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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 07/11/2017

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			11.00500	75.05595	11.00500	75.05595			0.00	0	0
ES33 On 01/02/2018 Bond Future			11.28525	75.47419	11.38491	74.90731			0.00	0	9,466
ES33 On 03/05/2018 Bond Future			11.40315	73.08675	11.50653	72.50878			0.00	0	0
Total ES33 Future									0.00	0	9,466
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			2,226.95000	2.22695	1,660,070		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			2,167.80000	2.16780	1,600,920		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			2,286.18000	2.28618	1,719,300		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			1,619.24000	1.61924	1,041,270		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			1,734.31000	1.73431	1,156,340		0.00	0	0
ES33 On 03/05/2018 Bond Future	11.21	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 03/05/2018 Bond Future	11.21	Put			1,676.74000	1.67674	1,098,770		0.00	0	0
Total ES33 Option									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ES33									0.00	0	9,466
ES42 On 02/11/2017 Bond Future			11.23000	77.66455	11.23000	77.66455			0.00	0	0
ES42 On 01/02/2018 Bond Future			11.51116	77.98117	11.61077	77.34939			0.00	0	7,957
ES42 On 03/05/2018 Bond Future			11.63043	75.17062	11.73390	74.52652			0.00	0	0
Total ES42 Future									0.00	0	7,957
Total For ES42									0.00	0	7,957
I2025 On 02/11/2017 Bond Future			128.70835	128.70835	128.70835	128.70835			0.00	0	0
I2025 On 01/02/2018 Bond Future			129.61958	129.61958	129.72002	129.72002			0.00	0	1,070
I2025 On 03/05/2018 Bond Future			132.04485	132.04485	132.14625	132.14625			0.00	0	0
Total I2025 Future									0.00	0	1,070
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			4,169.98000	4.16998	4,270,420		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			4,179.98000	4.17998	4,280,420		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			4,159.98000	4.15998	4,260,420		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			1,063.75000	1.06375	1,165,150		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			1,073.75000	1.07375	1,175,150		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			1,053.75000	1.05375	1,155,150		0.00	0	0
Total I2025 Option									0.00	0	0
Total For I2025									0.00	0	1,070
I2029 On 02/11/2017 Bond Future			98.68802	98.68802	98.68802	98.68802			0.00	0	0
I2029 On 01/02/2018 Bond Future			100.17864	100.17864	100.49269	100.49269			0.00	0	1,370
I2029 On 03/05/2018 Bond Future			101.03499	101.03499	101.35420	101.35420			0.00	0	0
Total I2029 Future									0.00	0	1,370
Total For I2029									0.00	0	1,370
I2033 On 02/11/2017 Bond Future			102.82055	102.82055	102.82055	102.82055			0.00	0	0
I2033 On 01/02/2018 Bond Future			103.94349	103.94349	104.36052	104.36052			0.00	0	5,283
I2033 On 03/05/2018 Bond Future			104.79990	104.79990	105.22402	105.22402			0.00	0	0
Total I2033 Future									0.00	0	5,283
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			5,289.48000	5.28948	5,706,510		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			5,299.48000	5.29948	5,716,510		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			5,279.48000	5.27948	5,696,510		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2033	On	03/05/2018	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			2,475.98000	2.47598	2,900,100		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			2,485.98000	2.48598	2,910,100		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			2,465.98000	2.46598	2,890,100		0.00	0	0
Total I2033 Option												0.00	0	0
Total For I2033												0.00	0	5,283
I2038	On	02/11/2017	Bond Future			126.08223	126.08223	126.08223	126.08223			0.00	0	0
I2038	On	01/02/2018	Bond Future			125.24461	125.24461	126.06496	126.06496			0.00	0	18,785
I2038	On	03/05/2018	Bond Future			127.58804	127.58804	128.42280	128.42280			0.00	0	0
Total I2038 Future												0.00	0	18,785
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			10,875.04000	10.87504	11,695,390		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			10,885.04000	10.88504	11,705,390		0.00	0	0
I2038	On	01/02/2018	Bond Future	136.93	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	01/02/2018	Bond Future	136.93	Put			10,865.04000	10.86504	11,685,390		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			3,867.20000	3.86720	4,701,960		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			3,847.20000	3.84720	4,681,960		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			3,857.20000	3.85720	4,691,960		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												0.00	0	18,785
I2046	On	02/11/2017	Bond Future			121.91422	121.91422	121.91422	121.91422			0.00	0	0
I2046	On	01/02/2018	Bond Future			122.40603	122.40603	122.90791	122.90791			0.00	0	21,197
I2046	On	03/05/2018	Bond Future			123.09644	123.09644	123.60729	123.60729			0.00	0	0
Total I2046 Future												0.00	0	21,197
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			9,992.09000	9.99209	10,493,970		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			10,002.09000	10.00209	10,503,970		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			10,012.09000	10.01209	10,513,970		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			4,332.71000	4.33271	4,843,560		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			4,342.71000	4.34271	4,853,560		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			4,322.71000	4.32271	4,833,560		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												0.00	0	21,197
I2050	On	02/11/2017	Bond Future			129.06901	129.06901	129.06901	129.06901			0.00	0	0
I2050	On	01/02/2018	Bond Future			128.01769	128.01769	129.46173	129.46173			0.00	0	22,879
I2050	On	03/05/2018	Bond Future			130.41319	130.41319	131.88330	131.88330			0.00	0	0
Total I2050 Future												0.00	0	22,879
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			10,778.27000	10.77827	12,222,310		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			10,788.27000	10.78827	12,232,310		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			10,768.27000	10.76827	12,212,310		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			3,736.70000	3.73670	5,206,810		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			3,746.70000	3.74670	5,216,810		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			3,726.70000	3.72670	5,196,810		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												0.00	0	22,879
R186	On	02/11/2017	Bond Future			9.01000	113.10093	9.01000	113.10093		7.84	0.00	0	0
R186	On	01/02/2018	Bond Future			9.25072	108.78313	9.34533	108.19324		7.61	98,448,732.65	905	121,025
R186	On	03/05/2018	Bond Future			9.32652	110.80679	9.42553	110.20510		7.55	0.00	0	0
Total R186 Future												98,448,732.65	905	121,025
R186	On	01/02/2018	Bond Future	9.25	Call			1,388.84000	1.38884	1,661,880	7.90	0.00	0	0
R186	On	01/02/2018	Bond Future	9.25	Put			1,983.23000	1.98323	1,666,380	7.90	0.00	0	775
R186	On	01/02/2018	Bond Future	8.50	Put			5,599.09000	5.59909	5,067,850	7.51	0.00	0	0
R186	On	01/02/2018	Bond Future	8.50	Call			171.73000	0.17173	230,380	7.51	0.00	0	1,460
R186	On	01/02/2018	Bond Future	7.75	Put			10,556.73000	10.55673	9,969,680	7.22	0.00	0	0
R186	On	01/02/2018	Bond Future	7.75	Call			5.14000	0.00514	7,980	7.22	0.00	0	1,460
R186	On	01/02/2018	Bond Future	9.00	Call			785.26000	0.78526	972,200	7.75	0.00	0	0
R186	On	01/02/2018	Bond Future	9.00	Put			2,959.45000	2.95945	2,556,500	7.75	0.00	0	6,200
R186	On	01/02/2018	Bond Future	8.75	Call			391.83000	0.39183	504,300	7.61	0.00	0	0
R186	On	01/02/2018	Bond Future	8.75	Put			4,176.78000	4.17678	3,699,360	7.61	0.00	0	775
R186	On	01/02/2018	Bond Future	8.97	Call			727.54000	0.72754	904,710	7.73	0.00	0	0
R186	On	01/02/2018	Bond Future	8.97	Put			3,093.38000	3.09338	2,680,660	7.73	0.00	0	0
R186	On	01/02/2018	Bond Future	8.98	Call			746.51000	0.74651	926,920	7.74	0.00	0	0
R186	On	01/02/2018	Bond Future	8.98	Put			3,048.41000	3.04841	2,638,930	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			708.91000	0.70891	882,860	7.73	0.00	0	0
R186	On	01/02/2018	Bond Future	8.96	Put			3,138.73000	3.13873	2,722,790	7.73	0.00	0	0
R186	On	03/05/2018	Bond Future	8.93	Call			1,124.02000	1.12402	1,315,990	7.53	0.00	0	0
R186	On	03/05/2018	Bond Future	8.93	Put			4,181.15000	4.18115	3,771,430	7.53	0.00	0	0
R186	On	03/05/2018	Bond Future	8.91	Call			1,085.83000	1.08583	1,273,170	7.52	0.00	0	0
R186	On	03/05/2018	Bond Future	8.91	Put			4,268.78000	4.26878	3,854,430	7.52	0.00	0	0
R186	On	03/05/2018	Bond Future	8.92	Call			1,104.67000	1.10467	1,294,320	7.52	0.00	0	0
R186	On	03/05/2018	Bond Future	8.92	Put			4,224.69000	4.22469	3,812,650	7.52	0.00	0	0
Total R186 Option												0.00	0	10,670
Total For R186												98,448,732.65	905	131,695
R197	On	02/11/2017	Bond Future			299.11359	299.11359	299.11359	299.11359			0.00	0	0
R197	On	01/02/2018	Bond Future			297.08893	297.08893	297.59147	297.59147			0.00	0	2,350
R197	On	03/05/2018	Bond Future			302.64768	302.64768	303.15764	303.15764			0.00	0	0
Total R197 Future												0.00	0	2,350
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			4,068.53000	4.06853	4,571,070		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			4,078.53000	4.07853	4,581,070		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			4,088.53000	4.08853	4,591,070		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			1,292.36000	1.29236	1,802,320		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			1,302.36000	1.30236	1,812,320		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			1,282.36000	1.28236	1,792,320		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												0.00	0	2,350
R202	On	02/11/2017	Bond Future			238.63997	238.63997	238.63997	238.63997		4.44	0.00	0	0
R202	On	01/02/2018	Bond Future			237.77039	237.77039	237.79468	237.79468		4.66	3,328,785.46	14	22,922
R202	On	03/05/2018	Bond Future			242.21942	242.21942	242.24249	242.24249		4.60	0.00	0	0
Total R202 Future												3,328,785.46	14	22,922
R202	On	01/02/2018	Bond Future	249.07	Call			65.27000	0.06527	62,360	4.99	0.00	0	0
R202	On	01/02/2018	Bond Future	249.07	Put			11,340.59000	11.34059	11,361,970	4.99	0.00	0	0
R202	On	01/02/2018	Bond Future	249.08	Call			64.99000	0.06499	62,100	4.99	0.00	0	0
R202	On	01/02/2018	Bond Future	249.08	Put			11,350.31000	11.35031	11,371,710	4.99	0.00	0	0
R202	On	01/02/2018	Bond Future	249.06	Call			65.55000	0.06555	62,630	4.99	0.00	0	0
R202	On	01/02/2018	Bond Future	249.06	Put			11,330.87000	11.33087	11,352,240	4.99	0.00	0	0
R202	On	03/05/2018	Bond Future	247.48	Put			6,599.37000	6.59937	6,608,430	4.91	0.00	0	0
R202	On	03/05/2018	Bond Future	247.49	Call			1,359.25000	1.35925	1,345,260	4.91	0.00	0	0

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R202	On	03/05/2018	Bond Future	247.49	Put			6,606.76000	6.60676	6,615,840	4.91	0.00	0	0
R202	On	03/05/2018	Bond Future	247.47	Call			1,364.47000	1.36447	1,350,450	4.91	0.00	0	0
R202	On	03/05/2018	Bond Future	247.47	Put			6,591.98000	6.59198	6,601,030	4.91	0.00	0	0
R202	On	03/05/2018	Bond Future	247.48	Call			1,361.86000	1.36186	1,347,850	4.91	0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												3,328,785.46	14	22,922
R2023	On	02/11/2017	Bond Future			8.31000	99.07115	8.31000	99.07115		4.44	0.00	0	0
R2023	On	01/02/2018	Bond Future			8.55976	100.12502	8.65582	99.74574		4.66	0.00	0	61,158
R2023	On	03/05/2018	Bond Future			8.62191	98.05790	8.72420	97.67082		4.60	0.00	0	0
Total R2023 Future												0.00	0	61,158
R2023	On	01/02/2018	Bond Future	8.32	Put			1,733.07000	1.73307	1,467,820	4.68	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.33	Call			410.97000	0.41097	527,360	4.69	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.33	Put			1,704.89000	1.70489	1,442,000	4.69	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.31	Call			387.64000	0.38764	499,350	4.68	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.31	Put			1,761.68000	1.76168	1,494,110	4.68	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.32	Call			399.10000	0.39910	513,130	4.68	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.28	Call			594.28000	0.59428	716,420	4.61	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.28	Put			2,289.11000	2.28911	2,024,170	4.61	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.29	Call			606.30000	0.60630	730,140	4.61	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.29	Put			2,262.58000	2.26258	1,999,340	4.61	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.27	Call			582.19000	0.58219	702,620	4.61	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.27	Put			2,315.59000	2.31559	2,048,940	4.61	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												0.00	0	61,158
R2030	On	02/11/2017	Bond Future			9.50500	91.38069	9.50500	91.38069			0.00	0	0
R2030	On	01/02/2018	Bond Future			9.74090	87.97472	9.83483	87.37753			0.00	0	63,832
R2030	On	03/05/2018	Bond Future			9.81902	89.61115	9.91649	89.00216			0.00	0	0
Total R2030 Future												0.00	0	63,832
R2030	On	01/02/2018	Bond Future	9.38	Put			2,944.69000	2.94469	2,347,500		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			2,878.49000	2.87849	2,281,300		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			3,010.95000	3.01095	2,413,760		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	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			2,643.53000	2.64353	2,034,540		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			2,578.78000	2.57878	1,969,790		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			2,708.35000	2.70835	2,099,360		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
Total R2030 Option										0.00	0	0
Total For R2030										0.00	0	63,832
R2032 On 02/11/2017 Bond Future			9.69500	89.75503	9.69500	89.75503		11.36		0.00	0	0
R2032 On 01/02/2018 Bond Future			9.93923	90.21691	10.03305	89.58074		10.84		0.00	0	42,246
R2032 On 03/05/2018 Bond Future			10.01661	87.73811	10.11379	87.08952		11.36		0.00	0	0
Total R2032 Future										0.00	0	42,246
R2032 On 01/02/2018 Bond Future	9.56	Call			701.69000	0.70169	868,710	10.75		0.00	0	0
R2032 On 01/02/2018 Bond Future	9.56	Put			3,978.74000	3.97874	3,509,590	10.75		0.00	0	0
R2032 On 01/02/2018 Bond Future	9.57	Call			719.38000	0.71938	889,500	10.75		0.00	0	0
R2032 On 01/02/2018 Bond Future	9.57	Put			3,925.33000	3.92533	3,459,280	10.75		0.00	0	0
R2032 On 01/02/2018 Bond Future	9.55	Call			684.17000	0.68417	848,110	10.74		0.00	0	0
R2032 On 01/02/2018 Bond Future	9.55	Put			4,032.40000	4.03240	3,560,170	10.74		0.00	0	0
R2032 On 01/02/2018 Bond Future	9.20	Put			6,140.78000	6.14078	5,579,720	10.58		0.00	0	0
R2032 On 01/02/2018 Bond Future	9.20	Call			249.97000	0.24997	325,080	10.58		0.00	0	7,500
R2032 On 01/02/2018 Bond Future	9.45	Put			4,590.55000	4.59055	4,089,030	10.70		0.00	0	0
R2032 On 01/02/2018 Bond Future	9.45	Call			526.12000	0.52612	660,770	10.70		0.00	0	750
R2032 On 01/02/2018 Bond Future	9.40	Put			4,883.63000	4.88363	4,368,560	10.67		0.00	0	0
R2032 On 01/02/2018 Bond Future	9.40	Call			458.05000	0.45805	579,150	10.67		0.00	0	6,800
R2032 On 01/02/2018 Bond Future	9.30	Put			5,496.01000	5.49601	4,956,270	10.62		0.00	0	0
R2032 On 01/02/2018 Bond Future	9.30	Call			341.97000	0.34197	438,400	10.62		0.00	0	7,800
R2032 On 03/05/2018 Bond Future	9.70	Call			1,610.51000	1.61051	1,847,190	11.34		0.00	0	0
R2032 On 03/05/2018 Bond Future	9.70	Put			4,421.31000	4.42131	4,009,400	11.34		0.00	0	0
R2032 On 03/05/2018 Bond Future	9.71	Call			1,634.67000	1.63467	1,873,780	11.34		0.00	0	0
R2032 On 03/05/2018 Bond Future	9.71	Put			4,376.01000	4.37601	3,966,530	11.34		0.00	0	0
R2032 On 03/05/2018 Bond Future	9.72	Call			1,659.06000	1.65906	1,900,600	11.35		0.00	0	0
R2032 On 03/05/2018 Bond Future	9.72	Put			4,331.01000	4.33101	3,923,960	11.35		0.00	0	0
Total R2032 Option										0.00	0	22,850
Total For R2032										0.00	0	65,096
R2035 On 02/11/2017 Bond Future			9.85000	93.61715	9.85000	93.61715				0.00	0	0
R2035 On 01/02/2018 Bond Future			10.10206	94.00047	10.20105	93.26793			113,834,569.17		1,211	48,547
R2035 On 03/05/2018 Bond Future			10.17794	91.24886	10.28031	90.50207			0.00		0	0
Total R2035 Future									113,834,569.17		1,211	48,547
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			3,491.06000	3.49106	2,758,520			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			3,413.16000	3.41316	2,680,620			0.00	0	0
R2035 On 01/02/2018 Bond Future	9.73	Call			0.00000	0.00000	0,000			0.00	0	0
R2035 On 01/02/2018 Bond Future	9.73	Put			3,569.06000	3.56906	2,836,520			0.00	0	0
R2035 On 03/05/2018 Bond Future	9.90	Put			2,823.03000	2.82303	2,076,240			0.00	0	0
R2035 On 03/05/2018 Bond Future	9.91	Call			0.00000	0.00000	0,000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2035 On 03/05/2018 Bond Future	9.91	Put			2,747.07000	2.74707	2,000,280		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			2,899.08000	2.89908	2,152,290		0.00	0	0
R2035 On 03/05/2018 Bond Future	9.90	Call			0.00000	0.00000	0,000		0.00	0	0
Total R2035 Option									0.00	0	0
Total For R2035									113,834,569.17	1,211	48,547
R2037 On 02/11/2017 Bond Future			9.92500	90.13220	9.92500	90.13220		13.40	0.00	0	0
R2037 On 01/02/2018 Bond Future			10.16672	86.23886	10.26552	85.51034		12.85	0.00	0	52,960
R2037 On 03/05/2018 Bond Future			10.24454	87.84292	10.34667	87.10019		12.82	0.00	0	0
Total R2037 Future									0.00	0	52,960
R2037 On 01/02/2018 Bond Future	9.81	Put			4,328.84000	4.32884	3,806,980	12.90	0.00	0	0
R2037 On 01/02/2018 Bond Future	9.82	Call			908.68000	0.90868	1,118,890	12.91	0.00	0	0
R2037 On 01/02/2018 Bond Future	9.82	Put			4,272.30000	4.27230	3,753,990	12.91	0.00	0	0
R2037 On 01/02/2018 Bond Future	9.83	Call			930.35000	0.93035	1,144,120	12.92	0.00	0	0
R2037 On 01/02/2018 Bond Future	9.83	Put			4,216.22000	4.21622	3,701,470	12.92	0.00	0	0
R2037 On 01/02/2018 Bond Future	9.81	Call			887.36000	0.88736	1,094,020	12.90	0.00	0	0
R2037 On 03/05/2018 Bond Future	9.98	Call			1,982.35000	1.98235	2,271,560	12.81	0.00	0	0
R2037 On 03/05/2018 Bond Future	9.98	Put			4,696.82000	4.69682	4,243,300	12.81	0.00	0	0
R2037 On 03/05/2018 Bond Future	9.99	Call			2,010.11000	2.01011	2,302,050	12.82	0.00	0	0
R2037 On 03/05/2018 Bond Future	9.99	Put			4,648.77000	4.64877	4,197,980	12.82	0.00	0	0
R2037 On 03/05/2018 Bond Future	9.97	Call			1,954.59000	1.95459	2,241,070	12.80	0.00	0	0
R2037 On 03/05/2018 Bond Future	9.97	Put			4,744.98000	4.74498	4,288,730	12.80	0.00	0	0
Total R2037 Option									0.00	0	0
Total For R2037									0.00	0	52,960
R204 On 02/11/2017 Bond Future			7.29500	103.77051	7.29500	103.77051		14.54	0.00	0	0
R204 On 01/02/2018 Bond Future			7.52426	101.41277	7.59489	101.35400		13.91	0.00	0	41,951
R204 On 03/05/2018 Bond Future			7.53007	103.29932	7.63128	103.23872		14.58	0.00	0	0
Total R204 Future									0.00	0	41,951
R204 On 01/02/2018 Bond Future	7.26	Call			2,495.43000	2.49543	2,509,520	13.32	0.00	0	0
R204 On 01/02/2018 Bond Future	7.26	Put			2,774.55000	2.77455	2,729,870	13.32	0.00	0	0
R204 On 01/02/2018 Bond Future	7.27	Call			2,499.35000	2.49935	2,513,480	13.32	0.00	0	0
R204 On 01/02/2018 Bond Future	7.27	Put			2,770.12000	2.77012	2,725,480	13.32	0.00	0	0
R204 On 01/02/2018 Bond Future	7.25	Call			2,491.50000	2.49150	2,505,560	13.32	0.00	0	0
R204 On 01/02/2018 Bond Future	7.25	Put			2,778.98000	2.77898	2,734,270	13.32	0.00	0	0
R204 On 03/05/2018 Bond Future	7.09	Call			3,865.31000	3.86531	3,884,770	13.98	0.00	0	0
R204 On 03/05/2018 Bond Future	7.09	Put			4,190.13000	4.19013	4,148,990	13.98	0.00	0	0
R204 On 03/05/2018 Bond Future	7.10	Call			3,868.13000	3.86813	3,887,600	13.98	0.00	0	0
R204 On 03/05/2018 Bond Future	7.10	Put			4,186.93000	4.18693	4,145,800	13.98	0.00	0	0
R204 On 03/05/2018 Bond Future	7.08	Call			3,862.50000	3.86250	3,881,940	13.98	0.00	0	0
R204 On 03/05/2018 Bond Future	7.08	Put			4,193.34000	4.19334	4,152,180	13.98	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R204 Option										0.00	0	0
Total For R204										0.00	0	41,951
R2040 On 02/11/2017 Bond Future			10.02000	93.37238	10.02000	93.37238		14.07		0.00	0	0
R2040 On 01/02/2018 Bond Future			10.26246	89.20685	10.36127	88.43338		13.47		0.00	0	25,930
R2040 On 03/05/2018 Bond Future			10.34088	90.86617	10.44301	90.07764		13.45		0.00	0	0
Total R2040 Future										0.00	0	25,930
R2040 On 01/02/2018 Bond Future	9.88	Call			910.25000	0.91025	1,122,090	13.40		0.00	0	0
R2040 On 01/02/2018 Bond Future	9.88	Put			4,784.80000	4.78480	4,223,170	13.40		0.00	0	0
R2040 On 01/02/2018 Bond Future	9.89	Call			931.62000	0.93162	1,147,090	13.41		0.00	0	0
R2040 On 01/02/2018 Bond Future	9.89	Put			4,722.86000	4.72286	4,164,860	13.41		0.00	0	0
R2040 On 01/02/2018 Bond Future	9.87	Call			889.08000	0.88908	1,097,300	13.40		0.00	0	0
R2040 On 01/02/2018 Bond Future	9.87	Put			4,847.07000	4.84707	4,281,820	13.40		0.00	0	0
R2040 On 03/05/2018 Bond Future	10.08	Put			5,060.01000	5.06001	4,582,380	13.52		0.00	0	0
R2040 On 03/05/2018 Bond Future	10.06	Call			2,143.11000	2.14311	2,448,320	13.50		0.00	0	0
R2040 On 03/05/2018 Bond Future	10.06	Put			5,161.18000	5.16118	4,677,860	13.50		0.00	0	0
R2040 On 03/05/2018 Bond Future	10.07	Call			2,173.41000	2.17341	2,481,460	13.51		0.00	0	0
R2040 On 03/05/2018 Bond Future	10.07	Put			5,110.54000	5.11054	4,630,060	13.51		0.00	0	0
R2040 On 03/05/2018 Bond Future	10.08	Call			2,203.71000	2.20371	2,514,610	13.52		0.00	0	0
Total R2040 Option										0.00	0	0
Total For R2040										0.00	0	25,930
R2044 On 02/11/2017 Bond Future			10.03500	90.50378	10.03500	90.50378		14.73		0.00	0	0
R2044 On 01/02/2018 Bond Future			10.28016	86.35724	10.37890	85.57936		14.09		0.00	0	17,728
R2044 On 03/05/2018 Bond Future			10.35597	87.96345	10.45797	87.17049		14.07		0.00	0	0
Total R2044 Future										0.00	0	17,728
R2044 On 01/02/2018 Bond Future	9.90	Put			4,822.17000	4.82217	4,259,190	14.03		0.00	0	0
R2044 On 01/02/2018 Bond Future	9.91	Call			954.54000	0.95454	1,173,110	14.04		0.00	0	0
R2044 On 01/02/2018 Bond Future	9.91	Put			4,759.74000	4.75974	4,200,430	14.04		0.00	0	0
R2044 On 01/02/2018 Bond Future	9.89	Call			911.16000	0.91116	1,122,420	14.02		0.00	0	0
R2044 On 01/02/2018 Bond Future	9.89	Put			4,885.09000	4.88509	4,318,470	14.02		0.00	0	0
R2044 On 01/02/2018 Bond Future	9.90	Call			932.68000	0.93268	1,147,580	14.03		0.00	0	0
R2044 On 03/05/2018 Bond Future	10.10	Call			2,255.73000	2.25573	2,570,860	14.16		0.00	0	0
R2044 On 03/05/2018 Bond Future	10.10	Put			5,095.67000	5.09567	4,617,840	14.16		0.00	0	0
R2044 On 03/05/2018 Bond Future	10.11	Call			2,286.87000	2.28687	2,604,870	14.17		0.00	0	0
R2044 On 03/05/2018 Bond Future	10.11	Put			5,045.27000	5.04527	4,570,310	14.17		0.00	0	0
R2044 On 03/05/2018 Bond Future	10.09	Call			2,224.84000	2.22484	2,537,100	14.15		0.00	0	0
R2044 On 03/05/2018 Bond Future	10.09	Put			5,146.44000	5.14644	4,665,740	14.15		0.00	0	0
Total R2044 Option										0.00	0	0
Total For R2044										0.00	0	17,728
R2048 On 02/11/2017 Bond Future			9.99000	89.85271	9.99000	89.85271		14.54		0.00	0	0

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			10.23084	90.07830	10.32961	89.27993		13.91	9,548,299.80	106	103,556
R2048	On	03/05/2018	Bond Future			10.30035	87.31713	10.40231	86.50328		14.58	0.00	0	0
Total R2048 Future												9,548,299.80	106	103,556
R2048	On	01/02/2018	Bond Future	9.90	Call			1,072.03000	1.07203	1,311,150	13.85	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.90	Put			4,643.97000	4.64397	4,084,720	13.85	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.91	Call			1,096.36000	1.09636	1,339,370	13.86	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.91	Put			4,582.16000	4.58216	4,026,800	13.86	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.89	Call			1,048.07000	1.04807	1,283,310	13.84	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.89	Put			4,706.31000	4.70631	4,143,180	13.84	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.06	Call			2,359.80000	2.35980	2,688,110	14.64	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.06	Put			5,148.18000	5.14818	4,662,640	14.64	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.07	Call			2,392.10000	2.39210	2,723,370	14.65	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.07	Put			5,096.72000	5.09672	4,614,140	14.65	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.05	Call			2,327.51000	2.32751	2,652,860	14.63	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.05	Put			5,199.79000	5.19979	4,711,290	14.63	0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												9,548,299.80	106	103,556
R207	On	02/11/2017	Bond Future			7.71500	101.32972	7.71500	101.32972		1.33	0.00	0	0
R207	On	01/02/2018	Bond Future			7.94333	99.20936	8.04592	99.02984		1.61	0.00	0	42,141
R207	On	03/05/2018	Bond Future			8.01885	101.05483	8.13824	100.87126		1.45	0.00	0	0
Total R207 Future												0.00	0	42,141
R207	On	01/02/2018	Bond Future	7.61	Call			69.80000	0.06980	103,940	1.63	0.00	0	0
R207	On	01/02/2018	Bond Future	7.61	Put			835.52000	0.83552	690,140	1.63	0.00	0	0
R207	On	01/02/2018	Bond Future	7.62	Call			72.89000	0.07289	108,150	1.63	0.00	0	0
R207	On	01/02/2018	Bond Future	7.62	Put			820.96000	0.82096	676,700	1.63	0.00	0	0
R207	On	01/02/2018	Bond Future	7.60	Call			66.69000	0.06669	99,710	1.63	0.00	0	0
R207	On	01/02/2018	Bond Future	7.60	Put			850.06000	0.85006	703,560	1.63	0.00	0	0
R207	On	03/05/2018	Bond Future	7.57	Call			113.82000	0.11382	154,280	1.46	0.00	0	0
R207	On	03/05/2018	Bond Future	7.57	Put			991.62000	0.99162	848,510	1.46	0.00	0	0
R207	On	03/05/2018	Bond Future	7.58	Call			117.31000	0.11731	158,640	1.46	0.00	0	0
R207	On	03/05/2018	Bond Future	7.58	Put			979.57000	0.97957	837,330	1.46	0.00	0	0
R207	On	03/05/2018	Bond Future	7.56	Call			110.61000	0.11061	150,220	1.46	0.00	0	0
R207	On	03/05/2018	Bond Future	7.56	Put			1,003.95000	1.00395	859,990	1.46	0.00	0	0
Total R207 Option												0.00	0	0
Total For R207												0.00	0	42,141
R208	On	02/11/2017	Bond Future			7.96000	97.15455	7.96000	97.15455		2.42	0.00	0	0
R208	On	01/02/2018	Bond Future			8.20559	98.41343	8.30400	98.15224		2.78	0.00	0	34,887
R208	On	03/05/2018	Bond Future			8.27074	96.84299	8.37890	96.57629		2.61	0.00	0	0
Total R208 Future												0.00	0	34,887

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	01/02/2018	Bond Future	7.84	Call			130.99000	0.13099	182,960	2.80	0.00	0	0
R208	On	01/02/2018	Bond Future	7.84	Put			1,370.16000	1.37016	1,160,940	2.80	0.00	0	0
R208	On	01/02/2018	Bond Future	7.85	Call			136.09000	0.13609	189,560	2.80	0.00	0	0
R208	On	01/02/2018	Bond Future	7.85	Put			1,348.35000	1.34835	1,140,630	2.80	0.00	0	0
R208	On	01/02/2018	Bond Future	7.83	Call			126.03000	0.12603	176,530	2.80	0.00	0	0
R208	On	01/02/2018	Bond Future	7.83	Put			1,392.12000	1.39212	1,181,430	2.80	0.00	0	0
R208	On	03/05/2018	Bond Future	7.77	Call			194.93000	0.19493	252,530	2.62	0.00	0	0
R208	On	03/05/2018	Bond Future	7.77	Put			1,708.37000	1.70837	1,499,270	2.62	0.00	0	0
R208	On	03/05/2018	Bond Future	7.78	Call			200.25000	0.20025	258,990	2.62	0.00	0	0
R208	On	03/05/2018	Bond Future	7.78	Put			1,688.60000	1.68860	1,480,640	2.62	0.00	0	0
R208	On	03/05/2018	Bond Future	7.79	Call			205.87000	0.20587	265,790	2.62	0.00	0	0
R208	On	03/05/2018	Bond Future	7.79	Put			1,669.14000	1.66914	1,462,360	2.62	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												0.00	0	34,887
R209	On	02/11/2017	Bond Future			9.80000	70.64797	9.80000	70.64797		13.55	0.00	0	0
R209	On	01/02/2018	Bond Future			10.03106	70.88752	10.12959	70.27448		12.86	6,308,989.28	89	151,904
R209	On	03/05/2018	Bond Future			10.09947	69.05695	10.20110	68.43204		13.50	0.00	0	0
R209	On	01/11/2018	Bond Future			10.23376	68.55200	10.34176	67.90299		13.55	0.00	0	0
Total R209 Future												6,308,989.28	89	151,904
R209	On	01/02/2018	Bond Future	9.72	Call			781.15000	0.78115	965,420	12.84	0.00	0	0
R209	On	01/02/2018	Bond Future	9.72	Put			3,385.02000	3.38502	2,956,250	12.84	0.00	0	0
R209	On	01/02/2018	Bond Future	9.73	Call			799.68000	0.79968	987,070	12.85	0.00	0	0
R209	On	01/02/2018	Bond Future	9.73	Put			3,338.21000	3.33821	2,912,560	12.85	0.00	0	0
R209	On	01/02/2018	Bond Future	9.71	Call			762.91000	0.76291	944,080	12.84	0.00	0	0
R209	On	01/02/2018	Bond Future	9.71	Put			3,432.21000	3.43221	3,000,340	12.84	0.00	0	0
R209	On	01/02/2018	Bond Future	10.10	Call			1,714.81000	1.71481	2,025,400	13.17	0.00	0	0
R209	On	01/02/2018	Bond Future	10.10	Put			1,898.05000	1.89805	1,595,600	13.17	0.00	0	3,000
R209	On	01/02/2018	Bond Future	9.85	Call			1,049.24000	1.04924	1,275,530	12.95	0.00	0	0
R209	On	01/02/2018	Bond Future	9.85	Put			2,810.68000	2.81068	2,423,930	12.95	0.00	0	7,500
R209	On	01/02/2018	Bond Future	9.59	Call			566.57000	0.56657	712,220	12.76	0.00	0	0
R209	On	01/02/2018	Bond Future	9.59	Put			4,028.17000	4.02817	3,560,780	12.76	0.00	0	377
R209	On	01/02/2018	Bond Future	9.33	Put			5,494.83000	5.49483	4,964,030	12.62	0.00	0	0
R209	On	01/02/2018	Bond Future	9.33	Call			270.59000	0.27059	352,830	12.62	0.00	0	220
R209	On	01/02/2018	Bond Future	10.00	Call			1,425.05000	1.42505	1,701,890	13.08	0.00	0	0
R209	On	01/02/2018	Bond Future	10.00	Put			2,233.06000	2.23306	1,896,860	13.08	0.00	0	7,500
R209	On	01/02/2018	Bond Future	9.32	Put			5,555.57000	5.55557	5,022,740	12.61	0.00	0	0
R209	On	01/02/2018	Bond Future	9.32	Call			262.25000	0.26225	342,460	12.61	0.00	0	157
R209	On	01/02/2018	Bond Future	10.22	Call			2,101.61000	2.10161	2,451,770	13.28	0.00	0	0
R209	On	01/02/2018	Bond Future	10.22	Put			1,546.35000	1.54635	1,283,470	13.28	0.00	0	739
R209	On	01/02/2018	Bond Future	9.88	Call			1,118.85000	1.11885	1,355,150	12.98	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	01/02/2018	Bond Future	9.88	Put			2,688.03000	2.68803	2,311,290	12.98	0.00	0	220
R209	On	01/02/2018	Bond Future	9.87	Call			1,095.33000	1.09533	1,328,290	12.97	0.00	0	0
R209	On	01/02/2018	Bond Future	9.87	Put			2,728.51000	2.72851	2,348,430	12.97	0.00	0	739
R209	On	01/02/2018	Bond Future	9.52	Put			4,400.30000	4.40030	3,913,850	12.72	0.00	0	0
R209	On	01/02/2018	Bond Future	9.52	Call			470.40000	0.47040	596,990	12.72	0.00	0	739
R209	On	01/02/2018	Bond Future	9.89	Call			1,142.55000	1.14255	1,382,200	12.98	0.00	0	0
R209	On	01/02/2018	Bond Future	9.89	Put			2,647.82000	2.64782	2,274,430	12.98	0.00	0	157
R209	On	03/05/2018	Bond Future	9.86	Call			1,702.43000	1.70243	1,951,400	13.60	0.00	0	0
R209	On	03/05/2018	Bond Future	9.86	Put			3,834.47000	3.83447	3,458,530	13.60	0.00	0	0
R209	On	03/05/2018	Bond Future	9.84	Call			1,654.05000	1.65405	1,898,330	13.58	0.00	0	0
R209	On	03/05/2018	Bond Future	9.84	Put			3,914.20000	3.91420	3,533,570	13.58	0.00	0	0
R209	On	03/05/2018	Bond Future	10.00	Call			2,064.42000	2.06442	2,346,410	13.73	0.00	0	0
R209	On	03/05/2018	Bond Future	10.00	Put			3,309.38000	3.30938	2,966,460	13.73	0.00	0	5,000
R209	On	03/05/2018	Bond Future	9.85	Call			1,678.14000	1.67814	1,924,760	13.59	0.00	0	0
R209	On	03/05/2018	Bond Future	9.85	Put			3,874.19000	3.87419	3,495,900	13.59	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.00	Call			67,015.12000	67.01512	67,664,130	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	1016.01	Call			67,015.12000	67.01512	67,664,130	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			67,015.11000	67.01511	67,664,120	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	10.57	Call			4,509.32000	4.50932	4,891,480	14.28	0.00	0	0
R209	On	01/11/2018	Bond Future	10.57	Put			3,167.98000	3.16798	2,901,130	14.28	0.00	0	435
R209	On	01/11/2018	Bond Future	9.94	Call			2,650.54000	2.65054	2,929,070	13.72	0.00	0	0
R209	On	01/11/2018	Bond Future	9.94	Put			5,112.90000	5.11290	4,742,420	13.72	0.00	0	435
R209	On	01/11/2018	Bond Future	9.34	Put			7,778.18000	7.77818	7,307,390	13.30	0.00	0	0
R209	On	01/11/2018	Bond Future	9.34	Call			1,382.17000	1.38217	1,560,390	13.30	0.00	0	435
Total R209 Option												0.00	0	27,653
Total For R209												6,308,989.28	89	179,557
R210	On	02/11/2017	Bond Future			183.58164	183.58164	183.58164	183.58164			0.00	0	0
R210	On	01/02/2018	Bond Future			186.91887	186.91887	186.93811	186.93811			0.00	0	2,159
R210	On	03/05/2018	Bond Future			187.99126	187.99126	188.00965	188.00965			0.00	0	0
Total R210 Future												0.00	0	2,159
R210	On	01/02/2018	Bond Future	192.37	Put			5,431.89000	5.43189	5,451,130		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			5,441.89000	5.44189	5,461,130		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			5,421.89000	5.42189	5,441,130		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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	03/05/2018	Bond Future	191.45	Put			3,440.35000	3.44035	3,458,740		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			3,450.35000	3.45035	3,468,740		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			3,430.35000	3.43035	3,448,740		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												0.00	0	2,159
R212	On	02/11/2017	Bond Future			150.19916	150.19916	150.19916	150.19916			0.00	0	0
R212	On	01/02/2018	Bond Future			150.76348	150.76348	150.90024	150.90024			0.00	0	4,869
R212	On	03/05/2018	Bond Future			153.58433	153.58433	153.72267	153.72267			0.00	0	0
Total R212 Future												0.00	0	4,869
