



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 02/08/2017

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 03/08/2017 Bond Future			10.79613	78.04399	10.80956	77.96199			9,677,454.76	124	2,000
ES33 On 02/11/2017 Bond Future			10.89891	75.68986	10.91273	75.60682			4,692,771.32	62	9,466
ES33 On 01/02/2018 Bond Future			11.00677	77.09421	11.02103	77.00994			0.00	0	0
ES33 On 03/05/2018 Bond Future			11.11213	74.75185	11.12688	74.66608			0.00	0	0
Total ES33 Future									14,370,226.08	186	11,466
ES33 On 03/08/2017 Bond Future	10.54	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 03/08/2017 Bond Future	10.54	Put			1,671.88000	1.67188	1,589,880		0.00	0	0
ES33 On 03/08/2017 Bond Future	10.55	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 03/08/2017 Bond Future	10.55	Put			1,608.87000	1.60887	1,526,870		0.00	0	0
ES33 On 03/08/2017 Bond Future	10.53	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 03/08/2017 Bond Future	10.53	Put			1,734.97000	1.73497	1,652,970		0.00	0	0
ES33 On 02/11/2017 Bond Future	10.66	Put			1,540.66000	1.54066	1,457,620		0.00	0	0
ES33 On 02/11/2017 Bond Future	10.67	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/11/2017 Bond Future	10.67	Put			1,478.80000	1.47880	1,395,760		0.00	0	0
ES33 On 02/11/2017 Bond Future	10.68	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/11/2017 Bond Future	10.68	Put			1,417.02000	1.41702	1,333,980		0.00	0	0
ES33 On 02/11/2017 Bond Future	10.66	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	01/02/2018	Bond Future	11.00	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	01/02/2018	Bond Future	11.00	Put			124.32000	0.12432	40,050		0.00	0	0
ES33	On	01/02/2018	Bond Future	11.01	Call			0.00000	0.00000	19,100		0.00	0	0
ES33	On	01/02/2018	Bond Future	11.01	Put			65.17000	0.06517	0,000		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			183.55000	0.18355	99,280		0.00	0	0
ES33	On	03/05/2018	Bond Future	11.20	Call			422.99000	0.42299	508,760		0.00	0	0
ES33	On	03/05/2018	Bond Future	11.20	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	03/05/2018	Bond Future	11.21	Call			480.56000	0.48056	566,330		0.00	0	0
ES33	On	03/05/2018	Bond Future	11.21	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	03/05/2018	Bond Future	11.22	Call			538.06000	0.53806	623,830		0.00	0	0
ES33	On	03/05/2018	Bond Future	11.22	Put			0.00000	0.00000	0,000		0.00	0	0
Total ES33 Option												0.00	0	0
Total For ES33												14,370,226.08	186	11,466
ES42	On	03/08/2017	Bond Future			11.07115	80.80625	11.08463	80.71424			11,312,875.00	140	7,957
ES42	On	02/11/2017	Bond Future			11.17509	78.03198	11.18899	77.93869			5,462,238.60	70	7,957
ES42	On	01/02/2018	Bond Future			11.28059	79.47956	11.29492	79.38494			0.00	0	0
ES42	On	03/05/2018	Bond Future			11.38889	76.71259	11.40373	76.61627			0.00	0	0
Total ES42 Future												16,775,113.60	210	15,914
Total For ES42												16,775,113.60	210	15,914
I2025	On	03/08/2017	Bond Future			127.49586	127.49586	127.50964	127.50964			0.00	0	1,914
I2025	On	02/11/2017	Bond Future			129.89000	129.89000	129.90559	129.90559			0.00	0	2,291
I2025	On	01/02/2018	Bond Future			131.00394	131.00394	131.02019	131.02019			0.00	0	0
I2025	On	03/05/2018	Bond Future			133.53710	133.53710	133.55437	133.55437			0.00	0	0
Total I2025 Future												0.00	0	4,205
I2025	On	03/08/2017	Bond Future	133.97	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/08/2017	Bond Future	133.97	Put			6,460.36000	6.46036	6,474,140		0.00	0	0
I2025	On	03/08/2017	Bond Future	133.98	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/08/2017	Bond Future	133.98	Put			6,470.36000	6.47036	6,484,140		0.00	0	0
I2025	On	03/08/2017	Bond Future	133.96	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/08/2017	Bond Future	133.96	Put			6,450.36000	6.45036	6,464,140		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.98	Put			3,074.41000	3.07441	3,090,000		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.96	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.96	Put			3,054.41000	3.05441	3,070,000		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.97	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.97	Put			3,064.41000	3.06441	3,080,000		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.98	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	01/02/2018	Bond Future	133.90	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	01/02/2018	Bond Future	133.90	Put			2,879.81000	2.87981	2,896,060		0.00	0	0
I2025	On	01/02/2018	Bond Future	133.88	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
I2025	On	01/02/2018	Bond Future	133.88	Put			2,859.81000	2.85981	2,876,060		0.00	0	0
I2025	On	01/02/2018	Bond Future	133.89	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	01/02/2018	Bond Future	133.89	Put			2,869.81000	2.86981	2,886,060		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.22	Call			334.37000	0.33437	317,100		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.22	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.20	Call			354.37000	0.35437	337,100		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.20	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.21	Call			344.37000	0.34437	327,100		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.21	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2025 Option												0.00	0	0
Total For I2025												0.00	0	4,205
I2029	On	03/08/2017	Bond Future			99.43793	99.43793	99.44854	99.44854			0.00	0	0
I2029	On	02/11/2017	Bond Future			100.30358	100.30358	100.31565	100.31565			0.00	0	1,370
I2029	On	01/02/2018	Bond Future			102.20774	102.20774	102.22025	102.22025			0.00	0	0
I2029	On	03/05/2018	Bond Future			103.15613	103.15613	103.16939	103.16939			0.00	0	0
Total I2029 Future												0.00	0	1,370
Total For I2029												0.00	0	1,370
I2033	On	03/08/2017	Bond Future			104.02090	104.02090	104.03200	104.03200			496,491,755.70	4,773	6,133
I2033	On	02/11/2017	Bond Future			104.90204	104.90204	104.91463	104.91463			500,697,436.92	4,773	5,174
I2033	On	01/02/2018	Bond Future			106.89360	106.89360	106.90675	106.90675			0.00	0	0
I2033	On	03/05/2018	Bond Future			107.86201	107.86201	107.87591	107.87591			0.00	0	0
Total I2033 Future												997,189,192.62	9,546	11,307
I2033	On	03/08/2017	Bond Future	113.13	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/08/2017	Bond Future	113.13	Put			9,098.00000	9.09800	9,109,100		0.00	0	0
I2033	On	03/08/2017	Bond Future	113.14	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/08/2017	Bond Future	113.14	Put			9,108.00000	9.10800	9,119,100		0.00	0	0
I2033	On	03/08/2017	Bond Future	113.12	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/08/2017	Bond Future	113.12	Put			9,088.00000	9.08800	9,099,100		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.08	Put			5,165.37000	5.16537	5,177,960		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.09	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.09	Put			5,175.37000	5.17537	5,187,960		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.07	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.07	Put			5,155.37000	5.15537	5,167,960		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.08	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.66	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.66	Put			2,753.25000	2.75325	2,766,400		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.64	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.64	Put			2,733.25000	2.73325	2,746,400		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.65	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.65	Put			2,743.25000	2.74325	2,756,400		0.00	0	0

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I2033	On	03/05/2018	Bond Future	107.71	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.69	Call			185.91000	0.18591	172,010		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.69	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.70	Call			175.91000	0.17591	162,010		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.70	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.71	Call			165.91000	0.16591	152,010		0.00	0	0
Total I2033 Option												0.00	0	0
Total For I2033												997,189,192.62	9,546	11,307
I2038	On	03/08/2017	Bond Future			127.83621	127.83621	127.85074	127.85074			1,582,867,952.22	12,382	10,915
I2038	On	02/11/2017	Bond Future			130.23660	130.23660	130.25304	130.25304			1,505,014,149.60	11,556	19,558
I2038	On	01/02/2018	Bond Future			131.18818	131.18818	131.20511	131.20511			0.00	0	0
I2038	On	03/05/2018	Bond Future			133.72498	133.72498	133.74295	133.74295			0.00	0	0
Total I2038 Future												3,087,882,101.82	23,938	30,473
I2038	On	03/08/2017	Bond Future	141.18	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.18	Put			13,329.26000	13.32926	13,343,790		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.16	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.16	Put			13,309.26000	13.30926	13,323,790		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.17	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.17	Put			13,319.26000	13.31926	13,333,790		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.81	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.81	Put			6,556.96000	6.55696	6,573,400		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.82	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.82	Put			6,566.96000	6.56696	6,583,400		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.80	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.80	Put			6,546.96000	6.54696	6,563,400		0.00	0	0
I2038	On	01/02/2018	Bond Future	136.94	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	01/02/2018	Bond Future	136.94	Put			5,734.89000	5.73489	5,751,820		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			5,744.89000	5.74489	5,761,820		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			5,724.89000	5.72489	5,741,820		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.27	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.28	Call			1,462.95000	1.46295	1,444,980		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.28	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.29	Call			1,452.95000	1.45295	1,434,980		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.29	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.27	Call			1,472.95000	1.47295	1,454,980		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												3,087,882,101.82	23,938	30,473
I2046	On	03/08/2017	Bond Future			125.13809	125.13809	125.15122	125.15122			1,267,148,299.34	10,126	14,798

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	02/11/2017	Bond Future			125.91408	125.91408	125.92905	125.92905			1,272,613,606.56	10,107	21,292
I2046	On	01/02/2018	Bond Future			128.30429	128.30429	128.32015	128.32015			0.00	0	0
I2046	On	03/05/2018	Bond Future			129.16996	129.16996	129.18669	129.18669			0.00	0	0
Total I2046 Future												2,539,761,905.90	20,233	36,090
I2046	On	03/08/2017	Bond Future	141.17	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/08/2017	Bond Future	141.17	Put			16,018.78000	16.01878	16,031,910		0.00	0	0
I2046	On	03/08/2017	Bond Future	141.18	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/08/2017	Bond Future	141.18	Put			16,028.78000	16.02878	16,041,910		0.00	0	0
I2046	On	03/08/2017	Bond Future	141.19	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/08/2017	Bond Future	141.19	Put			16,038.78000	16.03878	16,051,910		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.31	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.31	Put			10,380.95000	10.38095	10,395,920		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.32	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.32	Put			10,390.95000	10.39095	10,405,920		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.30	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.30	Put			10,370.95000	10.37095	10,385,920		0.00	0	0
I2046	On	01/02/2018	Bond Future	132.90	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	01/02/2018	Bond Future	132.90	Put			4,579.85000	4.57985	4,595,710		0.00	0	0
I2046	On	01/02/2018	Bond Future	132.91	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	01/02/2018	Bond Future	132.91	Put			4,589.85000	4.58985	4,605,710		0.00	0	0
I2046	On	01/02/2018	Bond Future	132.92	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	01/02/2018	Bond Future	132.92	Put			4,599.85000	4.59985	4,615,710		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.94	Call			1,246.69000	1.24669	1,229,960		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.94	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.95	Call			1,236.69000	1.23669	1,219,960		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.95	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.93	Call			1,256.69000	1.25669	1,239,960		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.93	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												2,539,761,905.90	20,233	36,090
I2050	On	03/08/2017	Bond Future			131.48847	131.48847	130.47362	130.47362			1,943,531,075.07	14,781	22,839
I2050	On	02/11/2017	Bond Future			133.95754	133.95754	132.92524	132.92524			1,913,717,416.44	14,286	21,927
I2050	On	01/02/2018	Bond Future			134.80939	134.80939	133.75775	133.75775			0.00	0	0
I2050	On	03/05/2018	Bond Future			137.41607	137.41607	136.34491	136.34491			0.00	0	0
Total I2050 Future												3,857,248,491.51	29,067	44,766
I2050	On	03/08/2017	Bond Future	149.23	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/08/2017	Bond Future	149.23	Put			18,756.38000	18.75638	17,741,530		0.00	0	0
I2050	On	03/08/2017	Bond Future	149.24	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/08/2017	Bond Future	149.24	Put			18,766.38000	18.76638	17,751,530		0.00	0	0
I2050	On	03/08/2017	Bond Future	149.22	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2050	On	03/08/2017	Bond Future	149.22	Put			18,746.38000	18.74638	17,731,530		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.66	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.66	Put			11,734.76000	11.73476	10,702,460		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.67	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.67	Put			11,744.76000	11.74476	10,712,460		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.65	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.65	Put			11,724.76000	11.72476	10,692,460		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.24	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.24	Put			6,482.25000	6.48225	5,430,610		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.25	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.25	Put			6,492.25000	6.49225	5,440,610		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.23	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.23	Put			6,472.25000	6.47225	5,420,610		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.62	Call			724.91000	0.72491	1,796,070		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.62	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.63	Call			714.91000	0.71491	1,786,070		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.63	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.61	Call			734.91000	0.73491	1,806,070		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.61	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												3,857,248,491.51	29,067	44,766
R186	On	03/08/2017	Bond Future			8.60055	113.40695	8.61222	113.32708		7.44	657,987,123.90	5,802	47,214
R186	On	02/11/2017	Bond Future			8.64718	115.49379	8.65926	115.41301		7.30	1,243,059,661.77	10,763	166,907
R186	On	01/02/2018	Bond Future			8.69508	112.33626	8.70760	112.25450		7.43	0.00	0	198
R186	On	03/05/2018	Bond Future			8.74264	114.44841	8.75568	114.36531		7.30	0.00	0	0
Total R186 Future												1,901,046,785.67	16,565	214,319
R186	On	03/08/2017	Bond Future	8.90	Call			1,945.89000	1.94589	2,025,550	7.68	0.00	0	0
R186	On	03/08/2017	Bond Future	8.90	Put			0.21000	0.00021	0,000	7.68	0.00	0	0
R186	On	03/08/2017	Bond Future	8.75	Call			956.74000	0.95674	1,018,880	7.59	0.00	0	0
