0.00	0	0
Total For TSE03U									0.00	0	0
TSP221 On 26/04/2018 Spot Bond					0.00000	96.25366			0.00	0	0
Total TSP221 SPOT									0.00	0	0
Total For TSP221									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TSP222 On 10/05/2018 Spot Bond					0.00000	95.94653				0.00	0	0
Total TSP222 SPOT										0.00	0	0
Total For TSP222										0.00	0	0
TSP223 On 23/11/2017 Spot Bond					0.00000	99.57223				0.00	0	0
Total TSP223 SPOT										0.00	0	0
Total For TSP223										0.00	0	0
TSP224 On 24/05/2018 Spot Bond					0.00000	95.65643				0.00	0	0
Total TSP224 SPOT										0.00	0	0
Total For TSP224										0.00	0	0
TSP225 On 07/12/2017 Spot Bond					0.00000	99.27348				0.00	0	0
Total TSP225 SPOT										0.00	0	0
Total For TSP225										0.00	0	0
TSP226 On 07/06/2018 Spot Bond					0.00000	95.39500				0.00	0	0
Total TSP226 SPOT										0.00	0	0
Total For TSP226										0.00	0	0
TSP227 On 21/06/2018 Spot Bond					0.00000	95.10416				0.00	0	0
Total TSP227 SPOT										0.00	0	0
Total For TSP227										0.00	0	0
TTO01U On 28/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				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					0.00000	100.22039				0.00	0	0
Total TUHF01 SPOT										0.00	0	0
Total For TUHF01										0.00	0	0
TWC24 On 10/11/2017 Spot Bond					0.00000	101.73938				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					0.00000	101.61513				0.00	0	0
Total TWC246 SPOT										0.00	0	0
Total For TWC246										0.00	0	0
TWC24 On 14/11/2017 Spot Bond					0.00000	101.59443				0.00	0	0
Total TWC247 SPOT										0.00	0	0
Total For TWC247										0.00	0	0
TWC24 On 27/11/2017 Spot Bond					0.00000	101.38589				0.00	0	0
Total TWC248 SPOT										0.00	0	0
Total For TWC248										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TWC24 On 30/11/2017 Spot Bond					0.00000	101.32033				0.00	0	0
Total TWC249 SPOT										0.00	0	0
Total For TWC249										0.00	0	0
TWC25 On 10/01/2018 Spot Bond					0.00000	100.51110				0.00	0	0
Total TWC250 SPOT										0.00	0	0
Total For TWC250										0.00	0	0
TWC25 On 15/01/2018 Spot Bond					0.00000	100.43133				0.00	0	0
Total TWC251 SPOT										0.00	0	0
Total For TWC251										0.00	0	0
TWC25 On 18/01/2018 Spot Bond					0.00000	100.36962				0.00	0	0
Total TWC252 SPOT										0.00	0	0
Total For TWC252										0.00	0	0
TWC25 On 22/01/2018 Spot Bond					0.00000	100.22588				0.00	0	0
Total TWC253 SPOT										0.00	0	0
Total For TWC253										0.00	0	0
TWC25 On 29/01/2018 Spot Bond					0.00000	100.22588				0.00	0	0
Total TWC254 SPOT										0.00	0	0
Total For TWC254										0.00	0	0
UG21 On 02/03/2021 Spot Bond			9.54500	105.11458	9.54500	105.03338				0.00	0	0
Total UG21 SPOT										0.00	0	0
Total For UG21										0.00	0	0
UG26 On 09/03/2026 Spot Bond			11.06500	103.09138	11.06500	102.99941				0.00	0	0
Total UG26 SPOT										0.00	0	0
Total For UG26										0.00	0	0
VCJA1U On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA1U SPOT										0.00	0	0
Total For VCJA1U										0.00	0	0
VCJA2U On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA2U SPOT										0.00	0	0
Total For VCJA2U										0.00	0	0
VCJB1U On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB1U SPOT										0.00	0	0
Total For VCJB1U										0.00	0	0
VCJB2U On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB2U SPOT										0.00	0	0
Total For VCJB2U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VCPA11 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPA1U SPOT									0.00	0	0
Total For VCPA1U									0.00	0	0
VCPA21 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPA2U SPOT									0.00	0	0
Total For VCPA2U									0.00	0	0
VCPB1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPB1U SPOT									0.00	0	0
Total For VCPB1U									0.00	0	0
VCPB2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPB2U SPOT									0.00	0	0
Total For VCPB2U									0.00	0	0
VJA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			0.00	0	0
Total VJB03U SPOT									0.00	0	0