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			3,799.76000	3.79976	3,936,520		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			3,809.76000	3.80976	3,946,520		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			3,789.76000	3.78976	3,926,520		0.00	0	0
R212	On	03/05/2018	Bond Future	154.29	Put			567.33000	0.56733	705,670		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			577.33000	0.57733	715,670		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			557.33000	0.55733	695,670		0.00	0	0
R212	On	03/05/2018	Bond Future	154.29	Call			0.00000	0.00000	0,000		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												0.00	0	4,869
R213	On	02/11/2017	Bond Future			9.59500	82.01756	9.59500	82.01756		11.16	0.00	0	0
R213	On	01/02/2018	Bond Future			9.83313	82.47772	9.92693	81.89930		10.66	0.00	0	58,189
R213	On	03/05/2018	Bond Future			9.90503	80.46259	10.00211	79.87279		11.15	0.00	0	0
Total R213 Future												0.00	0	58,189
R213	On	01/02/2018	Bond Future	9.42	Call			579.18000	0.57918	721,120	10.62	0.00	0	0
R213	On	01/02/2018	Bond Future	9.42	Put			3,776.25000	3.77625	3,339,770	10.62	0.00	0	0
R213	On	01/02/2018	Bond Future	9.43	Call			594.23000	0.59423	738,900	10.63	0.00	0	0
R213	On	01/02/2018	Bond Future	9.43	Put			3,726.52000	3.72652	3,292,770	10.63	0.00	0	0
R213	On	01/02/2018	Bond Future	9.41	Call			564.29000	0.56429	703,500	10.62	0.00	0	0
R213	On	01/02/2018	Bond Future	9.41	Put			3,826.22000	3.82622	3,387,010	10.62	0.00	0	0
R213	On	03/05/2018	Bond Future	9.57	Call			1,419.10000	1.41910	1,630,000	11.21	0.00	0	0
R213	On	03/05/2018	Bond Future	9.57	Put			4,091.85000	4.09185	3,712,950	11.21	0.00	0	0
R213	On	03/05/2018	Bond Future	9.58	Call			1,441.29000	1.44129	1,654,420	11.21	0.00	0	0
R213	On	03/05/2018	Bond Future	9.58	Put			4,050.79000	4.05079	3,674,120	11.21	0.00	0	0
R213	On	03/05/2018	Bond Future	9.56	Call			1,397.12000	1.39712	1,605,800	11.20	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	03/05/2018	Bond Future	9.56	Put			4,133.20000	4.13320	3,752,080	11.20	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	58,189
R214	On	02/11/2017	Bond Future			9.93000	70.26788	9.93000	70.26788		14.31	0.00	0	0
R214	On	01/02/2018	Bond Future			10.16849	70.43267	10.26710	69.80124		13.55	0.00	0	50,369
R214	On	03/05/2018	Bond Future			10.23562	68.44692	10.33726	67.80334		14.26	0.00	0	0
Total R214 Future												0.00	0	50,369
R214	On	01/02/2018	Bond Future	9.83	Call			790.41000	0.79041	974,290	13.63	0.00	0	0
R214	On	01/02/2018	Bond Future	9.83	Put			3,665.23000	3.66523	3,217,680	13.63	0.00	0	0
R214	On	01/02/2018	Bond Future	9.84	Call			809.49000	0.80949	996,520	13.64	0.00	0	0
R214	On	01/02/2018	Bond Future	9.84	Put			3,616.30000	3.61630	3,171,900	13.64	0.00	0	0
R214	On	01/02/2018	Bond Future	9.82	Call			771.63000	0.77163	952,380	13.62	0.00	0	0
R214	On	01/02/2018	Bond Future	9.82	Put			3,714.57000	3.71457	3,263,890	13.62	0.00	0	0
R214	On	03/05/2018	Bond Future	9.98	Call			1,735.37000	1.73537	1,988,860	14.25	0.00	0	0
R214	On	03/05/2018	Bond Future	9.98	Put			4,043.25000	4.04325	3,653,160	14.25	0.00	0	0
R214	On	03/05/2018	Bond Future	9.99	Call			1,759.78000	1.75978	2,015,670	14.25	0.00	0	0
R214	On	03/05/2018	Bond Future	9.99	Put			4,001.30000	4.00130	3,613,610	14.25	0.00	0	0
R214	On	03/05/2018	Bond Future	9.97	Call			1,711.15000	1.71115	1,962,260	14.24	0.00	0	0
R214	On	03/05/2018	Bond Future	9.97	Put			4,085.50000	4.08550	3,693,030	14.24	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												0.00	0	50,369
Total for Bond												231,469,376.36	2,325	1,097,903
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total E170 Future												0.00	0	0
Total For E170												0.00	0	0
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES18 Future												0.00	0	0
Total For ES18												0.00	0	0
ES18A	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES18A Future												0.00	0	0
Total For ES18A												0.00	0	0
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23 Future												0.00	0	0
Total For ES23												0.00	0	0
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23A Future												0.00	0	0
Total For ES23A												0.00	0	0
ES26	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 ES26 Future										0.00	0	0
Total For ES26										0.00	0	0
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26A Future										0.00	0	0
Total For ES26A										0.00	0	0
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33 Future										0.00	0	0
Total For ES33										0.00	0	0
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33A Future										0.00	0	0
Total For ES33A										0.00	0	0
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES42 Future										0.00	0	0
Total For ES42										0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2025 Future										0.00	0	0
Total For I2025										0.00	0	0
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2033 Future										0.00	0	0
Total For I2033										0.00	0	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2038 Future										0.00	0	0
Total For I2038										0.00	0	0
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2046 Future										0.00	0	0
Total For I2046										0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2050 Future										0.00	0	0
Total For I2050										0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186 Future										0.00	0	0
Total For R186										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R207 Future										0.00	0	0
Total For R186/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
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
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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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 01/02/2018 GOVI			567.81800	567.81800	564.06900	564.06900				0.00	0	795
GOVI On 03/05/2018 GOVI			578.38200	578.38200	574.56000	574.56000				0.00	0	0
Total GOVI Future										0.00	0	795
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			169,610.00000	16.96100	132,120,000			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			169,710.00000	16.97100	132,220,000			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			169,510.00000	16.95100	132,020,000			0.00	0	0
GOVI On 03/05/2018 GOVI	590.28	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 03/05/2018 GOVI	590.28	Put			157,200.00000	15.72000	118,980,000			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			157,300.00000	15.73000	119,080,000			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			157,100.00000	15.71000	118,880,000			0.00	0	0
Total GOVI Option										0.00	0	0
Total For GOVI										0.00	0	795
Total for GOVI										0.00	0	795
AL37 On 01/02/2018 Index Future			556.58600	556.58600	554.71200	554.71200				0.00	0	0
AL37 On 03/05/2018 Index Future			566.94200	566.94200	565.02900	565.02900				0.00	0	0
Total AL37 Future										0.00	0	0
Total For AL37										0.00	0	0
AL7T On 01/02/2018 Index Future			633.06300	633.06300	629.78100	629.78100				0.00	0	0
AL7T On 03/05/2018 Index Future			644.84200	644.84200	641.49400	641.49400				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AL7T Future										0.00	0	0
Total For AL7T										0.00	0	0
ALBI On 01/02/2018 Index Future			569.58300	569.58300	565.84100	565.84100				0.00	0	774
ALBI On 03/05/2018 Index Future			580.18000	580.18000	576.36500	576.36500				0.00	0	0
Total ALBI Future										0.00	0	774
Total For ALBI										0.00	0	774
IGOV On 01/02/2018 Index Future			250.48200	250.48200	251.18100	251.18100				0.00	0	872
IGOV On 03/05/2018 Index Future			255.16900	255.16900	255.88000	255.88000				0.00	0	272
Total IGOV Future										0.00	0	1,144
Total For IGOV										0.00	0	1,144
Total for Index										0.00	0	1,918
JIBAR F On 15/11/2017 Jibar Future			7.32000	92.68000	7.32000	92.68000				0.00	0	0
JIBAR F On 20/12/2017 Jibar Future			7.25000	92.75000	7.25000	92.75000				0.00	0	0
JIBAR F On 17/01/2018 Jibar Future			7.24000	92.76000	7.24000	92.76000				0.00	0	0
JIBAR F On 21/02/2018 Jibar Future			7.17000	92.83000	7.17000	92.83000				0.00	0	0
JIBAR F On 20/03/2018 Jibar Future			7.15000	92.85000	7.15000	92.85000				0.00	0	2,500
JIBAR F On 18/04/2018 Jibar Future			7.14000	92.86000	7.14000	92.86000				0.00	0	0
JIBAR F On 20/06/2018 Jibar Future			7.07000	92.93000	7.07000	92.93000				0.00	0	0
JIBAR F On 19/09/2018 Jibar Future			7.01000	92.99000	7.01000	92.99000				0.00	0	0
JIBAR F On 19/12/2018 Jibar Future			7.01000	92.99000	7.01000	92.99000				0.00	0	0
JIBAR F On 20/03/2019 Jibar Future			7.03000	92.97000	7.03000	92.97000				0.00	0	0
JIBAR F On 19/06/2019 Jibar Future			7.07000	92.93000	7.07000	92.93000				0.00	0	0
Total Jibar Future										0.00	0	2,500
Total For JIBAR FUTURE										0.00	0	2,500
Total for Jibar										0.00	0	2,500
10Y ST On 17/12/2025 Interest Rate Swap			97.79149	97.79149	98.47927	98.47927				0.00	0	0
10Y ST On 16/03/2026 Interest Rate Swap			94.89531	94.89531	95.60753	95.60753				0.00	0	0
10Y ST On 15/06/2026 Interest Rate Swap			93.71156	93.71156	94.44161	94.44161				0.00	0	0
10Y ST On 21/09/2026 Interest Rate Swap			95.87669	95.87669	96.61515	96.61515				0.00	0	0
10Y ST On 21/12/2026 Interest Rate Swap			99.62920	99.62920	100.37338	100.37338				0.00	0	0
10Y ST On 15/03/2027 Interest Rate Swap			98.26857	98.26857	99.04252	99.04252				0.00	0	0
10Y ST On 21/06/2027 Interest Rate Swap			100.33283	100.33283	101.12737	101.12737				0.00	0	0
10Y ST On 20/09/2027 Interest Rate Swap			104.01501	104.01501	104.81866	104.81866				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			99.75951	99.75951	99.75952	99.75952				0.00	0	0
1Y STN On 15/03/2018 Interest Rate Swap			99.71051	99.71051	99.71036	99.71036				0.00	0	0
1Y STN On 21/06/2018 Interest Rate Swap			99.90478	99.90478	99.91524	99.91524				0.00	0	0
1Y STN On 20/09/2018 Interest Rate Swap			100.13090	100.13090	100.15585	100.15585				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			98.99416	98.99416	98.99419	98.99419			0.00	0	0
2Y STN On 15/06/2018 Interest Rate Swap			98.59202	98.59202	98.60187	98.60187			0.00	0	0
2Y STN On 21/09/2018 Interest Rate Swap			98.60036	98.60036	98.62550	98.62550			0.00	0	0
2Y STN On 21/12/2018 Interest Rate Swap			99.09000	99.09000	99.13000	99.13000			0.00	0	0
2Y STN On 15/03/2019 Interest Rate Swap			99.57247	99.57247	99.63758	99.63758			0.00	0	0
2Y STN On 21/06/2019 Interest Rate Swap			100.07023	100.07023	100.15982	100.15982			0.00	0	0
2Y STN On 20/09/2019 Interest Rate Swap			100.58472	100.58472	100.70678	100.70678			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			97.35397	97.35397	97.62285	97.62285			0.00	0	0
5Y STN On 16/03/2021 Interest Rate Swap			96.68007	96.68007	96.97385	96.97385			0.00	0	0
5Y STN On 15/06/2021 Interest Rate Swap			95.97534	95.97534	96.29339	96.29339			0.00	0	0
5Y STN On 21/09/2021 Interest Rate Swap			96.24778	96.24778	96.58923	96.58923			0.00	0	0
5Y STN On 21/12/2021 Interest Rate Swap			98.52484	98.52484	98.88381	98.88381			0.00	0	51
5Y STN On 15/03/2022 Interest Rate Swap			98.76117	98.76117	99.13752	99.13752			0.00	0	0
5Y STN On 21/06/2022 Interest Rate Swap			100.05272	100.05272	100.44543	100.44543			0.00	0	0
5Y STN On 20/09/2022 Interest Rate Swap			102.33278	102.33278	102.73829	102.73829			0.00	0	0
Total 5Y STND Future									0.00	0	51
Total For 5Y STND									0.00	0	51
Total for Interest Rate Swap									0.00	0	51
Total for Derivatives :									231,469,376.36	2,325	1,103,167
AA05 On 22/03/2019 Spot Bond			8.97000	101.61221	9.02500	101.51798			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				98.76134		98.73890			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	98.66579	10.28500	98.38713			0.00	0	550,000,000
Total AA07 SPOT									0.00	0	550,000,000
Total For AA07									0.00	0	550,000,000
AB01/R On 24/11/2020 Spot Bond			10.00000	112.20400	10.00000	112.17500			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AB01/R186 SPOT										0.00	0	0
Total For AB01/R186										0.00	0	0
AB010 On 21/11/2017 Spot Bond				102.02347		102.00076				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				102.07767		102.05330				0.00	0	2,000,000,000
Total AB011 SPOT										0.00	0	2,000,000,000
Total For AB011										0.00	0	2,000,000,000
AB013 On 21/11/2018 Spot Bond			8.91000	103.30176	8.96500	103.22439				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	99.73341	10.84000	105.10678				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
Total AB017U SPOT										0.00	0	0
Total For AB017U										0.00	0	0
AB018L On 04/09/2020 Spot Bond			11.37000	102.05517	11.37000	102.02399				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	102.17882	11.81000	102.14643				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AB023U SPOT										0.00	0	0
Total For AB023U										0.00	0	0
AB024L On 05/05/2021 Spot Bond			100.00000	17.49989	100.00000	17.47210				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	18.19093	100.00000	18.15090				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
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
ABC12L On 25/11/2020 Spot Bond			10.00000	113.04300	10.00000	113.01400				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			4.47000	270.19838	4.44000	270.56646				0.00	0	0
Total ABCPI3 SPOT										0.00	0	0
Total For ABCPI3										0.00	0	0
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
ABFN0 On 17/03/2018 Spot Bond				101.41249		101.39058				0.00	0	5,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN07 SPOT										0.00	0	5,000,000,000
Total For ABFN07										0.00	0	5,000,000,000
ABFN07 On 17/03/2020 Spot Bond				102.61701		102.59342				0.00	0	0
Total ABFN08 SPOT										0.00	0	0
Total For ABFN08										0.00	0	0
ABFN08 On 17/03/2026 Spot Bond				101.31431		101.28972				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN09 On 28/10/2019 Spot Bond				100.20622		100.18371				0.00	0	0
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0
ABFN10 On 09/04/2019 Spot Bond				100.87199		100.84984				0.00	0	0
Total ABFN12 SPOT										0.00	0	0
Total For ABFN12										0.00	0	0
ABFN12 On 14/05/2020 Spot Bond				100.87612		100.85414				0.00	0	0
Total ABFN13 SPOT										0.00	0	0
Total For ABFN13										0.00	0	0
ABFN13 On 14/05/2022 Spot Bond				99.90960		99.88692				0.00	0	0
Total ABFN14 SPOT										0.00	0	0
Total For ABFN14										0.00	0	0
ABFN14 On 11/11/2020 Spot Bond				100.26173		100.23961				0.00	0	0
Total ABFN15 SPOT										0.00	0	0
Total For ABFN15										0.00	0	0
ABFN15 On 11/11/2022 Spot Bond				100.73061		100.70668				0.00	0	0
Total ABFN16 SPOT										0.00	0	0
Total For ABFN16										0.00	0	0
ABFN16 On 17/05/2019 Spot Bond				100.05810		100.03635				0.00	0	0
Total ABFN17 SPOT										0.00	0	0
Total For ABFN17										0.00	0	0
ABFN17 On 26/09/2023 Spot Bond				101.09201		101.06762				0.00	0	0
Total ABFN18 SPOT										0.00	0	0
Total For ABFN18										0.00	0	0
ABFN18 On 30/05/2020 Spot Bond				101.88518		101.86245				0.00	0	0
Total ABFN20 SPOT										0.00	0	0
Total For ABFN20										0.00	0	0
ABFN20 On 30/05/2022 Spot Bond				101.93861		101.91468				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN21 SPOT										0.00	0	0
Total For ABFN21										0.00	0	0
ABFN2: On 30/05/2024 Spot Bond				101.76589		101.74159				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				101.92925		101.90451				0.00	0	0
Total ABFN23 SPOT										0.00	0	0
Total For ABFN23										0.00	0	0
ABFN2: On 17/10/2020 Spot Bond				100.53646		100.51381				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				100.57208		100.54793				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				100.59786		100.57262				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			9.66000	101.79434	9.71500	101.71617				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				98.64628		98.62025				0.00	0	0
Total ABK10 SPOT										0.00	0	0
Total For ABK10										0.00	0	0
ABK11 On 20/05/2019 Spot Bond				100.23201		102.67009				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				93.02503		95.75191				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			9.36000	104.45274	9.41500	104.39836				0.00	0	0
Total ABK2 SPOT										0.00	0	0
Total For ABK2										0.00	0	0
ABK3 On 07/11/2018 Spot Bond				100.96281		100.99226				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABK3/JIBAR SPOT										0.00	0	0
Total For ABK3/JIBAR										0.00	0	0
ABK4 On 24/05/2018 Spot Bond				102.38513		102.36096				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				100.49138		100.46563				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				101.73458		101.70829				0.00	0	0
Total ABK6 SPOT										0.00	0	0
Total For ABK6										0.00	0	0
ABK7 On 03/06/2019 Spot Bond				100.17182		100.14498				0.00	0	0
Total ABK7 SPOT										0.00	0	0
Total For ABK7										0.00	0	0
ABK8 On 03/06/2021 Spot Bond				95.62024		95.59818				0.00	0	0
Total ABK8 SPOT										0.00	0	0
Total For ABK8										0.00	0	0
ABK9 On 18/11/2019 Spot Bond				97.60365		97.57847				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			4.62000	150.33337	4.60000	150.33842				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			5.98500	134.81746	5.96500	134.85484				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	16.64107	100.00000	16.61439				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			7.73000	109.98779	7.71000	110.03948				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABKI03 SPOT									0.00	0	0
Total For ABKI03									0.00	0	0
ABKI03 On 13/10/2021 Spot Bond			100.00000	8.32904	100.00000	8.31561			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			8.56000	109.48627	8.55000	109.51267		17,804,800,000,000.00	2,080,000,000	1,040,000,000	
Total ABKI04 SPOT								17,804,800,000,000.00	2,080,000,000	1,040,000,000	
Total For ABKI04								17,804,800,000,000.00	2,080,000,000	1,040,000,000	
ABKI04 On 13/03/2024 Spot Bond			100.00000	7.81822	100.00000	7.80048			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				87.56712		87.53626			0.00	0	6,756,700
Total ABKS1 SPOT								0.00	0	6,756,700	
Total For ABKS1								0.00	0	6,756,700	
ABN05 On 18/04/2021 Spot Bond			3.76000	185.10611	3.73000	185.26044			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			6.53125	98.60956	6.58625	98.58111			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			6.53125	98.60956	6.58625	98.58111			0.00	0	0
Total ABN34 SPOT								0.00	0	0	
Total For ABN34								0.00	0	0	
ABN61 On 31/01/2025 Spot Bond			3.53000	120.84231	3.52000	120.90641			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	171.82346	3.31500	171.80240			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			3.26000	220.43877	3.26000	220.41216			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			10.10500	92.00797	10.19500	91.64248			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				101.57500		101.51261			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN72 SPOT										0.00	0	0
Total For ABN72										0.00	0	0
ABN74 On 09/05/2018 Spot Bond				135.89000		135.79000				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			10.58500	103.56083	10.67500	103.01680				0.00	0	0
Total ABN79 SPOT										0.00	0	0
Total For ABN79										0.00	0	0
ABN80 On 31/03/2021 Spot Bond			9.32000	93.42572	9.41000	93.15777				0.00	0	0
Total ABN80 SPOT										0.00	0	0
Total For ABN80										0.00	0	0
ABN85 On 05/07/2018 Spot Bond				100.00000		100.00000				0.00	0	0
Total ABN85 SPOT										0.00	0	0
Total For ABN85										0.00	0	0
ABN86 On 01/08/2018 Spot Bond				100.00000		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			11.13000	100.49824	11.22000	99.97502				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				101.47203		101.44780				0.00	0	0
Total ABN91 SPOT										0.00	0	0
Total For ABN91										0.00	0	0
ABN92 On 31/01/2019 Spot Bond				100.25056		100.22530				0.00	0	0
Total ABN92 SPOT										0.00	0	0
Total For ABN92										0.00	0	0
ABS10 On 17/03/2018 Spot Bond			6.83500	102.50229	6.89000	102.46424				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			9.44500	100.77043	9.53500	100.48763				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			9.47000	99.44199	9.56000	99.22064				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	100.03348	9.20000	100.00904				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABS12/R207 SPOT										0.00	0	0
Total For ABS12/R207										0.00	0	0
ABS13 On 14/05/2022 Spot Bond			10.02500	98.65187	10.11500	98.30839				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			9.28500	100.01384	9.37500	99.75806				0.00	0	1,200,000,000
Total ABS14 SPOT										0.00	0	1,200,000,000
Total For ABS14										0.00	0	1,200,000,000
ABS15 On 11/11/2022 Spot Bond			9.78500	99.89645	9.87500	99.52186				0.00	0	0
Total ABS15 SPOT										0.00	0	0
Total For ABS15										0.00	0	0
ABS16 On 11/11/2025 Spot Bond			10.03000	101.94867	10.12000	101.42941				0.00	0	500,000,000
Total ABS16 SPOT										0.00	0	500,000,000
Total For ABS16										0.00	0	500,000,000
ABS17 On 11/11/2027 Spot Bond			10.46500	101.01071	10.55500	100.43081				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			9.95500	100.69852	10.04500	100.28018				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			9.14000	101.51881	9.23000	101.29549				0.00	0	0
Total ABS6 SPOT										0.00	0	0
Total For ABS6										0.00	0	0
ABS7 On 11/09/2026 Spot Bond			10.48000	91.90519	10.57000	91.40288				0.00	0	4,816,300,000
Total ABS7 SPOT										0.00	0	4,816,300,000
Total For ABS7										0.00	0	4,816,300,000
ABS7/F On 11/09/2026 Spot Bond			100.00000	10.13656	100.00000	10.11388				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			3.60000	282.37806	3.57000	282.77330				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			2.97000	147.20184	2.95000	147.30103				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				92.44688		92.37034				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	113.04300	10.00000	113.01400				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				101.30120		101.27563				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				101.33546		101.30920				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				101.34920		101.32266				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL09€ On 20/12/2025 Spot Bond				101.32157		101.29559				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL10C On 20/12/2017 Spot Bond				101.25970		101.23495				0.00	0	0
Total ACL100 SPOT										0.00	0	0
Total For ACL100										0.00	0	0
ACL104 On 20/12/2019 Spot Bond			9.49000	102.35874	9.58000	102.16102				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL127 On 20/09/2021 Spot Bond				226.54534		225.25247				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				226.56001		225.26364				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL128 On 20/09/2021 Spot Bond				101.28722		101.26192				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL142 On 25/11/2020 Spot Bond			10.00000	113.04300	10.00000	113.01400				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL144 On 20/12/2021 Spot Bond				101.29139		101.26601				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL161 On 20/03/2022 Spot Bond			10.23000	101.41552	10.23000	101.38757				0.00	0	0
Total ACL161 SPOT										0.00	0	0
Total For ACL161										0.00	0	0
ACL167 On 20/06/2019 Spot Bond			9.64000	104.04252	9.69500	103.93523				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL174 On 20/06/2019 Spot Bond				101.28742		101.26212				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL175 On 20/06/2019 Spot Bond				101.21822		101.19430				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL183 On 20/06/2019 Spot Bond				102.24461		102.22038				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				101.28031		101.25514				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				101.29680		101.27130				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				101.31476		101.28891				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				101.31902		101.29308				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL194 On 20/09/2022 Spot Bond				101.31902		101.29308				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				101.25970		101.23495				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				101.34254		101.31614				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				101.34254		101.31614				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				158.27038		157.48177				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				160.94404		160.14131				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				101.18090		101.15771				0.00	0	0
Total ACL208 SPOT										0.00	0	0
Total For ACL208										0.00	0	0
ACL210 On 20/05/2018 Spot Bond				99.79135		101.77463				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				101.20709		101.18338				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				101.03549		101.01094				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				94.44017		94.41680				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL218 On 20/09/2018 Spot Bond				101.19186		101.16846				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL215 SPOT										0.00	0	0
Total For ACL215										0.00	0	0
ACL215 On 20/12/2018 Spot Bond				101.19050		101.16712				0.00	0	0
Total ACL216 SPOT										0.00	0	0
Total For ACL216										0.00	0	0
ACL216 On 20/12/2023 Spot Bond				101.27480		101.24975				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL217 On 11/05/2020 Spot Bond				99.92883		99.90494				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL218 On 26/01/2021 Spot Bond				100.37440		100.34892				0.00	0	0
Total ACL220 SPOT										0.00	0	0
Total For ACL220										0.00	0	0
ACL220 On 20/09/2021 Spot Bond				101.26924		101.24430				0.00	0	0
Total ACL221 SPOT										0.00	0	0
Total For ACL221										0.00	0	0
ACL221 On 20/09/2021 Spot Bond				101.24850		101.22397				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				102.02777		102.00494				0.00	0	0
Total ADCB01 SPOT										0.00	0	0
Total For ADCB01										0.00	0	0
ADCB0 On 08/03/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
ADCB0 On 08/03/2018 Spot Bond			100.00000	95.13168	100.00000	94.88962				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				102.01310		101.98962				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				101.76089		101.73464				0.00	0	0
Total ADCB05 SPOT										0.00	0	0
Total For ADCB05										0.00	0	0
ADCB2 On 31/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ADCB2U SPOT										0.00	0	0
Total For ADCB2U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AECI00 On 21/12/2017 Spot Bond				101.98205		101.96027				0.00	0	0
Total AECI00 SPOT										0.00	0	0
Total For AECI00										0.00	0	0
AHF2A: On 18/10/2018 Spot Bond				100.55316		100.52887				0.00	0	0
Total AHF2A2 SPOT										0.00	0	0
Total For AHF2A2										0.00	0	0
AHF2B: On 18/10/2018 Spot Bond				100.57176		100.54665				0.00	0	0
Total AHF2B2 SPOT										0.00	0	0
Total For AHF2B2										0.00	0	0
AHF2C: On 18/10/2018 Spot Bond				100.63365		100.60584				0.00	0	0
Total AHF2C2 SPOT										0.00	0	0
Total For AHF2C2										0.00	0	0
AHF3A: On 18/04/2019 Spot Bond				100.53459		100.51111				0.00	0	0
Total AHF3A3 SPOT										0.00	0	0
Total For AHF3A3										0.00	0	0
AHF3A: On 18/04/2019 Spot Bond				100.54080		100.51705				0.00	0	0
Total AHF3A4 SPOT										0.00	0	0
Total For AHF3A4										0.00	0	0
AHF3B: On 18/04/2019 Spot Bond				100.69554		100.66503				0.00	0	0
Total AHF3B2 SPOT										0.00	0	0
Total For AHF3B2										0.00	0	0
AHF3B: On 18/04/2019 Spot Bond				100.66465		100.63548				0.00	0	0
Total AHF3B3 SPOT										0.00	0	0
Total For AHF3B3										0.00	0	0
AHF3C: On 18/04/2019 Spot Bond				100.91716		100.87694				0.00	0	0
Total AHF3C2 SPOT										0.00	0	0
Total For AHF3C2										0.00	0	0
AHF3C: On 18/04/2019 Spot Bond				100.82499		100.78881				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				0.00	0	0
Total AHL01U SPOT										0.00	0	0
Total For AHL01U										0.00	0	0
AHL1A: On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AHL1AU SPOT										0.00	0	0
Total For AHL1AU										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			8.63500	101.23950	8.76500	101.05369		21,421,189,900,000.00	2,480,740,000	2,480,740,000	
Total AIR01 SPOT								21,421,189,900,000.00	2,480,740,000	2,480,740,000	
Total For AIR01								21,421,189,900,000.00	2,480,740,000	2,480,740,000	
AIR02 On 30/04/2023 Spot Bond			10.55500	104.93066	10.64500	104.52408		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			10.07000	100.27182	10.16000	99.83228		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			11.16000	96.73638	11.25000	96.14400		0.00	0	0	
Total AIR05 SPOT								0.00	0	0	
Total For AIR05								0.00	0	0	
AIRL01 On 30/04/2028 Spot Bond			3.62500	173.29693	3.62500	173.27423		0.00	0	0	
Total AIRL01 SPOT								0.00	0	0	
Total For AIRL01								0.00	0	0	
APF02 On 26/09/2019 Spot Bond				101.66110		101.63589		0.00	0	0	
Total APF02 SPOT								0.00	0	0	
Total For APF02								0.00	0	0	
APF03 On 07/08/2018 Spot Bond				100.12074		100.15205		0.00	0	0	
Total APF03 SPOT								0.00	0	0	
Total For APF03								0.00	0	0	
APF04 On 21/10/2021 Spot Bond				100.46152		100.43557		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				101.92130		101.89713		0.00	0	0	
Total APF05 SPOT								0.00	0	0	
Total For APF05								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
APF06 On 24/08/2022 Spot Bond				101.97451		101.94966			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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN01: On 20/03/2019 Spot Bond				101.21829		101.19436			0.00	0	0
Total ASN011 SPOT									0.00	0	0
Total For ASN011									0.00	0	0
ASN014: On 20/03/2019 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN014 SPOT									0.00	0	0
Total For ASN014									0.00	0	0
ASN022: On 07/12/2033 Spot Bond			3.51000	239.61069	3.51000	239.58020			0.00	0	0
Total ASN022 SPOT									0.00	0	0
Total For ASN022									0.00	0	0
ASN028: On 20/06/2019 Spot Bond				100.31819		100.29198			0.00	0	0
Total ASN028 SPOT									0.00	0	0
Total For ASN028									0.00	0	0
ASN034: 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
ASN036: On 10/11/2019 Spot Bond				100.00000		99.97521			0.00	0	0
Total ASN036 SPOT									0.00	0	0
Total For ASN036									0.00	0	0
ASN037: On 07/12/2033 Spot Bond			3.52500	213.48164	3.52500	213.45437			0.00	0	0
Total ASN037 SPOT									0.00	0	0
Total For ASN037									0.00	0	0
ASN041: On 21/11/2019 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN041 SPOT									0.00	0	0
Total For ASN041									0.00	0	0
ASN048: On 12/03/2020 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN048 SPOT									0.00	0	0
Total For ASN048									0.00	0	0
ASN051: On 19/03/2018 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN051 SPOT									0.00	0	0
Total For ASN051									0.00	0	0
ASN057: On 16/04/2018 Spot Bond				100.59670		100.57263			0.00	0	0
Total ASN057 SPOT									0.00	0	0
Total For ASN057									0.00	0	0
ASN058: On 22/04/2020 Spot Bond				100.45661		100.43092			0.00	0	0
Total ASN058 SPOT									0.00	0	0
Total For ASN058									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN05: On 28/04/2020 Spot Bond				100.28130		100.25567			0.00	0	0
Total ASN059 SPOT									0.00	0	0
Total For ASN059									0.00	0	0
ASN06: On 30/04/2020 Spot Bond				100.27584		100.25059			0.00	0	0
Total ASN061 SPOT									0.00	0	0
Total For ASN061									0.00	0	0
ASN06: On 14/05/2018 Spot Bond				99.72924		99.72777			0.00	0	0
Total ASN062 SPOT									0.00	0	0
Total For ASN062									0.00	0	0
ASN06: On 22/05/2020 Spot Bond				100.00000		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				101.66017		101.63668			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				101.28340		101.26061			0.00	0	0
Total ASN068 SPOT									0.00	0	0
Total For ASN068									0.00	0	0
ASN06: On 07/02/2020 Spot Bond				100.01469		100.04546			0.00	0	0
Total ASN069 SPOT									0.00	0	0
Total For ASN069									0.00	0	0
ASN07: On 02/07/2018 Spot Bond				100.06168		100.04533			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				101.44041		101.41206			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				101.23182		101.20762			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				101.48019		101.45582			0.00	0	0
Total ASN081 SPOT									0.00	0	0
Total For ASN081									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN08: On 20/06/2020 Spot Bond				101.80940		101.78331			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				101.85207		101.82444			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				101.06050		101.03684			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				135.76983		136.12390			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				100.75508		100.73119			0.00	0	0
Total ASN090 SPOT									0.00	0	0
Total For ASN090									0.00	0	0
ASN09: On 16/10/2020 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN091 SPOT									0.00	0	0
Total For ASN091									0.00	0	0
ASN09: On 21/10/2020 Spot Bond				100.44698		100.42183			0.00	0	0
Total ASN092 SPOT									0.00	0	0
Total For ASN092									0.00	0	0
ASN09: On 10/11/2020 Spot Bond				99.99984		99.97647			0.00	0	0
Total ASN096 SPOT									0.00	0	0