R186	On	03/08/2017	Bond Future	8.75	Put			19.53000	0.01953	1,800	7.59	0.00	0	3,654
R186	On	03/08/2017	Bond Future	9.50	Call			5,859.21000	5.85921	5,939,080	8.05	0.00	0	0
R186	On	03/08/2017	Bond Future	8.91	Put			0.14000	0.00014	0,000	7.69	0.00	0	0
R186	On	03/08/2017	Bond Future	8.65	Call			401.49000	0.40149	395,730	7.53	0.00	0	0
R186	On	03/08/2017	Bond Future	8.65	Put			143.46000	0.14346	57,830	7.53	0.00	0	2,500
R186	On	03/08/2017	Bond Future	8.80	Call			1,280.05000	1.28005	1,354,760	7.62	0.00	0	0
R186	On	03/08/2017	Bond Future	8.80	Put			5.32000	0.00532	0,160	7.62	0.00	0	7,100
R186	On	03/08/2017	Bond Future	8.92	Put			0.10000	0.00010	0,000	7.69	0.00	0	0
R186	On	03/08/2017	Bond Future	9.00	Call			2,611.20000	2.61120	2,691,070	7.74	0.00	0	0
R186	On	03/08/2017	Bond Future	9.00	Put			0.00000	0.00000	0,000	7.74	0.00	0	0
R186	On	03/08/2017	Bond Future	8.93	Call			2,145.97000	2.14597	2,225,770	7.70	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/08/2017	Bond Future	8.93	Put			0.07000	0.00007	0,000	7.70	0.00	0	0
R186	On	03/08/2017	Bond Future	8.91	Call			2,012.61000	2.01261	2,092,340	7.69	0.00	0	0
R186	On	03/08/2017	Bond Future	9.50	Put			0.00000	0.00000	0,000	8.05	0.00	0	6,500
R186	On	03/08/2017	Bond Future	9.35	Call			4,898.55000	4.89855	4,978,420	7.96	0.00	0	0
R186	On	03/08/2017	Bond Future	9.35	Put			0.00000	0.00000	0,000	7.96	0.00	0	733
R186	On	03/08/2017	Bond Future	8.85	Call			1,612.05000	1.61205	1,690,760	7.65	0.00	0	0
R186	On	03/08/2017	Bond Future	8.85	Put			1.17000	0.00117	0,010	7.65	0.00	0	733
R186	On	03/08/2017	Bond Future	8.92	Call			2,079.31000	2.07931	2,159,080	7.69	0.00	0	0
R186	On	02/11/2017	Bond Future	8.88	Put			1,069.22000	1.06922	1,031,920	7.37	0.00	0	0
R186	On	02/11/2017	Bond Future	8.75	Call			2,011.40000	2.01140	2,048,250	7.30	0.00	0	0
R186	On	02/11/2017	Bond Future	8.75	Put			1,407.04000	1.40704	1,363,110	7.30	0.00	0	2,500
R186	On	02/11/2017	Bond Future	8.89	Call			2,574.29000	2.57429	2,618,280	7.37	0.00	0	0
R186	On	02/11/2017	Bond Future	8.89	Put			1,046.01000	1.04601	1,009,220	7.37	0.00	0	0
R186	On	02/11/2017	Bond Future	9.00	Call			3,063.14000	3.06314	3,112,520	7.43	0.00	0	0
R186	On	02/11/2017	Bond Future	9.00	Put			816.09000	0.81609	784,690	7.43	0.00	0	5,000
R186	On	02/11/2017	Bond Future	8.90	Call			2,617.08000	2.61708	2,661,570	7.38	0.00	0	0
R186	On	02/11/2017	Bond Future	8.90	Put			1,023.20000	1.02320	986,910	7.38	0.00	0	0
R186	On	02/11/2017	Bond Future	8.88	Call			2,531.85000	2.53185	2,575,330	7.37	0.00	0	0
R186	On	01/02/2018	Bond Future	8.97	Put			1,630.74000	1.63074	1,593,840	7.55	0.00	0	0
R186	On	01/02/2018	Bond Future	8.98	Call			3,366.56000	3.36656	3,411,760	7.56	0.00	0	0
R186	On	01/02/2018	Bond Future	8.98	Put			1,607.20000	1.60720	1,570,640	7.56	0.00	0	0
R186	On	01/02/2018	Bond Future	8.96	Put			1,654.55000	1.65455	1,617,300	7.55	0.00	0	0
R186	On	01/02/2018	Bond Future	8.50	Put			3,090.66000	3.09066	3,037,090	7.33	0.00	0	0
R186	On	01/02/2018	Bond Future	8.50	Call			1,724.56000	1.72456	1,752,750	7.33	0.00	0	1,460
R186	On	01/02/2018	Bond Future	7.75	Put			6,869.17000	6.86917	6,795,280	7.05	0.00	0	0
R186	On	01/02/2018	Bond Future	7.75	Call			378.84000	0.37884	386,710	7.05	0.00	0	1,460
R186	On	01/02/2018	Bond Future	8.97	Call			3,326.16000	3.32616	3,371,020	7.55	0.00	0	0
R186	On	01/02/2018	Bond Future	9.00	Call			3,447.71000	3.44771	3,493,600	7.57	0.00	0	0
R186	On	01/02/2018	Bond Future	9.00	Put			1,560.64000	1.56064	1,524,770	7.57	0.00	0	6,200
R186	On	01/02/2018	Bond Future	8.96	Call			3,285.99000	3.28599	3,330,500	7.55	0.00	0	0
R186	On	03/05/2018	Bond Future	8.91	Call			3,425.55000	3.42555	3,467,520	7.38	0.00	0	0
R186	On	03/05/2018	Bond Future	8.91	Put			2,448.29000	2.44829	2,407,160	7.38	0.00	0	0
R186	On	03/05/2018	Bond Future	8.92	Call			3,461.63000	3.46163	3,503,880	7.39	0.00	0	0
R186	On	03/05/2018	Bond Future	8.92	Put			2,421.44000	2.42144	2,380,590	7.39	0.00	0	0
R186	On	03/05/2018	Bond Future	8.93	Call			3,498.28000	3.49828	3,540,820	7.39	0.00	0	0
R186	On	03/05/2018	Bond Future	8.93	Put			2,395.20000	2.39520	2,354,640	7.39	0.00	0	0
Total R186 Option												0.00	0	37,840
Total For R186												1,901,046,785.67	16,565	252,159
R197	On	03/08/2017	Bond Future			295.13766	295.13766	295.17005	295.17005			14,756,883.00	50	813
R197	On	02/11/2017	Bond Future			300.67960	300.67960	300.71649	300.71649			7,516,990.00	25	2,350

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	01/02/2018	Bond Future			299.33804	299.33804	299.37633	299.37633			0.00	0	0
R197	On	03/05/2018	Bond Future			305.12614	305.12614	305.16674	305.16674			0.00	0	0
Total R197 Future												22,273,873.00	75	3,163
R197	On	03/08/2017	Bond Future	308.06	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/08/2017	Bond Future	308.06	Put			12,889.95000	12.88995	12,922,340		0.00	0	0
R197	On	03/08/2017	Bond Future	308.07	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/08/2017	Bond Future	308.07	Put			12,899.95000	12.89995	12,932,340		0.00	0	0
R197	On	03/08/2017	Bond Future	308.05	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/08/2017	Bond Future	308.05	Put			12,879.95000	12.87995	12,912,340		0.00	0	0
R197	On	02/11/2017	Bond Future	305.17	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	02/11/2017	Bond Future	305.17	Put			4,453.51000	4.45351	4,490,400		0.00	0	0
R197	On	02/11/2017	Bond Future	305.15	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	02/11/2017	Bond Future	305.15	Put			4,433.51000	4.43351	4,470,400		0.00	0	0
R197	On	02/11/2017	Bond Future	305.16	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	02/11/2017	Bond Future	305.16	Put			4,443.51000	4.44351	4,480,400		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			2,303.67000	2.30367	2,341,960		0.00	0	0
R197	On	01/02/2018	Bond Future	301.66	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	01/02/2018	Bond Future	301.66	Put			2,283.67000	2.28367	2,321,960		0.00	0	0
R197	On	01/02/2018	Bond Future	301.67	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	01/02/2018	Bond Future	301.67	Put			2,293.67000	2.29367	2,331,960		0.00	0	0
R197	On	03/05/2018	Bond Future	304.45	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/05/2018	Bond Future	304.46	Call			706.74000	0.70674	666,140		0.00	0	0
R197	On	03/05/2018	Bond Future	304.46	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/05/2018	Bond Future	304.44	Call			726.74000	0.72674	686,140		0.00	0	0
R197	On	03/05/2018	Bond Future	304.44	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/05/2018	Bond Future	304.45	Call			716.74000	0.71674	676,140		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												22,273,873.00	75	3,163
R202	On	03/08/2017	Bond Future			236.87650	236.87650	236.90103	236.90103			3,240,233,643.50	13,679	19,674
R202	On	02/11/2017	Bond Future			241.32456	241.32456	241.35233	241.35233			4,457,023,298.64	18,469	28,529
R202	On	01/02/2018	Bond Future			242.16149	242.16149	242.19045	242.19045			0.00	0	0
R202	On	03/05/2018	Bond Future			246.84404	246.84404	246.87482	246.87482			0.00	0	0
Total R202 Future												7,697,256,942.14	32,148	48,203
R202	On	03/08/2017	Bond Future	258.36	Put			21,458.97000	21.45897	21,483,500		0.00	0	0
R202	On	03/08/2017	Bond Future	258.37	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	03/08/2017	Bond Future	258.37	Put			21,468.97000	21.46897	21,493,500		0.00	0	0
R202	On	03/08/2017	Bond Future	258.35	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	03/08/2017	Bond Future	258.35	Put			21,448.97000	21.44897	21,473,500		0.00	0	0
R202	On	03/08/2017	Bond Future	258.36	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
R202	On	02/11/2017	Bond Future	253.90	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	02/11/2017	Bond Future	253.90	Put			12,547.67000	12.54767	12,575,440		0.00	0	0
R202	On	02/11/2017	Bond Future	253.91	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	02/11/2017	Bond Future	253.91	Put			12,557.67000	12.55767	12,585,440		0.00	0	0
R202	On	02/11/2017	Bond Future	253.89	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	02/11/2017	Bond Future	253.89	Put			12,537.67000	12.53767	12,565,440		0.00	0	0
R202	On	01/02/2018	Bond Future	249.07	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	01/02/2018	Bond Future	249.07	Put			6,879.55000	6.87955	6,908,510		0.00	0	0
R202	On	01/02/2018	Bond Future	249.08	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	01/02/2018	Bond Future	249.08	Put			6,889.55000	6.88955	6,918,510		0.00	0	0
R202	On	01/02/2018	Bond Future	249.06	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	01/02/2018	Bond Future	249.06	Put			6,869.55000	6.86955	6,898,510		0.00	0	0
R202	On	03/05/2018	Bond Future	247.47	Put			595.18000	0.59518	625,960		0.00	0	0
R202	On	03/05/2018	Bond Future	247.48	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	03/05/2018	Bond Future	247.48	Put			605.18000	0.60518	635,960		0.00	0	0
R202	On	03/05/2018	Bond Future	247.49	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	03/05/2018	Bond Future	247.49	Put			615.18000	0.61518	645,960		0.00	0	0
R202	On	03/05/2018	Bond Future	247.47	Call			0.00000	0.00000	0,000		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												7,697,256,942.14	32,148	48,203
R2023	On	03/08/2017	Bond Future			7.95035	102.49559	7.96142	102.44686		4.90	1,684,310,030.47	16,433	11,815
R2023	On	02/11/2017	Bond Future			7.98105	100.45336	7.99265	100.40421		4.45	2,034,381,446.72	20,252	53,785
R2023	On	01/02/2018	Bond Future			8.01344	102.31726	8.02564	102.26764		4.47	0.00	0	0
R2023	On	03/05/2018	Bond Future			8.03635	100.31080	8.04927	100.26040		4.45	0.00	0	0
Total R2023 Future												3,718,691,477.19	36,685	65,600
R2023	On	03/08/2017	Bond Future	8.59	Call			2,719.03000	2.71903	2,767,760	5.12	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.59	Put			0.00000	0.00000	0,000	5.12	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.60	Call			2,761.54000	2.76154	2,810,270	5.13	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.60	Put			0.00000	0.00000	0,000	5.13	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.58	Call			2,676.49000	2.67649	2,725,220	5.12	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.58	Put			0.00000	0.00000	0,000	5.12	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.57	Put			178.03000	0.17803	168,140	4.62	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.58	Call			2,622.03000	2.62203	2,661,540	4.62	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.58	Put			172.11000	0.17211	162,470	4.62	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.56	Call			2,551.72000	2.55172	2,590,740	4.62	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.56	Put			183.99000	0.18399	173,860	4.62	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.57	Call			2,586.86000	2.58686	2,626,120	4.62	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.31	Call			1,968.83000	1.96883	1,997,480	4.57	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.31	Put			820.97000	0.82097	800,000	4.57	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.32	Call			1,994.98000	1.99498	2,023,860	4.57	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023	On	01/02/2018	Bond Future	8.32	Put			807.05000	0.80705	786,310	4.57	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.33	Call			2,021.55000	2.02155	2,050,670	4.58	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.33	Put			793.57000	0.79357	773,070	4.58	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.29	Call			2,077.04000	2.07704	2,104,720	4.53	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.29	Put			1,143.74000	1.14374	1,121,020	4.53	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.27	Call			2,029.76000	2.02976	2,057,050	4.53	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.27	Put			1,173.58000	1.17358	1,150,470	4.53	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.28	Call			2,053.17000	2.05317	2,080,650	4.53	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.28	Put			1,158.42000	1.15842	1,135,500	4.53	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												3,718,691,477.19	36,685	65,600
R2030	On	03/08/2017	Bond Future			9.15061	91.71321	9.16247	91.63122			2,200,199,907.90	23,990	14,596
R2030	On	02/11/2017	Bond Future			9.20392	93.40082	9.21611	93.31781			2,569,923,562.30	27,515	54,270
R2030	On	01/02/2018	Bond Future			9.25892	91.12903	9.27148	91.04488			0.00	0	0
R2030	On	03/05/2018	Bond Future			9.31694	92.84238	9.32993	92.75675			0.00	0	0
Total R2030 Future												4,770,123,470.20	51,505	68,866
R2030	On	03/08/2017	Bond Future	9.34	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.35	Call			1,283.11000	1.28311	1,365,100		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.35	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.33	Call			1,147.45000	1.14745	1,229,440		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.33	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.34	Call			1,215.32000	1.21532	1,297,310		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.35	Call			904.89000	0.90489	987,900		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.35	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.36	Call			971.97000	0.97197	1,054,980		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.36	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.34	Call			837.73000	0.83773	920,740		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.34	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.37	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.38	Call			722.66000	0.72266	806,810		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.38	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.39	Call			788.86000	0.78886	873,010		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.39	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.37	Call			656.40000	0.65640	740,550		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.50	Call			1,111.06000	1.11106	1,196,690		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.50	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.51	Call			1,175.81000	1.17581	1,261,440		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.51	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.49	Call			1,046.24000	1.04624	1,131,870		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.49	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R2030 Option									0.00	0	0
Total For R2030									4,770,123,470.20	51,505	68,866
R2032 On 03/08/2017 Bond Future			9.36068	94.15319	9.37272	94.06432		10.62	43,310,467.40	460	12,287
R2032 On 02/11/2017 Bond Future			9.41963	91.72901	9.43200	91.63899		11.10	42,195,344.60	460	32,123
R2032 On 01/02/2018 Bond Future			9.47980	93.43089	9.49253	93.33958		10.71	0.00	0	0
R2032 On 03/05/2018 Bond Future			9.53887	91.03027	9.55201	90.93736		11.10	0.00	0	0
Total R2032 Future									85,505,812.00	920	44,410
R2032 On 03/08/2017 Bond Future	9.44	Call			608.48000	0.60848	619,360	10.77	0.00	0	0
R2032 On 03/08/2017 Bond Future	9.44	Put			114.16000	0.11416	36,170	10.77	0.00	0	0
R2032 On 03/08/2017 Bond Future	9.45	Call			664.22000	0.66422	683,690	10.78	0.00	0	0
R2032 On 03/08/2017 Bond Future	9.45	Put			96.76000	0.09676	27,360	10.78	0.00	0	0
R2032 On 03/08/2017 Bond Future	9.43	Call			554.97000	0.55497	557,150	10.76	0.00	0	0
R2032 On 03/08/2017 Bond Future	9.43	Put			133.88000	0.13388	47,190	10.76	0.00	0	0
R2032 On 02/11/2017 Bond Future	9.49	Call			2,259.53000	2.25953	2,297,840	11.10	0.00	0	0
R2032 On 02/11/2017 Bond Future	9.49	Put			1,839.18000	1.83918	1,787,470	11.10	0.00	0	0
R2032 On 02/11/2017 Bond Future	9.50	Call			2,298.31000	2.29831	2,337,140	11.10	0.00	0	0
R2032 On 02/11/2017 Bond Future	9.50	Put			1,805.76000	1.80576	1,754,570	11.10	0.00	0	0
R2032 On 02/11/2017 Bond Future	9.48	Call			2,221.13000	2.22113	2,258,920	11.09	0.00	0	0
R2032 On 02/11/2017 Bond Future	9.48	Put			1,873.05000	1.87305	1,820,820	11.09	0.00	0	0
R2032 On 01/02/2018 Bond Future	9.56	Call			3,083.11000	3.08311	3,125,150	10.76	0.00	0	0
R2032 On 01/02/2018 Bond Future	9.56	Put			2,601.32000	2.60132	2,552,050	10.76	0.00	0	0