Total For VJB03U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VJB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			0.00	0	0
Total VJB05U SPOT									0.00	0	0
Total For VJB05U									0.00	0	0
VJB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			0.00	0	0
Total VJB09U SPOT									0.00	0	0
Total For VJB09U									0.00	0	0
VKC21 On 06/03/2018 Spot Bond					0.00000	101.23548			0.00	0	0
Total VKC21 SPOT									0.00	0	0
Total For VKC21									0.00	0	0
VKC22 On 29/03/2018 Spot Bond					0.00000	100.72005			0.00	0	0
Total VKC22 SPOT									0.00	0	0
Total For VKC22									0.00	0	0
VKE01L On 01/04/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			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					0.00000	100.99587			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					0.00000	99.89065			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					0.00000	101.34454			0.00	0	0
Total VKE07 SPOT									0.00	0	0
Total For VKE07									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VKE08 On 29/03/2019 Spot Bond					0.00000	101.17190			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					0.00000	100.59026			0.00	0	0
Total VKE09 SPOT									0.00	0	0
Total For VKE09									0.00	0	0
VKE10 On 08/07/2022 Spot Bond					0.00000	100.60104			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	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			0.00	0	0
Total VPB04U SPOT									0.00	0	0
Total For VPB04U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VPB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			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	100.00000	100.00000	100.00000			0.00	0	0
Total VPB06U SPOT									0.00	0	0
Total For VPB06U									0.00	0	0
VPB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPB07U SPOT									0.00	0	0
Total For VPB07U									0.00	0	0
VPB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPB08U SPOT									0.00	0	0
Total For VPB08U									0.00	0	0
VPB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPB09U SPOT									0.00	0	0
Total For VPB09U									0.00	0	0
VRI708 On 29/11/2017 Spot Bond					0.00000	101.35616			0.00	0	0
Total VRI708 SPOT									0.00	0	0
Total For VRI708									0.00	0	0
WHL01 On 10/10/2020 Spot Bond					0.00000	100.55029			0.00	0	100,000,000
Total WHL01 SPOT									0.00	0	100,000,000
Total For WHL01									0.00	0	100,000,000
WHL01 On 27/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WHL01U SPOT									0.00	0	0
Total For WHL01U									0.00	0	0
WHL02 On 27/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WHL02U SPOT									0.00	0	0
Total For WHL02U									0.00	0	0
WRS2L On 25/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WRS2U SPOT									0.00	0	0
Total For WRS2U									0.00	0	0
WS05 On 01/08/2018 Spot Bond			3.03000	3.03000	3.03000	252.86911			0.00	0	201,400,000
Total WS05 SPOT									0.00	0	201,400,000
Total For WS05									0.00	0	201,400,000
WSP3 On 28/05/2019 Spot Bond			7.91500	105.51591	7.91500	105.44916			0.00	0	0
Total WSP3 SPOT									0.00	0	0
Total For WSP3									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest	
WSP4 On 28/05/2020 Spot Bond			8.43500	105.22896	8.43500	105.15811			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			8.79500	104.56683	8.79500	104.49349			0.00	0	0	
Total WSP5 SPOT									0.00	0	0	
Total For WSP5									0.00	0	0	
WSP5/I On 28/05/2021 Spot Bond			100.00000	17.93511	100.00000	17.81694			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			7.30000	87.27813	7.30000	87.22629			0.00	0	0	
Total Z083 SPOT									0.00	0	0	
Total For Z083									0.00	0	0	
Total for SPOT									96,555,399,425,988,500.00	576,796,362,600	491,388,879,695	
Total for SPOT :									96,555,399,425,988,500.00	576,796,362,600	491,388,879,695	
Total Futures										96 555 419 247 215 300.00	576,796,496,067	491,390,278,533
Total Options									0.00	0	85,832	
Grand Total:									96,555,419,247,215,300.00	576,796,496,067	491,390,364,365	