Total For ASN096									0.00	0	0
ASN09: On 20/12/2020 Spot Bond				74.54830		74.51044			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				101.68801		101.66287			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				101.26662		101.24173			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				101.59486		101.57027			0.00	0	0
Total ASN113 SPOT									0.00	0	0
Total For ASN113									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN114 On 03/12/2020 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN114 SPOT									0.00	0	0
Total For ASN114									0.00	0	0
ASN115 On 10/12/2020 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN115 SPOT									0.00	0	0
Total For ASN115									0.00	0	0
ASN119 On 27/01/2018 Spot Bond				100.32964		100.30552			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				101.61847		101.58657			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				101.24252		101.21811			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				101.94258		101.91811			0.00	0	0
Total ASN128 SPOT									0.00	0	0
Total For ASN128									0.00	0	0
ASN129 On 24/02/2019 Spot Bond				101.93265		101.90840			0.00	0	0
Total ASN129 SPOT									0.00	0	0
Total For ASN129									0.00	0	0
ASN130 On 24/02/2019 Spot Bond				101.91065		101.88660			0.00	0	0
Total ASN130 SPOT									0.00	0	0
Total For ASN130									0.00	0	0
ASN131 On 03/03/2019 Spot Bond				101.66979		101.64493			0.00	0	0
Total ASN131 SPOT									0.00	0	0
Total For ASN131									0.00	0	0
ASN132 On 03/03/2019 Spot Bond				101.65610		101.63145			0.00	0	0
Total ASN132 SPOT									0.00	0	0
Total For ASN132									0.00	0	0
ASN134 On 20/12/2020 Spot Bond				101.60468		101.57306			0.00	0	0
Total ASN134 SPOT									0.00	0	0
Total For ASN134									0.00	0	0
ASN135 On 05/03/2021 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN135 SPOT									0.00	0	0
Total For ASN135									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN13(On 31/12/2018 Spot Bond				88.80000		88.75000				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			3.70000	143.05201	3.68000	143.14507				0.00	0	0
Total ASN137 SPOT										0.00	0	0
Total For ASN137										0.00	0	0
ASN14(On 30/03/2021 Spot Bond				100.00000		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				88.80000		88.75000				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				103.40860		103.38262				0.00	0	0
Total ASN143 SPOT										0.00	0	0
Total For ASN143										0.00	0	0
ASN14(On 28/04/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN144 SPOT										0.00	0	0
Total For ASN144										0.00	0	0
ASN14(On 20/06/2021 Spot Bond				58.51370		58.51370				0.00	0	0
Total ASN145 SPOT										0.00	0	0
Total For ASN145										0.00	0	0
ASN14(On 04/05/2021 Spot Bond				100.09918		100.07437				0.00	0	0
Total ASN146 SPOT										0.00	0	0
Total For ASN146										0.00	0	0
ASN14(On 04/05/2021 Spot Bond				100.09918		100.07437				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			3.74500	142.80068	3.72500	142.89339				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				110.69735		110.65134				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				101.72457		101.69887				0.00	0	0
Total ASN152 SPOT										0.00	0	0
Total For ASN152										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN15: On 31/03/2028 Spot Bond			4.21500	158.60940	4.21500	158.58612			0.00	0	0
Total ASN154 SPOT									0.00	0	0
Total For ASN154									0.00	0	0
ASN15: On 29/06/2021 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN156 SPOT									0.00	0	0
Total For ASN156									0.00	0	0
ASN15: On 06/07/2021 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN157 SPOT									0.00	0	0
Total For ASN157									0.00	0	0
ASN15: On 27/07/2021 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN159 SPOT									0.00	0	0
Total For ASN159									0.00	0	0
ASN16: On 08/08/2021 Spot Bond				100.04746		100.02361			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				99.76462		99.74086			0.00	0	0
Total ASN161 SPOT									0.00	0	0
Total For ASN161									0.00	0	0
ASN16: On 29/08/2021 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN163 SPOT									0.00	0	0
Total For ASN163									0.00	0	0
ASN16: On 06/09/2021 Spot Bond				100.00000		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				101.34248		101.31609			0.00	0	0
Total ASN165 SPOT									0.00	0	0
Total For ASN165									0.00	0	0
ASN17: On 22/11/2021 Spot Bond				100.00000		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				101.61507		101.59104			0.00	0	0
Total ASN174 SPOT									0.00	0	0
Total For ASN174									0.00	0	0
ASN17: On 21/12/2021 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN176 SPOT									0.00	0	0
Total For ASN176									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN17: On 23/12/2021 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN177 SPOT									0.00	0	0
Total For ASN177									0.00	0	0
ASN17: On 30/07/2018 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN178 SPOT									0.00	0	0
Total For ASN178									0.00	0	0
ASN17: On 25/02/2022 Spot Bond				100.00000		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				101.41445		101.38663			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				100.00000		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				101.44557		101.42332			0.00	0	0
Total ASN189 SPOT									0.00	0	0
Total For ASN189									0.00	0	0
ASN19: On 12/06/2020 Spot Bond				101.41568		101.39199			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				112.62329		110.00973			0.00	0	0
Total ASN191 SPOT									0.00	0	0
Total For ASN191									0.00	0	0
ASN19: On 27/06/2022 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN192 SPOT									0.00	0	0
Total For ASN192									0.00	0	0
ASN19: On 12/07/2022 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN193 SPOT									0.00	0	0
Total For ASN193									0.00	0	0
ASN19: On 30/06/2022 Spot Bond				100.99019		100.96460			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			3.85000	104.09956	3.81000	104.72470			0.00	0	0
Total ASN195 SPOT									0.00	0	0
Total For ASN195									0.00	0	0

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 20/06/2022 Spot Bond				101.20428		101.18063			0.00	0	0
Total ASN196 SPOT									0.00	0	0
Total For ASN196									0.00	0	0
ASN19(On 09/04/2018 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN197 SPOT									0.00	0	0
Total For ASN197									0.00	0	0
ASN19(On 04/05/2018 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN198 SPOT									0.00	0	0
Total For ASN198									0.00	0	0
ASN19(On 01/07/2022 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN199 SPOT									0.00	0	0
Total For ASN199									0.00	0	0
ASN20(On 25/07/2022 Spot Bond				100.00000		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				100.00000		100.00000			0.00	0	0
Total ASN201 SPOT									0.00	0	0
Total For ASN201									0.00	0	0
ASN20(On 18/07/2022 Spot Bond				100.00000		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				101.21563		101.19175			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				101.29420		101.26876			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				100.00000		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				102.25132		102.22282			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				102.45305		102.42190			0.00	0	0
Total ASN209 SPOT									0.00	0	0
Total For ASN209									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN21(On 28/08/2020 Spot Bond				101.70689		101.68352			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				101.46782		101.44557			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				100.00000		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				100.00000		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				101.49738		101.47279			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				101.29084		101.26850			0.00	0	0
Total ASN215 SPOT									0.00	0	0
Total For ASN215									0.00	0	0
ASN21(On 12/09/2022 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN216 SPOT									0.00	0	0
Total For ASN216									0.00	0	0
ASN21(On 12/09/2022 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN217 SPOT									0.00	0	0
Total For ASN217									0.00	0	0
ASN21(On 19/09/2021 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN218 SPOT									0.00	0	0
Total For ASN218									0.00	0	0
ASN21(On 20/09/2022 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN219 SPOT									0.00	0	0
Total For ASN219									0.00	0	0
ASN22(On 22/09/2022 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN220 SPOT									0.00	0	0
Total For ASN220									0.00	0	0
ASN22(On 13/07/2018 Spot Bond				100.60437		100.58243			0.00	0	0
Total ASN222 SPOT									0.00	0	0
Total For ASN222									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN22: On 25/10/2022 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN223 SPOT									0.00	0	0
Total For ASN223									0.00	0	0
ASN22: On 25/10/2022 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN225 SPOT									0.00	0	0
Total For ASN225									0.00	0	0
ASN22: On 02/05/2018 Spot Bond				100.17323		100.15154			0.00	0	0
Total ASN227 SPOT									0.00	0	0
Total For ASN227									0.00	0	0
ASN22: On 01/11/2022 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN228 SPOT									0.00	0	0
Total For ASN228									0.00	0	0
ASN38: 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
ASN39: 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
ASN40: 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
ASN50: 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
ASN75: 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
ASN89: 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				101.33231		101.31005			0.00	0	0
Total BAR001 SPOT									0.00	0	0
Total For BAR001									0.00	0	0
BAW11 On 01/10/2018 Spot Bond			9.01000	101.72001	9.06500	101.64886			0.00	0	0
Total BAW11 SPOT									0.00	0	0
Total For BAW11									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW17 On 05/12/2018 Spot Bond				101.43012		101.40638			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				101.48435		101.46031			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			9.89500	103.24503	9.98500	102.98584			0.00	0	1,300,000,000
Total BAW19 SPOT									0.00	0	1,300,000,000
Total For BAW19									0.00	0	1,300,000,000
BAW21 On 24/03/2022 Spot Bond			9.99500	98.75464	10.08500	98.42056			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	101.16895	9.30000	101.14355			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				101.59485		101.57025			0.00	0	0
Total BAW22 SPOT									0.00	0	0
Total For BAW22									0.00	0	0
BAW24 On 30/09/2019 Spot Bond				101.84992		101.82619			0.00	10,000,000	400,000,000
Total BAW24 SPOT									0.00	10,000,000	400,000,000
Total For BAW24									0.00	10,000,000	400,000,000
BAW25 On 08/05/2020 Spot Bond				100.04556		100.02281			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				101.62867		101.60359			0.00	0	0
Total BAW28 SPOT									0.00	0	0
Total For BAW28									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA31 On 31/12/2018 Spot Bond				101.20615		101.17497				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				101.17418		101.14381				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				101.20046		101.16941				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				101.20046		101.16941				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				99.64560		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				101.11724		101.08595				0.00	0	0
Total BAYA39 SPOT										0.00	0	0
Total For BAYA39										0.00	0	0
BAYA41 On 30/09/2018 Spot Bond				100.07162		100.07162				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA42 On 30/09/2018 Spot Bond				101.20083		101.16978				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				101.20095		101.16990				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				101.26127		101.22815				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				101.29036		101.25700				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				101.29051		101.25714				0.00	0	0
Total BAYA54 SPOT										0.00	0	0
Total For BAYA54										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA55 On 31/03/2018 Spot Bond				101.20831		101.18334			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				101.33239		101.29794			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				101.29043		101.25707			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			13.62500	103.11430	13.71500	102.77856			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			12.94500	102.58520	13.03500	102.24743			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				101.29041		101.25704			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				101.54240		101.50249			0.00	0	0
Total BAYB05 SPOT									0.00	0	0
Total For BAYB05									0.00	0	0
BAYB06 On 31/12/2019 Spot Bond				101.54219		101.50228			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				101.54229		101.50238			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				106.32776		106.28547			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				101.59478		101.55352			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYD2I 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
BAYD3I 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
BAYD4I 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
BAYD5I 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
BAYD6I 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
BC121L 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				100.68106		100.65738				0.00	0	0
Total BCJ10 SPOT										0.00	0	0
Total For BCJ10										0.00	0	0
BCJ11 On 14/11/2017 Spot Bond				99.91541		99.89417				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	101.13723	8.65000	101.11401				0.00	0	0
Total BCJ12 SPOT										0.00	0	0
Total For BCJ12										0.00	0	0
BCJ13 On 20/04/2018 Spot Bond				100.49345		100.47072				0.00	0	0
Total BCJ13 SPOT										0.00	0	0
Total For BCJ13										0.00	0	0
BD020£ On 28/04/2028 Spot Bond			9.20000	175.31365	9.29000	173.70121				0.00	0	0
Total BD0205 SPOT										0.00	0	0
Total For BD0205										0.00	0	0
BD020€ On 02/03/2028 Spot Bond			9.20000	175.93153	9.29000	174.33271				0.00	0	0
Total BD0206 SPOT										0.00	0	0
Total For BD0206										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BD0302 On 18/04/2028 Spot Bond			9.58500	90.97116	9.67500	90.40219				0.00	0	0
Total BD0302 SPOT										0.00	0	0
Total For BD0302										0.00	0	0
BD302L On 18/04/2028 Spot Bond			100.00000	8.91233	100.00000	8.87845				0.00	0	0
Total BD302U SPOT										0.00	0	0
Total For BD302U										0.00	0	0
BEER0 On 28/03/2018 Spot Bond			8.26000	100.42623	8.31500	100.38381				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
BG1D2U 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
BG1E2U 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
BG1F2U 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				100.27210		102.82019				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			10.19000	100.89551	10.28000	106.10887				0.00	0	0
Total BGL02 SPOT										0.00	0	0
Total For BGL02										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BGL03 On 05/02/2020 Spot Bond				102.04422		101.95765			0.00	0	0
Total BGL03 SPOT									0.00	0	0
Total For BGL03									0.00	0	0
BGL04 On 05/02/2020 Spot Bond			10.64000	101.46914	10.73000	101.26657			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			11.54500	101.64402	11.63500	101.40172		230,900,000,000.00		20,000,000	20,000,000
Total BGL05 SPOT								230,900,000,000.00		20,000,000	20,000,000
Total For BGL05								230,900,000,000.00		20,000,000	20,000,000
BGL06 On 04/09/2020 Spot Bond				104.25576		104.22645			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			11.49500	103.31980	11.58500	102.96008			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				101.96117		101.93188			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			11.54500	100.94698	11.63500	100.70051			0.00	0	0
Total BGL09 SPOT									0.00	0	0
Total For BGL09									0.00	0	0
BGL10 On 05/05/2021 Spot Bond				100.11799		100.08846			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			11.92500	101.57380	12.01500	101.28854			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				103.11382		106.62267			0.00	720,000,000	560,000,000
Total BGL12 SPOT									0.00	720,000,000	560,000,000
Total For BGL12									0.00	720,000,000	560,000,000
BGL13 On 20/08/2021 Spot Bond			11.39500	103.61139	11.48500	103.30828			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				101.80614		101.77373			0.00	0	0
Total BGL14 SPOT									0.00	0	0
Total For BGL14									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BGL15 On 17/03/2022 Spot Bond				103.74805		103.71560			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				102.30752		102.27778			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				99.88625		99.85776			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				101.16901		101.14100			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				101.20297		101.17414			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				106.11301		106.08904			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				103.33721		103.30049			0.00	0	0
Total BGT01 SPOT									0.00	0	0
Total For BGT01									0.00	0	0
BID04 On 23/11/2017 Spot Bond				101.83576		101.81478			0.00	0	0
Total BID04 SPOT									0.00	0	0
Total For BID04									0.00	0	0
BID05 On 30/06/2019 Spot Bond				100.43117		100.40776			0.00	0	0
Total BID05 SPOT									0.00	0	0
Total For BID05									0.00	0	0
BID06 On 30/06/2019 Spot Bond			8.91000	103.11651	8.96500	103.00973		89,100,000,000.00	10,000,000	2,210,000,000	
Total BID06 SPOT								89,100,000,000.00	10,000,000	2,210,000,000	
Total For BID06								89,100,000,000.00	10,000,000	2,210,000,000	
BID07 On 30/06/2020 Spot Bond				100.92156		100.89774		0.00	0	0	
Total BID07 SPOT								0.00	0	0	
Total For BID07								0.00	0	0	
BID08 On 30/06/2022 Spot Bond				100.94268		100.91832		0.00	0	0	
Total BID08 SPOT								0.00	0	0	
Total For BID08								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BPPF0: On 22/03/2018 Spot Bond				101.07287		101.05097			0.00	0	0
Total BPPF01 SPOT									0.00	0	0
Total For BPPF01									0.00	0	0
BPPF0: On 22/03/2020 Spot Bond				101.16580		101.14198			0.00	0	0
Total BPPF02 SPOT									0.00	0	0
Total For BPPF02									0.00	0	0
BPPF0: On 17/09/2018 Spot Bond				101.22578		101.20420			0.00	0	0
Total BPPF03 SPOT									0.00	0	0
Total For BPPF03									0.00	0	0
BPPF0: On 15/09/2020 Spot Bond				101.30644		101.28340			0.00	0	0
Total BPPF04 SPOT									0.00	0	0
Total For BPPF04									0.00	0	0
BPPF0: On 24/10/2018 Spot Bond				100.36921		100.34709			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				102.50862		102.48081			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	0.00000			0.00	0	0
Total BTC186 SPOT									0.00	0	0
Total For BTC186									0.00	0	0
BTC187 On 15/11/2017 Spot Bond				99.89515		99.87418			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				99.51477		99.49456			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				99.35363		99.33344			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				98.79588		98.77581			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				98.73580		98.71573			0.00	0	0
Total BTC191 SPOT									0.00	0	0
Total For BTC191									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BTC192 On 17/01/2018 Spot Bond				98.72481		98.70606			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				98.53440		98.51432			0.00	0	0
Total BTC193 SPOT									0.00	0	0
Total For BTC193									0.00	0	0
BTC194 On 07/02/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BTC194 SPOT									0.00	0	0
Total For BTC194									0.00	0	0
BWZ18 On 27/03/2018 Spot Bond				101.07066		101.04623			0.00	0	0
Total BWZ18B SPOT									0.00	0	0
Total For BWZ18B									0.00	0	0
BWZ20 On 27/03/2020 Spot Bond				101.10631		101.08107			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				99.76999		99.74676			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				99.99983		99.97633			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				99.99982		99.97565			0.00	0	0
Total BWZJ21 SPOT									0.00	0	0
Total For BWZJ21									0.00	0	0
BX161U On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BX161U SPOT									0.00	0	0
Total For BX161U									0.00	0	0
BX162U On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BX162U SPOT									0.00	0	0
Total For BX162U									0.00	0	0
BX163U On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BX163U SPOT									0.00	0	0
Total For BX163U									0.00	0	0
BX164U On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BX164U SPOT									0.00	0	0
Total For BX164U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			15.21000	99.08682	15.26500	99.00642				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				102.16946		102.14103				0.00	0	0
Total CBL13 SPOT										0.00	0	0
Total For CBL13										0.00	0	0
CBL14 On 01/02/2019 Spot Bond			13.01000	101.51862	13.06500	101.42377				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				102.56786		102.53655				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			12.51000	100.07563	12.56500	99.95807				0.00	0	100,000,000
Total CBL18 SPOT										0.00	0	100,000,000
Total For CBL18										0.00	0	100,000,000
CBL20 On 14/12/2019 Spot Bond				102.15712		102.12577				0.00	0	0
Total CBL20 SPOT										0.00	0	0
Total For CBL20										0.00	0	0
CBL22 On 06/05/2020 Spot Bond			10.24500	96.34159	10.33500	96.12627				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				102.71218		102.68930				0.00	0	0
Total CBL23 SPOT										0.00	0	0
Total For CBL23										0.00	0	0
CBL24 On 02/11/2020 Spot Bond				100.21279		100.18589				0.00	0	0
Total CBL24 SPOT										0.00	0	0
Total For CBL24										0.00	0	0
CBL25 On 06/05/2019 Spot Bond				100.08065		99.99760				0.00	0	0
Total CBL25 SPOT										0.00	0	0
Total For CBL25										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL26 On 06/05/2021 Spot Bond			10.54500	101.73408	10.63500	101.44567			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				99.92993		99.90644			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			11.00500	111.20806	11.09500	110.79098			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			10.43000	110.31683	10.52000	109.85073		8,344,000,000,000.00	800,000,000	400,000,000	
Total CCT02 SPOT								8,344,000,000,000.00	800,000,000	400,000,000	
Total For CCT02								8,344,000,000,000.00	800,000,000	400,000,000	
CCT03 On 15/03/2025 Spot Bond			10.78000	103.59012	10.87000	103.10665			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			10.51000	101.92955	10.60000	101.58686			0.00	0	2,600,000,000
Total CCT04 SPOT									0.00	0	2,600,000,000
Total For CCT04									0.00	0	2,600,000,000
CGR14 On 13/02/2018 Spot Bond				100.60689		100.58323			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	113.04320	10.00000	113.01370			0.00	0	0
Total CGR14/JIBAR SPOT									0.00	0	0
Total For CGR14/JIBAR									0.00	0	0
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				100.91501		100.88319			0.00	0	0
Total CGR21 SPOT									0.00	0	0
Total For CGR21									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR23 On 08/02/2019 Spot Bond				100.05714		100.02850			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				101.39342		101.36141			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				101.32656		101.29626			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				102.33897		102.30879			0.00	0	0
Total CGR27 SPOT									0.00	0	0
Total For CGR27									0.00	0	0
CGR28 On 08/02/2018 Spot Bond				100.04493		100.02245			0.00	0	0
Total CGR28 SPOT									0.00	0	0
Total For CGR28									0.00	0	0
CGR29 On 08/02/2021 Spot Bond				100.05870		100.02912			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				101.05270		101.02869			0.00	0	0
Total CGR31 SPOT									0.00	0	0
Total For CGR31									0.00	0	0
CGR32 On 21/07/2020 Spot Bond				100.53909		100.50882			0.00	0	0
Total CGR32 SPOT									0.00	0	0
Total For CGR32									0.00	0	0
CGR33 On 22/09/2020 Spot Bond				101.46203		101.43205			0.00	0	0
Total CGR33 SPOT									0.00	0	0
Total For CGR33									0.00	0	0
CGR34 On 21/09/2018 Spot Bond			8.38800	101.14139	8.38800	101.11844			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				100.93197		100.90787			0.00	0	0
Total CGR36 SPOT									0.00	0	0
Total For CGR36									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CIG04 On 30/06/2018 Spot Bond				101.60336		101.57759			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				102.16821		102.14045			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				102.04658		102.01917			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				103.63734		103.60769			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				100.30648		100.27857			0.00	0	0
Total CIG10 SPOT									0.00	0	0
Total For CIG10									0.00	0	0
CIG11 On 29/07/2020 Spot Bond				100.31430		100.28565			0.00	0	0
Total CIG11 SPOT									0.00	0	0
Total For CIG11									0.00	0	0
CIG12 On 29/07/2021 Spot Bond				100.32698		100.29718			0.00	0	0
Total CIG12 SPOT									0.00	0	0
Total For CIG12									0.00	0	0
CLA1U On 21/11/2019 Spot Bond			100.00000	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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	103.60105	10.11000	103.57329			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	140.82039	3.14000	140.80386			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			3.67000	137.50150	3.65000	137.58139			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	113.04300	10.00000	113.01400			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	113.04300	10.00000	113.01400			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	97.18365	13.50000	97.14916			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	101.90785	9.35000	101.88245			0.00	0	0
Total CLN243 SPOT									0.00	0	0
Total For CLN243									0.00	0	0
CLN262 On 26/03/2019 Spot Bond			9.44000	101.44399	9.49500	101.34837			0.00	0	0
Total CLN262 SPOT									0.00	0	0
Total For CLN262									0.00	0	0
CLN292 On 25/11/2020 Spot Bond			10.00000	113.04300	10.00000	113.01400			0.00	0	0
Total CLN292/JIBAR SPOT									0.00	0	0
Total For CLN292/JIBAR									0.00	0	0
CLN296 On 20/12/2017 Spot Bond				101.39385		101.36643			0.00	0	0
Total CLN296 SPOT									0.00	0	0
Total For CLN296									0.00	0	0
CLN301 On 20/12/2017 Spot Bond				154.95526		154.95526			0.00	0	0
Total CLN301 SPOT									0.00	0	0
Total For CLN301									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN302 On 20/12/2017 Spot Bond				101.43153		101.40579				0.00	0	0
Total CLN302 SPOT										0.00	0	0
Total For CLN302										0.00	0	0
CLN303 On 20/12/2017 Spot Bond				156.41166		156.41166				0.00	0	0
Total CLN303 SPOT										0.00	0	0
Total For CLN303										0.00	0	0
CLN304 On 20/12/2017 Spot Bond				154.57365		154.57365				0.00	0	0
Total CLN304 SPOT										0.00	0	0
Total For CLN304										0.00	0	0
CLN305 On 20/12/2017 Spot Bond				155.72905		155.72905				0.00	0	0
Total CLN305 SPOT										0.00	0	0
Total For CLN305										0.00	0	0
CLN313 On 14/11/2022 Spot Bond				99.89843		99.87296				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN314 On 14/11/2022 Spot Bond			11.38500	92.99830	11.47500	92.64915				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN315 On 20/03/2023 Spot Bond			11.90500	94.24949	11.99500	93.88673				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN317 On 20/03/2023 Spot Bond				101.41454		101.38672				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN318 On 14/11/2022 Spot Bond				99.90058		99.87565				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN320 On 30/04/2018 Spot Bond				100.27232		100.24491				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	100.26642	8.80500	100.24320				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				101.31095		101.28518				0.00	0	0
Total CLN325 SPOT										0.00	0	0
Total For CLN325										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN326 On 20/06/2018 Spot Bond				101.33170		101.30552			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				101.41169		101.38392			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				101.45099		101.42506			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				101.45337		101.42477			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				133.74741		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				102.20254		102.17201			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				101.50829		101.47860			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				101.19050		101.16712			0.00	0	0
Total CLN344 SPOT									0.00	0	0
Total For CLN344									0.00	0	0
CLN345 On 20/12/2023 Spot Bond				100.50667		100.48165			0.00	0	0
Total CLN345 SPOT									0.00	0	0
Total For CLN345									0.00	0	0
CLN350 On 28/10/2018 Spot Bond				100.26497		100.24081			0.00	0	0
Total CLN350 SPOT									0.00	0	0
Total For CLN350									0.00	0	0
CLN358 On 30/04/2018 Spot Bond				100.27889		100.25338			0.00	0	0
Total CLN358 SPOT									0.00	0	0
Total For CLN358									0.00	0	0
CLN360 On 20/03/2019 Spot Bond				101.16011		101.13734			0.00	0	0
Total CLN360 SPOT									0.00	0	0
Total For CLN360									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN362 On 20/03/2024 Spot Bond			10.56500	101.39075	10.65500	100.95359			0.00	0	0
Total CLN362 SPOT									0.00	0	0
Total For CLN362									0.00	0	0
CLN363 On 20/03/2024 Spot Bond				101.25338		101.22875			0.00	0	0
Total CLN363 SPOT									0.00	0	0
Total For CLN363									0.00	0	0
CLN364 On 06/08/2023 Spot Bond				100.11573		100.02920			0.00	0	0
Total CLN364 SPOT									0.00	0	0
Total For CLN364									0.00	0	0
CLN365 On 20/03/2024 Spot Bond			12.70500	102.96396	12.79500	102.54180			0.00	0	0
Total CLN365 SPOT									0.00	0	0
Total For CLN365									0.00	0	0
CLN366 On 06/08/2023 Spot Bond				100.11997		100.03243			0.00	0	0
Total CLN366 SPOT									0.00	0	0
Total For CLN366									0.00	0	0
CLN367 On 06/08/2023 Spot Bond			12.73500	103.20946	12.82500	102.81662			0.00	0	0
Total CLN367 SPOT									0.00	0	0
Total For CLN367									0.00	0	0
CLN369 On 06/08/2023 Spot Bond				98.47987		98.39577			0.00	0	0
Total CLN369 SPOT									0.00	0	0
Total For CLN369									0.00	0	0
CLN370 On 26/07/2022 Spot Bond				100.38863		100.36222			0.00	0	0
Total CLN370 SPOT									0.00	0	0
Total For CLN370									0.00	0	0
CLN371 On 20/03/2024 Spot Bond				101.49452		101.46510			0.00	0	0
Total CLN371 SPOT									0.00	0	0
Total For CLN371									0.00	0	0
CLN372 On 20/09/2023 Spot Bond				101.23605		101.21177			0.00	0	0
Total CLN372 SPOT									0.00	0	0
Total For CLN372									0.00	0	0
CLN373 On 20/09/2023 Spot Bond				101.25957		101.23482			0.00	0	0
Total CLN373 SPOT									0.00	0	0
Total For CLN373									0.00	0	0
CLN374 On 20/06/2019 Spot Bond				101.25975		101.23500			0.00	0	0
Total CLN374 SPOT									0.00	0	0
Total For CLN374									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN376 On 20/03/2021 Spot Bond			9.94500	101.18592	10.03500	100.90732			0.00	0	0
Total CLN376 SPOT									0.00	0	0
Total For CLN376									0.00	0	0
CLN377 On 20/06/2019 Spot Bond				97.57526		97.54354			0.00	0	0
Total CLN378 SPOT									0.00	0	0
Total For CLN378									0.00	0	0
CLN379 On 20/03/2024 Spot Bond			10.98000	99.52624	10.98000	99.49686			0.00	0	0
Total CLN379 SPOT									0.00	0	0
Total For CLN379									0.00	0	0
CLN380 On 20/09/2024 Spot Bond			11.00000	101.52005	11.00000	101.49002			0.00	0	0
Total CLN380 SPOT									0.00	0	0
Total For CLN380									0.00	0	0
CLN382 On 20/03/2021 Spot Bond				101.39758		101.37008			0.00	0	0
Total CLN382 SPOT									0.00	0	0
Total For CLN382									0.00	0	0
CLN384 On 20/09/2024 Spot Bond			12.49500	99.58048	12.58500	99.14692			0.00	0	0
Total CLN384 SPOT									0.00	0	0
Total For CLN384									0.00	0	0
CLN385 On 20/09/2024 Spot Bond				101.51918		101.48926			0.00	0	0
Total CLN385 SPOT									0.00	0	0
Total For CLN385									0.00	0	0
CLN386 On 20/03/2021 Spot Bond				101.25943		101.23468			0.00	0	0
Total CLN386 SPOT									0.00	0	0
Total For CLN386									0.00	0	0
CLN387 On 26/01/2021 Spot Bond				100.41055		100.38265			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				101.33575		101.30948			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				104.90803		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				101.26648		101.24159			0.00	0	0
Total CLN394 SPOT									0.00	0	0
Total For CLN394									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN395 On 02/03/2018 Spot Bond				101.58779		101.56417			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				101.36347		101.33666			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				102.14277		102.10924			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				99.90403		99.87995			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				99.90456		99.88063			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				101.26636		101.24147			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				102.46028		102.43035			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				99.58016		99.58016			0.00	0	0