R2032 On 01/02/2018 Bond Future	9.57	Call			3,121.48000	3.12148	3,163,890	10.76	0.00	0	0
R2032 On 01/02/2018 Bond Future	9.57	Put			2,568.59000	2.56859	2,519,690	10.76	0.00	0	0
R2032 On 01/02/2018 Bond Future	9.55	Call			3,044.72000	3.04472	3,086,400	10.75	0.00	0	0
R2032 On 01/02/2018 Bond Future	9.55	Put			2,634.11000	2.63411	2,584,480	10.75	0.00	0	0
R2032 On 03/05/2018 Bond Future	9.71	Call			4,106.10000	4.10610	4,152,810	11.27	0.00	0	0
R2032 On 03/05/2018 Bond Future	9.71	Put			2,999.60000	2.99960	2,953,400	11.27	0.00	0	0
R2032 On 03/05/2018 Bond Future	9.72	Call			4,145.49000	4.14549	4,192,490	11.28	0.00	0	0
R2032 On 03/05/2018 Bond Future	9.72	Put			2,969.60000	2.96960	2,923,690	11.28	0.00	0	0
R2032 On 03/05/2018 Bond Future	9.70	Call			4,066.88000	4.06688	4,113,300	11.26	0.00	0	0
R2032 On 03/05/2018 Bond Future	9.70	Put			3,029.84000	3.02984	2,983,350	11.26	0.00	0	0
Total R2032 Option									0.00	0	0
Total For R2032									85,505,812.00	920	44,410
R2035 On 03/08/2017 Bond Future			9.62071	97.60847	9.63287	97.51129			136,651,858.00	1,400	1,236
R2035 On 02/11/2017 Bond Future			9.68497	94.90600	9.69745	94.80758			132,868,400.00	1,400	12,213
R2035 On 01/02/2018 Bond Future			9.75181	96.66700	9.76465	96.56715			0.00	0	0
R2035 On 03/05/2018 Bond Future			9.81382	93.98366	9.82706	93.88202			0.00	0	0
Total R2035 Future									269,520,258.00	2,800	13,449
R2035 On 03/08/2017 Bond Future	9.51	Put			989.04000	0.98904	891,860		0.00	0	0
R2035 On 03/08/2017 Bond Future	9.52	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	03/08/2017	Bond Future	9.52	Put			907.96000	0.90796	810,780		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.50	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.50	Put			1,070.23000	1.07023	973,050		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.51	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.60	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.60	Put			772.72000	0.77272	674,300		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.61	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.61	Put			692.98000	0.69298	594,560		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.59	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.59	Put			852.56000	0.85256	754,140		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.73	Put			269.84000	0.26984	169,990		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.74	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.74	Put			191.84000	0.19184	91,990		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			113.94000	0.11394	14,090		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	03/05/2018	Bond Future	9.90	Call			556.92000	0.55692	658,560		0.00	0	0
R2035	On	03/05/2018	Bond Future	9.90	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/05/2018	Bond Future	9.91	Call			632.88000	0.63288	734,520		0.00	0	0
R2035	On	03/05/2018	Bond Future	9.91	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/05/2018	Bond Future	9.89	Call			480.87000	0.48087	582,510		0.00	0	0
R2035	On	03/05/2018	Bond Future	9.89	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2035 Option												0.00	0	0
Total For R2035												269,520,258.00	2,800	13,449
R2037	On	03/08/2017	Bond Future			9.70068	89.75902	9.71274	89.66299		12.59	907,643,210.24	10,112	16,459
R2037	On	02/11/2017	Bond Future			9.76083	91.41070	9.77320	91.31336		12.67	541,242,754.70	5,921	63,473
R2037	On	01/02/2018	Bond Future			9.82287	88.85163	9.83558	88.75287		12.80	0.00	0	160
R2037	On	03/05/2018	Bond Future			9.88733	90.52213	9.90042	90.42166		12.67	0.00	0	0
Total R2037 Future												1,448,885,964.94	16,033	80,092
R2037	On	03/08/2017	Bond Future	9.56	Put			1,254.20000	1.25420	1,138,360	12.48	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.57	Call			32.32000	0.03232	8,840	12.49	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.57	Put			1,179.28000	1.17928	1,059,770	12.49	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.58	Call			39.82000	0.03982	12,380	12.50	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.58	Put			1,105.68000	1.10568	982,210	12.50	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.56	Call			26.03000	0.02603	6,220	12.48	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.66	Call			1,910.48000	1.91048	1,942,310	12.62	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.66	Put			2,807.48000	2.80748	2,741,970	12.62	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.67	Call			1,945.64000	1.94564	1,977,980	12.63	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.67	Put			2,762.84000	2.76284	2,697,840	12.63	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.65	Call			1,875.51000	1.87551	1,906,840	12.61	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037	On	02/11/2017	Bond Future	9.65	Put			2,852.43000	2.85243	2,786,420	12.61	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.81	Call			3,135.17000	3.13517	3,176,830	12.85	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.81	Put			3,334.12000	3.33412	3,277,020	12.85	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.82	Call			3,174.34000	3.17434	3,216,370	12.86	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.82	Put			3,295.43000	3.29543	3,238,700	12.86	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.83	Call			3,213.74000	3.21374	3,256,150	12.87	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.83	Put			3,257.08000	3.25708	3,200,730	12.87	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.99	Call			4,366.83000	4.36683	4,414,930	12.88	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.99	Put			3,684.02000	3.68402	3,631,650	12.88	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.97	Call			4,285.11000	4.28511	4,332,600	12.86	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.97	Put			3,754.03000	3.75403	3,701,050	12.86	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.98	Call			4,325.89000	4.32589	4,373,680	12.87	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.98	Put			3,718.89000	3.71889	3,666,210	12.87	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												1,448,885,964.94	16,033	80,092
R204	On	03/08/2017	Bond Future			7.10452	102.18445	7.12829	102.15368		0.97	2,587,616,827.35	25,323	5,449
R204	On	02/11/2017	Bond Future			7.01924	104.06477	7.04809	104.03393		0.50	2,340,937,001.15	22,495	44,643
R204	On	01/02/2018	Bond Future			6.87297	101.95723	6.90985	101.92628		0.67	0.00	0	0
R204	On	03/05/2018	Bond Future			6.57500	103.87435	6.62692	103.84293		0.50	0.00	0	0
Total R204 Future												4,928,553,828.50	47,818	50,092
R204	On	03/08/2017	Bond Future	7.76	Call			813.11000	0.81311	843,880	1.03	0.00	0	0
R204	On	03/08/2017	Bond Future	7.76	Put			0.00000	0.00000	0,000	1.03	0.00	0	0
R204	On	03/08/2017	Bond Future	7.77	Call			825.90000	0.82590	856,670	1.03	0.00	0	0
R204	On	03/08/2017	Bond Future	7.77	Put			0.00000	0.00000	0,000	1.03	0.00	0	0
R204	On	03/08/2017	Bond Future	7.75	Call			800.31000	0.80031	831,080	1.03	0.00	0	0
R204	On	03/08/2017	Bond Future	7.75	Put			0.00000	0.00000	0,000	1.03	0.00	0	0
R204	On	02/11/2017	Bond Future	7.75	Call			746.65000	0.74665	777,350	0.55	0.00	0	0
R204	On	02/11/2017	Bond Future	7.75	Put			0.43000	0.00043	0,290	0.55	0.00	0	0
R204	On	02/11/2017	Bond Future	7.76	Call			757.17000	0.75717	787,890	0.55	0.00	0	0
R204	On	02/11/2017	Bond Future	7.76	Put			0.38000	0.00038	0,260	0.55	0.00	0	0
R204	On	02/11/2017	Bond Future	7.74	Call			736.12000	0.73612	766,800	0.55	0.00	0	0
R204	On	02/11/2017	Bond Future	7.74	Put			0.48000	0.00048	0,320	0.55	0.00	0	0
R204	On	01/02/2018	Bond Future	7.26	Call			379.17000	0.37917	401,400	0.69	0.00	0	0
R204	On	01/02/2018	Bond Future	7.26	Put			86.01000	0.08601	77,290	0.69	0.00	0	0
R204	On	01/02/2018	Bond Future	7.27	Call			385.45000	0.38545	407,850	0.69	0.00	0	0
R204	On	01/02/2018	Bond Future	7.27	Put			83.94000	0.08394	75,390	0.69	0.00	0	0
R204	On	01/02/2018	Bond Future	7.25	Call			372.92000	0.37292	394,990	0.69	0.00	0	0
R204	On	01/02/2018	Bond Future	7.25	Put			88.12000	0.08812	79,240	0.69	0.00	0	0
R204	On	03/05/2018	Bond Future	7.09	Call			354.85000	0.35485	377,890	0.51	0.00	0	0
R204	On	03/05/2018	Bond Future	7.09	Put			75.46000	0.07546	67,080	0.51	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	03/05/2018	Bond Future	7.10	Call			359.55000	0.35955	382,710	0.51	0.00	0	0
R204	On	03/05/2018	Bond Future	7.10	Put			74.14000	0.07414	65,880	0.51	0.00	0	0
R204	On	03/05/2018	Bond Future	7.08	Call			350.18000	0.35018	373,100	0.51	0.00	0	0
R204	On	03/05/2018	Bond Future	7.08	Put			76.81000	0.07681	68,310	0.51	0.00	0	0
Total R204 Option												0.00	0	0
Total For R204												4,928,553,828.50	47,818	50,092
R2040	On	03/08/2017	Bond Future			9.86071	92.46551	9.87286	92.36345		13.23	1,079,349,898.23	11,673	2,558
R2040	On	02/11/2017	Bond Future			9.92369	94.16699	9.93616	94.06347		13.34	1,373,048,881.19	14,581	14,969
R2040	On	01/02/2018	Bond Future			9.98871	91.40875	10.00151	91.30382		13.48	0.00	0	0
R2040	On	03/05/2018	Bond Future			10.05610	93.12731	10.06929	93.02051		13.34	0.00	0	0
Total R2040 Future												2,452,398,779.42	26,254	17,527
R2040	On	03/08/2017	Bond Future	9.62	Put			2,165.38000	2.16538	2,060,790	13.15	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.63	Call			3.51000	0.00351	0,190	13.16	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.63	Put			2,079.14000	2.07914	1,973,760	13.16	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.61	Call			1.98000	0.00198	0,070	13.15	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.61	Put			2,251.93000	2.25193	2,147,960	13.15	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.62	Call			2.65000	0.00265	0,120	13.15	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.65	Put			3,918.52000	3.91852	3,840,200	13.15	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.66	Call			1,524.63000	1.52463	1,550,300	13.16	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.66	Put			3,862.62000	3.86262	3,784,770	13.16	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.67	Call			1,555.40000	1.55540	1,581,550	13.17	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.67	Put			3,807.05000	3.80705	3,729,680	13.17	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.65	Call			1,494.06000	1.49406	1,519,260	13.15	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.88	Call			3,006.22000	3.00622	3,046,690	13.41	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.88	Put			4,010.33000	4.01033	3,945,870	13.41	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.89	Call			3,044.21000	3.04421	3,085,070	13.41	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.89	Put			3,965.01000	3.96501	3,900,940	13.41	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.87	Call			2,968.50000	2.96850	3,008,580	13.40	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.87	Put			4,056.05000	4.05605	3,991,200	13.40	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.07	Call			4,317.28000	4.31728	4,365,540	13.40	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.07	Put			4,311.54000	4.31154	4,253,000	13.40	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.08	Call			4,358.53000	4.35853	4,407,110	13.41	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.08	Put			4,271.96000	4.27196	4,213,740	13.41	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.06	Call			4,275.90000	4.27590	4,323,840	13.39	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.06	Put			4,351.10000	4.35110	4,292,240	13.39	0.00	0	0
Total R2040 Option												0.00	0	0
Total For R2040												2,452,398,779.42	26,254	17,527
R2044	On	03/08/2017	Bond Future			9.88069	89.63269	9.89277	89.53022		13.84	42,127,364.30	470	18,023
R2044	On	02/11/2017	Bond Future			9.94160	91.28210	9.95399	91.17817		13.99	56,138,491.50	615	20,734
R2044	On	01/02/2018	Bond Future			10.00439	88.59551	10.01711	88.49009		14.12	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	03/05/2018	Bond Future			10.06935	90.26114	10.08245	90.15383		13.99	0.00	0	0
Total R2044 Future												98,265,855.80	1,085	38,757
R2044	On	03/08/2017	Bond Future	9.63	Put			2,276.89000	2.27689	2,172,600	13.62	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.64	Call			2,54000	0.00254	0,110	13.62	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.64	Put			2,189.16000	2.18916	2,084,260	13.62	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.62	Call			1,40000	0.00140	0,040	13.61	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.62	Put			2,364.92000	2.36492	2,261,090	13.61	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.63	Call			1,89000	0.00189	0,070	13.62	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.67	Call			1,530.21000	1.53021	1,555,570	13.80	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.67	Put			3,965.36000	3.96536	3,886,790	13.80	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.68	Call			1,561.25000	1.56125	1,587,080	13.80	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.68	Put			3,908.73000	3.90873	3,830,630	13.80	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.66	Call			1,499.74000	1.49974	1,524,630	13.79	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.66	Put			4,022.70000	4.02270	3,943,660	13.79	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.90	Call			3,074.23000	3.07423	3,115,070	14.06	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.90	Put			4,052.99000	4.05299	3,988,410	14.06	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.91	Call			3,112.68000	3.11268	3,153,910	14.07	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.91	Put			4,007.15000	4.00715	3,942,960	14.07	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.89	Call			3,036.04000	3.03604	3,076,490	14.05	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.89	Put			4,099.24000	4.09924	4,034,270	14.05	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.10	Call			4,460.82000	4.46082	4,509,870	14.08	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.10	Put			4,317.42000	4.31742	4,259,160	14.08	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.11	Call			4,502.95000	4.50295	4,552,320	14.09	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.11	Put			4,278.01000	4.27801	4,220,070	14.09	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.09	Call			4,418.87000	4.41887	4,467,610	14.07	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.09	Put			4,357.13000	4.35713	4,298,560	14.07	0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												98,265,855.80	1,085	38,757
R2048	On	03/08/2017	Bond Future			9.84569	93.27781	9.85776	93.17266		13.67	814,128,725.68	8,728	53,460
R2048	On	02/11/2017	Bond Future			9.90748	90.55912	9.91987	90.45241		14.51	872,265,443.84	9,632	73,711
R2048	On	01/02/2018	Bond Future			9.97147	92.23941	9.98420	92.13110		13.95	0.00	0	170
R2048	On	03/05/2018	Bond Future			10.03090	89.53621	10.04400	89.42597		14.51	0.00	0	0
Total R2048 Future												1,686,394,169.52	18,360	127,341
R2048	On	03/08/2017	Bond Future	9.57	Call			0.98000	0.00098	0,020	13.56	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.57	Put			2,568.93000	2.56893	2,462,820	13.56	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.58	Call			1.34000	0.00134	0,030	13.57	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.58	Put			2,477.87000	2.47787	2,371,410	13.57	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.56	Call			0.71000	0.00071	0,010	13.56	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.56	Put			2,660.24000	2.66024	2,554,390	13.56	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.65	Call			1,616.77000	1.61677	1,643,530	14.29	0.00	0	0

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 02/11/2017 Bond Future	9.65	Put			3,993.31000	3.99331	3,913,360	14.29	0.00	0	0
R2048 On 02/11/2017 Bond Future	9.66	Call			1,649.22000	1.64922	1,676,460	14.30	0.00	0	0
R2048 On 02/11/2017 Bond Future	9.66	Put			3,935.70000	3.93570	3,856,230	14.30	0.00	0	0
R2048 On 02/11/2017 Bond Future	9.64	Call			1,584.73000	1.58473	1,611,000	14.28	0.00	0	0
R2048 On 02/11/2017 Bond Future	9.64	Put			4,051.49000	4.05149	3,971,050	14.28	0.00	0	0
R2048 On 01/02/2018 Bond Future	9.90	Call			3,288.43000	3.28843	3,331,690	13.89	0.00	0	0
R2048 On 01/02/2018 Bond Future	9.90	Put			4,009.20000	4.00920	3,944,150	13.89	0.00	0	0
R2048 On 01/02/2018 Bond Future	9.91	Call			3,328.83000	3.32883	3,372,500	13.90	0.00	0	0
R2048 On 01/02/2018 Bond Future	9.91	Put			3,963.46000	3.96346	3,898,820	13.90	0.00	0	0
R2048 On 01/02/2018 Bond Future	9.89	Call			3,248.29000	3.24829	3,291,140	13.88	0.00	0	0
R2048 On 01/02/2018 Bond Future	9.89	Put			4,055.36000	4.05536	3,989,900	13.88	0.00	0	0
R2048 On 03/05/2018 Bond Future	10.06	Call			4,571.39000	4.57139	4,621,830	14.57	0.00	0	0
R2048 On 03/05/2018 Bond Future	10.06	Put			4,437.08000	4.43708	4,377,280	14.57	0.00	0	0
R2048 On 03/05/2018 Bond Future	10.07	Call			4,614.45000	4.61445	4,665,220	14.57	0.00	0	0
R2048 On 03/05/2018 Bond Future	10.07	Put			4,396.38000	4.39638	4,336,910	14.57	0.00	0	0
R2048 On 03/05/2018 Bond Future	10.05	Call			4,528.50000	4.52850	4,578,610	14.56	0.00	0	0
R2048 On 03/05/2018 Bond Future	10.05	Put			4,478.09000	4.47809	4,417,960	14.56	0.00	0	0
Total R2048 Option									0.00	0	0
Total For R2048									1,686,394,169.52	18,360	127,341
R207 On 03/08/2017 Bond Future			7.36999	100.20238	7.38002	100.18042		1.85	2,883,423,686.88	28,776	5,055
R207 On 02/11/2017 Bond Future			7.35268	102.04623	7.36369	102.02436		1.40	1,892,753,474.04	18,548	40,855
R207 On 01/02/2018 Bond Future			7.32609	100.29842	7.33837	100.27660		1.52	0.00	0	0
R207 On 03/05/2018 Bond Future			7.29072	102.18429	7.30486	102.16219		1.40	0.00	0	0
Total R207 Future									4,776,177,160.92	47,324	45,910
R207 On 03/08/2017 Bond Future	8.40	Call			2,201.52000	2.20152	2,223,480	2.03	0.00	0	0
R207 On 03/08/2017 Bond Future	8.40	Put			0.00000	0.00000	0,000	2.03	0.00	0	0
R207 On 03/08/2017 Bond Future	8.41	Call			2,222.80000	2.22280	2,244,760	2.03	0.00	0	0
R207 On 03/08/2017 Bond Future	8.41	Put			0.00000	0.00000	0,000	2.03	0.00	0	0
R207 On 03/08/2017 Bond Future	8.39	Call			2,180.24000	2.18024	2,202,200	2.03	0.00	0	0
R207 On 03/08/2017 Bond Future	8.39	Put			0.00000	0.00000	0,000	2.03	0.00	0	0
R207 On 03/08/2017 Bond Future	8.19	Put			0.00000	0.00000	0,000	2.02	0.00	0	0
R207 On 03/08/2017 Bond Future	8.19	Call			1,753.30000	1.75330	1,775,260	2.02	0.00	0	51
R207 On 02/11/2017 Bond Future	8.03	Call			1,327.16000	1.32716	1,347,670	1.53	0.00	0	0
R207 On 02/11/2017 Bond Future	8.03	Put			14.92000	0.01492	13,560	1.53	0.00	0	0
R207 On 02/11/2017 Bond Future	8.04	Call			1,345.85000	1.34585	1,366,420	1.53	0.00	0	0
R207 On 02/11/2017 Bond Future	8.04	Put			14.08000	0.01408	12,780	1.53	0.00	0	0
R207 On 02/11/2017 Bond Future	8.05	Call			1,364.62000	1.36462	1,385,250	1.53	0.00	0	0
R207 On 02/11/2017 Bond Future	8.05	Put			13.33000	0.01333	12,090	1.53	0.00	0	0
R207 On 01/02/2018 Bond Future	7.60	Call			717.06000	0.71706	730,480	1.58	0.00	0	0
R207 On 01/02/2018 Bond Future	7.60	Put			253.67000	0.25367	245,270	1.58	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	01/02/2018	Bond Future	7.61	Call			729.25000	0.72925	742,790	1.58	0.00	0	0
R207	On	01/02/2018	Bond Future	7.61	Put			248.21000	0.24821	239,930	1.58	0.00	0	0
R207	On	01/02/2018	Bond Future	7.62	Call			741.52000	0.74152	755,190	1.58	0.00	0	0
R207	On	01/02/2018	Bond Future	7.62	Put			242.83000	0.24283	234,680	1.58	0.00	0	0
R207	On	03/05/2018	Bond Future	7.58	Call			755.53000	0.75553	768,710	1.45	0.00	0	0
R207	On	03/05/2018	Bond Future	7.58	Put			326.86000	0.32686	317,940	1.45	0.00	0	0
R207	On	03/05/2018	Bond Future	7.56	Call			735.13000	0.73513	748,110	1.45	0.00	0	0
R207	On	03/05/2018	Bond Future	7.56	Put			337.54000	0.33754	328,420	1.45	0.00	0	0
R207	On	03/05/2018	Bond Future	7.57	Call			745.13000	0.74513	758,210	1.45	0.00	0	0
R207	On	03/05/2018	Bond Future	7.57	Put			332.00000	0.33200	322,980	1.45	0.00	0	0
Total R207 Option												0.00	0	51
Total For R207												4,776,177,160.92	47,324	45,961
R208	On	03/08/2017	Bond Future			7.52516	99.95323	7.53568	99.92071		2.99	1,449,321,835.00	14,500	6,876
R208	On	02/11/2017	Bond Future			7.53122	98.39154	7.54244	98.35893		2.51	1,117,727,894.40	11,360	32,234
R208	On	01/02/2018	Bond Future			7.53485	100.21707	7.54690	100.18431		2.57	0.00	0	0
R208	On	03/05/2018	Bond Future			7.52776	98.70002	7.54092	98.66675		2.51	0.00	0	0
Total R208 Future												2,567,049,729.40	25,860	39,110
R208	On	03/08/2017	Bond Future	8.32	Put			0.00000	0.00000	0,000	3.20	0.00	0	0
R208	On	03/08/2017	Bond Future	8.30	Call			2,327.72000	2.32772	2,360,240	3.19	0.00	0	0
R208	On	03/08/2017	Bond Future	8.30	Put			0.00000	0.00000	0,000	3.19	0.00	0	0
R208	On	03/08/2017	Bond Future	8.31	Call			2,357.72000	2.35772	2,390,240	3.19	0.00	0	0
R208	On	03/08/2017	Bond Future	8.31	Put			0.00000	0.00000	0,000	3.19	0.00	0	0
R208	On	03/08/2017	Bond Future	8.32	Call			2,387.71000	2.38771	2,420,230	3.20	0.00	0	0
R208	On	02/11/2017	Bond Future	8.18	Call			1,877.36000	1.87736	1,906,520	2.63	0.00	0	0
R208	On	02/11/2017	Bond Future	8.18	Put			45.72000	0.04572	42,270	2.63	0.00	0	0
R208	On	02/11/2017	Bond Future	8.19	Call			1,903.62000	1.90362	1,932,920	2.63	0.00	0	0
R208	On	02/11/2017	Bond Future	8.19	Put			43.58000	0.04358	40,270	2.63	0.00	0	0
R208	On	02/11/2017	Bond Future	8.20	Call			1,930.02000	1.93002	1,959,440	2.63	0.00	0	0
R208	On	02/11/2017	Bond Future	8.20	Put			41.60000	0.04160	38,410	2.63	0.00	0	0
R208	On	01/02/2018	Bond Future	7.84	Call			1,209.21000	1.20921	1,229,340	2.64	0.00	0	0
R208	On	01/02/2018	Bond Future	7.84	Put			416.31000	0.41631	403,680	2.64	0.00	0	0
R208	On	01/02/2018	Bond Future	7.85	Call			1,227.57000	1.22757	1,247,880	2.64	0.00	0	0
R208	On	01/02/2018	Bond Future	7.85	Put			407.76000	0.40776	395,310	2.64	0.00	0	0
R208	On	01/02/2018	Bond Future	7.83	Call			1,190.72000	1.19072	1,210,670	2.64	0.00	0	0
R208	On	01/02/2018	Bond Future	7.83	Put			424.74000	0.42474	411,930	2.64	0.00	0	0
R208	On	03/05/2018	Bond Future	7.79	Call			1,220.46000	1.22046	1,239,580	2.56	0.00	0	0
R208	On	03/05/2018	Bond Future	7.79	Put			593.27000	0.59327	579,120	2.56	0.00	0	0
R208	On	03/05/2018	Bond Future	7.77	Call			1,188.83000	1.18883	1,207,650	2.55	0.00	0	0
R208	On	03/05/2018	Bond Future	7.77	Put			611.81000	0.61181	597,360	2.55	0.00	0	0
R208	On	03/05/2018	Bond Future	7.78	Call			1,204.59000	1.20459	1,223,570	2.56	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/05/2018	Bond Future	7.78	Put			602.48000	0.60248	588,190	2.56	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												2,567,049,729.40	25,860	39,110
R209	On	03/08/2017	Bond Future			9.58565	73.47948	9.59760	73.39952		12.53	3,432,079,551.84	46,708	19,932
R209	On	02/11/2017	Bond Future			9.64214	71.68261	9.65439	71.60150		13.33	3,840,969,291.63	53,583	84,004
R209	On	01/02/2018	Bond Future			9.69951	73.01252	9.71207	72.93023		12.82	0.00	0	0
R209	On	03/05/2018	Bond Future			9.75574	71.23581	9.76865	71.15211		13.33	0.00	0	0
Total R209 Future												7,273,048,843.47	100,291	103,936
R209	On	03/08/2017	Bond Future	9.44	Call			17.52000	0.01752	3,710	12.49	0.00	0	0
R209	On	03/08/2017	Bond Future	9.44	Put			1,083.01000	1.08301	989,240	12.49	0.00	0	0
R209	On	03/08/2017	Bond Future	9.45	Call			22.02000	0.02202	5,400	12.50	0.00	0	0
R209	On	03/08/2017	Bond Future	9.45	Put			1,019.20000	1.01920	922,620	12.50	0.00	0	0
R209	On	03/08/2017	Bond Future	9.43	Call			13.83000	0.01383	2,510	12.49	0.00	0	0
R209	On	03/08/2017	Bond Future	9.43	Put			1,147.74000	1.14774	1,056,460	12.49	0.00	0	0
R209	On	02/11/2017	Bond Future	9.54	Call			1,556.35000	1.55635	1,582,910	13.20	0.00	0	0
R209	On	02/11/2017	Bond Future	9.54	Put			2,319.18000	2.31918	2,264,630	13.20	0.00	0	0
R209	On	02/11/2017	Bond Future	9.52	Call			1,498.32000	1.49832	1,524,030	13.19	0.00	0	0
R209	On	02/11/2017	Bond Future	9.52	Put			2,395.78000	2.39578	2,340,380	13.19	0.00	0	0
R209	On	02/11/2017	Bond Future	9.00	Put			4,979.28000	4.97928	4,906,330	12.89	0.00	0	0
R209	On	02/11/2017	Bond Future	9.00	Call			444.86000	0.44486	453,020	12.89	0.00	0	4,100
R209	On	02/11/2017	Bond Future	10.00	Call			3,242.67000	3.24267	3,289,650	13.56	0.00	0	0
R209	On	02/11/2017	Bond Future	10.00	Put			1,010.58000	1.01058	976,450	13.56	0.00	0	3,360
R209	On	02/11/2017	Bond Future	9.53	Call			1,527.17000	1.52717	1,553,300	13.20	0.00	0	0
R209	On	02/11/2017	Bond Future	9.53	Put			2,357.27000	2.35727	2,302,290	13.20	0.00	0	0
R209	On	02/11/2017	Bond Future	10.60	Call			6,136.06000	6.13606	6,203,510	14.10	0.00	0	0
R209	On	02/11/2017	Bond Future	10.60	Put			273.88000	0.27388	260,220	14.10	0.00	0	1,300
R209	On	02/11/2017	Bond Future	9.75	Call			2,243.75000	2.24375	2,279,670	13.33	0.00	0	0
R209	On	02/11/2017	Bond Future	9.75	Put			1,615.46000	1.61546	1,570,270	13.33	0.00	0	6,500
R209	On	02/11/2017	Bond Future	8.30	Put			9,915.52000	9.91552	9,834,960	12.74	0.00	0	0
R209	On	02/11/2017	Bond Future	8.30	Call			40.69000	0.04069	41,240	12.74	0.00	0	2,800
R209	On	01/02/2018	Bond Future	9.73	Call			2,701.82000	2.70182	2,738,050	12.81	0.00	0	0
R209	On	01/02/2018	Bond Future	9.73	Put			2,584.60000	2.58460	2,538,540	12.81	0.00	0	0
R209	On	01/02/2018	Bond Future	9.71	Call			2,635.92000	2.63592	2,671,510	12.80	0.00	0	0
R209	On	01/02/2018	Bond Future	9.71	Put			2,649.47000	2.64947	2,602,770	12.80	0.00	0	0
R209	On	01/02/2018	Bond Future	9.72	Call			2,668.77000	2.66877	2,704,670	12.80	0.00	0	0
R209	On	01/02/2018	Bond Future	9.72	Put			2,616.89000	2.61689	2,570,500	12.80	0.00	0	0
R209	On	03/05/2018	Bond Future	9.85	Call			3,561.60000	3.56160	3,601,690	13.42	0.00	0	0
R209	On	03/05/2018	Bond Future	9.85	Put			3,037.58000	3.03758	2,993,970	13.42	0.00	0	0
R209	On	03/05/2018	Bond Future	9.86	Call			3,596.03000	3.59603	3,636,390	13.43	0.00	0	0
R209	On	03/05/2018	Bond Future	9.86	Put			3,008.00000	3.00800	2,964,660	13.43	0.00	0	0

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	03/05/2018	Bond Future	9.84	Call			3,527.31000	3.52731	3,567,150	13.41	0.00	0	0
R209	On	03/05/2018	Bond Future	9.84	Put			3,067.39000	3.06739	3,023,530	13.41	0.00	0	0
Total R209 Option												0.00	0	18,060
Total For R209												7,273,048,843.47	100,291	121,996
R210	On	03/08/2017	Bond Future			184.70679	184.70679	184.72661	184.72661			0.00	0	55
R210	On	02/11/2017	Bond Future			185.78938	185.78938	185.81205	185.81205			0.00	0	2,234
R210	On	01/02/2018	Bond Future			189.31650	189.31650	189.33999	189.33999			0.00	0	0
R210	On	03/05/2018	Bond Future			190.52841	190.52841	190.55334	190.55334			0.00	0	0
Total R210 Future												0.00	0	2,289
R210	On	03/08/2017	Bond Future	196.29	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/08/2017	Bond Future	196.29	Put			11,563.39000	11.56339	11,583,210		0.00	0	0
R210	On	03/08/2017	Bond Future	196.30	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/08/2017	Bond Future	196.30	Put			11,573.39000	11.57339	11,593,210		0.00	0	0
R210	On	03/08/2017	Bond Future	196.28	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/08/2017	Bond Future	196.28	Put			11,553.39000	11.55339	11,573,210		0.00	0	0
R210	On	02/11/2017	Bond Future	192.07	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	02/11/2017	Bond Future	192.07	Put			6,257.95000	6.25795	6,280,620		0.00	0	0
R210	On	02/11/2017	Bond Future	192.08	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	02/11/2017	Bond Future	192.08	Put			6,267.95000	6.26795	6,290,620		0.00	0	0
R210	On	02/11/2017	Bond Future	192.09	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	02/11/2017	Bond Future	192.09	Put			6,277.95000	6.27795	6,300,620		0.00	0	0
R210	On	01/02/2018	Bond Future	192.38	Put			3,040.01000	3.04001	3,063,500		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			3,020.01000	3.02001	3,043,500		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	01/02/2018	Bond Future	192.37	Put			3,030.01000	3.03001	3,053,500		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	03/05/2018	Bond Future	191.46	Put			906.66000	0.90666	931,590		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			886.66000	0.88666	911,590		0.00	0	0
R210	On	03/05/2018	Bond Future	191.45	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/05/2018	Bond Future	191.45	Put			896.66000	0.89666	921,590		0.00	0	0
R210	On	03/05/2018	Bond Future	191.46	Call			0.00000	0.00000	0,000		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												0.00	0	2,289
R212	On	03/08/2017	Bond Future			148.18382	148.18382	148.29395	148.29395			0.00	0	2,258
R212	On	02/11/2017	Bond Future			150.96644	150.96644	151.08047	151.08047			0.00	0	3,812
R212	On	01/02/2018	Bond Future			151.77243	151.77243	151.88909	151.88909			0.00	0	0
R212	On	03/05/2018	Bond Future			154.70721	154.70721	154.82687	154.82687			0.00	0	0
Total R212 Future												0.00	0	6,070

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	03/08/2017	Bond Future	153.35	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/08/2017	Bond Future	153.35	Put			5,056.05000	5.05605	5,166,180		0.00	0	0
R212	On	03/08/2017	Bond Future	153.36	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/08/2017	Bond Future	153.36	Put			5,066.05000	5.06605	5,176,180		0.00	0	0
R212	On	03/08/2017	Bond Future	153.34	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/08/2017	Bond Future	153.34	Put			5,046.05000	5.04605	5,156,180		0.00	0	0
R212	On	02/11/2017	Bond Future	152.40	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	02/11/2017	Bond Future	152.40	Put			1,319.53000	1.31953	1,433,560		0.00	0	0
R212	On	02/11/2017	Bond Future	152.41	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	02/11/2017	Bond Future	152.41	Put			1,329.53000	1.32953	1,443,560		0.00	0	0
R212	On	02/11/2017	Bond Future	152.42	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	02/11/2017	Bond Future	152.42	Put			1,339.53000	1.33953	1,453,560		0.00	0	0
R212	On	01/02/2018	Bond Future	154.71	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	01/02/2018	Bond Future	154.71	Put			2,820.91000	2.82091	2,937,570		0.00	0	0
R212	On	01/02/2018	Bond Future	154.69	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	01/02/2018	Bond Future	154.69	Put			2,800.91000	2.80091	2,917,570		0.00	0	0
R212	On	01/02/2018	Bond Future	154.70	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	01/02/2018	Bond Future	154.70	Put			2,810.91000	2.81091	2,927,570		0.00	0	0
R212	On	03/05/2018	Bond Future	154.30	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/05/2018	Bond Future	154.28	Call			546.87000	0.54687	427,210		0.00	0	0
R212	On	03/05/2018	Bond Future	154.28	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/05/2018	Bond Future	154.29	Call			536.87000	0.53687	417,210		0.00	0	0
R212	On	03/05/2018	Bond Future	154.29	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/05/2018	Bond Future	154.30	Call			526.87000	0.52687	407,210		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												0.00	0	6,070
R213	On	03/08/2017	Bond Future			9.24062	85.92799	9.25250	85.84828		10.36	3,382,641,254.34	39,366	4,868
R213	On	02/11/2017	Bond Future			9.29669	83.96100	9.30889	83.88026		10.88	3,119,403,033.00	37,153	62,910
R213	On	01/02/2018	Bond Future			9.35504	85.51892	9.36760	85.43699		10.50	0.00	0	0
R213	On	03/05/2018	Bond Future			9.40845	83.57689	9.42139	83.49362		10.88	0.00	0	0
Total R213 Future												6,502,044,287.34	76,519	67,778
R213	On	03/08/2017	Bond Future	9.34	Call			652.20000	0.65220	679,960	10.43	0.00	0	0
R213	On	03/08/2017	Bond Future	9.34	Put			68.36000	0.06836	16,410	10.43	0.00	0	0
R213	On	03/08/2017	Bond Future	9.35	Call			707.00000	0.70700	741,820	10.44	0.00	0	0
R213	On	03/08/2017	Bond Future	9.35	Put			56.79000	0.05679	11,900	10.44	0.00	0	0
R213	On	03/08/2017	Bond Future	9.33	Call			599.14000	0.59914	619,400	10.42	0.00	0	0
R213	On	03/08/2017	Bond Future	9.33	Put			81.73000	0.08173	22,280	10.42	0.00	0	0
R213	On	02/11/2017	Bond Future	9.35	Call			1,986.19000	1.98619	2,019,680	10.96	0.00	0	0
R213	On	02/11/2017	Bond Future	9.35	Put			1,714.92000	1.71492	1,667,670	10.96	0.00	0	0
R213	On	02/11/2017	Bond Future	9.36	Call			2,021.44000	2.02144	2,055,390	10.96	0.00	0	0

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	02/11/2017	Bond Future	9.36	Put			1,684.37000	1.68437	1,637,580	10.96	0.00	0	0
R213	On	02/11/2017	Bond Future	9.34	Call			1,951.29000	1.95129	1,984,310	10.95	0.00	0	0