Total CLN406 SPOT									0.00	0	0
Total For CLN406									0.00	0	0
CLN407 On 20/06/2020 Spot Bond				101.27328		101.24825			0.00	0	0
Total CLN407 SPOT									0.00	0	0
Total For CLN407									0.00	0	0
CLN409 On 18/07/2020 Spot Bond				100.66414		100.63497			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				101.39765		101.37015			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				101.40455		101.37692			0.00	0	0
Total CLN411 SPOT									0.00	0	0
Total For CLN411									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN412 On 18/07/2020 Spot Bond				100.66723		100.63792			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				103.16377		103.13623			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				101.64598		101.61353			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				101.45288		101.42428			0.00	0	0
Total CLN415 SPOT									0.00	0	0
Total For CLN415									0.00	0	0
CLN416 On 18/07/2020 Spot Bond				100.70727		100.67621			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	115.66632	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				101.28369		101.25502			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				101.52192		101.49195			0.00	0	0
Total CLN419 SPOT									0.00	0	0
Total For CLN419									0.00	0	0
CLN42 On 18/04/2028 Spot Bond			7.01000	49.31041	7.01000	49.30126			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				101.53572		101.50547			0.00	0	0
Total CLN420 SPOT									0.00	0	0
Total For CLN420									0.00	0	0
CLN421 On 26/01/2021 Spot Bond				100.50820		100.47374			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				110.54730		110.54730			0.00	0	0
Total CLN422 SPOT									0.00	0	0
Total For CLN422									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN421 On 20/12/2020 Spot Bond				106.51000		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				107.56110		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				104.12074		104.09080			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				107.33250		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				103.27282		103.24855			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				99.87552		99.85056			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				101.81134		101.77560			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				118.72054		118.72054			0.00	0	0
Total CLN430 SPOT									0.00	0	0
Total For CLN430									0.00	0	0
CLN431 On 20/12/2020 Spot Bond				116.14307		116.14307			0.00	0	0
Total CLN431 SPOT									0.00	0	0
Total For CLN431									0.00	0	0
CLN432 On 20/12/2020 Spot Bond				115.25712		115.25712			0.00	0	0
Total CLN432 SPOT									0.00	0	0
Total For CLN432									0.00	0	0
CLN433 On 20/12/2020 Spot Bond				121.52148		121.52148			0.00	0	0
Total CLN433 SPOT									0.00	0	0
Total For CLN433									0.00	0	0
CLN434 On 20/12/2020 Spot Bond				119.54812		119.54812			0.00	0	0
Total CLN434 SPOT									0.00	0	0
Total For CLN434									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN436 On 20/12/2020 Spot Bond				101.39078		101.36342			0.00	0	0
Total CLN436 SPOT									0.00	0	0
Total For CLN436									0.00	0	0
CLN437 On 20/12/2020 Spot Bond				101.32861		101.30248			0.00	0	0
Total CLN437 SPOT									0.00	0	0
Total For CLN437									0.00	0	0
CLN439 On 03/02/2021 Spot Bond				100.18209		100.15541			0.00	0	0
Total CLN439 SPOT									0.00	0	0
Total For CLN439									0.00	0	0
CLN440 On 20/03/2021 Spot Bond				120.69164		120.69164			0.00	0	0
Total CLN440 SPOT									0.00	0	0
Total For CLN440									0.00	0	0
CLN441 On 20/03/2021 Spot Bond				102.49742		102.44791			0.00	0	0
Total CLN441 SPOT									0.00	0	0
Total For CLN441									0.00	0	0
CLN444 On 23/05/2021 Spot Bond				102.13965		102.11299			0.00	0	0
Total CLN444 SPOT									0.00	0	0
Total For CLN444									0.00	0	0
CLN445 On 24/05/2021 Spot Bond			10.19500	108.57642	10.28500	108.27995			0.00	0	0
Total CLN445 SPOT									0.00	0	0
Total For CLN445									0.00	0	0
CLN452 On 31/01/2022 Spot Bond			4.37000	139.36285	4.35000	139.45055			0.00	0	0
Total CLN452 SPOT									0.00	0	0
Total For CLN452									0.00	0	0
CLN453 On 31/01/2025 Spot Bond			6.38000	100.41973	6.37000	100.46382			0.00	0	0
Total CLN453 SPOT									0.00	0	0
Total For CLN453									0.00	0	0
CLN454 On 31/01/2025 Spot Bond			6.02000	102.77006	6.01000	102.81637			0.00	0	0
Total CLN454 SPOT									0.00	0	0
Total For CLN454									0.00	0	0
CLN455 On 04/05/2021 Spot Bond				102.09180		102.06539			0.00	0	0
Total CLN455 SPOT									0.00	0	0
Total For CLN455									0.00	0	0
CLN456 On 20/12/2021 Spot Bond				101.56625		101.53540			0.00	0	0
Total CLN456 SPOT									0.00	0	0
Total For CLN456									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN457 On 17/11/2021 Spot Bond				99.83074		99.80643				0.00	0	0
Total CLN457 SPOT										0.00	0	0
Total For CLN457										0.00	0	0
CLN458 On 29/11/2021 Spot Bond				101.88960		101.86395				0.00	0	0
Total CLN458 SPOT										0.00	0	0
Total For CLN458										0.00	0	0
CLN460 On 29/11/2021 Spot Bond				101.86970		101.84433				0.00	0	0
Total CLN460 SPOT										0.00	0	0
Total For CLN460										0.00	0	0
CLN461 On 15/02/2022 Spot Bond				99.86640		99.83962				0.00	0	0
Total CLN461 SPOT										0.00	0	0
Total For CLN461										0.00	0	0
CLN462 On 16/02/2022 Spot Bond			11.11500	102.32899	11.20500	102.00014				0.00	0	0
Total CLN462 SPOT										0.00	0	0
Total For CLN462										0.00	0	0
CLN463 On 23/02/2018 Spot Bond				101.90783		101.88416				0.00	1,300,000,000	1,300,000,000
Total CLN463 SPOT										0.00	1,300,000,000	1,300,000,000
Total For CLN463										0.00	1,300,000,000	1,300,000,000
CLN464 On 13/03/2022 Spot Bond			10.31500	100.65977	10.40500	100.32520				0.00	0	0
Total CLN464 SPOT										0.00	0	0
Total For CLN464										0.00	0	0
CLN465 On 14/03/2020 Spot Bond				101.37591		101.35206				0.00	0	0
Total CLN465 SPOT										0.00	0	0
Total For CLN465										0.00	0	0
CLN466 On 21/02/2024 Spot Bond				102.11735		102.09173				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				101.03479		101.01119				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				101.04595		101.02150				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				101.09268		101.06715				0.00	0	0
Total CLN469 SPOT										0.00	0	0
Total For CLN469										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN47(On 07/05/2018 Spot Bond				100.01076		100.04295			0.00	0	0
Total CLN470 SPOT									0.00	0	0
Total For CLN470									0.00	0	0
CLN47 On 17/05/2019 Spot Bond				99.84504		99.82274			0.00	0	0
Total CLN471 SPOT									0.00	0	0
Total For CLN471									0.00	0	0
CLN47 On 19/11/2022 Spot Bond				99.73542		99.70880			0.00	0	0
Total CLN472 SPOT									0.00	0	0
Total For CLN472									0.00	0	0
CLN47 On 05/10/2022 Spot Bond				100.94217		100.91572			0.00	0	0
Total CLN473 SPOT									0.00	0	0
Total For CLN473									0.00	0	0
CLN47 On 05/10/2022 Spot Bond			10.51500	98.88089	10.60500	98.51997			0.00	0	0
Total CLN474 SPOT									0.00	0	0
Total For CLN474									0.00	0	0
CLN47 On 23/06/2021 Spot Bond				102.17755		102.14368			0.00	0	0
Total CLN475 SPOT									0.00	0	0
Total For CLN475									0.00	0	0
CLN47 On 20/09/2020 Spot Bond				101.40455		101.37692			0.00	0	0
Total CLN476 SPOT									0.00	0	0
Total For CLN476									0.00	0	0
CLN47 On 29/11/2021 Spot Bond			100.00000	16.78325	100.00000	16.74104			0.00	0	0
Total CLN477 SPOT									0.00	0	0
Total For CLN477									0.00	0	0
CLN47 On 05/10/2022 Spot Bond			10.37000	97.17870	10.46000	96.82099			0.00	0	0
Total CLN478 SPOT									0.00	0	0
Total For CLN478									0.00	0	0
CLN47 On 05/10/2022 Spot Bond				100.92760		100.90156			0.00	0	0
Total CLN479 SPOT									0.00	0	0
Total For CLN479									0.00	0	0
CLN48 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
CLN48 On 07/06/2022 Spot Bond				102.16886		102.13513			0.00	0	0
Total CLN481 SPOT									0.00	0	0
Total For CLN481									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN482 On 20/05/2021 Spot Bond				99.75389		102.08070				0.00	0	0
Total CLN482 SPOT										0.00	0	0
Total For CLN482										0.00	0	0
CLN483 On 20/05/2021 Spot Bond				100.63900		102.98989				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				102.20668		102.18069				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			10.04500	102.84016	10.13500	102.51393				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				102.05073		102.02379				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			12.99500	103.86969	13.08500	103.52127				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			9.79500	100.19412	9.88500	99.83992				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				101.03431		101.01014				0.00	0	0
Total CLN489 SPOT										0.00	0	0
Total For CLN489										0.00	0	0
CLN490 On 28/03/2022 Spot Bond				101.08686		101.06146				0.00	0	0
Total CLN490 SPOT										0.00	0	0
Total For CLN490										0.00	0	0
CLN491 On 07/12/2017 Spot Bond				100.99031		100.95697				0.00	0	0
Total CLN491 SPOT										0.00	0	0
Total For CLN491										0.00	0	0
CLN492 On 30/09/2019 Spot Bond				101.03771		101.01089				0.00	0	0
Total CLN492 SPOT										0.00	0	0
Total For CLN492										0.00	0	0
CLN493 On 20/06/2022 Spot Bond				101.40340		101.37579				0.00	0	0
Total CLN493 SPOT										0.00	0	0
Total For CLN493										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN494 On 07/12/2017 Spot Bond			12.54500	102.20122	12.63500	101.83887			0.00	0	0
Total CLN494 SPOT									0.00	0	0
Total For CLN494									0.00	0	0
CLN495 On 29/08/2020 Spot Bond				101.71241		101.68858			0.00	0	0
Total CLN495 SPOT									0.00	0	0
Total For CLN495									0.00	0	0
CLN496 On 04/09/2024 Spot Bond			10.79500	98.39745	10.88500	97.95275			0.00	0	0
Total CLN496 SPOT									0.00	0	0
Total For CLN496									0.00	0	0
CLN497 On 04/09/2024 Spot Bond				101.76370		101.73739			0.00	0	0
Total CLN497 SPOT									0.00	0	0
Total For CLN497									0.00	0	0
CLN498 On 08/06/2022 Spot Bond				101.38801		101.36099			0.00	0	0
Total CLN498 SPOT									0.00	0	0
Total For CLN498									0.00	0	0
CLN499 On 20/05/2021 Spot Bond				99.76188		101.22704			0.00	0	0
Total CLN499 SPOT									0.00	0	0
Total For CLN499									0.00	0	0
CLN500 On 10/10/2020 Spot Bond				100.67991		100.65559			0.00	0	0
Total CLN500 SPOT									0.00	0	0
Total For CLN500									0.00	0	0
CLN501 On 11/10/2022 Spot Bond				100.64892		100.62298			0.00	0	0
Total CLN501 SPOT									0.00	0	0
Total For CLN501									0.00	0	0
CLN502 On 11/10/2024 Spot Bond				100.67247		100.64558			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				100.61432		100.58604			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				100.48897		100.46212			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				100.38350		100.35913			0.00	0	0
Total CLN505 SPOT									0.00	0	0
Total For CLN505									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN506 On 30/04/2019 Spot Bond				100.23815		100.21426			0.00	0	0
Total CLN506 SPOT									0.00	0	0
Total For CLN506									0.00	0	0
CLN507 On 20/12/2022 Spot Bond				100.21875		100.19117			0.00	0	0
Total CLN507 SPOT									0.00	0	0
Total For CLN507									0.00	0	0
CLN55 On 18/04/2028 Spot Bond				205.97456		203.79386			0.00	0	0
Total CLN55 SPOT									0.00	0	0
Total For CLN55									0.00	0	0
CLN61 On 02/03/2028 Spot Bond				100.00000		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			9.58500	90.97116	9.67500	90.40219			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			9.20000	175.31365	9.29000	173.70121			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			9.20000	175.93153	9.29000	174.33271			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				101.17813		101.15500			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				101.23207		101.20787			0.00	0	0
Total CLNF12 SPOT									0.00	0	0
Total For CLNF12									0.00	0	0
CLNF13 On 20/06/2019 Spot Bond				101.59670		101.57310			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				101.23200		101.20780			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				101.28019		101.25502			0.00	0	0
Total CLNF15 SPOT									0.00	0	0
Total For CLNF15									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF16 On 17/08/2021 Spot Bond				99.83222		99.80811			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			8.16000	104.33200	8.21500	104.27892			0.00	0	940,000,000
Total COJ04 SPOT									0.00	0	940,000,000
Total For COJ04									0.00	0	940,000,000
COJ05 On 05/06/2023 Spot Bond			9.69000	115.88194	9.78000	115.44672		19,380,000,000,000.00	2,000,000,000	1,350,000,000	
Total COJ05 SPOT								19,380,000,000,000.00	2,000,000,000	1,350,000,000	
Total For COJ05								19,380,000,000,000.00	2,000,000,000	1,350,000,000	
COJ07 On 23/03/2021 Spot Bond			10.15500	103.14912	10.24500	102.86678			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			10.78000	108.11355	10.87000	107.57447			0.00	0	2,150,000,000
Total COJ08 SPOT									0.00	0	2,150,000,000
Total For COJ08									0.00	0	2,150,000,000
COJG01 On 09/06/2024 Spot Bond			10.45500	102.98098	10.54500	102.53611			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			10.63000	94.80988	10.72000	94.43508			0.00	0	240,000,000
Total COT01 SPOT									0.00	0	240,000,000
Total For COT01									0.00	0	240,000,000
COT02 On 03/04/2028 Spot Bond			11.91000	90.99592	12.00000	90.47779		4,764,000,000,000.00	400,000,000	100,000,000	
Total COT02 SPOT								4,764,000,000,000.00	400,000,000	100,000,000	
Total For COT02								4,764,000,000,000.00	400,000,000	100,000,000	
COT03 On 05/06/2028 Spot Bond			11.93000	89.44770	12.02000	88.94405			0.00	0	0
Total COT03 SPOT									0.00	0	0
Total For COT03									0.00	0	0
CPV01 On 30/06/2029 Spot Bond			12.27000	98.37098	12.36000	97.96380			0.00	0	0
Total CPV01 SPOT									0.00	0	0
Total For CPV01									0.00	0	0
CS001 On 31/03/2018 Spot Bond				100.94775		100.92325			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				101.26397		101.24034			0.00	0	0
Total CS002 SPOT									0.00	0	0
Total For CS002									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CS003 On 12/08/2021 Spot Bond				98.83820		98.81641			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				101.51438		101.49178			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				101.14408		101.12069			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				100.98231		100.95884			0.00	0	0
Total DENG74 SPOT									0.00	0	0
Total For DENG74									0.00	0	0
DOL00: On 20/09/2018 Spot Bond				101.61199		101.58024			0.00	0	0
Total DOL003 SPOT									0.00	0	0
Total For DOL003									0.00	0	0
DOL00: On 24/01/2019 Spot Bond				100.63682		100.59886			0.00	0	0
Total DOL004 SPOT									0.00	0	0
Total For DOL004									0.00	0	0
DOL00: On 20/12/2019 Spot Bond				73.91202		73.84635			0.00	0	0
Total DOL009 SPOT									0.00	0	0
Total For DOL009									0.00	0	0
DOL01: On 20/12/2021 Spot Bond				102.36812		102.32124			0.00	0	0
Total DOL012 SPOT									0.00	0	0
Total For DOL012									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV2021 On 18/06/2021 Spot Bond			9.71500	101.51807	9.80500	101.22704			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			8.99000	103.32913	9.08000	103.12401		1,044,357,512,000.00		116,168,800	1,236,291,300
Total DV22 SPOT								1,044,357,512,000.00		116,168,800	1,236,291,300
Total For DV22								1,044,357,512,000.00		116,168,800	1,236,291,300
DV22/R On 07/02/2020 Spot Bond			100.00000	26.35167	100.00000	26.29367		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			9.74500	103.04520	9.83500	102.65104		204,173,342,000.00		20,951,600	1,124,371,100
Total DV23 SPOT								204,173,342,000.00		20,951,600	1,124,371,100
Total For DV23								204,173,342,000.00		20,951,600	1,124,371,100
DV23/R On 27/02/2023 Spot Bond			100.00000	13.02461	100.00000	12.99594		0.00		0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	13.02461	100.00000	12.99594		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			10.16500	100.01829	10.25500	99.58773		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	102.18343	9.69000	102.15716		0.00		0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	102.18343	9.69000	102.15716		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			11.56000	93.19889	11.65000	92.64955		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	102.27459	10.10000	102.24721		0.00		0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	102.27459	10.10000	102.24721		0.00		0	0
Total DV29/R213 SPOT								0.00		0	0
Total For DV29/R213								0.00		0	0
DVC02 On 19/02/2018 Spot Bond				101.83934		101.81850		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				101.60106		101.57944		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				100.38792		100.36600		0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DVC030 SPOT										0.00	0	0
Total For DVC030										0.00	0	0
DVC26 On 29/11/2017 Spot Bond				101.62095		101.59905				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				101.00352		100.98198				0.00	0	0
Total DVF18 SPOT										0.00	0	0
Total For DVF18										0.00	0	0
DVF19 On 31/05/2019 Spot Bond				101.99108		101.96819				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				101.71056		101.68741				0.00	0	0
Total DVF20 SPOT										0.00	0	0
Total For DVF20										0.00	0	0
DVF20B On 28/03/2020 Spot Bond				100.98192		100.95899				0.00	0	0
Total DVF20B SPOT										0.00	0	0
Total For DVF20B										0.00	0	0
DVF20C On 31/08/2020 Spot Bond				101.68070		101.65788				0.00	0	0
Total DVF20C SPOT										0.00	0	0
Total For DVF20C										0.00	0	0
DVF20D On 23/10/2020 Spot Bond				100.40922		100.38610				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				101.77418		101.75014				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				101.12441		101.10051				0.00	0	0
Total DVF22 SPOT										0.00	0	0
Total For DVF22										0.00	0	0
DVF22B On 29/08/2022 Spot Bond				101.74037		101.71680				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				100.42046		100.39665				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				100.43528		100.41072				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DVF24 SPOT									0.00	0	0
Total For DVF24									0.00	0	0
E170 On 01/08/2020 Spot Bond			8.78000	114.89378	8.87000	114.63755			3,512,000,000,000.00	400,000,000	200,000,000
Total E170 SPOT									3,512,000,000,000.00	400,000,000	200,000,000
Total For E170									3,512,000,000,000.00	400,000,000	200,000,000
E170/R On 01/08/2020 Spot Bond			100.00000	26.35221	100.00000	26.29420			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			9.50000	101.80393	9.59000	101.59215			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			9.75500	101.49289	9.84500	101.15393			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			10.10500	100.82728	10.19500	100.38842			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			3.77000	102.69872	3.77000	102.68482			0.00	0	0
Total ECN32 SPOT									0.00	0	0
Total For ECN32									0.00	0	0
EFS0C1 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			3.49000	96.67537	3.45000	97.24169			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	116.69244	2.25000	116.68158			0.00	0	0
Total EL037/I2038 SPOT									0.00	0	0
Total For EL037/I2038									0.00	0	0
EL28 On 02/05/2028 Spot Bond			3.29500	126.42461	3.29500	126.40910			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	113.18243	3.30500	113.16871			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	112.74248	3.32500	112.72874			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EL30 SPOT										0.00	0	0
Total For EL30										0.00	0	0
EL31 On 02/06/2031 Spot Bond			3.41500	104.02278	3.41500	104.00980				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			3.46000	97.84082	3.42000	98.39129				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	116.69244	2.25000	116.68158				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			9.74500	104.88604	9.83500	104.64597				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			9.82500	104.24168	9.91500	103.95939				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			10.98000	95.92785	11.07000	95.50194				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			11.36000	91.67786	11.45000	91.28089				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			11.61000	96.99138	11.70000	96.62300				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			11.08000	101.50444	11.17000	101.21940				0.00	0	0
Total EMM06 SPOT										0.00	0	0
Total For EMM06										0.00	0	0
EMM07 On 10/07/2027 Spot Bond			10.93000	102.01517	11.02000	101.67666				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			11.61500	91.07716	11.70500	90.76794				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				101.76406		101.74054				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPF002 SPOT										0.00	0	0
Total For EPF002										0.00	0	0
EPF006 On 19/08/2018 Spot Bond				99.93506		99.91326				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				101.60585		101.58195				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				101.86005		101.83634				0.00	0	0
Total EPF008 SPOT										0.00	0	0
Total For EPF008										0.00	0	0
EPF009 On 30/03/2018 Spot Bond				100.88971		100.86671				0.00	0	0
Total EPF009 SPOT										0.00	0	0
Total For EPF009										0.00	0	0
EPF010 On 07/11/2019 Spot Bond				100.33996		100.37105				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				102.03542		102.01096				0.00	0	0
Total EPF011 SPOT										0.00	0	0
Total For EPF011										0.00	0	0
EPF012 On 06/11/2020 Spot Bond				100.09774		100.07268				0.00	0	0
Total EPF012 SPOT										0.00	0	0
Total For EPF012										0.00	0	0
EPF013 On 01/09/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF013U SPOT										0.00	0	0
Total For EPF013U										0.00	0	0
EPF014 On 01/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF014U SPOT										0.00	0	0
Total For EPF014U										0.00	0	0
EPF015 On 28/09/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF015U SPOT										0.00	0	0
Total For EPF015U										0.00	0	0
EPFC30 On 02/03/2018 Spot Bond				101.51470		101.49219				0.00	0	0
Total EPFC30 SPOT										0.00	0	0
Total For EPFC30										0.00	0	0
EPFC31 On 06/03/2018 Spot Bond				101.40240		101.38082				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPFC33 SPOT										0.00	0	0
Total For EPFC33										0.00	0	0
EPFC3 On 06/09/2018 Spot Bond				101.47142		101.44882				0.00	0	0
Total EPFC34 SPOT										0.00	0	0
Total For EPFC34										0.00	0	0
EPFC3 On 03/05/2018 Spot Bond				100.14686		100.12585				0.00	0	0
Total EPFC35 SPOT										0.00	0	0
Total For EPFC35										0.00	0	0
EPFC3 On 06/11/2018 Spot Bond				100.08978		100.06673				0.00	0	0
Total EPFC36 SPOT										0.00	0	0
Total For EPFC36										0.00	0	0
EQS05 On 25/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQS05 SPOT										0.00	0	0
Total For EQS05										0.00	0	0
EQS06 On 09/04/2020 Spot Bond				98.08474		98.05301				0.00	0	0
Total EQS06 SPOT										0.00	0	0
Total For EQS06										0.00	0	0
EQS07 On 09/04/2018 Spot Bond			12.51000	99.22618	12.56500	99.17239				0.00	0	0
Total EQS07 SPOT										0.00	0	0
Total For EQS07										0.00	0	0
EQS08 On 04/10/2018 Spot Bond				99.97996		99.95240				0.00	0	0
Total EQS08A SPOT										0.00	0	0
Total For EQS08A										0.00	0	0
EQS08 On 04/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
EQS08 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
EQS10 On 28/07/2022 Spot Bond				100.30648		100.27857				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				99.83824		99.81499				0.00	0	0
Total ERS3B4 SPOT										0.00	0	0
Total For ERS3B4										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3B On 17/05/2019 Spot Bond				99.82387		99.79876			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				99.82882		99.80424			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				99.80476		99.77694			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	113.04300	10.00000	113.01400			0.00	0	0
Total ERS12/JIBAR SPOT									0.00	0	0
Total For ERS12/JIBAR									0.00	0	0
ERSA1 On 17/08/2018 Spot Bond				99.76628		99.74399			0.00	0	0
Total ERS17 SPOT									0.00	0	0
Total For ERS17									0.00	0	0
ERSA2 On 17/08/2018 Spot Bond				100.06568		100.04411			0.00	0	0
Total ERS20 SPOT									0.00	0	0
Total For ERS20									0.00	0	0
ERSA2 On 17/08/2020 Spot Bond				99.45205		99.42887			0.00	0	0
Total ERS21 SPOT									0.00	0	0
Total For ERS21									0.00	0	0
ERSA2 On 17/05/2019 Spot Bond				100.19159		100.16910			0.00	0	0
Total ERS22 SPOT									0.00	0	0
Total For ERS22									0.00	0	0
ERSA2 On 17/08/2019 Spot Bond				99.84012		99.81714			0.00	0	0
Total ERS23 SPOT									0.00	0	0
Total For ERS23									0.00	0	0
ERSA2 On 17/08/2020 Spot Bond				99.84491		99.82260			0.00	0	0
Total ERS24 SPOT									0.00	0	0
Total For ERS24									0.00	0	0
ERSA2 On 17/08/2022 Spot Bond				99.83926		99.81616			0.00	0	0
Total ERS25 SPOT									0.00	0	0
Total For ERS25									0.00	0	0
ES18 On 20/04/2018 Spot Bond			8.42000	100.87835	8.47500	100.83219		565,992,400,000,000.00	67,220,000,000	54,925,219,800	
Total ES18 SPOT								5,992,400,000,000.00	67,220,000,000	54,925,219,800	
Total For ES18								5,992,400,000,000.00	67,220,000,000	54,925,219,800	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES18/R On 20/04/2018 Spot Bond			9.25000	100.52350	9.25000	100.49903			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			9.52500	104.82140	9.61500	104.42816		37,361,874,412,500.00	3,922,506,500	3,501,480,200	
Total ES23 SPOT								17,361,874,412,500.00	3,922,506,500	3,501,480,200	
Total For ES23								17,361,874,412,500.00	3,922,506,500	3,501,480,200	
ES23/R On 25/01/2023 Spot Bond			10.00000	102.90517	10.00000	102.87789			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			10.35000	87.02566	10.44000	86.55170		258,891,024,960,000.00	25,013,625,600	16,410,364,600	
Total ES26 SPOT								18,891,024,960,000.00	25,013,625,600	16,410,364,600	
Total For ES26								18,891,024,960,000.00	25,013,625,600	16,410,364,600	
ES26/R On 02/04/2026 Spot Bond			7.85000	100.82840	7.85000	100.80707			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			11.17000	74.15274	11.26500	73.58070		237,803,710,848,000.00	110,815,014,400	120,781,151,100	
Total ES33 SPOT								17,803,710,848,000.00	110,815,014,400	120,781,151,100	
Total For ES33								17,803,710,848,000.00	110,815,014,400	120,781,151,100	
ES33/R On 15/09/2033 Spot Bond			7.50000	101.14550	7.50000	101.12494			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			11.40000	76.61584	11.49500	75.97955		200,725,712,040,000.00	17,607,518,600	31,328,172,400	
Total ES42 SPOT								10,725,712,040,000.00	17,607,518,600	31,328,172,400	
Total For ES42								10,725,712,040,000.00	17,607,518,600	31,328,172,400	
ES42/R On 25/04/2042 Spot Bond			8.50000	100.36657	8.50000	100.34363			0.00	0	0
Total ES42/R214 SPOT									0.00	0	0
Total For ES42/R214									0.00	0	0
EXX02 On 19/05/2019 Spot Bond				98.44058		98.41516			0.00	3,740,000,000	1,870,000,000
Total EXX02 SPOT									0.00	3,740,000,000	1,870,000,000
Total For EXX02									0.00	3,740,000,000	1,870,000,000
FBJ20Z On 20/03/2020 Spot Bond				101.23896		101.21463			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				101.28026		101.25510			0.00	0	0
Total FBJ22Z SPOT									0.00	0	0
Total For FBJ22Z									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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				101.95158		101.92806			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				101.77391		101.75030			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				101.73978		101.71552			0.00	0	0
Total FIFB08 SPOT									0.00	0	0
Total For FIFB08									0.00	0	0
FIFB09 On 27/06/2019 Spot Bond				101.06939		101.04499			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				102.03648		102.01279			0.00	0	0
Total FIFB10 SPOT									0.00	0	0
Total For FIFB10									0.00	0	0
FIFB11 On 07/02/2020 Spot Bond				100.01428		100.04520			0.00	0	0
Total FIFB11 SPOT									0.00	0	0
Total For FIFB11									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FIFB12 On 13/08/2020 Spot Bond				99.93136		99.90841			0.00	0	0
Total FIFB12 SPOT									0.00	0	0
Total For FIFB12									0.00	0	0
FIFB14 On 07/11/2022 Spot Bond				100.07035	100.00000	100.00000			0.00	72,984,000,000	51,400,000,000
Total FIFB14 SPOT									0.00	72,984,000,000	51,400,000,000
Total For FIFB14									0.00	72,984,000,000	51,400,000,000
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			8.96000	102.80477	9.01500	102.72314		4,784,640,000,000.00		534,000,000	627,000,000
Total FRB05 SPOT								4,784,640,000,000.00		534,000,000	627,000,000
Total For FRB05								4,784,640,000,000.00		534,000,000	627,000,000
FRB11 On 11/12/2017 Spot Bond				101.77845		101.75565			0.00	0	100,000,000
Total FRB11 SPOT									0.00	0	100,000,000
Total For FRB11									0.00	0	100,000,000
FRB12 On 02/06/2019 Spot Bond				102.07537		102.05029			0.00	0	0
Total FRB12 SPOT									0.00	0	0
Total For FRB12									0.00	0	0
FRB13 On 02/06/2021 Spot Bond				100.52990		100.50486			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			11.14500	101.09375	11.23500	100.81066			0.00	0	900,000,000
Total FRB14 SPOT									0.00	0	900,000,000
Total For FRB14									0.00	0	900,000,000
FRB15 On 06/03/2020 Spot Bond				104.46057		104.43242			0.00	1,560,000,000	780,000,000
Total FRB15 SPOT									0.00	1,560,000,000	780,000,000
Total For FRB15									0.00	1,560,000,000	780,000,000
FRB16 On 08/07/2020 Spot Bond				103.47089		103.44188			0.00	0	0
Total FRB16 SPOT									0.00	0	0
Total For FRB16									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB17 On 08/01/2022 Spot Bond				101.09667		101.06701			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				104.27827		104.24554			0.00	0	0
Total FRB18 SPOT									0.00	0	0
Total For FRB18									0.00	0	0
FRB19 On 14/04/2021 Spot Bond			11.84500	102.26867	11.93500	101.98671			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				102.17212		102.14071			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				102.33630		102.30668			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				102.08616		102.05597			0.00	0	0
Total FRB22 SPOT									0.00	0	0
Total For FRB22									0.00	0	0
FRB23 On 20/09/2027 Spot Bond				101.43070		101.40280			0.00	0	180,000,000
Total FRB23 SPOT									0.00	0	180,000,000
Total For FRB23									0.00	0	180,000,000
FRBC2 On 21/12/2018 Spot Bond			9.11000	107.62446	9.16500	107.53982			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				103.10541		103.08173			0.00	0	0
Total FRBC22 SPOT									0.00	0	0
Total For FRBC22									0.00	0	0
FRBI22 On 31/01/2022 Spot Bond			3.22000	145.76507	3.20000	145.86212			0.00	0	0
Total FRBI22 SPOT									0.00	0	0
Total For FRBI22									0.00	0	0
FRBI23 On 07/12/2023 Spot Bond			3.40000	285.27114	3.37000	285.67290			0.00	0	0
Total FRBI23 SPOT									0.00	0	0
Total For FRBI23									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI25 On 31/01/2025 Spot Bond			3.68300	119.63362	3.67200	119.70436			0.00	0	800,000,000
Total FRBI25 SPOT									0.00	0	800,000,000
Total For FRBI25									0.00	0	800,000,000
FRBI28 On 31/03/2028 Spot Bond			3.97500	162.01539	3.97500	161.99266		3,975,000,000,000.00	1,000,000,000	500,000,000	
Total FRBI28 SPOT								3,975,000,000,000.00	1,000,000,000	500,000,000	
Total For FRBI28								3,975,000,000,000.00	1,000,000,000	500,000,000	
FRBI29 On 31/03/2029 Spot Bond			3.99000	81.67456	3.96000	81.90673		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			4.16000	197.88150	4.16000	197.85284		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			4.39000	87.45482	4.37000	87.76012		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			4.58000	87.17974	4.53000	88.00494		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			9.08000	76.61840	9.05000	76.64751		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			10.31000	50.40728	10.42000	50.06922		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			10.35000	49.72613	10.45000	49.38537		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	
FRC107 On 03/06/2021 Spot Bond				102.07826		102.04719		0.00	0	0	
Total FRC107 SPOT								0.00	0	0	
Total For FRC107								0.00	0	0	
FRC152 On 20/12/2017 Spot Bond				101.38693		101.35966		0.00	0	0	
Total FRC152 SPOT								0.00	0	0	
Total For FRC152								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC15: On 20/12/2017 Spot Bond				101.27769		101.25258			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				101.31503		101.28919			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				101.68104		101.64791			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				101.29429		101.26885			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				101.22799		101.20387			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				101.22937		101.20522			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				101.72972		101.69563			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				101.25570		101.23047			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			4.47500	113.59091	4.46500	113.64772			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				101.32893		101.30281			0.00	0	0