R213	On	02/11/2017	Bond Future	9.34	Put			1,745.89000	1.74589	1,698,170	10.95	0.00	0	0
R213	On	01/02/2018	Bond Future	9.42	Call			2,742.09000	2.74209	2,779,250	10.64	0.00	0	0
R213	On	01/02/2018	Bond Future	9.42	Put			2,401.47000	2.40147	2,356,700	10.64	0.00	0	0
R213	On	01/02/2018	Bond Future	9.43	Call			2,776.93000	2.77693	2,814,410	10.64	0.00	0	0
R213	On	01/02/2018	Bond Future	9.43	Put			2,371.53000	2.37153	2,327,080	10.64	0.00	0	0
R213	On	01/02/2018	Bond Future	9.41	Call			2,707.47000	2.70747	2,744,300	10.63	0.00	0	0
R213	On	01/02/2018	Bond Future	9.41	Put			2,431.71000	2.43171	2,386,610	10.63	0.00	0	0
R213	On	03/05/2018	Bond Future	9.57	Call			3,693.63000	3.69363	3,735,170	11.13	0.00	0	0
R213	On	03/05/2018	Bond Future	9.57	Put			2,745.55000	2.74555	2,703,820	11.13	0.00	0	0
R213	On	03/05/2018	Bond Future	9.58	Call			3,729.39000	3.72939	3,771,200	11.13	0.00	0	0
R213	On	03/05/2018	Bond Future	9.58	Put			2,718.06000	2.71806	2,676,600	11.13	0.00	0	0
R213	On	03/05/2018	Bond Future	9.56	Call			3,658.01000	3.65801	3,699,290	11.12	0.00	0	0
R213	On	03/05/2018	Bond Future	9.56	Put			2,773.26000	2.77326	2,731,270	11.12	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												6,502,044,287.34	76,519	67,778
R214	On	03/08/2017	Bond Future			9.77066	72.89706	9.78266	72.81452		13.24	1,452,401,023.44	19,924	10,904
R214	On	02/11/2017	Bond Future			9.83002	70.94375	9.84231	70.86009		14.18	1,690,022,012.50	23,822	44,098
R214	On	01/02/2018	Bond Future			9.89141	72.26011	9.90402	72.17520		13.59	0.00	0	0
R214	On	03/05/2018	Bond Future			9.94829	70.32236	9.96125	70.23594		14.18	0.00	0	0
Total R214 Future												3,142,423,035.94	43,746	55,002
R214	On	03/08/2017	Bond Future	9.52	Call			1.12000	0.00112	0,030	13.10	0.00	0	0
R214	On	03/08/2017	Bond Future	9.52	Put			1,844.68000	1.84468	1,761,050	13.10	0.00	0	0
R214	On	03/08/2017	Bond Future	9.53	Call			1.53000	0.00153	0,060	13.11	0.00	0	0
R214	On	03/08/2017	Bond Future	9.53	Put			1,773.46000	1.77346	1,689,450	13.11	0.00	0	0
R214	On	03/08/2017	Bond Future	9.51	Call			0.81000	0.00081	0,020	13.10	0.00	0	0
R214	On	03/08/2017	Bond Future	9.51	Put			1,916.12000	1.91612	1,832,790	13.10	0.00	0	0
R214	On	02/11/2017	Bond Future	9.59	Call			1,256.92000	1.25692	1,278,500	13.93	0.00	0	0
R214	On	02/11/2017	Bond Future	9.59	Put			3,007.85000	3.00785	2,945,770	13.93	0.00	0	0
R214	On	02/11/2017	Bond Future	9.60	Call			1,282.77000	1.28277	1,304,750	13.94	0.00	0	0
R214	On	02/11/2017	Bond Future	9.60	Put			2,962.95000	2.96295	2,901,270	13.94	0.00	0	0
R214	On	02/11/2017	Bond Future	9.58	Call			1,231.41000	1.23141	1,252,590	13.93	0.00	0	0
R214	On	02/11/2017	Bond Future	9.58	Put			3,053.20000	3.05320	2,990,720	13.93	0.00	0	0
R214	On	01/02/2018	Bond Future	9.83	Call			2,559.32000	2.55932	2,593,600	13.67	0.00	0	0
R214	On	01/02/2018	Bond Future	9.83	Put			3,060.18000	3.06018	3,009,550	13.67	0.00	0	0
R214	On	01/02/2018	Bond Future	9.84	Call			2,592.26000	2.59226	2,626,860	13.68	0.00	0	0
R214	On	01/02/2018	Bond Future	9.84	Put			3,025.11000	3.02511	2,974,800	13.68	0.00	0	0
R214	On	01/02/2018	Bond Future	9.82	Call			2,526.59000	2.52659	2,560,550	13.66	0.00	0	0
R214	On	01/02/2018	Bond Future	9.82	Put			3,095.57000	3.09557	3,044,620	13.66	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	03/05/2018	Bond Future	9.98	Call			3,503.36000	3.50336	3,543,100	14.17	0.00	0	0
R214	On	03/05/2018	Bond Future	9.98	Put			3,378.64000	3.37864	3,331,960	14.17	0.00	0	0
R214	On	03/05/2018	Bond Future	9.99	Call			3,536.85000	3.53685	3,576,860	14.17	0.00	0	0
R214	On	03/05/2018	Bond Future	9.99	Put			3,345.77000	3.34577	3,299,360	14.17	0.00	0	0
R214	On	03/05/2018	Bond Future	9.97	Call			3,470.02000	3.47002	3,509,500	14.16	0.00	0	0
R214	On	03/05/2018	Bond Future	9.97	Put			3,411.77000	3.41177	3,364,830	14.16	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214											3,142,423,035.94	43,746	55,002	
Total for Bond											63,852,887,304.98	627,168	1,303,456	
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
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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R203 On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R203 Future										0.00	0	0
Total For R203										0.00	0	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2030 Future										0.00	0	0
Total For R2030										0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2032 Future										0.00	0	0
Total For R2032										0.00	0	0
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2035 Future										0.00	0	0
Total For R2035										0.00	0	0
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2037 Future										0.00	0	0
Total For R2037										0.00	0	0
R204 On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204 Future										0.00	0	0
Total For R204										0.00	0	0
R204/R On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204/R203 Future										0.00	0	0
Total For R204/R203										0.00	0	0
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2040 Future										0.00	0	0
Total For R2040										0.00	0	0
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2044 Future										0.00	0	0
Total For R2044										0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2048 Future										0.00	0	0
Total For R2048										0.00	0	0
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207 Future										0.00	0	0
Total For R207										0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207/R203 Future										0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R214									0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214/R209 Future									0.00	0	0
Total For R214/R209									0.00	0	0
Total for Price Contribution									0.00	0	0
GOVI On 03/08/2017 GOVI			562.70700	562.70700	562.28600	562.28600			39,389,490.00	7	27
GOVI On 02/11/2017 GOVI			573.06100	573.06100	572.63400	572.63400			40,114,270.00	7	500
GOVI On 01/02/2018 GOVI			583.69500	583.69500	583.26300	583.26300			0.00	0	0
GOVI On 03/05/2018 GOVI			594.67200	594.67200	594.23400	594.23400			0.00	0	0
Total GOVI Future									79,503,760.00	14	527
GOVI On 03/08/2017 GOVI	561.10	Call			11,860.00000	1.18600	16,070,000		0.00	0	0
GOVI On 03/08/2017 GOVI	561.10	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 03/08/2017 GOVI	561.11	Call			11,760.00000	1.17600	15,970,000		0.00	0	0
GOVI On 03/08/2017 GOVI	561.11	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 03/08/2017 GOVI	561.09	Call			11,960.00000	1.19600	16,170,000		0.00	0	0
GOVI On 03/08/2017 GOVI	561.09	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 02/11/2017 GOVI	572.45	Call			1,840.00000	0.18400	6,110,000		0.00	0	0
GOVI On 02/11/2017 GOVI	572.45	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 02/11/2017 GOVI	572.46	Call			1,740.00000	0.17400	6,010,000		0.00	0	0
GOVI On 02/11/2017 GOVI	572.46	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 02/11/2017 GOVI	572.44	Call			1,940.00000	0.19400	6,210,000		0.00	0	0
GOVI On 02/11/2017 GOVI	572.44	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 01/02/2018 GOVI	581.03	Call			22,330.00000	2.23300	26,650,000		0.00	0	0
GOVI On 01/02/2018 GOVI	581.03	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 01/02/2018 GOVI	581.04	Call			22,230.00000	2.22300	26,550,000		0.00	0	0
GOVI On 01/02/2018 GOVI	581.04	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 01/02/2018 GOVI	581.02	Call			22,430.00000	2.24300	26,750,000		0.00	0	0
GOVI On 01/02/2018 GOVI	581.02	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 03/05/2018 GOVI	590.29	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 03/05/2018 GOVI	590.27	Call			39,640.00000	3.96400	44,020,000		0.00	0	0
GOVI On 03/05/2018 GOVI	590.27	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 03/05/2018 GOVI	590.28	Call			39,540.00000	3.95400	43,920,000		0.00	0	0
GOVI On 03/05/2018 GOVI	590.28	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 03/05/2018 GOVI	590.29	Call			39,440.00000	3.94400	43,820,000		0.00	0	0
Total GOVI Option									0.00	0	0
Total For GOVI									79,503,760.00	14	527
Total for GOVI									79,503,760.00	14	527
AL37 On 03/08/2017 Index Future			546.83700	546.83700	546.62000	546.62000			0.00	0	0
AL37 On 02/11/2017 Index Future			556.89900	556.89900	556.68000	556.68000			0.00	0	0
AL37 On 01/02/2018 Index Future			567.23300	567.23300	567.01300	567.01300			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AL37	On	03/05/2018	Index Future			577.90000	577.90000	577.67800	577.67800			0.00	0	0
Total AL37 Future												0.00	0	0
Total For AL37												0.00	0	0
AL7T	On	03/08/2017	Index Future			629.15900	629.15900	628.75700	628.75700			0.00	0	0
AL7T	On	02/11/2017	Index Future			640.73600	640.73600	640.32700	640.32700			0.00	0	0
AL7T	On	01/02/2018	Index Future			652.62500	652.62500	652.21300	652.21300			0.00	0	0
AL7T	On	03/05/2018	Index Future			664.89900	664.89900	664.48100	664.48100			0.00	0	0
Total AL7T Future												0.00	0	0
Total For AL7T												0.00	0	0
ALBI	On	03/08/2017	Index Future			563.84800	563.84800	563.42100	563.42100			11,276,960.00	2	88
ALBI	On	02/11/2017	Index Future			574.22300	574.22300	573.78900	573.78900			28,711,150.00	5	596
ALBI	On	01/02/2018	Index Future			584.87900	584.87900	584.44000	584.44000			0.00	0	0
ALBI	On	03/05/2018	Index Future			595.87800	595.87800	595.43300	595.43300			0.00	0	0
Total ALBI Future												39,988,110.00	7	684
Total For ALBI												39,988,110.00	7	684
IGOV	On	03/08/2017	Index Future			246.67900	246.67900	246.49000	246.49000			742,503,790.00	301	480
IGOV	On	02/11/2017	Index Future			251.31100	251.31100	251.12000	251.12000			746,393,670.00	297	1,161
IGOV	On	01/02/2018	Index Future			256.08200	256.08200	255.88800	255.88800			0.00	0	0
IGOV	On	03/05/2018	Index Future			261.03400	261.03400	260.83800	260.83800			0.00	0	0
Total IGOV Future												1,488,897,460.00	598	1,641
Total For IGOV												1,488,897,460.00	598	1,641
Total for Index												1,528,885,570.00	605	2,325
JIBAR f	On	16/08/2017	Jibar Future			7.06000	92.94000	7.06000	92.94000			0.00	0	0
JIBAR f	On	20/09/2017	Jibar Future			6.93000	93.07000	6.93000	93.07000			0.00	0	0
JIBAR f	On	18/10/2017	Jibar Future			6.90000	93.10000	6.90000	93.10000			0.00	0	0
JIBAR f	On	15/11/2017	Jibar Future			6.82000	93.18000	6.82000	93.18000			0.00	0	0
JIBAR f	On	20/12/2017	Jibar Future			6.76000	93.24000	6.76000	93.24000			0.00	0	0
JIBAR f	On	17/01/2018	Jibar Future			6.73000	93.27000	6.73000	93.27000			0.00	0	0
JIBAR f	On	20/03/2018	Jibar Future			6.66000	93.34000	6.66000	93.34000			0.00	0	2,500
JIBAR f	On	20/06/2018	Jibar Future			6.63000	93.37000	6.63000	93.37000			0.00	0	0
JIBAR f	On	19/09/2018	Jibar Future			6.65000	93.35000	6.65000	93.35000			0.00	0	0
JIBAR f	On	19/12/2018	Jibar Future			6.70000	93.30000	6.70000	93.30000			0.00	0	0
JIBAR f	On	20/03/2019	Jibar Future			6.77000	93.23000	6.77000	93.23000			0.00	0	0
JIBAR f	On	19/06/2019	Jibar Future			6.83000	93.17000	6.83000	93.17000			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			94.55122	94.55122	94.65888	94.65888			0.00	0	0
10Y ST	On	16/03/2026	Interest Rate Swap			91.57216	91.57216	91.68849	91.68849			0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
10Y ST On	15/06/2026	Interest Rate Swap			90.33940	90.33940	90.46203	90.46203			0.00	0	0
10Y ST On	21/09/2026	Interest Rate Swap			92.52341	92.52341	92.64797	92.64797			0.00	0	0
10Y ST On	21/12/2026	Interest Rate Swap			96.32552	96.32552	96.44722	96.44722			0.00	0	0
10Y ST On	15/03/2027	Interest Rate Swap			94.89856	94.89856	95.01931	95.01931			0.00	0	0
10Y ST On	21/06/2027	Interest Rate Swap			96.98459	96.98459	97.10333	97.10333			0.00	0	0
10Y ST On	20/09/2027	Interest Rate Swap			100.72130	100.72130	100.83872	100.83872			0.00	0	0
Total 10Y STND Future											0.00	0	0
Total For 10Y STND											0.00	0	0
1Y STN On	21/09/2017	Interest Rate Swap			99.61253	99.61253	99.61253	99.61253			0.00	0	0
1Y STN On	21/12/2017	Interest Rate Swap			99.76332	99.76332	99.76149	99.76149			0.00	0	0
1Y STN On	15/03/2018	Interest Rate Swap			99.63972	99.63972	99.63629	99.63629			0.00	0	0
1Y STN On	21/06/2018	Interest Rate Swap			99.70033	99.70033	99.70067	99.70067			0.00	0	0
1Y STN On	20/09/2018	Interest Rate Swap			99.79398	99.79398	99.79713	99.79713			0.00	0	0
Total 1Y STND Future											0.00	0	0
Total For 1Y STND											0.00	0	0
2Y STN On	18/12/2017	Interest Rate Swap			99.79528	99.79528	99.79313	99.79313			0.00	0	0
2Y STN On	16/03/2018	Interest Rate Swap			98.91712	98.91712	98.91435	98.91435			0.00	0	0
2Y STN On	15/06/2018	Interest Rate Swap			98.39685	98.39685	98.39451	98.39451			0.00	0	0
2Y STN On	21/09/2018	Interest Rate Swap			98.25896	98.25896	98.26257	98.26257			0.00	0	0
2Y STN On	21/12/2018	Interest Rate Swap			98.55000	98.55000	98.56000	98.56000			0.00	0	0
2Y STN On	15/03/2019	Interest Rate Swap			98.86470	98.86470	98.87527	98.87527			0.00	0	0
2Y STN On	21/06/2019	Interest Rate Swap			99.18427	99.18427	99.19983	99.19983			0.00	0	0
2Y STN On	20/09/2019	Interest Rate Swap			99.53619	99.53619	99.55400	99.55400			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			95.55477	95.55477	95.56855	95.56855			0.00	0	0
5Y STN On	16/03/2021	Interest Rate Swap			94.75939	94.75939	94.78058	94.78058			0.00	0	0
5Y STN On	15/06/2021	Interest Rate Swap			93.93824	93.93824	93.96725	93.96725			0.00	0	0
5Y STN On	21/09/2021	Interest Rate Swap			94.09196	94.09196	94.13082	94.13082			0.00	0	0
5Y STN On	21/12/2021	Interest Rate Swap			96.26209	96.26209	96.31257	96.31257			0.00	0	51
5Y STN On	15/03/2022	Interest Rate Swap			96.36984	96.36984	96.43095	96.43095			0.00	0	0
5Y STN On	21/06/2022	Interest Rate Swap			97.55065	97.55065	97.62027	97.62027			0.00	0	0
5Y STN On	20/09/2022	Interest Rate Swap			99.75515	99.75515	99.82361	99.82361			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 :											65,461,276,634.98	627,787	1,308,859
AA05	On	22/03/2019	Spot Bond		8.65000	104.37925	8.65000	104.30722			1,138,340,000,000.00	131,600,000	765,800,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AA05 SPOT										1,138,340,000,000.00	131,600,000	765,800,000
Total For AA05										1,138,340,000,000.00	131,600,000	765,800,000
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	97.91688				0.00	0	0
Total AA06 SPOT										0.00	0	0
Total For AA06										0.00	0	0
AA06/JI On 15/04/2021 Spot Bond			100.00000	12.71818	100.00000	12.62597				0.00	0	0
Total AA06/JIBAR SPOT										0.00	0	0
Total For AA06/JIBAR										0.00	0	0
AA07 On 15/04/2021 Spot Bond			9.63500	102.48830	9.63500	102.40927				0.00	0	0
Total AA07 SPOT										0.00	0	0
Total For AA07										0.00	0	0
AB01/R On 24/11/2020 Spot Bond			10.00000	109.45500	10.00000	109.36900				0.00	0	0
Total AB01/R186 SPOT										0.00	0	0
Total For AB01/R186										0.00	0	0
AB010 On 21/11/2017 Spot Bond				100.00000	0.00000	102.06845				0.00	0	0
Total AB010 SPOT										0.00	0	0
Total For AB010										0.00	0	0
AB011 On 21/11/2018 Spot Bond				100.00000	0.00000	101.98854				0.00	0	0
Total AB011 SPOT										0.00	0	0
Total For AB011										0.00	0	0
AB013 On 21/11/2018 Spot Bond			9.13000	100.74213	9.13000	100.66883				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	26.16865	100.00000	25.97893				0.00	0	0
Total AB014U SPOT										0.00	0	0
Total For AB014U										0.00	0	0
AB015L On 19/11/2019 Spot Bond			10.84000	102.31046	10.84000	102.22246				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	21.83896	100.00000	19.25986				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	21.99198	100.00000	21.84628				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	104.78469	11.37000	104.69027				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AB018U SPOT										0.00	0	0
Total For AB018U										0.00	0	0
AB019L On 04/09/2020 Spot Bond			100.00000	17.23720	100.00000	17.11223				0.00	0	0
Total AB019U SPOT										0.00	0	0
Total For AB019U										0.00	0	0
AB020L On 03/09/2022 Spot Bond			11.81000	105.01716	11.81000	104.91897				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	12.56349	100.00000	12.47240				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	14.49098	100.00000	15.16424				0.00	0	0
Total AB023U SPOT										0.00	0	0
Total For AB023U										0.00	0	0
AB024L On 05/05/2021 Spot Bond			100.00000	16.17904	100.00000	20.24020				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	16.16496	100.00000	16.04776				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	20.44949	100.00000	20.31251				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	12.58772	100.00000	12.51311				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	14.92383	100.00000	14.81564				0.00	0	0
Total AB029U SPOT										0.00	0	0
Total For AB029U										0.00	0	0
ABC12: On 25/11/2020 Spot Bond			10.00000	110.27300	10.00000	110.18700				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			4.53000	106.19894	4.53000	264.10514				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	12.43095	100.00000	12.31488				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABF19U SPOT										0.00	0	0
Total For ABF19U										0.00	0	0
ABFN0 On 17/03/2018 Spot Bond				100.00000	0.00000	101.44667				0.00	0	0
Total ABFN07 SPOT										0.00	0	0
Total For ABFN07										0.00	0	0
ABFN0 On 17/03/2020 Spot Bond				100.00000	0.00000	102.42906				0.00	0	0
Total ABFN08 SPOT										0.00	0	0
Total For ABFN08										0.00	0	0
ABFN0 On 17/03/2026 Spot Bond				100.00000	0.00000	101.21294				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN1 On 28/10/2019 Spot Bond				100.00000	0.00000	99.81199				0.00	0	0
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0
ABFN1 On 09/04/2019 Spot Bond				100.00000	0.00000	100.40153				0.00	0	0
Total ABFN12 SPOT										0.00	0	0
Total For ABFN12										0.00	0	0
ABFN1 On 14/05/2020 Spot Bond				100.00000	0.00000	100.46973				0.00	0	0
Total ABFN13 SPOT										0.00	0	0
Total For ABFN13										0.00	0	0
ABFN1 On 14/05/2022 Spot Bond				100.00000	0.00000	99.77318				0.00	0	0
Total ABFN14 SPOT										0.00	0	0
Total For ABFN14										0.00	0	0
ABFN1 On 11/11/2020 Spot Bond				100.00000	0.00000	100.20185				0.00	0	0
Total ABFN15 SPOT										0.00	0	0
Total For ABFN15										0.00	0	0
ABFN1 On 11/11/2022 Spot Bond				100.00000	0.00000	100.05237				0.00	0	0
Total ABFN16 SPOT										0.00	0	0
Total For ABFN16										0.00	0	0
ABFN1 On 17/05/2019 Spot Bond				100.00000	0.00000	102.15843				0.00	0	0
Total ABFN17 SPOT										0.00	0	0
Total For ABFN17										0.00	0	0
ABFN1 On 26/09/2023 Spot Bond				100.00000	0.00000	101.02864				0.00	0	0
Total ABFN18 SPOT										0.00	0	0
Total For ABFN18										0.00	0	0
ABFN2 On 30/05/2020 Spot Bond				100.00000	0.00000	101.59338				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN20 SPOT										0.00	0	0
Total For ABFN20										0.00	0	0
ABFN2 On 30/05/2022 Spot Bond				100.00000	0.00000	101.64720				0.00	0	0
Total ABFN21 SPOT										0.00	0	0
Total For ABFN21										0.00	0	0
ABFN2 On 30/05/2024 Spot Bond				100.00000	0.00000	101.69204				0.00	0	0
Total ABFN22 SPOT										0.00	0	0
Total For ABFN22										0.00	0	0
ABFN2 On 25/05/2027 Spot Bond				100.00000	0.00000	101.60109				0.00	0	0
Total ABFN23 SPOT										0.00	0	0
Total For ABFN23										0.00	0	0
ABK1 On 07/11/2018 Spot Bond			11.13000	102.29716	11.13000	103.16589				0.00	0	0
Total ABK1 SPOT										0.00	0	0
Total For ABK1										0.00	0	0
ABK10 On 14/02/2020 Spot Bond				100.00000	0.00000	96.79408				0.00	0	0
Total ABK10 SPOT										0.00	0	0
Total For ABK10										0.00	0	0
ABK11 On 20/05/2019 Spot Bond				100.00000	0.00000	100.55810				0.00	0	0
Total ABK11 SPOT										0.00	0	0
Total For ABK11										0.00	0	0
ABK12 On 20/05/2022 Spot Bond				100.00000	0.00000	95.25824				0.00	0	3,600,000,000
Total ABK12 SPOT										0.00	0	3,600,000,000
Total For ABK12										0.00	0	3,600,000,000
ABK2 On 24/05/2018 Spot Bond			10.08000	102.48525	10.08000	101.39332				0.00	0	0
Total ABK2 SPOT										0.00	0	0
Total For ABK2										0.00	0	0
ABK3 On 07/11/2018 Spot Bond				100.00000	0.00000	98.93223				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	39.76013	100.00000	46.75868				0.00	0	0
Total ABK3/JIBAR SPOT										0.00	0	0
Total For ABK3/JIBAR										0.00	0	0
ABK4 On 24/05/2018 Spot Bond				100.00000	0.00000	101.20688				0.00	0	0
Total ABK4 SPOT										0.00	0	0
Total For ABK4										0.00	0	0
ABK4/J On 24/05/2018 Spot Bond			100.00000	67.15595	100.00000	66.66907				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABK4/JIBAR SPOT									0.00	0	0
Total For ABK4/JIBAR									0.00	0	0
ABK5 On 31/10/2018 Spot Bond				100.00000	0.00000	98.26951			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	39.96227	100.00000	39.67254			0.00	0	0
Total ABK5/JIBAR SPOT									0.00	0	0
Total For ABK5/JIBAR									0.00	0	0
ABK6 On 05/06/2020 Spot Bond				100.00000	0.00000	101.65021			0.00	0	0
Total ABK6 SPOT									0.00	0	0
Total For ABK6									0.00	0	0
ABK7 On 03/06/2019 Spot Bond				100.00000	0.00000	98.08664			0.00	0	0
Total ABK7 SPOT									0.00	0	0
Total For ABK7									0.00	0	0
ABK8 On 03/06/2021 Spot Bond				100.00000	0.00000	95.07201			0.00	0	0
Total ABK8 SPOT									0.00	0	0
Total For ABK8									0.00	0	0
ABK9 On 18/11/2019 Spot Bond				100.00000	0.00000	97.98417			0.00	0	0
Total ABK9 SPOT									0.00	0	0
Total For ABK9									0.00	0	0
ABKI01 On 07/11/2018 Spot Bond			6.44000	147.50616	6.44000	147.87049		4,372,760,000,000.00	679,000,000	339,500,000	
Total ABKI01 SPOT								4,372,760,000,000.00	679,000,000	339,500,000	
Total For ABKI01								4,372,760,000,000.00	679,000,000	339,500,000	
ABKI02 On 05/06/2020 Spot Bond			6.44000	103.94536	6.44000	130.12334		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	15.61887	100.00000	15.54097		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			7.70000	92.85365	7.70000	109.08029		0.00	0	0	
Total ABKI03 SPOT								0.00	0	0	
Total For ABKI03								0.00	0	0	
ABKI03 On 13/10/2021 Spot Bond			100.00000	7.21391	100.00000	7.17792		0.00	0	0	
Total ABKI03/R212 SPOT								0.00	0	0	
Total For ABKI03/R212								0.00	0	0	
ABKI04 On 13/03/2024 Spot Bond			8.49000	96.90442	8.49000	110.15309		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABKI04 SPOT										0.00	0	0
Total For ABKI04										0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			100.00000	9.17718	100.00000	9.11413				0.00	0	0
Total ABKI04/I2025 SPOT										0.00	0	0
Total For ABKI04/I2025										0.00	0	0
ABKS1 On 05/04/2021 Spot Bond				100.00000	0.00000	87.47450				0.00	0	1,200,000,000
Total ABKS1 SPOT										0.00	0	1,200,000,000
Total For ABKS1										0.00	0	1,200,000,000
ABN05 On 18/04/2021 Spot Bond			3.73000	184.91514	3.73000	184.80673				0.00	0	0
Total ABN05 SPOT										0.00	0	0
Total For ABN05										0.00	0	0
ABN33 On 29/01/2018 Spot Bond			8.03625	96.28995	8.03625	96.29021				0.00	0	0
Total ABN33 SPOT										0.00	0	0
Total For ABN33										0.00	0	0
ABN34 On 29/01/2018 Spot Bond			8.03625	96.28995	8.03625	96.29021				0.00	0	0
Total ABN34 SPOT										0.00	0	0
Total For ABN34										0.00	0	0
ABN61 On 31/01/2025 Spot Bond			3.46000	90.48679	3.46000	119.36253				0.00	0	0
Total ABN61 SPOT										0.00	0	0
Total For ABN61										0.00	0	0
ABN62 On 31/03/2028 Spot Bond			3.24000	95.18967	3.24000	172.50898				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			3.16000	104.24989	3.16000	219.55394				0.00	0	0
Total ABN63 SPOT										0.00	0	0
Total For ABN63										0.00	0	0
ABN67 On 28/02/2023 Spot Bond			9.57000	95.64519	9.57000	95.57233				0.00	0	0
Total ABN67 SPOT										0.00	0	0
Total For ABN67										0.00	0	0
ABN72 On 17/03/2018 Spot Bond				100.00000	0.00000	101.63307				0.00	0	0
Total ABN72 SPOT										0.00	0	0
Total For ABN72										0.00	0	0
ABN74 On 09/05/2018 Spot Bond				100.00000	0.00000	133.40000				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			10.01500	104.22870	10.01500	104.14525				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN79 SPOT										0.00	0	0
Total For ABN79										0.00	0	0
ABN80 On 31/03/2021 Spot Bond			8.71000	96.34976	8.71000	96.28245				0.00	0	0
Total ABN80 SPOT										0.00	0	0
Total For ABN80										0.00	0	0
ABN85 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN85 SPOT										0.00	0	0
Total For ABN85										0.00	0	0
ABN86 On 01/08/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN86 SPOT										0.00	0	0
Total For ABN86										0.00	0	0
ABN87 On 21/12/2026 Spot Bond			10.56000	100.97110	10.56000	100.88597				0.00	0	0
Total ABN87 SPOT										0.00	0	0
Total For ABN87										0.00	0	0
ABN91 On 11/12/2018 Spot Bond				100.00000	0.00000	101.37147				0.00	0	0
Total ABN91 SPOT										0.00	0	0
Total For ABN91										0.00	0	0
ABN92 On 31/01/2019 Spot Bond				100.00000	0.00000	100.09920				0.00	0	0
Total ABN92 SPOT										0.00	0	0
Total For ABN92										0.00	0	0
ABS10 On 17/03/2018 Spot Bond			8.34000	104.72150	8.34000	104.65178				0.00	0	0
Total ABS10 SPOT										0.00	0	0
Total For ABS10										0.00	0	0
ABS11 On 09/04/2021 Spot Bond			8.83500	104.90063	8.83500	104.82633				0.00	0	620,000,000
Total ABS11 SPOT										0.00	0	620,000,000
Total For ABS11										0.00	0	620,000,000
ABS12 On 14/05/2020 Spot Bond			8.96000	102.83519	8.96000	102.76174				0.00	0	0
Total ABS12 SPOT										0.00	0	0
Total For ABS12										0.00	0	0
ABS12/ On 14/05/2020 Spot Bond			9.20000	102.25678	9.20000	102.18183				0.00	0	0
Total ABS12/R207 SPOT										0.00	0	0
Total For ABS12/R207										0.00	0	0
ABS13 On 14/05/2022 Spot Bond			9.41500	103.18787	9.41500	103.11051				0.00	0	0
Total ABS13 SPOT										0.00	0	0
Total For ABS13										0.00	0	0
ABS14 On 11/11/2020 Spot Bond			8.67500	103.94196	8.67500	103.87002				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABS14 SPOT										0.00	0	0
Total For ABS14										0.00	0	0
ABS15 On 11/11/2022 Spot Bond			9.25000	104.41522	9.25000	104.33828				0.00	0	0
Total ABS15 SPOT										0.00	0	0
Total For ABS15										0.00	0	0
ABS16 On 11/11/2025 Spot Bond			9.91000	105.14726	9.91000	105.06438				0.00	0	0
Total ABS16 SPOT										0.00	0	0
Total For ABS16										0.00	0	0
ABS17 On 11/11/2027 Spot Bond			9.89500	107.21357	9.89500	107.12919				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			9.42000	105.48456	9.42000	105.40544				0.00	0	0
Total ABS18 SPOT										0.00	0	0
Total For ABS18										0.00	0	0
ABS6 On 01/06/2020 Spot Bond			8.63000	100.42572	8.63000	100.35619				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			9.96000	96.71124	9.96000	96.63464				0.00	0	60,000,000
Total ABS7 SPOT										0.00	0	60,000,000
Total For ABS7										0.00	0	60,000,000
ABS7/R On 11/09/2026 Spot Bond			100.00000	12.27733	100.00000	12.19643				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			3.72000	275.90819	3.72000	275.74669				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			2.94000	142.31667	2.94000	145.09972				0.00	0	0
Total ABS14 SPOT										0.00	0	0
Total For ABS14										0.00	0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	0.07418	100.00000	0.07361				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	57.52170	100.00000	57.10467				0.00	0	0
Total ACL02U SPOT										0.00	0	0
Total For ACL02U										0.00	0	0
ACL047 On 22/10/2018 Spot Bond				100.00000	0.00000	90.76828				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL047 SPOT										0.00	0	0
Total For ACL047										0.00	0	0
ACL08€ On 25/11/2020 Spot Bond			10.00000	110.27300	10.00000	110.18700				0.00	0	0
Total ACL089/JIBAR SPOT										0.00	0	0
Total For ACL089/JIBAR										0.00	0	0
ACL09€ On 20/12/2018 Spot Bond				100.00000	0.00000	101.23111				0.00	0	0
Total ACL095 SPOT										0.00	0	0
Total For ACL095										0.00	0	0
ACL09€ On 20/06/2020 Spot Bond				100.00000	0.00000	101.26125				0.00	0	0
Total ACL096 SPOT										0.00	0	0
Total For ACL096										0.00	0	0
ACL097 On 20/12/2025 Spot Bond				100.00000	0.00000	101.27333				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL09€ On 20/12/2025 Spot Bond				100.00000	0.00000	101.24902				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL10€ On 20/12/2017 Spot Bond				100.00000	0.00000	101.19459				0.00	0	0
Total ACL100 SPOT										0.00	0	0
Total For ACL100										0.00	0	0
ACL10€ On 20/12/2019 Spot Bond			8.98000	103.24630	8.98000	103.37804				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL127 On 20/09/2021 Spot Bond				100.00000	0.00000	210.77617				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL12€ On 20/09/2021 Spot Bond				100.00000	0.00000	210.84454				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL12€ On 20/09/2021 Spot Bond				100.00000	0.00000	101.21881				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL14€ On 25/11/2020 Spot Bond			10.00000	110.27300	10.00000	110.18700				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL14€ On 20/12/2021 Spot Bond				100.00000	0.00000	101.22248				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL161 On 20/03/2022 Spot Bond			10.23000	103.86854	10.23000	103.78409				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			9.26000	102.17145	9.26000	102.09567				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL174 On 20/06/2019 Spot Bond				100.00000	0.00000	101.21899				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL175 On 20/06/2019 Spot Bond				100.00000	0.00000	101.15809				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL183 On 20/06/2019 Spot Bond				100.00000	0.00000	102.32550				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL184 On 20/09/2017 Spot Bond				100.00000	0.00000	101.24748				0.00	0	0
Total ACL184 SPOT										0.00	0	0
Total For ACL184										0.00	0	0
ACL185 On 20/09/2022 Spot Bond				100.00000	0.00000	101.21273				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL187 On 20/09/2020 Spot Bond				100.00000	0.00000	101.22723				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL188 On 20/09/2020 Spot Bond				100.00000	0.00000	101.24304				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL193 On 20/09/2022 Spot Bond				100.00000	0.00000	101.24679				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL194 On 20/09/2022 Spot Bond				100.00000	0.00000	101.24679				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL195 On 20/12/2017 Spot Bond				100.00000	0.00000	101.19459				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL196 SPOT										0.00	0	0
Total For ACL196										0.00	0	0
ACL201 On 20/12/2022 Spot Bond				100.00000	0.00000	101.26749				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL202 On 20/12/2022 Spot Bond				100.00000	0.00000	101.26749				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				100.00000	0.00000	146.79700				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL204 On 14/02/2023 Spot Bond				100.00000	0.00000	149.25588				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL208 On 20/03/2018 Spot Bond				100.00000	0.00000	101.12524				0.00	0	0
Total ACL208 SPOT										0.00	0	0
Total For ACL208										0.00	0	0
ACL210 On 20/05/2018 Spot Bond				100.00000	0.00000	101.71596				0.00	0	0
Total ACL210 SPOT										0.00	0	0
Total For ACL210										0.00	0	0
ACL212 On 20/09/2018 Spot Bond				100.00000	0.00000	101.14829				0.00	0	0
Total ACL212 SPOT										0.00	0	0
Total For ACL212										0.00	0	0
ACL213 On 20/06/2018 Spot Bond				100.00000	0.00000	100.90145				0.00	0	0
Total ACL213 SPOT										0.00	0	0
Total For ACL213										0.00	0	0
ACL214 On 20/09/2020 Spot Bond				100.00000	0.00000	93.78927				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL215 On 20/09/2018 Spot Bond				100.00000	0.00000	101.13489				0.00	0	0
Total ACL215 SPOT										0.00	0	0
Total For ACL215										0.00	0	0
ACL216 On 20/12/2018 Spot Bond				100.00000	0.00000	101.13369				0.00	0	0
Total ACL216 SPOT										0.00	0	0
Total For ACL216										0.00	0	0
ACL217 On 20/12/2023 Spot Bond				100.00000	0.00000	101.20788				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL217 On 11/05/2020 Spot Bond				100.00000	0.00000	99.83284				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL218 On 26/01/2021 Spot Bond				100.00000	0.00000	100.23444				0.00	0	0