Total FRC170 SPOT									0.00	0	0
Total For FRC170									0.00	0	0
FRC17: On 20/06/2018 Spot Bond				101.32016		101.29400			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				101.25913		101.23361			0.00	0	0
Total FRC172 SPOT									0.00	0	0
Total For FRC172									0.00	0	0

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				101.32893		101.30281				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				101.25967		101.23492				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				101.23338		101.20915				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				99.61257		99.52736				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				101.42112		101.39316				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				109.13946		112.27536				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				104.01080		103.98432				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				101.61068		101.57895				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC18: On 20/03/2019 Spot Bond				101.29631		101.27043				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				101.31519		101.28934				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC19: On 02/04/2019 Spot Bond				100.95523		100.93053				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	113.04300	10.00000	113.01400				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/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
FRC19: On 20/06/2024 Spot Bond				101.38119		101.35402			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				101.72225		101.69738			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				103.25762		103.22608			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				101.35652		101.32985			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				100.01602		100.04638			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				100.01598		100.04633			0.00	0	0
Total FRC215 SPOT									0.00	0	0
Total For FRC215									0.00	0	0
FRC21: On 07/11/2017 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRC216 SPOT									0.00	0	0
Total For FRC216									0.00	0	0
FRC21: On 07/11/2017 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRC217 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 FRC217										0.00	0	0
FRC217 On 07/11/2017 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC218 SPOT										0.00	0	0
Total For FRC218										0.00	0	0
FRC218 On 04/11/2019 Spot Bond				100.10003		100.01658				0.00	0	0
Total FRC219 SPOT										0.00	0	0
Total For FRC219										0.00	0	0
FRC221 On 31/01/2022 Spot Bond			3.78000	142.60558	3.76000	142.69798				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				102.01756		101.99326				0.00	0	0
Total FRC225 SPOT										0.00	0	0
Total For FRC225										0.00	0	0
FRC231 On 25/06/2018 Spot Bond				101.06422		101.04048				0.00	0	0
Total FRC231 SPOT										0.00	0	0
Total For FRC231										0.00	0	0
FRC233 On 31/01/2022 Spot Bond			4.64000	137.90762	4.62000	137.99322				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				101.94481		101.90639				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				108.88402		108.94623				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				113.95930		113.95803				0.00	0	0
Total FRC237 SPOT										0.00	0	0
Total For FRC237										0.00	0	0
FRC237 On 08/02/2020 Spot Bond				109.42364		109.48553				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				114.70614		114.70172				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				113.94651		113.93336				0.00	0	0
Total FRC240 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 FRC240										0.00	0	0
FRC24: On 08/02/2020 Spot Bond				108.75621		108.82278				0.00	0	0
Total FRC241 SPOT										0.00	0	0
Total For FRC241										0.00	0	0
FRC24: On 08/02/2020 Spot Bond				108.39347		108.45943				0.00	0	0
Total FRC242 SPOT										0.00	0	0
Total For FRC242										0.00	0	0
FRC24: On 19/10/2020 Spot Bond				101.16740		101.11377				0.00	0	0
Total FRC243 SPOT										0.00	0	0
Total For FRC243										0.00	0	0
FRC24: On 08/02/2020 Spot Bond				109.43192		109.46314				0.00	0	0
Total FRC244 SPOT										0.00	0	0
Total For FRC244										0.00	0	0
FRC24: On 19/10/2020 Spot Bond				101.15580		101.10271				0.00	0	0
Total FRC245 SPOT										0.00	0	0
Total For FRC245										0.00	0	0
FRC24: On 19/10/2020 Spot Bond				100.92874		100.88609				0.00	0	0
Total FRC246 SPOT										0.00	0	0
Total For FRC246										0.00	0	0
FRC24: On 08/02/2020 Spot Bond				108.71095		108.76272				0.00	0	0
Total FRC247 SPOT										0.00	0	0
Total For FRC247										0.00	0	0
FRC24: On 08/02/2020 Spot Bond				98.69139		98.75062				0.00	0	0
Total FRC248 SPOT										0.00	0	0
Total For FRC248										0.00	0	0
FRC24: On 19/10/2020 Spot Bond				112.41024		112.40131				0.00	0	0
Total FRC249 SPOT										0.00	0	0
Total For FRC249										0.00	0	0
FRC25: On 19/10/2020 Spot Bond				94.29283		94.29174				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				99.91807		99.89086				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				101.42253		101.39785				0.00	0	0
Total FRC252 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 FRC252										0.00	0	0
FRC25 On 27/03/2020 Spot Bond				101.02883		101.00536				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				100.92274		100.89684				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				100.60950		100.58385				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				101.01690		100.99371				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				100.04663		100.02335				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	99.89149	3.33700	99.88219				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	100.39003	3.45500	100.37680				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				100.50549		100.48161				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				100.51412		100.48962				0.00	0	0
Total FRC262 SPOT										0.00	0	0
Total For FRC262										0.00	0	0
FRC66 On 31/01/2022 Spot Bond			4.30000	139.74304	4.28000	139.83128				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			4.36000	139.41708	4.34000	139.50486				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			4.34000	139.52564	4.32000	139.61357				0.00	0	0
Total FRC71 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 FRC71										0.00	0	0
FRD01: On 31/10/2020 Spot Bond				100.31755		100.28558				0.00	0	0
Total FRD013 SPOT										0.00	0	0
Total For FRD013										0.00	0	0
FRD011 On 22/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD01U SPOT										0.00	0	0
Total For FRD01U										0.00	0	0
FRD151 On 31/12/2017 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD15U SPOT										0.00	0	0
Total For FRD15U										0.00	0	0
FRD171 On 15/02/2021 Spot Bond			100.00000	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			4.25000	83.68837	4.22000	83.99649				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			4.30000	97.22572	4.26000	97.79940				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				102.26816		102.24594				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				101.16918		101.14711				0.00	0	2,500,000,000
Total FRJ19 SPOT										0.00	0	2,500,000,000
Total For FRJ19										0.00	0	2,500,000,000
FRJ20 On 20/09/2020 Spot Bond				100.86895		100.84699				0.00	0	0
Total FRJ20 SPOT										0.00	0	0
Total For FRJ20										0.00	0	0
FRJ21 On 15/09/2021 Spot Bond				101.11175		101.08942				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				102.33564		102.31122				0.00	0	0
Total FRJ22 SPOT										0.00	0	0
Total For FRJ22										0.00	0	0
FRJ25 On 09/03/2025 Spot Bond				103.43794		103.40748				0.00	0	0
Total FRJ25 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 FRJ25										0.00	0	0
FRJ27 On 25/01/2027 Spot Bond				100.72288		100.69657				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			2.91800	102.60350	2.85800	104.13466				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			3.32000	112.96970	3.28000	113.66177				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS102 On 23/01/2024 Spot Bond				100.40723		100.38423				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS103 On 23/01/2024 Spot Bond				100.40723		100.38423				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS104 On 31/01/2038 Spot Bond			3.46000	110.54062	3.42000	111.21431				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS108 On 07/12/2033 Spot Bond			3.46000	215.16284	3.46000	215.13573				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS110 On 31/01/2038 Spot Bond			4.41500	95.55910	4.37500	96.12037				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			3.49000	214.38487	3.49000	214.35770				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS112 On 29/04/2019 Spot Bond				100.32417		100.29465				0.00	0	0
Total FRS113 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 FRS113										0.00	0	0
FRS113 On 31/01/2025 Spot Bond			3.73000	119.26507	3.72000	119.32757				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS114 On 31/01/2038 Spot Bond			3.62500	107.75825	3.58500	108.41092				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS115 On 31/01/2038 Spot Bond			3.99000	101.89919	3.95000	102.50782				0.00	0	0
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS119 On 07/12/2033 Spot Bond			3.61000	211.30749	3.61000	211.28001				0.00	0	0
Total FRS120 SPOT										0.00	0	0
Total For FRS120										0.00	0	0
FRS120 On 07/12/2033 Spot Bond			3.66000	210.04130	3.66000	210.01372				0.00	0	0
Total FRS121 SPOT										0.00	0	0
Total For FRS121										0.00	0	0
FRS121 On 31/01/2025 Spot Bond			3.26000	107.69139	3.25000	107.74946				0.00	0	0
Total FRS122 SPOT										0.00	0	0
Total For FRS122										0.00	0	0
FRS122 On 07/12/2033 Spot Bond			3.69000	209.28609	3.69000	209.25842				0.00	0	0
Total FRS123 SPOT										0.00	0	0
Total For FRS123										0.00	0	0
FRS123 On 31/01/2038 Spot Bond			4.53500	93.85736	4.49500	94.40596				0.00	0	0
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0
FRS124 On 31/03/2028 Spot Bond			3.94000	162.51909	3.94000	162.49644				0.00	0	0
Total FRS126 SPOT										0.00	0	0
Total For FRS126										0.00	0	0
FRS126 On 31/01/2038 Spot Bond			4.35000	96.49675	4.31000	97.06500				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	162.87998	3.91500	162.85739				0.00	0	0
Total FRS129 SPOT										0.00	0	0
Total For FRS129										0.00	0	0
FRS129 On 11/11/2015 Spot Bond				117.02795						0.00	0	0
FRS130 On 11/02/2018 Spot Bond			100.00000	86.39502	100.00000	86.20680				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS130 SPOT										0.00	0	0
Total For FRS130										0.00	0	0
FRS130 On 31/03/2028 Spot Bond			3.97500	162.01539	3.97500	161.99266				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			4.20000	196.94691	4.20000	196.91819				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				105.94170		105.98950				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			4.28000	97.51921	4.24000	98.09507				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			4.53500	93.85736	4.49500	94.40596				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			4.06000	100.82028	4.02000	101.42083				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	164.77152	3.78500	164.74923				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			3.97000	202.39676	3.97000	202.36850				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	162.87998	3.91500	162.85739				0.00	0	0
Total FRS142 SPOT										0.00	0	0
Total For FRS142										0.00	0	0
FRS142 On 31/03/2028 Spot Bond			3.91500	162.87998	3.91500	162.85739				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	158.74967	4.20500	158.72640				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			4.03000	116.94256	4.02000	117.00271				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS146 SPOT										0.00	0	0
Total For FRS146										0.00	0	0
FRS147 On 31/01/2022 Spot Bond			3.48000	144.28812	3.46000	144.38300				0.00	0	0
Total FRS147 SPOT										0.00	0	0
Total For FRS147										0.00	0	0
FRS148 On 31/03/2028 Spot Bond			4.26500	157.91022	4.26500	157.88683				0.00	0	0
Total FRS149 SPOT										0.00	0	0
Total For FRS149										0.00	0	0
FRS150 On 31/03/2028 Spot Bond			4.30500	157.35345	4.30500	157.32995				0.00	0	0
Total FRS150 SPOT										0.00	0	0
Total For FRS150										0.00	0	0
FRS151 On 31/01/2025 Spot Bond			4.00000	117.17249	3.99000	117.23288				0.00	0	0
Total FRS151 SPOT										0.00	0	0
Total For FRS151										0.00	0	0
FRS152 On 31/03/2028 Spot Bond			4.27500	157.77082	4.27500	157.74739				0.00	0	0
Total FRS152 SPOT										0.00	0	0
Total For FRS152										0.00	0	0
FRS153 On 31/03/2028 Spot Bond			4.31500	157.21460	4.31500	157.19109				0.00	0	0
Total FRS153 SPOT										0.00	0	0
Total For FRS153										0.00	0	0
FRS154 On 19/05/2019 Spot Bond				114.55518		114.22136				0.00	0	0
Total FRS157 SPOT										0.00	0	0
Total For FRS157										0.00	0	0
FRS158 On 20/06/2022 Spot Bond				84.42989		87.06710				0.00	0	0
Total FRS158 SPOT										0.00	0	0
Total For FRS158										0.00	0	0
FRS159 On 06/06/2023 Spot Bond				86.85562		89.21277				0.00	0	0
Total FRS159 SPOT										0.00	0	0
Total For FRS159										0.00	0	0
FRS160 On 06/06/2024 Spot Bond				88.84630		91.15624				0.00	0	0
Total FRS160 SPOT										0.00	0	0
Total For FRS160										0.00	0	0
FRS161 On 06/06/2025 Spot Bond				89.30270		91.51205				0.00	0	0
Total FRS161 SPOT										0.00	0	0
Total For FRS161										0.00	0	0
FRS162 On 20/06/2022 Spot Bond				68.58644		70.62188				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS162 SPOT										0.00	0	0
Total For FRS162										0.00	0	0
FRS162 On 06/06/2023 Spot Bond				71.14841		72.98585				0.00	0	0
Total FRS163 SPOT										0.00	0	0
Total For FRS163										0.00	0	0
FRS163 On 06/06/2024 Spot Bond				75.20580		77.06527				0.00	0	0
Total FRS164 SPOT										0.00	0	0
Total For FRS164										0.00	0	0
FRS164 On 06/06/2025 Spot Bond				76.69308		78.49517				0.00	0	0
Total FRS165 SPOT										0.00	0	0
Total For FRS165										0.00	0	0
FRS165 On 01/08/2021 Spot Bond				48.71869		50.46336				0.00	0	0
Total FRS166 SPOT										0.00	0	0
Total For FRS166										0.00	0	0
FRS166 On 01/08/2022 Spot Bond				58.96175		60.70550				0.00	0	0
Total FRS167 SPOT										0.00	0	0
Total For FRS167										0.00	0	0
FRS167 On 01/08/2022 Spot Bond				56.98929		58.66376				0.00	0	0
Total FRS168 SPOT										0.00	0	0
Total For FRS168										0.00	0	0
FRS168 On 01/08/2021 Spot Bond				50.69621		52.52875				0.00	0	0
Total FRS169 SPOT										0.00	0	0
Total For FRS169										0.00	0	0
FRS169 On 01/08/2022 Spot Bond				79.63621		84.43743				0.00	0	0
Total FRS170 SPOT										0.00	0	0
Total For FRS170										0.00	0	0
FRS170 On 16/10/2022 Spot Bond				100.59683		100.57276				0.00	0	0
Total FRS171 SPOT										0.00	0	0
Total For FRS171										0.00	0	0
FRS171 On 16/10/2024 Spot Bond				100.63385		100.60828				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			3.11000	289.52991	3.08000	289.94130				0.00	0	0
Total FRS36 SPOT										0.00	0	0
Total For FRS36										0.00	0	0
FRS37 On 07/12/2023 Spot Bond			3.00000	291.16535	2.97000	291.58041				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS37 SPOT										0.00	0	0
Total For FRS37										0.00	0	0
FRS43 On 07/12/2023 Spot Bond			3.72000	280.65919	3.69000	281.05060				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			3.44000	144.51420	3.42000	144.60941				0.00	0	0
Total FRS46 SPOT										0.00	0	0
Total For FRS46										0.00	0	0
FRS49 On 27/10/2020 Spot Bond				100.33427		100.30983				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			2.97000	147.20184	2.95000	147.30103				0.00	0	0
Total FRS51 SPOT										0.00	0	0
Total For FRS51										0.00	0	0
FRS62 On 04/11/2026 Spot Bond				100.09771		100.01477				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			3.30000	108.04726	3.26000	108.81969				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			2.98000	114.90981	2.98000	114.89677				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			3.19000	123.57786	3.18000	123.64477				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				99.82037		99.81928				0.00	0	0
Total FRS86 SPOT										0.00	0	0
Total For FRS86										0.00	0	0
FRS87 On 31/01/2025 Spot Bond			3.22000	123.33369	3.21000	123.40036				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			3.91000	277.96346	3.88000	278.34881				0.00	0	0
Total FRS90 SPOT										0.00	0	0
Total For FRS90										0.00	0	0
FRS94 On 08/08/2018 Spot Bond				100.04452		100.02231				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRS94 SPOT									0.00	0	0
Total For FRS94									0.00	0	0
FRS96 On 27/08/2018 Spot Bond				101.80426		101.78024			0.00	0	0
Total FRS96 SPOT									0.00	0	0
Total For FRS96									0.00	0	0
FRX18 On 14/04/2018 Spot Bond			7.50000	102.00133	7.55500	101.95780			0.00	0	0
Total FRX18 SPOT									0.00	0	0
Total For FRX18									0.00	0	0
FRX19 On 15/11/2019 Spot Bond			8.36000	101.04415	8.45000	105.35069			0.00	0	400,000,000
Total FRX19 SPOT									0.00	0	400,000,000
Total For FRX19									0.00	0	400,000,000
FRX20 On 01/10/2020 Spot Bond			8.72500	101.00825	8.81500	100.75883			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			9.48500	94.39593	9.57500	94.02022			0.00	0	4,650,000,000
Total FRX23 SPOT									0.00	0	4,650,000,000
Total For FRX23									0.00	0	4,650,000,000
FRX24 On 10/12/2024 Spot Bond			9.89000	108.78227	9.98000	108.29144			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			10.33000	96.27043	10.44000	95.63623			0.00	0	1,200,000,000
Total FRX26 SPOT									0.00	0	1,200,000,000
Total For FRX26									0.00	0	1,200,000,000
FRX27 On 07/03/2027 Spot Bond			10.32000	101.00561	10.41000	100.45105			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			10.70000	96.27580	10.79000	95.67275			0.00	0	0
Total FRX30 SPOT									0.00	0	0
Total For FRX30									0.00	0	0
FRX31 On 21/02/2031 Spot Bond			10.85000	92.67638	10.94000	92.06977			0.00	0	0
Total FRX31 SPOT									0.00	0	0
Total For FRX31									0.00	0	0
FRX32 On 31/03/2032 Spot Bond			10.85500	98.74908	10.94500	98.08704			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			11.74000	70.11653	11.83500	69.53693			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRX45 SPOT										0.00	0	0
Total For FRX45										0.00	0	0
FS1A5 On 20/09/2018 Spot Bond				101.24505		101.22247				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				101.42354		101.40023				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				101.25967		101.23492				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				101.43941		101.41109				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				101.75840		101.73663				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				101.97164		101.94964				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				101.91784		101.89479				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				101.97317		101.94943				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				102.21661		102.18980				0.00	0	0
Total FS2D1 SPOT										0.00	0	0
Total For FS2D1										0.00	0	0
FS3A3L On 20/02/2020 Spot Bond			100.00000	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				101.83372		101.81172				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				101.89570		101.87293				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
Total For FS4B1U										0.00	0	0
FS4C1L 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
FS4D1L 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
FS5A1L On 20/04/2019 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 FS5A1U SPOT										0.00	0	0
Total For FS5A1U										0.00	0	0
FS5A2L 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
FS5A3L 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
FS5A4L 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
FS5A5L 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
FS5B1L 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
FS5C1L 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
FS5D1L 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
FS5E1L 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				100.63615		100.61055				0.00	0	0
Total GBL02 SPOT										0.00	0	0
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				101.83762		101.81604				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GH31A1 SPOT										0.00	0	0
Total For GH31A1										0.00	0	0
GH31A On 25/02/2020 Spot Bond				101.80320		101.78013				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				101.82422		101.80087				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				101.96080		101.93564				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				102.12884		102.10145				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				102.23384		102.20506				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				101.33205		101.31156				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
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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRB20U SPOT										0.00	0	0
Total For GRB20U										0.00	0	0
GRB21 On 17/03/2021 Spot Bond			100.00000	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				101.48250		101.46140				0.00	5,400,000,000	1,800,000,000
Total GRT06 SPOT										0.00	5,400,000,000	1,800,000,000
Total For GRT06										0.00	5,400,000,000	1,800,000,000
GRT07 On 21/02/2024 Spot Bond				101.99568		101.97160				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				101.45095		101.42812				0.00	0	9,500,000,000
Total GRT08 SPOT										0.00	0	9,500,000,000
Total For GRT08										0.00	0	9,500,000,000
GRT09 On 15/10/2018 Spot Bond				100.96106		100.93837				0.00	0	1,400,000,000
Total GRT09 SPOT										0.00	0	1,400,000,000
Total For GRT09										0.00	0	1,400,000,000
GRT10 On 13/05/2019 Spot Bond				100.49336		100.47186				0.00	1,300,000,000	14,500,000,000
Total GRT10 SPOT										0.00	1,300,000,000	14,500,000,000
Total For GRT10										0.00	1,300,000,000	14,500,000,000
GRT11 On 13/05/2021 Spot Bond				99.90189		99.87902				0.00	0	0
Total GRT11 SPOT										0.00	0	0
Total For GRT11										0.00	0	0
GRT12 On 24/06/2020 Spot Bond				101.36593		101.34193				0.00	0	0
Total GRT12 SPOT										0.00	0	0
Total For GRT12										0.00	0	0
GRT13 On 15/04/2020 Spot Bond				100.58755		100.56390				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				101.37046		101.34650				0.00	0	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRT14 SPOT										0.00	0	100,000,000
Total For GRT14										0.00	0	100,000,000
GRT15 On 15/04/2020 Spot Bond				100.69731		100.67363				0.00	0	0
Total GRT15 SPOT										0.00	0	0
Total For GRT15										0.00	0	0
GRT16 On 17/10/2021 Spot Bond				100.57986		100.55547				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			10.03500	101.16011	10.12500	100.73714				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				101.35183		101.32883				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				102.33884		102.31372				0.00	0	0
Total GRT19 SPOT										0.00	0	0
Total For GRT19										0.00	0	0
GRT20 On 03/04/2024 Spot Bond				100.92316		100.89864				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			10.73000	96.68373	10.82000	96.25926				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				100.57982		100.55626				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				100.59733		100.57307				0.00	0	0
Total GRT23 SPOT										0.00	0	0
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
HC2T2 On 05/10/2018 Spot Bond				100.80999		100.78725				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				101.28944		101.26605				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total HC4T1 SPOT										0.00	0	0
Total For HC4T1										0.00	0	0
HC5T1 On 29/10/2018 Spot Bond				100.26673		100.24445				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				100.18840		100.16460				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				99.92748		99.90323				0.00	3,460,000,000	1,730,000,000
Total HILB04 SPOT										0.00	3,460,000,000	1,730,000,000
Total For HILB04										0.00	3,460,000,000	1,730,000,000
HILB05 On 11/07/2019 Spot Bond				100.71790		100.69372				0.00	0	0
Total HILB05 SPOT										0.00	0	0
Total For HILB05										0.00	0	0
HILB06 On 11/07/2020 Spot Bond				100.72574		100.70128				0.00	0	0
Total HILB06 SPOT										0.00	0	0
Total For HILB06										0.00	0	0
HILB07 On 11/07/2021 Spot Bond				100.73472		100.70997				0.00	0	0
Total HILB07 SPOT										0.00	0	0
Total For HILB07										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total HM1E4U SPOT										0.00	0	0
Total For HM1E4U										0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	113.04300	10.00000	113.01400				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				99.74305		102.16795				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				100.69012		100.66235				0.00	0	0
Total HPF08 SPOT										0.00	0	0
Total For HPF08										0.00	0	0
HPF09 On 15/04/2019 Spot Bond				100.62032		100.59511				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				99.85043		99.82893				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			8.89000	104.71622	8.96000	104.52312			8,890,000,000,000.00	1,000,000,000	1,000,000,000	
Total HWAY20 SPOT									8,890,000,000,000.00	1,000,000,000	1,000,000,000	
Total For HWAY20									8,890,000,000,000.00	1,000,000,000	1,000,000,000	
HWAY2 On 31/07/2020 Spot Bond			100.00000	22.12741	100.00000	22.07871			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			3.15000	288.93798	3.12000	289.34800			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			2.86000	298.71618	2.83000	299.20852			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			3.33000	97.74821	3.30000	98.10521			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			11.06500	88.83867	11.16000	88.17606			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	11.58142	100.00000	11.55593			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total HWAY34/R208 SPOT									0.00	0	0
Total For HWAY34/R208									0.00	0	0
HWAY3 On 31/07/2035 Spot Bond			11.08500	88.42536	11.18000	87.75452			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	11.58136	100.00000	11.55587			0.00	0	0
Total HWAY35/R209 SPOT									0.00	0	0
Total For HWAY35/R209									0.00	0	0
HWF08 On 15/07/2019 Spot Bond				100.58494		100.56139			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				101.34002		101.31697			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	113.04300	10.00000	113.01400			0.00	0	0
Total HWY023/R197 SPOT									0.00	0	0
Total For HWY023/R197									0.00	0	0
I2025 On 31/01/2025 Spot Bond			2.58000	128.66230	2.57000	128.73450		271,278,744,000,000.00	105,146,800,000	158,626,315,900	
Total I2025 SPOT								1,278,744,000,000.00	105,146,800,000	158,626,315,900	
Total For I2025								1,278,744,000,000.00	105,146,800,000	158,626,315,900	
I2029 On 31/03/2029 Spot Bond			2.66000	98.42030	2.63000	98.70856		57,456,000,000,000.00	21,600,000,000	35,715,361,300	
Total I2029 SPOT								57,456,000,000,000.00	21,600,000,000	35,715,361,300	
Total For I2029								57,456,000,000,000.00	21,600,000,000	35,715,361,300	
I2033 On 28/02/2033 Spot Bond			2.70000	102.11919	2.67000	102.50783		1,620,000,000,000.00	600,000,000	101,653,097,800	
Total I2033 SPOT								1,620,000,000,000.00	600,000,000	101,653,097,800	
Total For I2033								1,620,000,000,000.00	600,000,000	101,653,097,800	
I2038 On 31/01/2038 Spot Bond			2.70000	124.52891	2.66000	125.30899		141,759,720,000,000.00	52,503,600,000	226,547,977,500	
Total I2038 SPOT								141,759,720,000,000.00	52,503,600,000	226,547,977,500	
Total For I2038								141,759,720,000,000.00	52,503,600,000	226,547,977,500	
I2046 On 31/03/2046 Spot Bond			2.72000	120.25750	2.70000	120.72594		275,100,800,000,000.00	101,140,000,000	173,288,934,300	
Total I2046 SPOT								275,100,800,000,000.00	101,140,000,000	173,288,934,300	
Total For I2046								275,100,800,000,000.00	101,140,000,000	173,288,934,300	
I2050 On 31/12/2050 Spot Bond			2.73000	127.42029	2.68000	128.81241		44,491,356,000,000.00	16,297,200,000	136,837,946,813	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total I2050 SPOT									14,491,356,000,000.00	16,297,200,000	136,837,946,813
Total For I2050									14,491,356,000,000.00	16,297,200,000	136,837,946,813
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				101.81493		101.79213			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			9.51000	102.61121	9.60000	102.26337			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				101.85758		101.83423			0.00	3,000,000,000	3,000,000,000
Total IBL102 SPOT									0.00	3,000,000,000	3,000,000,000
Total For IBL102									0.00	3,000,000,000	3,000,000,000
IBL103 On 08/06/2018 Spot Bond				101.47508		101.45404			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	100.56320	8.70500	100.53967			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	100.08912	8.28000	100.06683			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			6.53500	102.69663	6.59000	102.65959			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			3.04000	146.79790	3.02000	146.89647			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			6.65500	101.73009	6.71000	101.69051			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IBL39 SPOT									0.00	0	0
Total For IBL39									0.00	0	0
IBL43/J On 25/11/2020 Spot Bond			10.00000	113.04300	10.00000	113.01400			0.00	0	0
Total IBL43/JIBAR SPOT									0.00	0	0
Total For IBL43/JIBAR									0.00	0	0
IBL45 On 21/12/2018 Spot Bond			8.94000	102.11410	8.99500	102.03290			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			9.52000	97.93063	9.61000	97.73716			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			7.81000	100.58965	7.86500	100.54760		6,248,000,000,000.00	800,000,000	200,000,000	
Total IBL49 SPOT								6,248,000,000,000.00	800,000,000	200,000,000	
Total For IBL49								6,248,000,000,000.00	800,000,000	200,000,000	
IBL49/F On 02/04/2018 Spot Bond			7.34000	100.76970	7.34000	100.75000			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			9.51000	101.48129	9.60000	101.24492			0.00	0	0
Total IBL50 SPOT									0.00	0	0
Total For IBL50									0.00	0	0
IBL53 On 31/07/2018 Spot Bond				100.22784		100.20487			0.00	0	0
Total IBL53 SPOT									0.00	0	0
Total For IBL53									0.00	0	0
IBL55 On 31/07/2018 Spot Bond			8.72000	101.80795	8.77500	101.74648			0.00	0	0
Total IBL55 SPOT									0.00	0	0
Total For IBL55									0.00	0	0
IBL56 On 31/01/2019 Spot Bond				100.24788		100.22289			0.00	0	0
Total IBL56 SPOT									0.00	0	0
Total For IBL56									0.00	0	0
IBL59 On 17/02/2019 Spot Bond			8.68000	102.72715	8.73500	102.63812			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			10.19500	102.61002	10.28500	102.17275			0.00	0	0
Total IBL60 SPOT									0.00	0	0
Total For IBL60									0.00	0	0
IBL61 On 31/03/2019 Spot Bond				100.73881		100.71615			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL61 SPOT										0.00	0	0
Total For IBL61										0.00	0	0
IBL64 On 29/07/2019 Spot Bond				100.09514		100.07189				0.00	0	0
Total IBL64 SPOT										0.00	0	0
Total For IBL64										0.00	0	0
IBL65 On 29/07/2021 Spot Bond				100.25754		100.23406				0.00	1,500,000,000	1,500,000,000
Total IBL65 SPOT										0.00	1,500,000,000	1,500,000,000
Total For IBL65										0.00	1,500,000,000	1,500,000,000
IBL66 On 12/03/2018 Spot Bond				101.59690		101.57590				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			3.77000	142.66130	3.75000	142.75378				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				101.02592		101.00310				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
Total For IBL69U										0.00	0	0
IBL73 On 19/08/2018 Spot Bond				99.85493		101.93669				0.00	0	0
Total IBL73 SPOT										0.00	0	0
Total For IBL73										0.00	0	0
IBL75 On 19/08/2020 Spot Bond				100.99842		103.14142				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				102.10977		102.08760				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				101.84522		101.82159				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			10.24500	103.78798	10.33500	103.41453				0.00	0	0
Total IBL78 SPOT										0.00	0	0
Total For IBL78										0.00	0	0
IBL79 On 27/01/2019 Spot Bond			8.51000	104.53704	8.56500	104.45026				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				100.28486		100.26102				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				101.15267		101.12913				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				102.42784		102.40552				0.00	0	0
Total IBL85 SPOT										0.00	0	0
Total For IBL85										0.00	0	0
IBL86 On 20/05/2021 Spot Bond				103.33511		103.31026				0.00	0	0
Total IBL86 SPOT										0.00	0	0
Total For IBL86										0.00	0	0
IBL87 On 20/05/2019 Spot Bond			8.81000	105.92089	8.86500	105.81824				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			9.58500	107.02993	9.67500	106.73528				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	20.27697	100.00000	20.23234				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				101.90749		101.88123				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL90U SPOT										0.00	0	0