Total ACL219 SPOT										0.00	0	0
Total For ACL219										0.00	0	0
ACL219 On 26/01/2021 Spot Bond				100.00000	0.00000	100.23108				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				100.00000	0.00000	101.20299				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				100.00000	0.00000	101.18473				0.00	0	0
Total ACL222 SPOT										0.00	0	0
Total For ACL222										0.00	0	0
ADCB0 On 08/03/2018 Spot Bond				100.00000	0.00000	101.28068				0.00	40,000,000	20,000,000
Total ADCB01 SPOT										0.00	40,000,000	20,000,000
Total For ADCB01										0.00	40,000,000	20,000,000
ADCB0 On 08/03/2018 Spot Bond			100.00000	64.75095	100.00000	64.28150				0.00	0	0
ADCB0 On 08/03/2018 Spot Bond			100.00000	64.75095	100.00000	64.28150				0.00	0	0
Total ADCB01/JIBAR SPOT										0.00	0	0
Total For ADCB01/JIBAR										0.00	0	0
ADCB0 On 27/11/2017 Spot Bond				100.00000	0.00000	101.88961				0.00	0	0
Total ADCB04 SPOT										0.00	0	0
Total For ADCB04										0.00	0	0
ADCB0 On 04/12/2018 Spot Bond				100.00000	0.00000	101.64962				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	56.50272	100.00000	56.09307				0.00	0	0
Total ADCB2U SPOT										0.00	0	0
Total For ADCB2U										0.00	0	0
AHF2A On 18/10/2018 Spot Bond				100.00000	0.00000	100.48270				0.00	0	0
Total AHF2A2 SPOT										0.00	0	0
Total For AHF2A2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AHF2B: On 18/10/2018 Spot Bond				100.00000	0.00000	100.49637				0.00	0	0
Total AHF2B2 SPOT										0.00	0	0
Total For AHF2B2										0.00	0	0
AHF2C: On 18/10/2018 Spot Bond				100.00000	0.00000	100.54185				0.00	0	0
Total AHF2C2 SPOT										0.00	0	0
Total For AHF2C2										0.00	0	0
AHF3A: On 18/04/2019 Spot Bond				100.00000	0.00000	100.46906				0.00	0	0
Total AHF3A3 SPOT										0.00	0	0
Total For AHF3A3										0.00	0	0
AHF3A: On 18/04/2019 Spot Bond				100.00000	0.00000	100.47362				0.00	0	0
Total AHF3A4 SPOT										0.00	0	0
Total For AHF3A4										0.00	0	0
AHF3B: On 18/04/2019 Spot Bond				100.00000	0.00000	100.58733				0.00	0	0
Total AHF3B2 SPOT										0.00	0	0
Total For AHF3B2										0.00	0	0
AHF3B: On 18/04/2019 Spot Bond				100.00000	0.00000	100.56463				0.00	0	0
Total AHF3B3 SPOT										0.00	0	0
Total For AHF3B3										0.00	0	0
AHF3C: On 18/04/2019 Spot Bond				100.00000	0.00000	100.75005				0.00	0	0
Total AHF3C2 SPOT										0.00	0	0
Total For AHF3C2										0.00	0	0
AHF3C: On 18/04/2019 Spot Bond				100.00000	0.00000	100.68240				0.00	0	0
Total AHF3C3 SPOT										0.00	0	0
Total For AHF3C3										0.00	0	0
AHL01L On 15/04/2020 Spot Bond			100.00000	44.93579	100.00000	44.58906				0.00	0	12,862,499,100
Total AHL01U SPOT										0.00	0	12,862,499,100
Total For AHL01U										0.00	0	12,862,499,100
AHL1AI On 15/04/2020 Spot Bond			100.00000	16.99479	100.00000	16.86365				0.00	0	244,387,482,200
Total AHL1AU SPOT										0.00	0	244,387,482,200
Total For AHL1AU										0.00	0	244,387,482,200
AHY2U On 08/07/2026 Spot Bond			100.00000	11.19633	100.00000	11.10993				0.00	0	0
Total AHY2U SPOT										0.00	0	0
Total For AHY2U										0.00	0	0
AIG2U On 08/07/2026 Spot Bond			100.00000	9.12228	100.00000	9.05189				0.00	0	0
Total AIG2U SPOT										0.00	0	0
Total For AIG2U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR01 On 15/03/2019 Spot Bond			8.48000	103.51301	8.48000	103.44296			0.00	0	0
Total AIR01 SPOT									0.00	0	0
Total For AIR01									0.00	0	0
AIR02 On 30/04/2023 Spot Bond			10.15000	109.64934	10.15000	109.56039			0.00	0	0
Total AIR02 SPOT									0.00	0	0
Total For AIR02									0.00	0	0
AIR04 On 29/05/2024 Spot Bond			9.31000	101.43709	9.31000	101.36187			0.00	0	55,200,000
Total AIR04 SPOT									0.00	0	55,200,000
Total For AIR04									0.00	0	55,200,000
AIR04U On 26/10/2029 Spot Bond			100.00000	14.56552	100.00000	14.46903			0.00	0	0
Total AIR04U SPOT									0.00	0	0
Total For AIR04U									0.00	0	0
AIR05 On 29/05/2030 Spot Bond			10.65000	97.38392	10.65000	97.30158			0.00	0	0
Total AIR05 SPOT									0.00	0	0
Total For AIR05									0.00	0	0
AIRL01 On 30/04/2028 Spot Bond			3.51000	175.25412	3.51000	175.15449			0.00	0	0
Total AIRL01 SPOT									0.00	0	0
Total For AIRL01									0.00	0	0
APF01 On 26/09/2017 Spot Bond				100.00000	0.00000	101.18055			0.00	0	0
Total APF01 SPOT									0.00	0	0
Total For APF01									0.00	0	0
APF02 On 26/09/2019 Spot Bond				100.00000	0.00000	101.65896			0.00	0	170,000,000
Total APF02 SPOT									0.00	0	170,000,000
Total For APF02									0.00	0	170,000,000
APF03 On 07/08/2018 Spot Bond				100.00000	0.00000	100.07523			0.00	0	0
Total APF03 SPOT									0.00	0	0
Total For APF03									0.00	0	0
APF04 On 21/10/2021 Spot Bond				100.00000	0.00000	100.36542			0.00	0	0
Total APF04 SPOT									0.00	0	0
Total For APF04									0.00	0	0
AS116L On 18/01/2018 Spot Bond			100.00000	85.38394	100.00000	84.80573			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	82.82087	100.00000	82.27719			0.00	0	0
Total AS120U SPOT									0.00	0	0
Total For AS120U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AS126L On 19/02/2019 Spot Bond			100.00000	34.00980	100.00000	33.76322				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	33.93783	100.00000	33.69178				0.00	0	0
Total AS127U SPOT										0.00	0	0
Total For AS127U										0.00	0	0
AS133L On 07/12/2033 Spot Bond			100.00000	4.34355	100.00000	4.32511				0.00	0	0
Total AS133U SPOT										0.00	0	0
Total For AS133U										0.00	0	0
AS139L On 30/03/2026 Spot Bond			100.00000	0.11726	100.00000	0.11687				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	13.89229	100.00000	13.79156				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	22.49315	100.00000	22.33007				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	32.16952	100.00000	31.93629				0.00	0	0
Total AS180U SPOT										0.00	0	0
Total For AS180U										0.00	0	0
ASN01 On 20/03/2019 Spot Bond				100.00000	0.00000	101.15815				0.00	0	0
Total ASN011 SPOT										0.00	0	0
Total For ASN011										0.00	0	0
ASN01 On 20/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	400,000,000	200,000,000
Total ASN014 SPOT										0.00	400,000,000	200,000,000
Total For ASN014										0.00	400,000,000	200,000,000
ASN02 On 07/12/2033 Spot Bond			3.41000	238.48026	3.41000	238.34662				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN02 On 20/06/2019 Spot Bond				100.00000	0.00000	100.10205				0.00	0	0
Total ASN028 SPOT										0.00	0	0
Total For ASN028										0.00	0	0
ASN03 On 19/09/2017 Spot Bond				100.00000	0.00000	99.74497				0.00	0	0
Total ASN032 SPOT										0.00	0	0
Total For ASN032										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN03: On 20/06/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN034 SPOT										0.00	0	0
Total For ASN034										0.00	0	0
ASN03: On 10/11/2019 Spot Bond				100.00000	0.00000	99.85105				0.00	0	0
Total ASN036 SPOT										0.00	0	0
Total For ASN036										0.00	0	0
ASN03: On 07/12/2033 Spot Bond			3.42500	212.57699	3.42500	212.45758				0.00	0	0
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0
ASN04: On 21/11/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN041 SPOT										0.00	0	0
Total For ASN041										0.00	0	0
ASN04: On 12/03/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN048 SPOT										0.00	0	0
Total For ASN048										0.00	0	0
ASN05: On 19/03/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN051 SPOT										0.00	0	0
Total For ASN051										0.00	0	0
ASN05: On 16/04/2018 Spot Bond				100.00000	0.00000	100.50387				0.00	0	0
Total ASN057 SPOT										0.00	0	0
Total For ASN057										0.00	0	0
ASN05: On 22/04/2020 Spot Bond				100.00000	0.00000	100.28683				0.00	0	0
Total ASN058 SPOT										0.00	0	0
Total For ASN058										0.00	0	0
ASN05: On 28/04/2020 Spot Bond				100.00000	0.00000	100.17846				0.00	0	0
Total ASN059 SPOT										0.00	0	0
Total For ASN059										0.00	0	0
ASN06: On 30/04/2020 Spot Bond				100.00000	0.00000	100.10044				0.00	0	0
Total ASN061 SPOT										0.00	0	0
Total For ASN061										0.00	0	0
ASN06: On 14/05/2018 Spot Bond				100.00000	0.00000	99.58581				0.00	0	0
Total ASN062 SPOT										0.00	0	0
Total For ASN062										0.00	0	0
ASN06: On 22/05/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN064 SPOT										0.00	0	0
Total For ASN064										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN06: On 01/06/2018 Spot Bond				100.00000	0.00000	101.59109				0.00	0	0
Total ASN066 SPOT										0.00	0	0
Total For ASN066										0.00	0	0
ASN06: On 15/06/2018 Spot Bond				100.00000	0.00000	101.21595				0.00	0	0
Total ASN068 SPOT										0.00	0	0
Total For ASN068										0.00	0	0
ASN06: On 07/02/2020 Spot Bond				100.00000	0.00000	99.93129				0.00	0	0
Total ASN069 SPOT										0.00	0	0
Total For ASN069										0.00	0	0
ASN07: On 20/07/2018 Spot Bond				100.00000	0.00000	95.63700				0.00	0	0
Total ASN073 SPOT										0.00	0	0
Total For ASN073										0.00	0	0
ASN07: On 23/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN077 SPOT										0.00	0	0
Total For ASN077										0.00	0	0
ASN07: On 20/06/2020 Spot Bond				100.00000	0.00000	101.35358				0.00	0	0
Total ASN078 SPOT										0.00	0	0
Total For ASN078										0.00	0	0
ASN08: On 20/09/2020 Spot Bond				100.00000	0.00000	101.17005				0.00	0	0
Total ASN080 SPOT										0.00	0	0
Total For ASN080										0.00	0	0
ASN08: On 10/12/2017 Spot Bond				100.00000	0.00000	101.37866				0.00	0	0
Total ASN081 SPOT										0.00	0	0
Total For ASN081										0.00	0	0
ASN08: On 17/08/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN082 SPOT										0.00	0	0
Total For ASN082										0.00	0	0
ASN08: On 20/06/2020 Spot Bond				100.00000	0.00000	100.88024				0.00	249,200,000	93,300,000
Total ASN083 SPOT										0.00	249,200,000	93,300,000
Total For ASN083										0.00	249,200,000	93,300,000
ASN08: On 03/09/2020 Spot Bond				100.00000	0.00000	101.73110				0.00	0	0
Total ASN084 SPOT										0.00	0	0
Total For ASN084										0.00	0	0
ASN08: On 25/09/2018 Spot Bond				100.00000	0.00000	101.00143				0.00	0	0
Total ASN086 SPOT										0.00	0	0
Total For ASN086										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN087 On 01/10/2020 Spot Bond				100.00000	0.00000	118.55395			0.00	0	0
Total ASN087 SPOT									0.00	0	0
Total For ASN087									0.00	0	0
ASN088 On 05/10/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN088 SPOT									0.00	0	0
Total For ASN088									0.00	0	0
ASN090 On 08/10/2018 Spot Bond				100.00000	0.00000	100.67212			0.00	0	0
Total ASN090 SPOT									0.00	0	0
Total For ASN090									0.00	0	0
ASN091 On 16/10/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN091 SPOT									0.00	0	0
Total For ASN091									0.00	0	0
ASN092 On 21/10/2020 Spot Bond				100.00000	0.00000	100.35417			0.00	0	0
Total ASN092 SPOT									0.00	0	0
Total For ASN092									0.00	0	0
ASN094 On 27/10/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN094 SPOT									0.00	0	0
Total For ASN094									0.00	0	0
ASN096 On 10/11/2020 Spot Bond				100.00000	0.00000	99.85909			0.00	0	0
Total ASN096 SPOT									0.00	0	0
Total For ASN096									0.00	0	0
ASN099 On 20/12/2020 Spot Bond				100.00000	0.00000	74.19477			0.00	0	0
Total ASN099 SPOT									0.00	0	0
Total For ASN099									0.00	0	0
ASN111 On 02/12/2020 Spot Bond				100.00000	0.00000	101.66343			0.00	0	0
Total ASN111 SPOT									0.00	0	0
Total For ASN111									0.00	0	0
ASN112 On 20/12/2017 Spot Bond				100.00000	0.00000	101.20067			0.00	0	0
Total ASN112 SPOT									0.00	0	0
Total For ASN112									0.00	0	0
ASN113 On 07/03/2021 Spot Bond				100.00000	0.00000	101.51928			0.00	0	0
Total ASN113 SPOT									0.00	0	0
Total For ASN113									0.00	0	0
ASN114 On 03/12/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN114 SPOT									0.00	0	0
Total For ASN114									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN115 On 10/12/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN115 SPOT										0.00	0	0
Total For ASN115										0.00	0	0
ASN119 On 27/01/2018 Spot Bond				100.00000	0.00000	100.19415				0.00	0	0
Total ASN119 SPOT										0.00	0	0
Total For ASN119										0.00	0	0
ASN121 On 20/12/2020 Spot Bond				100.00000	0.00000	101.51021				0.00	0	0
Total ASN121 SPOT										0.00	0	0
Total For ASN121										0.00	0	0
ASN125 On 20/03/2019 Spot Bond				100.00000	0.00000	101.17947				0.00	0	0
Total ASN125 SPOT										0.00	0	0
Total For ASN125										0.00	0	0
ASN128 On 24/02/2019 Spot Bond				100.00000	0.00000	101.86937				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				100.00000	0.00000	101.86189				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				100.00000	0.00000	101.83996				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				100.00000	0.00000	101.56821				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				100.00000	0.00000	101.55597				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				100.00000	0.00000	101.49808				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	0.00000	100.00000				0.00	0	0
Total ASN135 SPOT										0.00	0	0
Total For ASN135										0.00	0	0
ASN136 On 31/12/2018 Spot Bond				100.00000	0.00000	86.64000				0.00	0	0
Total ASN136 SPOT										0.00	0	0
Total For ASN136										0.00	0	0

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 31/01/2022 Spot Bond			3.67000	140.82058	3.67000	140.73894				0.00	0	0
Total ASN137 SPOT										0.00	0	0
Total For ASN137										0.00	0	0
ASN14: On 30/03/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN140 SPOT										0.00	0	0
Total For ASN140										0.00	0	0
ASN14: On 31/12/2018 Spot Bond				100.00000	0.00000	86.64000				0.00	0	0
Total ASN141 SPOT										0.00	0	0
Total For ASN141										0.00	0	0
ASN14: On 20/06/2020 Spot Bond				100.00000	0.00000	103.53981				0.00	0	0
Total ASN143 SPOT										0.00	0	0
Total For ASN143										0.00	0	0
ASN14: On 28/04/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN144 SPOT										0.00	0	0
Total For ASN144										0.00	0	0
ASN14: On 20/06/2021 Spot Bond				100.00000	0.00000	58.51370				0.00	0	0
Total ASN145 SPOT										0.00	0	0
Total For ASN145										0.00	0	0
ASN14: On 04/05/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN146 SPOT										0.00	0	0
Total For ASN146										0.00	0	0
ASN14: On 04/05/2021 Spot Bond				100.00000	0.00000	100.00000				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			3.71500	140.55711	3.71500	140.47511				0.00	0	0
Total ASN149 SPOT										0.00	0	0
Total For ASN149										0.00	0	0
ASN15: On 31/05/2021 Spot Bond				100.00000	0.00000	108.28672				0.00	0	0
Total ASN150 SPOT										0.00	0	0
Total For ASN150										0.00	0	0
ASN15: On 02/06/2021 Spot Bond				100.00000	0.00000	101.69771				0.00	0	0
Total ASN152 SPOT										0.00	0	0
Total For ASN152										0.00	0	0
ASN15: On 31/03/2031 Spot Bond			4.14000	154.08982	4.14000	159.03486				0.00	0	0
Total ASN154 SPOT										0.00	0	0
Total For ASN154										0.00	0	0

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 29/06/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN156 SPOT										0.00	0	0
Total For ASN156										0.00	0	0
ASN15(On 06/07/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN157 SPOT										0.00	0	0
Total For ASN157										0.00	0	0
ASN15(On 27/07/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN159 SPOT										0.00	0	0
Total For ASN159										0.00	0	0
ASN16(On 08/08/2021 Spot Bond				100.00000	0.00000	99.90376				0.00	0	0
Total ASN160 SPOT										0.00	0	0
Total For ASN160										0.00	0	0
ASN16(On 19/08/2021 Spot Bond				100.00000	0.00000	101.99440				0.00	0	0
Total ASN161 SPOT										0.00	0	0
Total For ASN161										0.00	0	0
ASN16(On 29/08/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN163 SPOT										0.00	0	0
Total For ASN163										0.00	0	0
ASN16(On 06/09/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN164 SPOT										0.00	0	0
Total For ASN164										0.00	0	0
ASN16(On 20/06/2021 Spot Bond				100.00000	0.00000	101.26743				0.00	74,000,000	37,000,000