Total For IBL90U										0.00	0	0
IBL91 On 02/06/2018 Spot Bond				101.58026		101.55675				0.00	0	0
Total IBL91 SPOT										0.00	0	0
Total For IBL91										0.00	0	0
IBL92 On 12/01/2020 Spot Bond				100.69260		100.66851				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				102.00230		101.98038				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				101.75096		101.72673				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				102.20464		102.17990				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				101.16560		101.14223				0.00	0	0
Total IBL96 SPOT										0.00	0	0
Total For IBL96										0.00	0	0
IBL97 On 03/10/2019 Spot Bond				100.88628		100.86275				0.00	0	0
Total IBL97 SPOT										0.00	0	0
Total For IBL97										0.00	0	0
IBL98 On 03/10/2023 Spot Bond				100.92833		100.90367				0.00	0	0
Total IBL98 SPOT										0.00	0	0
Total For IBL98										0.00	0	0
IBL99 On 21/10/2019 Spot Bond			8.68000	101.04681	8.73500	100.92622				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				100.67947		100.65721				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			9.90500	96.50801	9.99500	96.26269				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IDCG03 SPOT										0.00	0	0
Total For IDCG03										0.00	0	0
IDCG04 On 24/11/2017 Spot Bond				101.78115		101.75863				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				101.74370		101.72056				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			11.03000	97.28717	11.12000	96.84732				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				99.93332		99.91104				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			12.01000	95.13317	12.10000	94.54146				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				101.57650		101.55265				0.00	0	0
Total IDCG09 SPOT										0.00	0	0
Total For IDCG09										0.00	0	0
IDCG10 On 05/12/2021 Spot Bond				101.59968		101.57546				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			11.13000	102.79029	11.22000	102.26198				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	100.63250	4.00000	100.62162				0.00	0	0
Total IDCP05 SPOT										0.00	0	0
Total For IDCP05										0.00	0	0
IDCP06 On 17/10/2019 Spot Bond			4.00000	100.26147	4.00000	100.25056				0.00	0	0
Total IDCP06 SPOT										0.00	0	0
Total For IDCP06										0.00	0	0
IDCP1U On 18/05/2024 Spot Bond			100.00000	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			9.43000	100.02275	9.52000	99.55178				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IFC01 SPOT										0.00	0	0
Total For IFC01										0.00	0	0
IFC02 On 14/04/2021 Spot Bond			8.29500	102.01600	8.38500	101.72743				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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IN329U SPOT										0.00	0	0
Total For IN329U										0.00	0	0
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
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				101.29180		101.26538				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ING132 SPOT										0.00	0	0
Total For ING132										0.00	0	0
ING196 On 30/06/2027 Spot Bond				78.65983		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	113.04300	10.00000	113.01400				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				101.26511		101.23924				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				103.17735		103.15404				0.00	0	0
Total ING232 SPOT										0.00	0	0
Total For ING232										0.00	0	0
ING335 On 15/08/2019 Spot Bond				100.89547		100.87298				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				101.29190		101.26548				0.00	0	0
Total ING360 SPOT										0.00	0	0
Total For ING360										0.00	0	0
ING362 On 24/02/2021 Spot Bond				101.74560		101.72024				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				99.95749		99.92790				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				101.74151		101.71144				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				99.91103		99.88127				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			11.94500	105.28256	12.03500	105.00912				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	113.04300	10.00000	113.01400				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IPF01/JIBAR SPOT										0.00	0	0
Total For IPF01/JIBAR										0.00	0	0
IPF08 On 01/07/2018 Spot Bond				100.91937		100.89560				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				101.31030		101.28666				0.00	80,000,000	40,000,000
Total IPF09 SPOT										0.00	80,000,000	40,000,000
Total For IPF09										0.00	80,000,000	40,000,000
IPF11 On 15/10/2015 Spot Bond				101.07373						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
IPF13 On 04/12/2020 Spot Bond				101.61483		101.59080				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				101.24957		101.22622				0.00	0	0
Total IPF14 SPOT										0.00	0	0
Total For IPF14										0.00	0	0
IPF15 On 17/12/2020 Spot Bond				101.28555		101.26151				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				101.30714		101.28268				0.00	0	0
Total IPF16 SPOT										0.00	0	0
Total For IPF16										0.00	0	0
IPF17 On 22/12/2020 Spot Bond				101.15914		101.13546				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				101.17242		101.14847				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				101.18571		101.16148				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				101.24678		101.22348				0.00	0	0
Total IPF20 SPOT										0.00	0	0
Total For IPF20										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF21 On 17/03/2022 Spot Bond				101.29284		101.26866			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				101.39150		101.36737			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			0.00	0	0
Total IPF23U SPOT									0.00	0	0
Total For IPF23U									0.00	0	0
IPL10 On 20/05/2021 Spot Bond			9.79500	98.50950	9.88500	102.89471			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				101.95341		101.92881			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				100.84022		100.81663			0.00	0	0
Total IPL7 SPOT									0.00	0	0
Total For IPL7									0.00	0	0
IPL7/JIB On 05/04/2018 Spot Bond			100.00000	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				101.06508		101.04067			0.00	0	0
Total IPL8 SPOT									0.00	0	0
Total For IPL8									0.00	0	0
IPL8/JIB 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				99.77446		101.91236			0.00	0	0
Total IPL9 SPOT									0.00	0	0
Total For IPL9									0.00	0	0
IV017/F On 31/01/2022 Spot Bond			2.75000	100.75991	2.75000	100.75243			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	137.78366	5.82500	137.72190			0.00	0	0
Total IV019 SPOT									0.00	0	0
Total For IV019									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV025 On 12/09/2019 Spot Bond				100.62454		100.59764			0.00	260,000,000	130,000,000
Total IV025 SPOT									0.00	260,000,000	130,000,000
Total For IV025									0.00	260,000,000	130,000,000
IV026 On 27/09/2019 Spot Bond				100.11126		100.08429			0.00	220,000,000	110,000,000
Total IV026 SPOT									0.00	220,000,000	110,000,000
Total For IV026									0.00	220,000,000	110,000,000
IV030 On 31/01/2025 Spot Bond			4.58000	112.81598	4.57000	112.87202			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			4.58000	112.81598	4.57000	112.87202			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				101.65145		101.62419			0.00	0	0
Total IV031 SPOT									0.00	0	0
Total For IV031									0.00	0	0
IV032 On 14/08/2018 Spot Bond				100.95027		100.92778			0.00	200,000,000	100,000,000
Total IV032 SPOT									0.00	200,000,000	100,000,000
Total For IV032									0.00	200,000,000	100,000,000
IV033 On 11/02/2021 Spot Bond				100.58417		100.55433			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			11.84500	104.68628	11.93500	104.41368			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				103.24097		103.20582			0.00	0	0
Total IV035 SPOT									0.00	0	0
Total For IV035									0.00	0	0
IV036 On 22/07/2021 Spot Bond				100.55577		100.52456			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				101.38718		101.35618			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			5.22000	134.84113	5.20000	134.92238			0.00	0	0
Total IV039 SPOT									0.00	0	0
Total For IV039									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV040 On 29/09/2021 Spot Bond				101.29383		101.26282			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			12.19500	100.67737	12.28500	100.37373			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				99.70478		99.67504			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			12.08500	107.15985	12.17500	106.84304			0.00	0	0
Total IV043 SPOT									0.00	0	0
Total For IV043									0.00	0	0
IV044 On 31/01/2022 Spot Bond				100.30783		100.27677			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			5.22000	134.84113	5.20000	134.92238			0.00	0	0
Total IV045 SPOT									0.00	0	0
Total For IV045									0.00	0	0
IV046 On 21/06/2022 Spot Bond				101.49221		101.46223			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			9.21000	102.44709	9.26500	102.39688			0.00	0	0
Total IV08 SPOT									0.00	0	0
Total For IV08									0.00	0	0
IV09 On 30/04/2018 Spot Bond				100.63711		100.60906			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV19A On 31/03/2028 Spot Bond			4.57500	153.65375	4.57500	153.62970			0.00	0	0
Total IV19A SPOT									0.00	0	0
Total For IV19A									0.00	0	0
IVA698 On 09/11/2019 Spot Bond			7.35000	7.35000	7.35000	99.93963			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	99.81909	7.35000	99.79903			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			7.35000	99.53898	7.35000	99.51904			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	99.39140	7.45000	99.37124			0.00	0	0
Total IVA702 SPOT									0.00	0	0
Total For IVA702									0.00	0	0
IVA703 On 12/12/2017 Spot Bond			7.45000	99.29068	7.45000	99.27057			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			7.45000	98.73043	7.45000	98.71054			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	98.60201	7.50000	98.58204			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	98.54212	7.50000	98.52217			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	98.25219	7.55000	98.23222			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			7.55000	98.11261	7.55000	98.09270			0.00	0	0
Total IVA712 SPOT									0.00	0	0
Total For IVA712									0.00	0	0
IVA713 On 15/02/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVA713 SPOT									0.00	0	0
Total For IVA713									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC005 On 25/11/2020 Spot Bond			10.00000	113.04300	10.00000	113.01400				0.00	0	0
Total IVC005/JIBAR SPOT										0.00	0	0
Total For IVC005/JIBAR										0.00	0	0
IVC027 On 03/04/2019 Spot Bond				100.91408		100.88981				0.00	0	0
Total IVC027 SPOT										0.00	0	0
Total For IVC027										0.00	0	0
IVC033 On 30/06/2019 Spot Bond				100.92156		100.89774				0.00	0	0
Total IVC033 SPOT										0.00	0	0
Total For IVC033										0.00	0	0
IVC034 On 30/06/2021 Spot Bond				100.94268		100.91832				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				97.32858		97.29995				0.00	0	0
Total IVC035 SPOT										0.00	0	0
Total For IVC035										0.00	0	0
IVC036 On 16/07/2019 Spot Bond			9.28000	102.94442	9.33500	102.83495				0.00	0	0
Total IVC036 SPOT										0.00	0	0
Total For IVC036										0.00	0	0
IVC037 On 16/07/2019 Spot Bond			100.00000	35.21017	100.00000	35.13266				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			9.71500	101.62951	9.80500	101.33083				0.00	0	0
Total IVC040 SPOT										0.00	0	0
Total For IVC040										0.00	0	0
IVC049 On 21/11/2019 Spot Bond				101.99583		101.97176				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				101.64229		101.61784				0.00	0	0
Total IVC050 SPOT										0.00	0	0
Total For IVC050										0.00	0	0
IVC051 On 03/02/2018 Spot Bond				100.17120		100.14608				0.00	200,000,000	100,000,000
Total IVC051 SPOT										0.00	200,000,000	100,000,000
Total For IVC051										0.00	200,000,000	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC053 On 11/02/2018 Spot Bond				99.92981		99.90632				0.00	0	0
Total IVC053 SPOT										0.00	0	0
Total For IVC053										0.00	0	0
IVC055 On 26/03/2020 Spot Bond				101.11289		101.08805				0.00	0	0
Total IVC055 SPOT										0.00	0	0
Total For IVC055										0.00	0	0
IVC060 On 31/07/2018 Spot Bond				100.24668		100.22182				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				101.02539		101.00073				0.00	0	0
Total IVC061 SPOT										0.00	0	0
Total For IVC061										0.00	0	0
IVC063 On 07/08/2020 Spot Bond				100.01922		100.04845				0.00	0	0
Total IVC063 SPOT										0.00	0	0
Total For IVC063										0.00	0	0
IVC064 On 15/09/2018 Spot Bond				101.50210		101.47805				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				101.49658		101.47194				0.00	0	0
Total IVC065 SPOT										0.00	0	0
Total For IVC065										0.00	0	0
IVC070 On 20/01/2019 Spot Bond				101.25781		101.23382				0.00	0	0
Total IVC070 SPOT										0.00	0	0
Total For IVC070										0.00	0	0
IVC075 On 21/04/2019 Spot Bond				100.45672		100.43104				0.00	0	0
Total IVC075 SPOT										0.00	0	0
Total For IVC075										0.00	0	0
IVC077 On 04/05/2018 Spot Bond				100.19149		100.10891				0.00	0	0
Total IVC077 SPOT										0.00	0	0
Total For IVC077										0.00	0	0
IVC081 On 14/07/2019 Spot Bond				100.62780		100.60254				0.00	19,600,000,000	9,800,000,000
Total IVC081 SPOT										0.00	19,600,000,000	9,800,000,000
Total For IVC081										0.00	19,600,000,000	9,800,000,000
IVC088 On 12/04/2018 Spot Bond				100.65755		100.63469				0.00	0	0
Total IVC088 SPOT										0.00	0	0
Total For IVC088										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC092 On 24/11/2019 Spot Bond				101.98521		101.96018			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				101.89999		101.87607			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			10.56500	105.37731	10.65500	105.05484			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				101.07274		101.04705			0.00	0	0
Total IVC097 SPOT									0.00	0	0
Total For IVC097									0.00	0	0
IVC098 On 14/06/2018 Spot Bond			8.68000	103.80139	8.73500	103.74589			0.00	0	0
Total IVC098 SPOT									0.00	0	0
Total For IVC098									0.00	0	0
IVC101 On 24/01/2018 Spot Bond				100.38566		100.36256			0.00	0	0
Total IVC101 SPOT									0.00	0	0
Total For IVC101									0.00	0	0
IVC102 On 31/01/2020 Spot Bond				100.27332		100.24577			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				101.08977		101.06368			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				101.58224		101.55744			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				101.44722		101.42256			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				101.07842		101.05260			0.00	0	0
Total IVC107 SPOT									0.00	0	0
Total For IVC107									0.00	0	0
IVC108 On 29/07/2019 Spot Bond				100.29317		100.26646			0.00	0	0
Total IVC108 SPOT									0.00	0	0
Total For IVC108									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC109 On 19/05/2021 Spot Bond				99.75136		102.10269			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			10.21500	98.47730	10.30500	103.06386			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				99.77804		101.88403			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				101.82575		101.80281			0.00	0	0
Total IVC112 SPOT									0.00	0	0
Total For IVC112									0.00	0	0
IVC113 On 26/08/2018 Spot Bond				101.81436		101.79020			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				101.46109		101.43572			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				99.85177		99.82696			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				101.96257		101.93892			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				100.97425		100.94907			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				101.17224		101.14829			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				100.53114		100.50543			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				100.53558		100.51105			0.00	0	0
Total IVC124 SPOT									0.00	0	0
Total For IVC124									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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				100.28401		100.25539			0.00	0	0
Total JAS01 SPOT									0.00	0	0
Total For JAS01									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR 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				101.45356		101.42878			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				101.62702		101.60197			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				101.18783		101.16455			0.00	0	0
Total KAP005 SPOT									0.00	0	0
Total For KAP005									0.00	0	0
KAP006 On 29/06/2021 Spot Bond				101.06705		101.04151			0.00	0	0
Total KAP006 SPOT									0.00	0	0
Total For KAP006									0.00	0	0
KAP007 On 26/10/2021 Spot Bond			10.11500	100.77327	10.20500	100.45786			0.00	0	0
Total KAP007 SPOT									0.00	0	0
Total For KAP007									0.00	0	0
KAP008 On 28/11/2019 Spot Bond				102.68020		102.65613			0.00	0	0
Total KAP008 SPOT									0.00	0	0
Total For KAP008									0.00	0	0
KAP009 On 24/05/2020 Spot Bond				101.93204		101.90771			0.00	0	0
Total KAP009 SPOT									0.00	0	0
Total For KAP009									0.00	0	0
KAP010 On 15/09/2020 Spot Bond				101.36727		101.34313			0.00	0	0
Total KAP010 SPOT									0.00	0	0
Total For KAP010									0.00	0	0
KAP04U 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
KAP11 On 24/10/2022 Spot Bond				100.42083		100.39565			0.00	0	0
Total KAP11 SPOT									0.00	0	0
Total For KAP11									0.00	0	0
KSB009 On 05/08/2020 Spot Bond				100.11981		100.03166			0.00	0	0
Total KSB009 SPOT									0.00	0	0
Total For KSB009									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KST01 On 12/07/2020 Spot Bond				100.73407		100.70854			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			10.18000	120.86137	10.27000	120.19698			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				101.30022		101.27609			0.00	0	0
Total LBK05 SPOT									0.00	0	0
Total For LBK05									0.00	0	0
LBK08 On 30/10/2019 Spot Bond				100.36218		100.33727			0.00	0	0
Total LBK08 SPOT									0.00	0	0
Total For LBK08									0.00	0	0
LBK08/ On 30/10/2019 Spot Bond			100.00000	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			10.09000	103.47813	10.18000	103.28833			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	104.32942	9.62000	104.30279			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	102.00374	9.71000	101.97747			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				100.79812		100.77037			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				101.79518		101.77047			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				101.19901		101.17451			0.00	0	0
Total LBK17 SPOT									0.00	0	0
Total For LBK17									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK18 On 22/03/2022 Spot Bond				103.54374		103.51369			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				101.03999		101.01679			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			10.29500	103.96308	10.38500	103.61359			0.00	0	2,500,000,000
Total LBK20 SPOT									0.00	0	2,500,000,000
Total For LBK20									0.00	0	2,500,000,000
LBK21 On 04/09/2018 Spot Bond				101.51648		101.49397			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				101.58943		101.56581			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				101.71686		101.69125			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			10.76500	98.58193	10.85500	98.12972		86,120,000,000,000.00	8,000,000,000	4,000,000,000	
Total LBK24 SPOT								86,120,000,000,000.00	8,000,000,000	4,000,000,000	
Total For LBK24								86,120,000,000,000.00	8,000,000,000	4,000,000,000	
LGL03 On 03/04/2018 Spot Bond			8.09000	100.60890	8.14500	100.56601		1,294,400,000,000.00	160,000,000	80,000,000	
Total LGL03 SPOT								1,294,400,000,000.00	160,000,000	80,000,000	
Total For LGL03								1,294,400,000,000.00	160,000,000	80,000,000	
LGL04 On 14/08/2020 Spot Bond			9.79000	100.68362	9.88000	100.44611		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				102.89296		102.86538		0.00	0	0	
Total LGL05 SPOT								0.00	0	0	
Total For LGL05								0.00	0	0	
LGL06 On 04/10/2022 Spot Bond			10.34500	100.46964	10.43500	100.10422		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				101.83198		101.80480		0.00	0	0	
Total LGL07 SPOT								0.00	0	0	
Total For LGL07								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LGL08 On 28/02/2023 Spot Bond				102.49220		102.46599			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				101.93533		101.90944			0.00	0	0
Total LGL09 SPOT									0.00	0	0
Total For LGL09									0.00	0	0
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
Total For LHC02U									0.00	0	0
LHL17 On 14/11/2018 Spot Bond				99.86894		99.83609			0.00	0	0
Total LHL17 SPOT									0.00	0	0
Total For LHL17									0.00	0	0
LHL18 On 14/11/2018 Spot Bond			13.01000	100.14488	13.06500	100.05981			0.00	0	0
Total LHL18 SPOT									0.00	0	0
Total For LHL18									0.00	0	0
LHL19 On 14/11/2019 Spot Bond			14.09000	100.20688	14.18000	100.01648			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				99.89746		99.86331			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				106.14848		106.11871			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				99.75812		101.93664			0.00	0	0
Total LRFA2 SPOT									0.00	0	0
Total For LRFA2									0.00	0	0
LRFB2 On 20/11/2019 Spot Bond				100.30354		102.61865			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				99.72678		102.18727			0.00	0	0
Total LRFC2 SPOT									0.00	0	0
Total For LRFC2									0.00	0	0
MAQ09 On 10/11/2017 Spot Bond				100.00000		99.97945			0.00	0	0
Total MAQ090 SPOT									0.00	0	0
Total For MAQ090									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ09 On 11/12/2017 Spot Bond				101.32514		101.30339			0.00	0	0
Total MAQ093 SPOT									0.00	0	0
Total For MAQ093									0.00	0	0
MAQ09 On 01/02/2018 Spot Bond				100.19995		100.17751			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
Total For MAQ0A1									0.00	0	0
MAQ0A On 31/08/2018 Spot Bond				105.18490		105.16590			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				105.41269		105.39269			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				101.41736		101.39712			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				101.42665		101.40629			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				101.37575		101.35594			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				100.00000		99.97992			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				99.37896		99.35892			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	0.00000			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				99.88074		99.86086			0.00	0	0
Total MAQ110 SPOT									0.00	0	0
Total For MAQ110									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF04: On 13/04/2018 Spot Bond				100.96603		100.94473			0.00	0	0
Total MBF045 SPOT									0.00	0	0
Total For MBF045									0.00	0	0
MBF04: On 17/08/2018 Spot Bond				100.31994		100.29965			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				102.14350		102.12152			0.00	0	0
Total MBF047 SPOT									0.00	0	0
Total For MBF047									0.00	0	0
MBF04: On 14/03/2019 Spot Bond				101.84773		101.82529			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				100.09873		100.07682			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				101.72996		101.70740			0.00	0	0
Total MBF053 SPOT									0.00	0	0
Total For MBF053									0.00	0	0
MBF05: On 27/03/2018 Spot Bond				100.95013		100.92847			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				101.18993		101.16724			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				101.60042		101.57915			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				101.67913		101.65677			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				99.27248		99.25280			0.00	0	0
Total MBLSA3 SPOT									0.00	0	0
Total For MBLSA3									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP03 On 12/09/2019 Spot Bond				101.38361		101.36047			0.00	0	0
Total MBP035 SPOT									0.00	0	0
Total For MBP035									0.00	0	0
MBP03 On 11/04/2020 Spot Bond				100.67799		100.65514			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				101.68312		101.66076			0.00	0	0
Total MBP037 SPOT									0.00	0	0
Total For MBP037									0.00	0	0
MBP03 On 02/11/2022 Spot Bond				100.18121		100.15776			0.00	0	0
Total MBP038 SPOT									0.00	0	0
Total For MBP038									0.00	0	0
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				100.25308		100.23001			0.00	0	0
Total MBP34 SPOT									0.00	0	0
Total For MBP34									0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			8.91000	100.77350	8.96500	100.67671			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	101.98407	8.00000	101.96209			0.00	0	0
Total MBSA01/R204 SPOT									0.00	0	0
Total For MBSA01/R204									0.00	0	0
MBSA0 On 15/04/2019 Spot Bond			8.96000	100.55194	9.01500	100.45536			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	100.61768	8.91000	100.59359			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				103.17293		103.14854			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				103.29230		103.26691			0.00	0	0
Total MEFSA6 SPOT									0.00	0	0
Total For MEFSA6									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MEFSB On 05/01/2019 Spot Bond			8.93000	103.66669	8.98500	103.58268				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			9.97000	103.58923	10.06000	103.26175				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				101.15588		101.13319				0.00	0	0
Total MFS1A2 SPOT										0.00	0	0
Total For MFS1A2										0.00	0	0
MFS1B On 20/09/2019 Spot Bond			9.89000	102.03322	9.98000	101.85395				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				101.39526		101.37056				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				101.50916		101.48240				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				101.92609		101.89175				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				101.92609		101.89175				0.00	0	0
Total MMF401 SPOT										0.00	0	0
Total For MMF401										0.00	0	0
MMIG0 On 17/03/2019 Spot Bond				100.87857		100.85471				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			10.14500	101.25288	10.23500	100.97518				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				101.91546		101.88989				0.00	160,000,000	80,000,000
Total MMIG03 SPOT										0.00	160,000,000	80,000,000
Total For MMIG03										0.00	160,000,000	80,000,000
MMIG0 On 12/08/2025 Spot Bond			11.98000	99.34876	12.07000	98.88193				0.00	0	0
Total MMIG04 SPOT										0.00	0	0
Total For MMIG04										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MMIG0 On 12/08/2022 Spot Bond			10.74500	103.04012	10.83500	102.68178			0.00	0	1,050,000,000
Total MMIG05 SPOT									0.00	0	1,050,000,000
Total For MMIG05									0.00	0	1,050,000,000
MMIG0 On 19/10/2028 Spot Bond				100.55836		100.53270			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				101.27008		101.24555			0.00	360,000,000	180,000,000
Total MTN06 SPOT									0.00	360,000,000	180,000,000
Total For MTN06									0.00	360,000,000	180,000,000
MTN07 On 13/07/2022 Spot Bond				100.69582		100.67074			0.00	980,000,000	490,000,000
Total MTN07 SPOT									0.00	980,000,000	490,000,000
Total For MTN07									0.00	980,000,000	490,000,000
MTN08 On 11/10/2020 Spot Bond				100.71855		100.69420			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			0.00	0	0
Total MTN08U SPOT									0.00	0	0
Total For MTN08U									0.00	0	0
MTN09 On 11/10/2022 Spot Bond				100.73481		100.70993			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				100.75496		100.72940			0.00	0	0
Total MTN10 SPOT									0.00	0	0
Total For MTN10									0.00	0	0
MTNC1 On 15/11/2017 Spot Bond				104.09101		104.06815			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				99.99310		99.97233			0.00	0	0
Total MTNC19 SPOT									0.00	0	0
Total For MTNC19									0.00	0	0
MWA1U 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
MWAR(On 22/11/2019 Spot Bond				101.99947		101.97398			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
Total For N4A211									0.00	0	0
N5C23 On 20/12/2018 Spot Bond				101.29535		101.27220			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				101.34128		101.31491			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				110.16673		110.11996			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
N5G23L 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			10.09500	92.70806	10.18500	92.35147			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	103.60499	9.63500	103.37300			0.00	0	300,000,000
Total NAM02 SPOT									0.00	0	300,000,000
Total For NAM02									0.00	0	300,000,000
NAM03 On 01/08/2023 Spot Bond			10.09500	102.58092	10.18500	102.17010			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			10.98000	100.25359	11.07000	99.73735			0.00	0	5,698,000,000
Total NAM04 SPOT									0.00	0	5,698,000,000
Total For NAM04									0.00	0	5,698,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK11/ On 28/11/2020 Spot Bond			9.09500	103.55787	9.18500	103.29855			0.00	0	0
Total NBK11A SPOT									0.00	0	0
Total For NBK11A									0.00	0	0
NBK12/ On 19/03/2021 Spot Bond			9.87000	99.95273	9.96000	99.67638		1,381,800,000,000.00		140,000,000	140,000,000
Total NBK12A SPOT								1,381,800,000,000.00		140,000,000	140,000,000
Total For NBK12A								1,381,800,000,000.00		140,000,000	140,000,000
NBK12/ On 19/03/2021 Spot Bond			9.38000	101.32547	9.38000	101.29981		0.00		0	0
Total NBK12A/R208 SPOT								0.00		0	0
Total For NBK12A/R208								0.00		0	0
NBK13/ On 19/03/2024 Spot Bond			9.89500	100.60872	9.98500	100.16742		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			9.34500	103.31724	9.43500	103.02052		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			9.89500	98.38560	9.98500	98.06081		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			10.43500	97.30192	10.52500	96.84043		35,896,400,000,000.00		3,440,000,000	860,000,000
Total NBK16A SPOT								15,896,400,000,000.00		3,440,000,000	860,000,000
Total For NBK16A								15,896,400,000,000.00		3,440,000,000	860,000,000
NBK17/ On 22/04/2026 Spot Bond			10.42000	97.90942	10.51000	97.39461		0.00		0	1,120,000,000
Total NBK17A SPOT								0.00		0	1,120,000,000
Total For NBK17A								0.00		0	1,120,000,000
NBK18/ On 01/06/2020 Spot Bond			9.52000	103.50958	9.61000	103.28387		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			10.04500	102.80238	10.13500	102.45541		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			10.33000	104.74000	10.42000	104.20881		0.00		0	600,000,000
Total NBK20A SPOT								0.00		0	600,000,000
Total For NBK20A								0.00		0	600,000,000
NBK20/ On 25/06/2021 Spot Bond				99.35100		99.32944		0.00		0	0
Total NBK20B SPOT								0.00		0	0
Total For NBK20B								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK21/ On 21/07/2027 Spot Bond			10.61000	103.32176	10.70000	102.75697				0.00	0	0
Total NBK21A SPOT										0.00	0	0
Total For NBK21A										0.00	0	0
NBK21I On 10/11/2017 Spot Bond				100.00000		99.98099				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			10.23500	104.14702	10.32500	103.77392				0.00	0	0
Total NBK22A SPOT										0.00	0	0
Total For NBK22A										0.00	0	0
NBK22I On 12/02/2018 Spot Bond				100.04942		100.02913				0.00	0	0
Total NBK22B SPOT										0.00	0	0
Total For NBK22B										0.00	0	0
NBK23/ On 19/11/2025 Spot Bond			10.48000	106.16908	10.57000	105.65708				0.00	0	0
Total NBK23A SPOT										0.00	0	0
Total For NBK23A										0.00	0	0
NBK23I On 12/02/2020 Spot Bond				100.03572		100.01375				0.00	0	40,000,000
Total NBK23B SPOT										0.00	0	40,000,000
Total For NBK23B										0.00	0	40,000,000
NBK24/ On 19/11/2027 Spot Bond			10.58000	107.35512	10.67000	106.77080				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				99.93343		99.91115				0.00	0	0
Total NBK24B SPOT										0.00	0	0
Total For NBK24B										0.00	0	0
NBK25/ On 17/02/2023 Spot Bond			10.13500	104.53277	10.22500	104.13974				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				99.87815		99.85482				0.00	0	0
Total NBK25B SPOT										0.00	0	0
Total For NBK25B										0.00	0	0
NBK26/ On 10/05/2023 Spot Bond			100.00000	11.71263	100.00000	11.68685				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				101.13342		101.10557				0.00	0	0
Total NBK26B SPOT										0.00	0	0
Total For NBK26B										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK27/ On 10/05/2026 Spot Bond			10.53000	103.42680	10.62000	102.89070				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				101.69326		101.67084				0.00	0	0
Total NBK27B SPOT										0.00	0	0
Total For NBK27B										0.00	0	0
NBK28/ On 02/08/2023 Spot Bond			10.14500	102.11357	10.23500	101.70418				0.00	0	0
Total NBK28A SPOT										0.00	0	0
Total For NBK28A										0.00	0	0
NBK28I On 19/11/2020 Spot Bond				101.91790		101.89486				0.00	0	0
Total NBK28B SPOT										0.00	0	0
Total For NBK28B										0.00	0	0
NBK29/ On 31/07/2026 Spot Bond			10.48000	102.98973	10.57000	102.45563				0.00	0	918,400,000
Total NBK29A SPOT										0.00	0	918,400,000
Total For NBK29A										0.00	0	918,400,000
NBK29I On 18/02/2019 Spot Bond				102.32477		102.30265				0.00	0	0
Total NBK29B SPOT										0.00	0	0
Total For NBK29B										0.00	0	0
NBK30/ On 20/02/2024 Spot Bond			9.93500	100.57312	10.02500	100.13837				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				102.04591		102.02214				0.00	0	0
Total NBK30B SPOT										0.00	0	0
Total For NBK30B										0.00	0	0
NBK31I On 17/02/2023 Spot Bond				102.10597		102.08072				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				101.73354		101.71049				0.00	0	0
Total NBK32B SPOT										0.00	0	0
Total For NBK32B										0.00	0	0
NBK33I On 10/05/2019 Spot Bond				100.17388		100.15224				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				101.28277		101.25903				0.00	0	0
Total NBK34B SPOT										0.00	0	0
Total For NBK34B										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK35I On 10/05/2023 Spot Bond				99.99996		99.97660				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				99.99976		99.97573				0.00	0	0
Total NBK36B SPOT										0.00	0	0
Total For NBK36B										0.00	0	0
NBK37I On 02/08/2019 Spot Bond				100.50545		100.48212				0.00	0	0
Total NBK37B SPOT										0.00	0	0
Total For NBK37B										0.00	0	0
NBK38I On 02/08/2021 Spot Bond				100.19468		100.17006				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			8.51000	106.70808	8.56500	106.58902				0.00	0	0
Total NBK3A SPOT										0.00	0	0
Total For NBK3A										0.00	0	0
NBK3A On 09/09/2019 Spot Bond			100.00000	33.19819	100.00000	33.12390				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			11.75500	46.11586	11.84500	45.84398				0.00	0	0
Total NBK4 SPOT										0.00	0	0
Total For NBK4										0.00	0	0
NBK40I On 31/07/2026 Spot Bond				100.25586		100.23006				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				102.25082		102.22866				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				102.02385		102.00062				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				101.97307		101.94934				0.00	0	240,000,000
Total NBK43B SPOT										0.00	0	240,000,000
Total For NBK43B										0.00	0	240,000,000
NBK7B On 19/04/2020 Spot Bond				100.55534		100.52982				0.00	0	0
Total NBK7B SPOT										0.00	0	0
Total For NBK7B										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NCLN8: On 20/03/2024 Spot Bond				101.25960		101.23485				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			10.92500	100.28089	11.01500	99.85031				0.00	0	0
Total NCLN83 SPOT										0.00	0	0
Total For NCLN83										0.00	0	0
NCLN8: On 20/03/2024 Spot Bond				101.25269		101.22808				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			10.96000	99.33708	11.05000	98.90951				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				101.25960		101.23485				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				101.27056		101.24559				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				101.28439		101.25914				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				101.59693		101.57317				0.00	0	0
Total NCLN92 SPOT										0.00	0	0
Total For NCLN92										0.00	0	0
NCLN9: On 09/04/2018 Spot Bond				100.75445		100.73054				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				101.18066		101.15600				0.00	0	0
Total NCLN94 SPOT										0.00	0	0
Total For NCLN94										0.00	0	0
NCLN9: On 08/10/2018 Spot Bond				100.75508		100.73119				0.00	0	0
Total NCLN95 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 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
Total NED03U SPOT										0.00	0	0
Total For NED03U										0.00	0	0
NED04 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				100.93439		100.90905				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				102.55152		102.52673				0.00	140,000,000	70,000,000
Total NED14 SPOT										0.00	140,000,000	70,000,000
Total For NED14										0.00	140,000,000	70,000,000
NED15 On 08/04/2019 Spot Bond			9.41000	102.32823	9.46500	102.23045				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				101.55639		101.53104				0.00	0	0
Total NED16 SPOT										0.00	0	0
Total For NED16										0.00	0	0
NED17 On 14/10/2019 Spot Bond				100.67335		100.64626				0.00	0	0
Total NED17 SPOT										0.00	0	0
Total For NED17										0.00	0	0
NED18 On 16/01/2020 Spot Bond				100.67232		100.64521				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				103.77457		103.74567				0.00	360,000,000	180,000,000
Total NED19 SPOT										0.00	360,000,000	180,000,000
Total For NED19										0.00	360,000,000	180,000,000
NED20 On 01/07/2020 Spot Bond			11.09000	104.46602	11.18000	104.23333				443,600,000,000.00	40,000,000	3,030,000,000
Total NED20 SPOT										443,600,000,000.00	40,000,000	3,030,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NED20									443,600,000,000.00	40,000,000	3,030,000,000
NEDT1 On 21/05/2021 Spot Bond				105.19597		105.15617			0.00	0	0
Total NEDT1A SPOT									0.00	0	0
Total For NEDT1A									0.00	0	0
NEDT1 On 26/11/2021 Spot Bond				103.47200		102.66546			0.00	60,000,000	70,000,000
Total NEDT1B SPOT									0.00	60,000,000	70,000,000
Total For NEDT1B									0.00	60,000,000	70,000,000
NGL01 On 22/09/2021 Spot Bond				104.62607		104.59268			0.00	840,000,000	420,000,000
Total NGL01 SPOT									0.00	840,000,000	420,000,000
Total For NGL01									0.00	840,000,000	420,000,000
NGL02 On 15/03/2022 Spot Bond				102.45386		102.42319			0.00	0	150,000,000
Total NGL02 SPOT									0.00	0	150,000,000
Total For NGL02									0.00	0	150,000,000
NGL03 On 26/05/2022 Spot Bond				102.19797		102.16853			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				101.34768		101.31283			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	113.04300	10.00000	113.01400			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	99.92903	13.50000	99.89356			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				101.78136		101.75111			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			3.44000	121.55972	3.43000	121.62456			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			3.83000	118.48517	3.82000	118.54688			0.00	0	0
Total NILB13 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 NILB13										0.00	0	0
NILB14 On 31/03/2028 Spot Bond			3.82500	164.18683	3.82500	164.16445				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	159.73549	4.13500	159.71239				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			4.17000	99.12411	4.13000	99.71523				0.00	0	0
Total NILB17 SPOT										0.00	0	0
Total For NILB17										0.00	0	0
NMP20 On 24/07/2020 Spot Bond			8.94000	103.71052	9.03000	103.47243				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			9.57000	104.19013	9.66000	103.96079				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				101.78474		101.76280				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				101.80209		101.77912				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				101.88398		101.85999				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				101.78406		101.76231				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				101.90421		101.88094				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				101.95656		101.93262				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				101.78406		101.76231				0.00	0	0
Total NQ1A26 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 NQ1A26										0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			9.77000	104.22844	9.86000	103.99906				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				101.85341		101.83124				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				101.95229		101.92841				0.00	0	0
Total NQ1B17 SPOT										0.00	0	0
Total For NQ1B17										0.00	0	0
NQ1B1 On 22/05/2018 Spot Bond				101.82779		101.80549				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			9.97000	104.26675	10.06000	104.03735				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				101.84966		101.82708				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				102.04626		102.02118				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				101.88620		101.86361				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				102.26474		102.23687				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				101.89338		101.87025				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				102.16282		102.13521				0.00	0	0
Total NQF1D8 SPOT										0.00	0	0
Total For NQF1D8										0.00	0	0
NRA01 On 30/11/2018 Spot Bond			8.69000	108.95807	8.74500	108.87681				0.00	0	0
Total NRA018 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 NRA018									0.00	0	0
NRA02: On 31/10/2022 Spot Bond			9.84500	109.61104	9.93500	109.21499			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			3.70000	177.50644	3.67000	177.73638			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			11.68000	108.92733	11.77000	108.33090		16,352,000,000,000.00	1,400,000,000	6,240,000,000	
Total NRA028 SPOT								16,352,000,000,000.00	1,400,000,000	6,240,000,000	
Total For NRA028								16,352,000,000,000.00	1,400,000,000	6,240,000,000	
NRA02: On 30/11/2028 Spot Bond			100.00000	17.58975	100.00000	17.55082		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				101.52888		101.50793		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				102.10921		102.08668		0.00	40,000,000	20,000,000	
Total NTC18 SPOT								0.00	40,000,000	20,000,000	
Total For NTC18								0.00	40,000,000	20,000,000	
NTC19 On 27/07/2020 Spot Bond				100.33997		100.31513		0.00	200,000,000	100,000,000	
Total NTC19 SPOT								0.00	200,000,000	100,000,000	
Total For NTC19								0.00	200,000,000	100,000,000	
NTC20 On 27/07/2020 Spot Bond				100.80896		100.78478		0.00	10,000,000	180,000,000	
Total NTC20 SPOT								0.00	10,000,000	180,000,000	
Total For NTC20								0.00	10,000,000	180,000,000	
NTC21 On 24/03/2022 Spot Bond				101.08866		101.06436		0.00	0	0	
Total NTC21 SPOT								0.00	0	0	
Total For NTC21								0.00	0	0	
OML02 On 27/11/2019 Spot Bond				102.37431		102.34950		0.00	0	40,000,000	
Total OML02 SPOT								0.00	0	40,000,000	
Total For OML02								0.00	0	40,000,000	
OML03 On 27/11/2019 Spot Bond			10.09000	102.68062	10.18000	102.49193		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				101.43121		101.40569		0.00	0	0	
Total OML04 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 OML04										0.00	0	0
OML05 On 19/03/2020 Spot Bond			10.37500	100.11975	10.46500	99.90912				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			11.07500	98.89944	11.16500	98.57060				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			12.08000	96.15766	12.17000	95.71231			483,200,000,000.00		40,000,000	1,000,000,000
Total OML07 SPOT									483,200,000,000.00		40,000,000	1,000,000,000
Total For OML07									483,200,000,000.00		40,000,000	1,000,000,000
OML08 On 14/09/2020 Spot Bond				102.20399		102.17850				0.00	400,000,000	200,000,000
Total OML08 SPOT										0.00	400,000,000	200,000,000
Total For OML08										0.00	400,000,000	200,000,000
OML09 On 14/09/2022 Spot Bond			11.06500	101.07874	11.15500	100.71971				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			12.08000	98.11692	12.17000	97.64908				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	113.04300	10.00000	113.01400				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				101.41039		101.38720				0.00	0	0
Total PMM34 SPOT										0.00	0	0
Total For PMM34										0.00	0	0
PMM36 On 04/05/2018 Spot Bond				100.09256		100.01089				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				101.62595		101.60363				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				101.44775		101.42351				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				101.54387		101.52094				0.00	0	0
Total PMM39 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 PMM39									0.00	0	0
PMM40 On 04/09/2018 Spot Bond				101.47560		101.45269			0.00	0	0
Total PMM40 SPOT									0.00	0	0
Total For PMM40									0.00	0	0
PMM41 On 07/05/2018 Spot Bond				100.08652		100.06487			0.00	0	0
Total PMM41 SPOT									0.00	0	0
Total For PMM41									0.00	0	0
PPC00: On 31/12/2018 Spot Bond				98.33880		98.30976			0.00	0	0
Total PPC002 SPOT									0.00	0	0
Total For PPC002									0.00	0	0
PPC00: On 31/10/2019 Spot Bond				97.55270		97.52687			0.00	0	0
Total PPC003 SPOT									0.00	0	0
Total For PPC003									0.00	0	0
PRE1A On 27/01/2018 Spot Bond				100.35080		100.32770			0.00	0	0
Total PRE1A3 SPOT									0.00	0	0
Total For PRE1A3									0.00	0	0
PRE1B On 27/01/2018 Spot Bond				100.32814		100.30413			0.00	0	0
Total PRE1B1 SPOT									0.00	0	0
Total For PRE1B1									0.00	0	0
PRE1C On 27/01/2018 Spot Bond				100.36036		100.33403			0.00	0	0
Total PRE1C1 SPOT									0.00	0	0
Total For PRE1C1									0.00	0	0
PRE1D On 27/01/2018 Spot Bond				100.36784		100.34098			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				101.80705		101.78540			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				101.89556		101.87280			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				101.97300		101.94926			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				102.12785		102.10217			0.00	0	0
Total PRE2B1 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 PRE2B1									0.00	0	0
PRE2C On 20/02/2022 Spot Bond				102.14997		102.12401			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				102.17209		102.14585			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			9.18000	112.08568	9.27000	111.48327			079,927,002,902,000.00	3,712,410,348,900	2,645,382,208,700
Total R186 SPOT									9,927,002,902,000.00	712,410,348,900	545,382,208,700
Total For R186									9,927,002,902,000.00	712,410,348,900	545,382,208,700
R197 On 07/12/2023 Spot Bond			2.50000	298.74073	2.47000	299.17305			138,520,750,000,000.00	55,408,300,000	30,796,630,400
Total R197 SPOT									18,520,750,000,000.00	55,408,300,000	30,796,630,400
Total For R197									18,520,750,000,000.00	55,408,300,000	30,796,630,400
R202 On 07/12/2033 Spot Bond			2.66000	237.24411	2.66000	237.21933			615,567,634,640,000.00	231,416,404,000	193,086,316,000
Total R202 SPOT									15,567,634,640,000.00	231,416,404,000	193,086,316,000
Total For R202									15,567,634,640,000.00	231,416,404,000	193,086,316,000
R2023 On 28/02/2023 Spot Bond			8.49500	98.37199	8.58500	97.97925			263,972,487,587,000.00	1,208,236,902,600	735,718,002,300
Total R2023 SPOT									3,972,487,587,000.00	208,236,902,600	735,718,002,300
Total For R2023									3,972,487,587,000.00	208,236,902,600	735,718,002,300
R2030 On 31/01/2030 Spot Bond			9.67000	90.36917	9.76000	89.76402			693,679,252,187,000.00	1,209,273,966,100	621,570,609,200
Total R2030 SPOT									13,679,252,187,000.00	209,273,966,100	521,570,609,200
Total For R2030									13,679,252,187,000.00	209,273,966,100	521,570,609,200
R2032 On 31/03/2032 Spot Bond			9.86500	88.63733	9.95500	87.99426			279,871,223,451,000.00	1,143,423,337,400	553,838,267,400
Total R2032 SPOT									9,871,223,451,000.00	143,423,337,400	553,838,267,400
Total For R2032									9,871,223,451,000.00	143,423,337,400	553,838,267,400
R2035 On 28/02/2035 Spot Bond			10.02500	92.35464	10.12000	91.61614			014,976,239,090,000.00	999,000,123,600	424,579,743,300
Total R2035 SPOT									14,976,239,090,000.00	999,000,123,600	424,579,743,300
Total For R2035									14,976,239,090,000.00	999,000,123,600	424,579,743,300
R2037 On 31/01/2037 Spot Bond			10.09500	88.90960	10.19000	88.17573			173,265,090,096,000.00	908,693,916,800	693,664,244,600
Total R2037 SPOT									3,265,090,096,000.00	908,693,916,800	593,664,244,600
Total For R2037									3,265,090,096,000.00	908,693,916,800	593,664,244,600
R204 On 21/12/2018 Spot Bond			7.51000	103.60454	7.56500	103.52560			711,441,256,915,000.00	227,888,316,500	539,185,002,100
Total R204 SPOT									11,441,256,915,000.00	227,888,316,500	539,185,002,100
Total For R204									11,441,256,915,000.00	227,888,316,500	539,185,002,100
R2040 On 31/01/2040 Spot Bond			10.19000	92.07156	10.28500	91.29294			112,260,271,026,000.00	1,090,506,405,400	630,685,366,500
Total R2040 SPOT									12,260,271,026,000.00	090,506,405,400	530,685,366,500

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 R2040									12,260,271,026,000.00	090,506,405,400	530,685,366,500
R2044 On 31/01/2044 Spot Bond			10.21000	89.14885	10.30500	88.36648			595,841,083,048,000.00	743,960,928,800	969,041,147,100
Total R2044 SPOT									15,841,083,048,000.00	743,960,928,800	969,041,147,100
Total For R2044									15,841,083,048,000.00	743,960,928,800	969,041,147,100
R2048 On 28/02/2048 Spot Bond			10.16000	88.50113	10.25500	87.69877			507,207,946,160,000.00	1,329,449,601,000	1,994,202,876,400
Total R2048 SPOT									17,207,946,160,000.00	329,449,601,000	994,202,876,400
Total For R2048									17,207,946,160,000.00	329,449,601,000	994,202,876,400
R207 On 15/01/2020 Spot Bond			7.89000	101.04973	7.98000	100.85270			202,908,061,537,000.00	1,419,886,953,300	406,802,608,300
Total R207 SPOT									12,908,061,537,000.00	419,886,953,300	406,802,608,300
Total For R207									12,908,061,537,000.00	419,886,953,300	406,802,608,300
R208 On 31/03/2021 Spot Bond			8.14500	96.69034	8.23500	96.41399			774,211,638,297,000.00	831,701,858,600	581,979,883,000
Total R208 SPOT									74,211,638,297,000.00	831,701,858,600	581,979,883,000
Total For R208									74,211,638,297,000.00	831,701,858,600	581,979,883,000
R209 On 31/03/2036 Spot Bond			9.96500	69.64640	10.06000	69.02994			236,030,519,142,000.00	2,030,710,538,800	1,397,956,281,600
Total R209 SPOT									16,030,519,142,000.00	030,710,538,800	397,956,281,600
Total For R209									16,030,519,142,000.00	030,710,538,800	397,956,281,600
R210 On 31/03/2028 Spot Bond			2.57500	183.63816	2.57500	183.61933			515,000,000,000.00	200,000,000	78,052,071,000
Total R210 SPOT									515,000,000,000.00	200,000,000	78,052,071,000
Total For R210									515,000,000,000.00	200,000,000	78,052,071,000
R212 On 31/01/2022 Spot Bond			2.47000	150.12519	2.45000	150.22873			841,738,329,289,000.00	340,784,748,700	168,648,747,000
Total R212 SPOT									11,738,329,289,000.00	340,784,748,700	168,648,747,000
Total For R212									11,738,329,289,000.00	340,784,748,700	168,648,747,000
R213 On 28/02/2031 Spot Bond			9.76000	81.03368	9.85000	80.44884			790,791,481,296,000.00	798,236,832,100	466,710,245,800
Total R213 SPOT									10,791,481,296,000.00	798,236,832,100	466,710,245,800
Total For R213									10,791,481,296,000.00	798,236,832,100	466,710,245,800
R214 On 28/02/2041 Spot Bond			10.10000	69.19947	10.19500	68.56508			956,703,733,280,000.00	1,183,832,052,800	1,078,147,037,600
Total R214 SPOT									16,703,733,280,000.00	183,832,052,800	078,147,037,600
Total For R214									16,703,733,280,000.00	183,832,052,800	078,147,037,600
RCG01 On 24/10/2019 Spot Bond				100.58265		100.55856			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				101.19083		101.16364			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				101.72958		101.70761			0.00	0	0
Total RCSB07 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 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
Total RDF03U SPOT										0.00	0	0
Total For RDF03U										0.00	0	0
RDF04 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
RDF05 On 04/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF05U SPOT										0.00	0	0
Total For RDF05U										0.00	0	0
RDF06 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				101.69315		101.67173				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				101.80100		101.77970				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				102.95905		102.93523				0.00	149,686,400	74,843,200
Total RDFB05 SPOT										0.00	149,686,400	74,843,200
Total For RDFB05										0.00	149,686,400	74,843,200
RDFB0 On 22/03/2019 Spot Bond				102.05948		102.03627				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				101.35309		101.32964				0.00	0	0
Total RDFB07 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 RDFB07									0.00	0	0
RDFB0 On 30/09/2021 Spot Bond				101.02875		101.00417			0.00	0	0
Total RDFB08 SPOT									0.00	0	0
Total For RDFB08									0.00	0	0
RDFB0 On 02/12/2021 Spot Bond				101.64238		101.61793			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				101.11861		101.09506			0.00	0	0
Total RDFB10 SPOT									0.00	0	0
Total For RDFB10									0.00	0	0
RDFB1 On 27/03/2022 Spot Bond				101.05854		101.03439			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				101.48715		101.46505			0.00	0	0
Total RDFC38 SPOT									0.00	0	0
Total For RDFC38									0.00	0	0
RDFC3 On 27/07/2018 Spot Bond				100.30804		100.28549			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				101.03560		101.01434			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				100.78855		100.76641			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				102.03579		102.01212			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				102.01812		101.99378			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				99.84490		99.82278			0.00	0	0
Total REBC05 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 REBC05										0.00	0	0
RED20 On 05/07/2018 Spot Bond				101.13184		101.10008				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				101.19470		101.16117				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				101.44123		101.40077				0.00	0	0
Total RED203 SPOT										0.00	0	0
Total For RED203										0.00	0	0
RED20 On 05/01/2020 Spot Bond				101.17953		101.14640				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				101.57820		101.54090				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				101.68083		101.64922				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				99.94227		99.92294				0.00	0	0
Total RES15 SPOT										0.00	0	0
Total For RES15										0.00	0	0
RES18 On 05/02/2018 Spot Bond				100.09665		100.01396				0.00	0	0
Total RES18 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 RES18										0.00	0	0
RES30 On 07/03/2021 Spot Bond				101.55133		101.52742				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				102.66252		102.63933				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				101.89781		101.87349				0.00	0	0
Total RES35 SPOT										0.00	0	0
Total For RES35										0.00	0	0
RES36 On 21/10/2019 Spot Bond				100.84357		100.81933				0.00	0	0
Total RES36 SPOT										0.00	0	0
Total For RES36										0.00	0	0
RES38 On 01/08/2020 Spot Bond				100.22034		100.19561				0.00	0	0
Total RES38 SPOT										0.00	0	0
Total For RES38										0.00	0	0
RES39 On 03/05/2018 Spot Bond			100.00000	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				100.66881		100.64455				0.00	0	0
Total RES40 SPOT										0.00	0	0
Total For RES40										0.00	0	0
RMBI06 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
RPP01 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
RPP08 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
RW21 On 21/04/2021 Spot Bond			9.66500	101.41238	9.75500	101.12632				0.00	0	640,000,000
Total RW21 SPOT										0.00	0	640,000,000
Total For RW21										0.00	0	640,000,000
RW23 On 10/12/2023 Spot Bond			10.17500	100.99750	10.26500	100.57760				0.00	0	0
Total RW23 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 RW23									0.00	0	0
RW28 On 10/12/2028 Spot Bond			11.46000	96.74461	11.55000	96.19010			0.00	0	0
Total RW28 SPOT									0.00	0	0
Total For RW28									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	113.04300	10.00000	113.01400			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			7.40000	104.38557	7.45500	104.36107		51,578,000,000,000.00	6,970,000,000	3,485,000,000	
Total SBK14 SPOT								51,578,000,000,000.00	6,970,000,000	3,485,000,000	
Total For SBK14								51,578,000,000,000.00	6,970,000,000	3,485,000,000	
SBK16 On 15/03/2018 Spot Bond				101.51129		101.48711		0.00	344,000,000	272,000,000	
Total SBK16 SPOT								0.00	344,000,000	272,000,000	
Total For SBK16								0.00	344,000,000	272,000,000	
SBK17 On 30/07/2019 Spot Bond				100.67510		100.64974		0.00	712,000,000	356,000,000	
Total SBK17 SPOT								0.00	712,000,000	356,000,000	
Total For SBK17								0.00	712,000,000	356,000,000	
SBK18 On 24/10/2020 Spot Bond				99.67582		99.64990		0.00	1,000,000,000	3,500,000,000	
Total SBK18 SPOT								0.00	1,000,000,000	3,500,000,000	
Total For SBK18								0.00	1,000,000,000	3,500,000,000	
SBK19 On 24/10/2019 Spot Bond				100.43008		100.40437		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				103.23195		103.20378		0.00	16,038,000,000	8,219,000,000	
Total SBK20 SPOT								0.00	16,038,000,000	8,219,000,000	
Total For SBK20								0.00	16,038,000,000	8,219,000,000	
SBK21 On 28/01/2020 Spot Bond				101.10017		101.07180		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				103.59064		103.56204		0.00	640,000,000	320,000,000	
Total SBK22 SPOT								0.00	640,000,000	320,000,000	
Total For SBK22								0.00	640,000,000	320,000,000	
SBK23 On 28/05/2022 Spot Bond			11.32500	106.01827	11.41500	105.67205		1,585,500,000,000.00	140,000,000	2,050,000,000	
Total SBK23 SPOT								1,585,500,000,000.00	140,000,000	2,050,000,000	

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 SBK23									1,585,500,000,000.00	140,000,000	2,050,000,000
SBK24 On 19/10/2020 Spot Bond				101.88963		101.86012			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				104.53307		104.49973			0.00	580,000,000	290,000,000
Total SBK25 SPOT									0.00	580,000,000	290,000,000
Total For SBK25									0.00	580,000,000	290,000,000
SBK26 On 25/04/2021 Spot Bond			11.24500	103.33894	11.33500	103.05154			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			8.51000	100.65631	8.56500	100.61140			0.00	0	2,760,000,000
Total SBK9 SPOT									0.00	0	2,760,000,000
Total For SBK9									0.00	0	2,760,000,000
SBS16 On 22/09/2018 Spot Bond				101.62673		101.60474			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				102.15674		102.13171			0.00	0	0
Total SBS18 SPOT									0.00	0	0
Total For SBS18									0.00	0	0
SBS19 On 23/06/2021 Spot Bond			9.02500	107.37214	9.11500	107.06781			19,509,793,750,000.00	2,161,750,000	1,080,875,000
Total SBS19 SPOT									19,509,793,750,000.00	2,161,750,000	1,080,875,000
Total For SBS19									19,509,793,750,000.00	2,161,750,000	1,080,875,000
SBS20 On 15/05/2026 Spot Bond			10.22500	98.88768	10.31500	98.36217			0.00	0	0
Total SBS20 SPOT									0.00	0	0
Total For SBS20									0.00	0	0
SBS21 On 15/05/2026 Spot Bond				101.85793		101.82665			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				102.84390		102.82192			0.00	0	0
Total SBS24 SPOT									0.00	0	0
Total For SBS24									0.00	0	0
SBS25 On 24/05/2019 Spot Bond			8.43000	104.71358	8.48500	104.61181			0.00	0	0
Total SBS25 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 SBS25										0.00	0	0
SBS27 On 20/02/2024 Spot Bond			9.74500	104.00410	9.83500	103.55791				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			8.44500	103.92918	8.50000	103.82519				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			10.40000	91.50279	10.49000	91.01869				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				101.31946		101.29743				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			10.46500	99.96473	10.55500	99.41680				0.00	0	1,702,700,000
Total SBS31 SPOT										0.00	0	1,702,700,000
Total For SBS31										0.00	0	1,702,700,000
SBS33 On 19/09/2019 Spot Bond				101.18560		101.16279				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			10.47500	99.62228	10.56500	99.16758				0.00	0	1,450,000,000
Total SBS34 SPOT										0.00	0	1,450,000,000
Total For SBS34										0.00	0	1,450,000,000
SBS35 On 29/01/2018 Spot Bond				100.37164		100.35002				0.00	0	0
Total SBS35 SPOT										0.00	0	0
Total For SBS35										0.00	0	0
SBS36 On 29/01/2020 Spot Bond				100.65975		100.63632				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			8.64500	100.90694	8.73500	100.70691				0.00	0	1,000,000,000
Total SBS37 SPOT										0.00	0	1,000,000,000
Total For SBS37										0.00	0	1,000,000,000
SBS38 On 29/01/2025 Spot Bond			9.98500	98.01493	10.07500	97.54809				0.00	0	0
Total SBS38 SPOT										0.00	0	0
Total For SBS38										0.00	0	0
SBS39 On 29/01/2030 Spot Bond			10.99000	94.21694	11.08000	93.63109				0.00	0	1,000,000,000
Total SBS39 SPOT										0.00	0	1,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SBS39										0.00	0	1,000,000,000
SBS4 On 16/11/2021 Spot Bond			9.27500	97.64190	9.36500	97.32619				0.00	0	580,000,000
Total SBS4 SPOT										0.00	0	580,000,000
Total For SBS4										0.00	0	580,000,000
SBS40 On 12/11/2020 Spot Bond				100.85278		100.83019				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			9.60500	101.41010	9.69500	101.03053				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			10.09500	102.88825	10.18500	102.36651				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			10.45000	102.20555	10.54000	101.62032				0.00	0	0
Total SBS43 SPOT										0.00	0	0
Total For SBS43										0.00	0	0
SBS44 On 15/02/2019 Spot Bond				100.18813		100.16671				0.00	0	0
Total SBS44 SPOT										0.00	0	0
Total For SBS44										0.00	0	0
SBS45 On 15/02/2021 Spot Bond				100.76033		100.73724				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			9.61000	106.70567	9.70000	106.30410				0.00	0	0
Total SBS46 SPOT										0.00	0	0
Total For SBS46										0.00	0	0
SBS47 On 15/02/2023 Spot Bond				100.73179		100.70706				0.00	0	0
Total SBS47 SPOT										0.00	0	0
Total For SBS47										0.00	0	0
SBS48 On 31/01/2020 Spot Bond				100.03143		100.00796				0.00	0	0
Total SBS48 SPOT										0.00	0	0
Total For SBS48										0.00	0	0
SBS49 On 31/01/2022 Spot Bond				100.23869		100.21460				0.00	0	0
Total SBS49 SPOT										0.00	0	0
Total For SBS49										0.00	0	0
SBS50 On 31/01/2022 Spot Bond			9.59500	102.11642	9.68500	101.78493				0.00	0	0
Total SBS50 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 SBS50										0.00	0	0
SBS51 On 31/01/2024 Spot Bond			10.22000	100.66677	10.31000	100.23840				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				99.86319		99.84009				0.00	0	0
Total SBS52 SPOT										0.00	0	0
Total For SBS52										0.00	0	0
SBS53 On 03/05/2027 Spot Bond				100.87554		100.84739				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				101.35953		101.33680				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				101.85763		101.83335				0.00	205,582,000,000	129,300,000,000
Total SBS55 SPOT										0.00	205,582,000,000	129,300,000,000
Total For SBS55										0.00	205,582,000,000	129,300,000,000
SBS56 On 12/06/2022 Spot Bond			9.49500	101.68805	9.58500	101.33820				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				101.62149		101.59709				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				102.01777		101.99093				0.00	640,000,000	320,000,000
Total SBS58 SPOT										0.00	640,000,000	320,000,000
Total For SBS58										0.00	640,000,000	320,000,000
SBS59 On 09/10/2020 Spot Bond				100.71543		100.69275				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			3.55000	283.09800	3.52000	283.49487		355,000,000,000.00		0.00	100,000,000	50,000,000
Total SBSI11 SPOT								355,000,000,000.00		0.00	100,000,000	50,000,000
Total For SBSI11								355,000,000,000.00		0.00	100,000,000	50,000,000
SBSI14 On 07/12/2033 Spot Bond			4.21000	196.71412	4.21000	196.68539				0.00	0	0
Total SBSI14 SPOT										0.00	0	0
Total For SBSI14										0.00	0	0
SBT101 On 31/03/2022 Spot Bond				101.45210		101.41726				0.00	0	0
Total SBT101 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 SBT101										0.00	0	0
SBT102 On 30/09/2022 Spot Bond				101.70861		101.67422				0.00	0	0
Total SBT102 SPOT										0.00	0	0
Total For SBT102										0.00	0	0
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				101.05921		101.02468				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				101.05934		101.02482				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				100.94478		100.91297				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				82.63494		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				101.57800		101.55509				0.00	5,400,000,000	1,800,000,000
Total SHS06 SPOT										0.00	5,400,000,000	1,800,000,000
Total For SHS06										0.00	5,400,000,000	1,800,000,000
SHS11L On 25/11/2020 Spot Bond			10.00000	113.04300	10.00000	113.01400				0.00	0	0
Total SHS11U/JIBAR SPOT										0.00	0	0
Total For SHS11U/JIBAR										0.00	0	0
SHS22 On 23/02/2020 Spot Bond				102.37645		102.35218				0.00	0	0
Total SHS22 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 SHS22										0.00	0	0
SHS23 On 29/06/2018 Spot Bond				101.18217		101.15904				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				101.03296		101.00824				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			10.04500	103.08829	10.13500	102.85735				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				101.03296		101.00824				0.00	0	0
Total SHS26 SPOT										0.00	0	0
Total For SHS26										0.00	0	0
SHS28 On 15/04/2018 Spot Bond				100.94084		100.91766				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				100.86922		100.84482				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				101.08280		101.05753				0.00	0	0
Total SHS31 SPOT										0.00	0	0
Total For SHS31										0.00	0	0
SHS32 On 10/07/2020 Spot Bond				100.75119		100.72672				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				100.76784		100.74283				0.00	0	0
Total SHS33 SPOT										0.00	0	0
Total For SHS33										0.00	0	0
SHS34 On 03/11/2022 Spot Bond				100.17096		100.14591				0.00	0	0
Total SHS34 SPOT										0.00	0	0
Total For SHS34										0.00	0	0
SLI3 On 15/08/2018 Spot Bond			8.64500	102.07368	8.70000	102.01011				0.00	0	0
Total SLI3 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 SLI3										0.00	0	0
SLI4 On 15/08/2021 Spot Bond				100.19315		100.16875				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				99.88644		99.86360				0.00	0	0
Total SLRA1 SPOT										0.00	0	0
Total For SLRA1										0.00	0	0
SLRA2 On 15/08/2021 Spot Bond				99.88288		99.85937				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				99.88110		99.85718				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				99.87952		99.85533				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				99.87029		99.84421				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				99.86714		99.84050				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				100.75524		100.72898				0.00	0	0
Total SNT02 SPOT										0.00	0	0
Total For SNT02										0.00	0	0
SNT03 On 12/04/2023 Spot Bond			11.09500	103.61206	11.18500	103.21626				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				101.47098		101.44532				0.00	0	0
Total SNT04 SPOT										0.00	0	0
Total For SNT04										0.00	0	0
SPDA10 On 21/08/2021 Spot Bond				102.73408		102.70959				0.00	0	0
Total SPDA10 SPOT										0.00	0	0
Total For SPDA10										0.00	0	0
SPDA11 On 21/08/2020 Spot Bond				101.90728		101.88433				0.00	0	0
Total SPDA11 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 SPDA11									0.00	0	0
SPDA1: On 21/08/2022 Spot Bond				101.94482		101.92139			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				101.89628		101.87347			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				102.13716		102.11421			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				101.97188		101.94709			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				101.93613		101.91282			0.00	0	0
Total SPDA9 SPOT									0.00	0	0
Total For SPDA9									0.00	0	0
SPG00: On 09/09/2019 Spot Bond				101.54563		101.52016			0.00	0	0
Total SPG002 SPOT									0.00	0	0
Total For SPG002									0.00	0	0
SPG00: On 31/10/2019 Spot Bond				100.25734		100.23140			0.00	0	0
Total SPG003 SPOT									0.00	0	0
Total For SPG003									0.00	0	0
SSA05 On 16/04/2018 Spot Bond				100.72442		100.70153			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			9.84500	96.76424	9.93500	96.55276		9,845,000,000,000.00	1,000,000,000	500,000,000	
Total SSA06 SPOT								9,845,000,000,000.00	1,000,000,000	500,000,000	
Total For SSA06								9,845,000,000,000.00	1,000,000,000	500,000,000	
SSN00: On 31/03/2021 Spot Bond			9.71500	92.35885	9.80500	92.09365		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			9.71500	92.35885	9.80500	92.09365		0.00	0	0	
Total SSN005 SPOT								0.00	0	0	
Total For SSN005								0.00	0	0	
SSN01: On 31/01/2025 Spot Bond			3.99500	117.21087	3.98500	117.27130		0.00	0	0	
Total SSN011 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 SSN011										0.00	0	0
SSN01: On 21/12/2026 Spot Bond			10.68000	103.01759	10.77000	102.47726				0.00	0	0
Total SSN017 SPOT										0.00	0	0
Total For SSN017										0.00	0	0
SSN02: On 28/02/2031 Spot Bond			11.63000	70.38676	11.72000	69.90443				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN02: On 21/01/2019 Spot Bond				100.43438		100.40994				0.00	0	0
Total SSN024 SPOT										0.00	0	0
Total For SSN024										0.00	0	0
SSN02: On 16/01/2019 Spot Bond				100.57806		100.55474				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				101.11294		101.08810				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				101.81240		101.78435				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				101.29773		101.27285				0.00	0	0
Total SSN033 SPOT										0.00	0	0
Total For SSN033										0.00	0	0
SSN03: On 02/06/2020 Spot Bond				101.66981		101.64494				0.00	0	0
Total SSN034 SPOT										0.00	0	0
Total For SSN034										0.00	0	0
SSN03: On 17/11/2020 Spot Bond				99.83544		99.81179				0.00	0	0
Total SSN035 SPOT										0.00	0	0
Total For SSN035										0.00	0	0
SSN03: On 18/12/2020 Spot Bond				107.38958		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				101.84699		101.82077				0.00	0	0
Total SSN037 SPOT										0.00	0	0
Total For SSN037										0.00	0	0
SSN03: On 26/01/2021 Spot Bond			9.55000	102.74963	9.55000	102.72358				0.00	0	0
Total SSN038 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 SSN038										0.00	0	0
SSN04 On 13/10/2023 Spot Bond				100.68067		100.65613				0.00	0	0
Total SSN040 SPOT										0.00	0	0
Total For SSN040										0.00	0	0
SSN04 On 13/10/2023 Spot Bond			9.89500	100.29790	9.98500	99.87689				0.00	0	0
Total SSN041 SPOT										0.00	0	0
Total For SSN041										0.00	0	0
SSN04 On 01/12/2017 Spot Bond				95.40940		95.40940				0.00	0	0
Total SSN042 SPOT										0.00	0	0
Total For SSN042										0.00	0	0
SSN04 On 31/01/2038 Spot Bond			4.30000	97.22572	4.26000	97.79940				0.00	0	0
Total SSN043 SPOT										0.00	0	0
Total For SSN043										0.00	0	0
SSN04 On 09/02/2027 Spot Bond				100.02303		99.99971				0.00	0	0
Total SSN044 SPOT										0.00	0	0
Total For SSN044										0.00	0	0
SSN04 On 14/02/2018 Spot Bond				99.91780		99.89715				0.00	0	0
Total SSN045 SPOT										0.00	0	0
Total For SSN045										0.00	0	0
SSN04 On 30/04/2027 Spot Bond				100.25759		100.23178				0.00	0	0
Total SSN046 SPOT										0.00	0	0
Total For SSN046										0.00	0	0
SSN04 On 05/04/2027 Spot Bond				100.74234		100.71822				0.00	0	0
Total SSN047 SPOT										0.00	0	0
Total For SSN047										0.00	0	0
SSN04 On 21/06/2018 Spot Bond				103.19597		103.17347				0.00	0	0
Total SSN048 SPOT										0.00	0	0
Total For SSN048										0.00	0	0
SSN04 On 30/09/2027 Spot Bond				102.26102		102.20235				0.00	0	0
Total SSN049 SPOT										0.00	0	0
Total For SSN049										0.00	0	0
SSN05 On 08/12/2023 Spot Bond			3.53000	282.87215	3.50000	283.26583				0.00	0	0
Total SSN050 SPOT										0.00	0	0
Total For SSN050										0.00	0	0
SSN05 On 26/09/2018 Spot Bond				100.97360		100.95197				0.00	0	0
Total SSN051 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 SSN051										0.00	0	0
SSN05: On 26/10/2020 Spot Bond				100.33821		100.31517				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			8.19700	100.81655	8.28700	100.56141				0.00	0	2,500,000,000
Total SSN053 SPOT										0.00	0	2,500,000,000
Total For SSN053										0.00	0	2,500,000,000
SSN05: On 26/10/2022 Spot Bond				100.36239		100.33774				0.00	0	0
Total SSN054 SPOT										0.00	0	0
Total For SSN054										0.00	0	0
SSN05: On 03/11/2022 Spot Bond				100.16816		100.14351				0.00	0	0
Total SSN055 SPOT										0.00	0	0
Total For SSN055										0.00	0	0
SZ25 On 30/09/2025 Spot Bond			10.13000	94.95595	10.22000	94.46952				0.00	0	0
Total SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0
T12A1C On 21/08/2019 Spot Bond				101.88522		101.86254				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				102.45216		102.42901				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			9.54000	101.14457	9.63000	100.97525				0.00	0	0
Total T12A12 SPOT										0.00	0	0
Total For T12A12										0.00	0	0
T13A1C On 21/08/2018 Spot Bond				102.37769		102.35597				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				101.99837		101.97323				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			9.44000	104.63815	9.53000	104.39289				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				101.83942		101.81632				0.00	0	0
Total T13A13 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 T13A13										0.00	0	0
T13A14 On 21/08/2018 Spot Bond				102.06979		102.04651				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				101.99395		101.96888				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			9.54000	104.08187	9.63000	103.83754				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				101.92950		101.90627				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				101.70581		101.68191				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			9.49000	102.71461	9.58000	102.47229				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				101.91837		101.89527				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				101.96247		101.93881				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	104.29418	9.15000	104.26869				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				101.78792		101.76629				0.00	0	0
Total TFS117 SPOT										0.00	0	0
Total For TFS117										0.00	0	0
TFS123 On 20/03/2019 Spot Bond				100.88138		100.85868				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				101.13150		101.10973				0.00	0	0
Total TFS135 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 TFS135										0.00	0	0
TFS13€ On 06/07/2020 Spot Bond				100.81541		100.79177				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				102.48770		102.46568				0.00	0	0
Total TFS139 SPOT										0.00	0	0
Total For TFS139										0.00	0	0
TFS141 On 28/10/2019 Spot Bond				100.25763		100.23415				0.00	0	0
Total TFS141 SPOT										0.00	0	0
Total For TFS141										0.00	0	0
TFS142 On 28/10/2021 Spot Bond				100.26645		100.24217				0.00	0	0
Total TFS142 SPOT										0.00	0	0
Total For TFS142										0.00	0	0
TFS143 On 17/11/2017 Spot Bond				99.85718		99.83661				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				101.15451		101.13185				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				101.19036		101.16699				0.00	0	0
Total TFS145 SPOT										0.00	0	0
Total For TFS145										0.00	0	0
TFS14€ On 25/04/2018 Spot Bond				100.14512		100.12201				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				100.64341		100.62082				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				100.66063		100.63745				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				100.22482		100.20171				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
Total TH10A7 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 TH10A7										0.00	0	0
TH11A2 On 18/07/2018 Spot Bond				100.54392		100.52004				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	102.70623	8.73000	102.68239				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				100.81743		100.79477				0.00	0	0
Total TH11A5 SPOT										0.00	0	0
Total For TH11A5										0.00	0	0
TH11A6 On 18/07/2018 Spot Bond			9.01000	102.01277	9.06500	101.95237		18,020,000,000,000.00		2,000,000,000	500,000,000	
Total TH11A6 SPOT								18,020,000,000,000.00		2,000,000,000	500,000,000	
Total For TH11A6								18,020,000,000,000.00		2,000,000,000	500,000,000	
TH11A8 On 18/07/2018 Spot Bond				100.66548		100.64224				0.00	0	0
Total TH11A8 SPOT										0.00	0	0
Total For TH11A8										0.00	0	0
TH11B1 On 18/07/2018 Spot Bond				100.73635		100.71187				0.00	0	0
Total TH11B1 SPOT										0.00	0	0
Total For TH11B1										0.00	0	0
TH11B2 On 18/07/2018 Spot Bond				100.56501		100.54021				0.00	0	0
Total TH11B2 SPOT										0.00	0	0
Total For TH11B2										0.00	0	0
TH11B3 On 18/07/2018 Spot Bond				100.56253		100.53783				0.00	0	0
Total TH11B3 SPOT										0.00	0	0
Total For TH11B3										0.00	0	0
TH11C1 On 18/07/2018 Spot Bond				100.62635		100.59886				0.00	0	0
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0
TH11C2 On 18/07/2018 Spot Bond				100.62387		100.59649				0.00	0	0
Total TH11C2 SPOT										0.00	0	0
Total For TH11C2										0.00	0	0
TH11C3 On 18/07/2018 Spot Bond				100.60220		100.57577				0.00	0	0
Total TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11D1 On 18/07/2018 Spot Bond				100.81896		100.78305				0.00	0	0
Total TH11D1 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 TH11D1										0.00	0	0
TH11D1 On 18/07/2018 Spot Bond				100.82142		100.78540				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				100.80911		100.77363				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH12A On 21/08/2019 Spot Bond				101.86308		101.84068				0.00	0	0
Total TH12A1 SPOT										0.00	0	0
Total For TH12A1										0.00	0	0
TH12A On 21/08/2019 Spot Bond				101.91842		101.89533				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A On 21/08/2019 Spot Bond			9.49000	101.47926	9.58000	101.30961				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A On 21/08/2019 Spot Bond				101.88522		101.86254				0.00	0	0
Total TH12A4 SPOT										0.00	0	0
Total For TH12A4										0.00	0	0
TH12A On 21/08/2019 Spot Bond				101.96270		101.93905				0.00	0	0
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0
TH12A On 21/08/2019 Spot Bond			9.40000	100.47565	9.49000	100.30719				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A On 21/08/2019 Spot Bond				101.87415		101.85161				0.00	0	0
Total TH12A7 SPOT										0.00	0	0
Total For TH12A7										0.00	0	0
TH12A On 21/08/2019 Spot Bond				101.96270		101.93905				0.00	0	0
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
TH12A On 21/08/2019 Spot Bond			9.51000	99.88210	9.60000	99.71421				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				102.06230		102.03740				0.00	0	0
Total TH12B1 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 TH12B1										0.00	0	0
TH12B: On 21/08/2019 Spot Bond				102.06230		102.03740				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B: On 21/08/2019 Spot Bond				102.06230		102.03740				0.00	0	0
Total TH12B3 SPOT										0.00	0	0
Total For TH12B3										0.00	0	0
TH12B: On 21/08/2019 Spot Bond				102.06230		102.03740				0.00	0	0
Total TH12B4 SPOT										0.00	0	0
Total For TH12B4										0.00	0	0
TH12C: On 21/08/2019 Spot Bond				103.53517		103.50936				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C: On 21/08/2019 Spot Bond				103.53517		103.50936				0.00	0	0
Total TH12C2 SPOT										0.00	0	0
Total For TH12C2										0.00	0	0
TH12C: On 21/08/2019 Spot Bond				102.23935		102.21221				0.00	0	0
Total TH12C3 SPOT										0.00	0	0
Total For TH12C3										0.00	0	0
TH12C: On 21/08/2019 Spot Bond				102.23714		102.21003				0.00	0	0
Total TH12C4 SPOT										0.00	0	0
Total For TH12C4										0.00	0	0
TH12D: On 21/08/2019 Spot Bond				102.95819		102.92195				0.00	0	0
Total TH12D1 SPOT										0.00	0	0
Total For TH12D1										0.00	0	0
TH12D: On 21/08/2019 Spot Bond				102.95819		102.92195				0.00	0	0
Total TH12D2 SPOT										0.00	0	0
Total For TH12D2										0.00	0	0
TH12D: On 21/08/2019 Spot Bond				103.05174		103.01559				0.00	0	0
Total TH12D3 SPOT										0.00	0	0
Total For TH12D3										0.00	0	0
TH12D: On 21/08/2019 Spot Bond				102.94492		102.90885				0.00	0	0
Total TH12D4 SPOT										0.00	0	0
Total For TH12D4										0.00	0	0
TH13A: On 21/08/2018 Spot Bond				101.83430		101.81226				0.00	0	0
Total TH13A1 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 TH13A1										0.00	0	0
TH13A1 On 21/08/2018 Spot Bond				101.88301		101.86036				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				102.32833		102.30464				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			9.64000	101.26000	9.73000	101.02002				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				101.83651		101.81445				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				102.18401		102.16235				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				101.41634		101.39259				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			9.53000	102.33133	9.62000	102.08962				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				102.03876		102.01713				0.00	0	0
Total TH13A9 SPOT										0.00	0	0
Total For TH13A9										0.00	0	0
TH13B1 On 21/08/2020 Spot Bond				102.06219		102.03729				0.00	0	0
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0
TH13B2 On 21/08/2020 Spot Bond				102.06441		102.03947				0.00	0	0
Total TH13B2 SPOT										0.00	0	0
Total For TH13B2										0.00	0	0
TH13B3 On 21/08/2020 Spot Bond				102.11532		102.08870				0.00	0	0
Total TH13B3 SPOT										0.00	0	0
Total For TH13B3										0.00	0	0
TH13B4 On 21/08/2020 Spot Bond				102.07119		102.04513				0.00	0	0
Total TH13B4 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 TH13B4										0.00	0	0
TH13B: On 21/08/2020 Spot Bond				102.05556		102.03073				0.00	0	0
Total TH13B5 SPOT										0.00	0	0
Total For TH13B5										0.00	0	0
TH13C: On 21/08/2020 Spot Bond				102.21707		102.19021				0.00	0	0
Total TH13C1 SPOT										0.00	0	0
Total For TH13C1										0.00	0	0
TH13C: On 21/08/2020 Spot Bond				102.23477		102.20769				0.00	0	0
Total TH13C2 SPOT										0.00	0	0
Total For TH13C2										0.00	0	0
TH13C: On 21/08/2020 Spot Bond				102.22563		102.19758				0.00	0	0
Total TH13C3 SPOT										0.00	0	0
Total For TH13C3										0.00	0	0
TH13C: On 21/08/2020 Spot Bond				102.26975		102.24112				0.00	0	0
Total TH13C4 SPOT										0.00	0	0
Total For TH13C4										0.00	0	0
TH13C: On 21/08/2020 Spot Bond				102.33874		102.31035				0.00	0	0
Total TH13C5 SPOT										0.00	0	0
Total For TH13C5										0.00	0	0
TH13D: On 21/08/2020 Spot Bond				102.94679		102.91069				0.00	0	0
Total TH13D1 SPOT										0.00	0	0
Total For TH13D1										0.00	0	0
TH13D: On 21/08/2020 Spot Bond				102.94679		102.91069				0.00	0	0
Total TH13D2 SPOT										0.00	0	0
Total For TH13D2										0.00	0	0
TH13D: On 21/08/2020 Spot Bond				102.99684		102.95878				0.00	0	0
Total TH13D3 SPOT										0.00	0	0
Total For TH13D3										0.00	0	0
TH13D: On 21/08/2020 Spot Bond				102.96383		102.92619				0.00	0	0
Total TH13D4 SPOT										0.00	0	0
Total For TH13D4										0.00	0	0
TH13D: On 21/08/2020 Spot Bond				102.99099		102.95433				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				101.75861		101.73702				0.00	0	0
Total TH14A1 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 TH14A1										0.00	0	0
TH14A: On 21/11/2019 Spot Bond				102.20584		102.18280				0.00	0	0
Total TH14A2 SPOT										0.00	0	0
Total For TH14A2										0.00	0	0
TH14A: On 21/11/2021 Spot Bond				101.99344		101.96939				0.00	0	0
Total TH14A3 SPOT										0.00	0	0
Total For TH14A3										0.00	0	0
TH14A: On 21/11/2021 Spot Bond			9.68500	106.09184	9.77500	105.76790				0.00	0	0
Total TH14A4 SPOT										0.00	0	0
Total For TH14A4										0.00	0	0
TH14A: On 21/02/2018 Spot Bond				101.74125		101.72039				0.00	0	0
Total TH14A5 SPOT										0.00	0	0
Total For TH14A5										0.00	0	0
TH14A: On 21/11/2019 Spot Bond				102.47238		102.44968				0.00	0	0
Total TH14A6 SPOT										0.00	0	0
Total For TH14A6										0.00	0	0
TH14A: On 21/11/2021 Spot Bond				101.97574		101.95191				0.00	0	0
Total TH14A7 SPOT										0.00	0	0
Total For TH14A7										0.00	0	0
TH14A: On 21/11/2021 Spot Bond			9.63500	103.45574	9.72500	103.13653				0.00	0	0
Total TH14A8 SPOT										0.00	0	0
Total For TH14A8										0.00	0	0
TH14A: On 21/05/2018 Spot Bond				101.76791		101.74671				0.00	0	0
Total TH14A9 SPOT										0.00	0	0
Total For TH14A9										0.00	0	0
TH14B: On 21/11/2021 Spot Bond				102.12836		102.10261				0.00	0	0
Total TH14B1 SPOT										0.00	0	0
Total For TH14B1										0.00	0	0
TH14B: On 21/11/2021 Spot Bond				102.06201		102.03709				0.00	0	0
Total TH14B2 SPOT										0.00	0	0
Total For TH14B2										0.00	0	0
TH14B: On 21/11/2021 Spot Bond				102.03547		102.01089				0.00	0	0
Total TH14B3 SPOT										0.00	0	0
Total For TH14B3										0.00	0	0
TH14C: On 21/11/2021 Spot Bond				102.23894		102.21179				0.00	0	0
Total TH14C1 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 TH14C1										0.00	0	0
TH14C: On 21/11/2021 Spot Bond				102.19471		102.16812				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				102.16817		102.14192				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				102.90203		102.86647				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				102.85563		102.82067				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				102.79156		102.75740				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				101.17227		101.14883				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				100.58732		100.56154				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				102.51322		102.48614				0.00	0	0
Total THE9C4 SPOT										0.00	0	0
Total For THE9C4										0.00	0	0
THE9D: On 18/07/2019 Spot Bond				100.84046		100.80361				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			9.24000	97.78478	9.33000	97.54308				0.00	0	1,240,000,000
Total TL20 SPOT										0.00	0	1,240,000,000
Total For TL20										0.00	0	1,240,000,000
TL20/R: On 22/02/2020 Spot Bond			100.00000	29.13771	100.00000	29.08243				0.00	0	0
TL20/R: On 25/11/2020 Spot Bond			10.00000	113.04300	10.00000	113.01400				0.00	0	0
Total TL20/R207 SPOT										0.00	0	0
Total For TL20/R207										0.00	0	0
TL21U On 09/12/2021 Spot Bond			100.00000	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 TL21U SPOT									0.00	0	0
Total For TL21U									0.00	0	0
TL22 On 04/03/2021 Spot Bond				101.56763		101.54434			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				101.61475		101.59069			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			9.68500	99.18624	9.77500	98.82578			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			10.21500	98.63154	10.30500	98.17975			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				101.08618		101.06401			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				101.03007		101.00905			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			7.40000	99.91897	7.45500	99.89798			0.00	0	430,000,000
Total TN17 SPOT									0.00	0	430,000,000
Total For TN17									0.00	0	430,000,000
TN17/R On 14/11/2017 Spot Bond			100.00000	98.91599	100.00000	98.64865			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			9.45500	104.10007	9.54500	103.84945		890,661,000,000,000.00	94,200,000,000	56,951,260,079	
Total TN20 SPOT								10,661,000,000,000.00	94,200,000,000	56,951,260,079	
Total For TN20								10,661,000,000,000.00	94,200,000,000	56,951,260,079	
TN20/R On 17/09/2020 Spot Bond			100.00000	20.71787	100.00000	20.67152		0.00	0	0	0
Total TN20/R208 SPOT								0.00	0	0	0
Total For TN20/R208								0.00	0	0	0
TN20U On 14/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	0
Total TN20U SPOT								0.00	0	0	0
Total For TN20U								0.00	0	0	0
TN21U On 13/05/2021 Spot Bond			100.00000	14.64372	100.00000	14.59305		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 TN21U SPOT									0.00	0	0
Total For TN21U									0.00	0	0
TN23 On 06/11/2023 Spot Bond			10.05500	103.40849	10.14500	102.97530			349,109,600,000,000.00	34,720,000,000	18,230,000,000
Total TN23 SPOT									19,109,600,000,000.00	34,720,000,000	18,230,000,000
Total For TN23									19,109,600,000,000.00	34,720,000,000	18,230,000,000
TN23/R On 06/11/2023 Spot Bond			100.00000	11.59090	100.00000	11.56496			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			10.98000	94.50370	11.07000	94.03808			820,425,600,000,000.00	74,720,000,000	26,580,000,000
Total TN25 SPOT									10,425,600,000,000.00	74,720,000,000	26,580,000,000
Total For TN25									10,425,600,000,000.00	74,720,000,000	26,580,000,000
TN25/R On 19/08/2025 Spot Bond			100.00000	11.57202	100.00000	11.54656			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			11.10000	86.80695	11.19000	86.29625			244,644,000,000,000.00	22,040,000,000	10,310,000,000
Total TN27 SPOT									14,644,000,000,000.00	22,040,000,000	10,310,000,000
Total For TN27									14,644,000,000,000.00	22,040,000,000	10,310,000,000
TN27/R On 14/11/2027 Spot Bond			100.00000	8.84906	100.00000	8.82957			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			11.74000	92.76044	11.83000	92.17859			251,236,000,000,000.00	21,400,000,000	10,700,000,000
Total TN30 SPOT									11,236,000,000,000.00	21,400,000,000	10,700,000,000
Total For TN30									11,236,000,000,000.00	21,400,000,000	10,700,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	120.80869	8.00000	120.78265			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			12.20000	89.82508	12.29500	89.14306			141,520,000,000,000.00	11,600,000,000	6,300,000,000
Total TN40 SPOT									11,520,000,000,000.00	11,600,000,000	6,300,000,000
Total For TN40									11,520,000,000,000.00	11,600,000,000	6,300,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	100.92479	10.75000	100.89575			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				101.93228		101.91016			0.00	0	0
Total TNF18 SPOT									0.00	0	0
Total For TNF18									0.00	0	0
TORQ1 On 15/08/2018 Spot Bond				99.86951		99.84327			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TORQ10 SPOT										0.00	0	0
Total For TORQ10										0.00	0	0
TORQ3 On 15/04/2022 Spot Bond				99.50354		99.48155				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				99.84892		99.81869				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				99.88818		99.86568				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				99.88551		99.86248				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				99.88151		99.85767				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	113.04300	10.00000	113.01400				0.00	0	0
Total TPDA01/JIBAR SPOT										0.00	0	0
Total For TPDA01/JIBAR										0.00	0	0
TPDA0 On 05/04/2018 Spot Bond				100.98179		100.95966				0.00	0	0
Total TPDA03 SPOT										0.00	0	0
Total For TPDA03										0.00	0	0
TPDA0 On 10/04/2019 Spot Bond				100.90344		100.88078				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				102.09016		102.06806				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			9.64500	103.86210	9.73500	103.60281				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				101.33579		101.31265				0.00	0	0
Total TRA2A1 SPOT										0.00	0	0
Total For TRA2A1										0.00	0	0
TRA2A On 14/12/2020 Spot Bond				101.39920		101.37493				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TRA2A2 SPOT									0.00	0	0
Total For TRA2A2									0.00	0	0
TRA2A: On 14/12/2020 Spot Bond			9.79000	103.60543	9.88000	103.34358			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				101.33734		101.31417			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				101.39920		101.37493			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			9.59000	104.18986	9.68000	103.92678			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				101.49980		101.47374			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				101.53848		101.51173			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				101.70082		101.67117			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				101.76262		101.73187			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				102.16379		102.12586			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				102.16379		102.12586			0.00	0	0
Total TRA2D2 SPOT									0.00	0	0
Total For TRA2D2									0.00	0	0
TRA3A: On 14/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000		550,000,000,000,000.00	5,500,000,000	7,000,000,000	
Total TRA3A1 SPOT								50,000,000,000,000.00	5,500,000,000	7,000,000,000	
Total For TRA3A1								50,000,000,000,000.00	5,500,000,000	7,000,000,000	
TRA3A: On 14/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		470,000,000,000,000.00	14,700,000,000	49,400,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TRA3A2 SPOT									'0,000,000,000,000.00	14,700,000,000	49,400,000,000
Total For TRA3A2									'0,000,000,000,000.00	14,700,000,000	49,400,000,000
TRA3A On 14/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			550,000,000,000,000.00	15,500,000,000	16,600,000,000
Total TRA3A3 SPOT									50,000,000,000,000.00	15,500,000,000	16,600,000,000
Total For TRA3A3									50,000,000,000,000.00	15,500,000,000	16,600,000,000
TRA3B On 14/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			550,000,000,000,000.00	5,500,000,000	5,500,000,000
Total TRA3B1 SPOT									50,000,000,000,000.00	5,500,000,000	5,500,000,000
Total For TRA3B1									50,000,000,000,000.00	5,500,000,000	5,500,000,000
TRAA2 On 14/06/2019 Spot Bond				101.39080		101.36697			0.00	0	0
Total TRAA2 SPOT									0.00	0	0
Total For TRAA2									0.00	0	0
TRAA4 On 14/06/2019 Spot Bond			100.00000	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				101.41484		101.39029			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				101.42258		101.39790			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				103.39502		103.36873			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				104.26008		104.22567			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				96.40437			96.38284			0.00	0	0
Total TSP221 SPOT										0.00	0	0
Total For TSP221										0.00	0	0
TSP222 On 10/05/2018 Spot Bond				96.09746			96.07590			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				99.72195			99.70056			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				95.80695			95.78545			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				99.42306			99.40169			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				95.54423			95.52292			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				95.25252			95.23133			0.00	0	0
Total TSP227 SPOT										0.00	0	0
Total For TSP227										0.00	0	0
TTO01L 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				100.42058			100.39201			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				101.88432			101.86362			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TWC245 SPOT										0.00	0	0
Total For TWC245										0.00	0	0
TWC24 On 10/11/2017 Spot Bond				101.76008		101.73938				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				101.73938		101.71867				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				101.53068		101.51000				0.00	0	0
Total TWC248 SPOT										0.00	0	0
Total For TWC248										0.00	0	0
TWC24 On 30/11/2017 Spot Bond				101.46474		101.44411				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				100.65420		100.63376				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				100.57511		100.55457				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				100.51336		100.49282				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				100.36962		100.34908				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				100.36962		100.34908				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			9.64500	104.93937	9.73500	104.65752				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			11.15000	102.75633	11.24000	102.24375				0.00	0	0
Total UG26 SPOT										0.00	0	0
Total For UG26										0.00	0	0
VCJA11 On 20/07/2025 Spot Bond			100.00000	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 VCJA1U SPOT										0.00	0	0
Total For VCJA1U										0.00	0	0
VCJA2L 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
VCJB1L 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
VCJB2L 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
VCPA1L 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
VCPA2L 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
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				101.38459		101.36329				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				100.86821		100.84702				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VKE01U SPOT										0.00	0	0
Total For VKE01U										0.00	0	0
VKE05 On 28/03/2018 Spot Bond				101.15315		101.13072				0.00	0	0
Total VKE05 SPOT										0.00	0	0
Total For VKE05										0.00	0	0
VKE06 On 08/05/2018 Spot Bond				100.04360		100.02187				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				101.51028		101.48665				0.00	0	0
Total VKE07 SPOT										0.00	0	0
Total For VKE07										0.00	0	0
VKE08 On 29/03/2019 Spot Bond				101.33814		101.31435				0.00	0	0
Total VKE08 SPOT										0.00	0	0
Total For VKE08										0.00	0	0
VKE09 On 08/07/2020 Spot Bond				100.75852		100.73452				0.00	0	0
Total VKE09 SPOT										0.00	0	0
Total For VKE09										0.00	0	0
VKE10 On 08/07/2022 Spot Bond				100.77234		100.74791				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
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				101.50000		101.47945				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				100.71439		100.69098				0.00	0	0
Total WHL01 SPOT										0.00	0	0
Total For WHL01										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			3.05000	253.03544	3.03000	253.04214				0.00	0	200,000,000
Total WS05 SPOT										0.00	0	200,000,000
Total For WS05										0.00	0	200,000,000
WSP3 On 28/05/2019 Spot Bond			8.07000	105.38097	8.12500	105.27886				0.00	0	0
Total WSP3 SPOT										0.00	0	0
Total For WSP3										0.00	0	0
WSP4 On 28/05/2020 Spot Bond			8.53000	105.10811	8.62000	104.88053				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			8.89500	104.36475	8.98500	104.07088				0.00	0	0
Total WSP5 SPOT										0.00	0	0
Total For WSP5										0.00	0	0
WSP5/f On 28/05/2021 Spot Bond			100.00000	18.09390	100.00000	18.05407				0.00	0	0
Total WSP5/R203 SPOT										0.00	0	0
Total For WSP5/R203										0.00	0	0
Z083 On 30/09/2019 Spot Bond			7.45500	87.10130	7.51000	86.99650				0.00	0	0
Total Z083 SPOT										0.00	0	0
Total For Z083										0.00	0	0
Total for SPOT										1.90e+017	674,191,097,300	340,182,847,192
Total for SPOT :										1.90e+017	674,191,097,300	340,182,847,192
Total Futures										1.90e+017	674,191,099,625	340,183,889,186
Total Options										0.00	0	61,173
Grand Total:										1.90e+017	674,191,099,625	340,183,950,359