Total ASN165 SPOT										0.00	74,000,000	37,000,000
Total For ASN165										0.00	74,000,000	37,000,000
ASN17(On 22/11/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN172 SPOT										0.00	0	0
Total For ASN172										0.00	0	0
ASN17(On 02/12/2019 Spot Bond				100.00000	0.00000	101.59500				0.00	0	0
Total ASN174 SPOT										0.00	0	0
Total For ASN174										0.00	0	0
ASN17(On 21/12/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN176 SPOT										0.00	0	0
Total For ASN176										0.00	0	0
ASN17(On 23/12/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN177 SPOT										0.00	0	0
Total For ASN177										0.00	0	0

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 25/02/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN179 SPOT										0.00	0	0
Total For ASN179										0.00	0	0
ASN18(On 20/06/2022 Spot Bond				100.00000	0.00000	101.33077				0.00	0	0
Total ASN181 SPOT										0.00	0	0
Total For ASN181										0.00	0	0
ASN18(On 11/10/2017 Spot Bond				100.00000	0.00000	100.58613				0.00	0	0
Total ASN184 SPOT										0.00	0	0
Total For ASN184										0.00	0	0
ASN18(On 05/12/2017 Spot Bond				100.00000	0.00000	101.38063				0.00	0	0
Total ASN189 SPOT										0.00	0	0
Total For ASN189										0.00	0	0
ASN19(On 12/06/2020 Spot Bond				100.00000	0.00000	101.29449				0.00	0	0
Total ASN190 SPOT										0.00	0	0
Total For ASN190										0.00	0	0
ASN19(On 15/06/2018 Spot Bond				100.00000	0.00000	101.81390				0.00	0	0
Total ASN191 SPOT										0.00	0	0
Total For ASN191										0.00	0	0
ASN19(On 30/06/2022 Spot Bond				100.00000	0.00000	100.25378				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			3.60000	106.38103	3.60000	106.31996				0.00	0	0
Total ASN195 SPOT										0.00	0	0
Total For ASN195										0.00	0	0
ASN19(On 20/06/2022 Spot Bond				100.00000	0.00000	100.19324				0.00	0	0
Total ASN196 SPOT										0.00	0	0
Total For ASN196										0.00	0	0
ASN38(On 20/12/2017 Spot Bond			100.00000	91.09385	100.00000	90.43533				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	91.11618	100.00000	90.45750				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	91.01569	100.00000	90.35774				0.00	0	0
Total ASN40U SPOT										0.00	0	0
Total For ASN40U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN50I On 16/03/2018 Spot Bond			100.00000	62.23890	100.00000	61.78767				0.00	0	0
Total ASN50U SPOT										0.00	0	0
Total For ASN50U										0.00	0	0
ASN75I On 20/09/2020 Spot Bond			100.00000	14.09456	100.00000	13.99237				0.00	0	0
Total ASN75U SPOT										0.00	0	0
Total For ASN75U										0.00	0	0
ASN89I On 02/10/2018 Spot Bond			100.00000	41.74307	100.00000	41.44043				0.00	0	0
Total ASN89U SPOT										0.00	0	0
Total For ASN89U										0.00	0	0
BAR00 On 12/06/2018 Spot Bond				100.00000	0.00000	101.26846				0.00	0	0
Total BAR001 SPOT										0.00	0	0
Total For BAR001										0.00	0	0
BAW11 On 01/10/2018 Spot Bond			8.63000	104.66109	8.63000	104.58863				0.00	0	0
Total BAW11 SPOT										0.00	0	0
Total For BAW11										0.00	0	0
BAW17 On 05/12/2018 Spot Bond				100.00000	0.00000	101.45892				0.00	228,000,000	2,000,000,000
Total BAW17 SPOT										0.00	228,000,000	2,000,000,000
Total For BAW17										0.00	228,000,000	2,000,000,000
BAW17 On 05/12/2018 Spot Bond			100.00000	45.06172	100.00000	44.73502				0.00	0	0
Total BAW17/JIBAR SPOT										0.00	0	0
Total For BAW17/JIBAR										0.00	0	0
BAW18 On 05/12/2020 Spot Bond				100.00000	0.00000	101.40435				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			9.41500	102.02699	9.41500	101.95009				0.00	0	1,000,000,000
Total BAW19 SPOT										0.00	0	1,000,000,000
Total For BAW19										0.00	0	1,000,000,000
BAW21 On 24/03/2022 Spot Bond			9.38500	103.08266	9.38500	103.00562				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	103.39620	9.30000	103.31961				0.00	0	0
Total BAW21/R208 SPOT										0.00	0	0
Total For BAW21/R208										0.00	0	0
BAW22 On 07/12/2022 Spot Bond				100.00000	0.00000	101.51927				0.00	0	0
Total BAW22 SPOT										0.00	0	0
Total For BAW22										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAW23 On 15/10/2017 Spot Bond			100.00000	85.94110	100.00000	85.35111				0.00	0	0
Total BAW23U SPOT										0.00	0	0
Total For BAW23U										0.00	0	0
BAW24 On 30/09/2019 Spot Bond				100.00000	0.00000	101.42461				0.00	0	0
Total BAW24 SPOT										0.00	0	0
Total For BAW24										0.00	0	0
BAW25 On 08/05/2020 Spot Bond				100.00000	0.00000	99.90844				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	12.31583	100.00000	12.20084				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	9.91539	100.00000	9.82281				0.00	0	0
Total BAW27U SPOT										0.00	0	0
Total For BAW27U										0.00	0	0
BAW28 On 06/06/2022 Spot Bond				100.00000	0.00000	101.55403				0.00	0	0
Total BAW28 SPOT										0.00	0	0
Total For BAW28										0.00	0	0
BAW3 On 02/10/2017 Spot Bond				100.00000	0.00000	101.16062				0.00	0	0
Total BAW3 SPOT										0.00	0	0
Total For BAW3										0.00	0	0
BAW8 On 02/10/2017 Spot Bond			7.84000	103.72238	7.84000	103.65638				0.00	0	0
Total BAW8 SPOT										0.00	0	0
Total For BAW8										0.00	0	0
BAYA26 On 30/09/2017 Spot Bond			11.49000	100.84205	11.49000	100.74849				0.00	0	0
Total BAYA26 SPOT										0.00	0	0
Total For BAYA26										0.00	0	0
BAYA31 On 31/12/2018 Spot Bond				100.00000	0.00000	101.16754				0.00	0	0
Total BAYA31 SPOT										0.00	0	0
Total For BAYA31										0.00	0	0
BAYA33 On 31/03/2018 Spot Bond				100.00000	0.00000	101.13897				0.00	0	0
Total BAYA33 SPOT										0.00	0	0
Total For BAYA33										0.00	0	0
BAYA34 On 31/03/2018 Spot Bond				100.00000	0.00000	101.16244				0.00	0	0
Total BAYA34 SPOT										0.00	0	0
Total For BAYA34										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA35 On 31/03/2018 Spot Bond				100.00000	0.00000	100.61832				0.00	0	0
Total BAYA35 SPOT										0.00	0	0
Total For BAYA35										0.00	0	0
BAYA36 On 31/03/2018 Spot Bond				100.00000	0.00000	99.51193				0.00	0	0
Total BAYA36 SPOT										0.00	0	0
Total For BAYA36										0.00	0	0
BAYA39 On 30/09/2018 Spot Bond				100.00000	0.00000	100.23914				0.00	0	0
Total BAYA39 SPOT										0.00	0	0
Total For BAYA39										0.00	0	0
BAYA41 On 30/09/2018 Spot Bond				100.00000	0.00000	100.06687				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA42 On 30/09/2018 Spot Bond				100.00000	0.00000	101.16278				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA45 On 31/03/2019 Spot Bond				100.00000	0.00000	101.16289				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				100.00000	0.00000	101.21229				0.00	0	0
Total BAYA51 SPOT										0.00	0	0
Total For BAYA51										0.00	0	0
BAYA52 On 31/03/2019 Spot Bond				100.00000	0.00000	101.24273				0.00	0	0
Total BAYA52 SPOT										0.00	0	0
Total For BAYA52										0.00	0	0
BAYA53 On 30/09/2017 Spot Bond				100.00000	0.00000	100.99799				0.00	0	0
Total BAYA53 SPOT										0.00	0	0
Total For BAYA53										0.00	0	0
BAYA54 On 30/09/2019 Spot Bond				100.00000	0.00000	101.24286				0.00	0	0
Total BAYA54 SPOT										0.00	0	0
Total For BAYA54										0.00	0	0
BAYA55 On 31/03/2018 Spot Bond				100.00000	0.00000	101.31673				0.00	0	0
Total BAYA55 SPOT										0.00	0	0
Total For BAYA55										0.00	0	0
BAYA57 On 31/03/2022 Spot Bond				100.00000	0.00000	101.28024				0.00	0	0
Total BAYA57 SPOT										0.00	0	0
Total For BAYA57										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA58 On 30/06/2020 Spot Bond				100.00000	0.00000	101.24279				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			13.09000	101.53595	13.09000	101.43105				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			12.33500	101.40461	12.33500	101.38495				0.00	0	0
Total BAYA60 SPOT										0.00	0	0
Total For BAYA60										0.00	0	0
BAYA61 On 30/06/2020 Spot Bond				100.00000	0.00000	101.24276				0.00	0	0
Total BAYA61 SPOT										0.00	0	0
Total For BAYA61										0.00	0	0
BAYB05 On 30/06/2019 Spot Bond				100.00000	0.00000	101.46767				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB06 On 31/12/2019 Spot Bond				100.00000	0.00000	101.46748				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				100.00000	0.00000	101.46757				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB08 On 30/09/2020 Spot Bond				100.00000	0.00000	106.64439				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB11 On 30/06/2020 Spot Bond				100.00000	0.00000	101.51440				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	20.49451	100.00000	20.34593				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD2U On 30/06/2035 Spot Bond			100.00000	18.65231	100.00000	18.51709				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD3U On 30/06/2035 Spot Bond			100.00000	11.51378	100.00000	11.43030				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYD4I On 30/06/2035 Spot Bond			100.00000	11.51378	100.00000	11.43030				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	13.92070	100.00000	13.81978				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	12.06206	100.00000	11.97460				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BC120L On 02/08/2017 Spot Bond			100.00000	98.64865	100.00000	99.45504				0.00	0	0
Total BC120U SPOT										0.00	0	0
Total For BC120U										0.00	0	0
BC121L On 24/11/2017 Spot Bond			100.00000	80.19990	100.00000	79.69549				0.00	0	0
Total BC121U SPOT										0.00	0	0
Total For BC121U										0.00	0	0
BCJ10 On 12/07/2019 Spot Bond				100.00000	0.00000	100.61749				0.00	0	0
Total BCJ10 SPOT										0.00	0	0
Total For BCJ10										0.00	0	0
BCJ11 On 14/11/2017 Spot Bond				100.00000	0.00000	99.78754				0.00	0	0
Total BCJ11 SPOT										0.00	0	0
Total For BCJ11										0.00	0	0
BCJ12 On 23/03/2018 Spot Bond			8.65000	100.69761	8.65000	103.13155				0.00	0	0
Total BCJ12 SPOT										0.00	0	0
Total For BCJ12										0.00	0	0
BCJ13 On 20/04/2018 Spot Bond				100.00000	0.00000	100.41145				0.00	0	0
Total BCJ13 SPOT										0.00	0	0
Total For BCJ13										0.00	0	0
BD020£ On 28/04/2028 Spot Bond			8.63000	92.82136	8.63000	181.44019				0.00	0	0
Total BD0205 SPOT										0.00	0	0
Total For BD0205										0.00	0	0
BD020€ On 02/03/2028 Spot Bond			8.63000	94.13672	8.63000	181.95178				0.00	0	0
Total BD0206 SPOT										0.00	0	0
Total For BD0206										0.00	0	0
BD030£ On 18/04/2028 Spot Bond			9.01500	96.37903	9.01500	96.30939				0.00	0	0
Total BD0302 SPOT										0.00	0	0
Total For BD0302										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BEER0 On 28/03/2018 Spot Bond			7.88000	102.07840	7.88000	102.01410			13,845,160,000,000.00	1,757,000,000	878,500,000
Total BEER02 SPOT									13,845,160,000,000.00	1,757,000,000	878,500,000
Total For BEER02									13,845,160,000,000.00	1,757,000,000	878,500,000
BG1A7 On 21/11/2032 Spot Bond			100.00000	10.32115	100.00000	10.24633			0.00	0	0
Total BG1A7U SPOT									0.00	0	0
Total For BG1A7U									0.00	0	0
BG1A8 On 21/11/2032 Spot Bond			100.00000	8.93164	100.00000	8.86689			0.00	0	0
Total BG1A8U SPOT									0.00	0	0
Total For BG1A8U									0.00	0	0
BG1B2 On 21/11/2032 Spot Bond			100.00000	8.93164	100.00000	8.86689			0.00	0	0
Total BG1B2U SPOT									0.00	0	0
Total For BG1B2U									0.00	0	0
BG1C2 On 21/11/2032 Spot Bond			100.00000	9.47536	100.00000	9.40667			0.00	0	0
Total BG1C2U SPOT									0.00	0	0
Total For BG1C2U									0.00	0	0
BG1D2 On 21/11/2032 Spot Bond			100.00000	9.65660	100.00000	9.58659			0.00	0	0
Total BG1D2U SPOT									0.00	0	0
Total For BG1D2U									0.00	0	0
BG1E2 On 21/11/2032 Spot Bond			100.00000	12.67727	100.00000	12.58536			0.00	0	0
Total BG1E2U SPOT									0.00	0	0
Total For BG1E2U									0.00	0	0
BG1F2 On 21/11/2032 Spot Bond			100.00000	17.51033	100.00000	17.38338			0.00	0	0
Total BG1F2U SPOT									0.00	0	0
Total For BG1F2U									0.00	0	0
BGL01 On 19/11/2019 Spot Bond				100.00000	0.00000	103.34711			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			10.33000	103.32604	10.33000	103.24124			0.00	0	0
Total BGL02 SPOT									0.00	0	0
Total For BGL02									0.00	0	0
BGL03 On 05/02/2020 Spot Bond				100.00000	0.00000	101.97366			0.00	200,000,000	100,000,000
Total BGL03 SPOT									0.00	200,000,000	100,000,000
Total For BGL03									0.00	200,000,000	100,000,000
BGL04 On 05/02/2020 Spot Bond			10.38000	99.34400	10.38000	99.26162			0.00	0	0
Total BGL04 SPOT									0.00	0	0
Total For BGL04									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BGL05 On 04/09/2020 Spot Bond			10.93500	105.89634	10.93500	105.80447			0.00	0	0
Total BGL05 SPOT									0.00	0	0
Total For BGL05									0.00	0	0
BGL06 On 04/09/2020 Spot Bond				100.00000	0.00000	102.99778			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			11.56500	105.93848	11.56500	105.84143			0.00	0	0
Total BGL07 SPOT									0.00	0	0
Total For BGL07									0.00	0	0
BGL08 On 03/09/2022 Spot Bond				100.00000	0.00000	101.82857			0.00	0	0
Total BGL08 SPOT									0.00	0	0
Total For BGL08									0.00	0	0
BGL09 On 29/09/2020 Spot Bond			10.93500	105.23660	10.93500	105.14530			0.00	0	0
Total BGL09 SPOT									0.00	0	0
Total For BGL09									0.00	0	0
BGL10 On 05/05/2021 Spot Bond				100.00000	0.00000	99.90905			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			11.31500	103.33802	11.31500	106.36531			0.00	0	0
Total BGL11 SPOT									0.00	0	0
Total For BGL11									0.00	0	0
BGL12 On 20/08/2021 Spot Bond				100.00000	0.00000	103.95643			0.00	0	0
Total BGL12 SPOT									0.00	0	0
Total For BGL12									0.00	0	0
BGL13 On 20/08/2021 Spot Bond			11.35500	106.65693	11.35500	106.55935			0.00	0	0
Total BGL13 SPOT									0.00	0	0
Total For BGL13									0.00	0	0
BGL14 On 03/11/2021 Spot Bond				100.00000	0.00000	100.02952			0.00	0	0
Total BGL14 SPOT									0.00	0	0
Total For BGL14									0.00	0	0
BGL15 On 17/03/2022 Spot Bond				100.00000	0.00000	101.44087			0.00	0	0
Total BGL15 SPOT									0.00	0	0
Total For BGL15									0.00	0	0
BGL16 On 25/05/2022 Spot Bond				100.00000	0.00000	102.23298			0.00	0	0
Total BGL16 SPOT									0.00	0	0
Total For BGL16									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BGR04 On 28/02/2018 Spot Bond				100.00000	0.00000	103.76370			0.00	0	0
Total BGR04 SPOT									0.00	0	0
Total For BGR04									0.00	0	0
BID04 On 23/11/2017 Spot Bond				100.00000	0.00000	101.78464			0.00	0	0
Total BID04 SPOT									0.00	0	0
Total For BID04									0.00	0	0
BID05 On 30/06/2019 Spot Bond				100.00000	0.00000	100.09576			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			8.53000	101.46233	8.53000	101.39289		733,580,000,000.00	86,000,000	2,243,000,000	
Total BID06 SPOT								733,580,000,000.00	86,000,000	2,243,000,000	
Total For BID06								733,580,000,000.00	86,000,000	2,243,000,000	
BID07 On 30/06/2020 Spot Bond				100.00000	0.00000	100.90896			0.00	0	0
Total BID07 SPOT									0.00	0	0
Total For BID07									0.00	0	0
BID08 On 30/06/2022 Spot Bond				100.00000	0.00000	100.92784			0.00	0	0
Total BID08 SPOT									0.00	0	0
Total For BID08									0.00	0	0
BPPF01 On 22/03/2018 Spot Bond				100.00000	0.00000	101.02456			0.00	0	0
Total BPPF01 SPOT									0.00	0	0
Total For BPPF01									0.00	0	0
BPPF02 On 22/03/2020 Spot Bond				100.00000	0.00000	101.10589			0.00	0	0
Total BPPF02 SPOT									0.00	0	0
Total For BPPF02									0.00	0	0
BSR17 On 19/06/2018 Spot Bond				100.00000	0.00000	102.77260			0.00	0	0
Total BSR17 SPOT									0.00	0	0
Total For BSR17									0.00	0	0
BTC175 On 07/08/2017 Spot Bond				100.00000	0.00000	99.93697			0.00	0	0
Total BTC175 SPOT									0.00	0	0
Total For BTC175									0.00	0	0
BTC176 On 07/08/2017 Spot Bond				100.00000	0.00000	99.93686			0.00	520,000,000	130,000,000
Total BTC176 SPOT									0.00	520,000,000	130,000,000
Total For BTC176									0.00	520,000,000	130,000,000
BTC177 On 17/08/2017 Spot Bond				100.00000	0.00000	99.72680			0.00	0	0
Total BTC177 SPOT									0.00	0	0
Total For BTC177									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BTC171 On 22/08/2017 Spot Bond				100.00000	0.00000	99.62267				0.00	0	0
Total BTC178 SPOT										0.00	0	0
Total For BTC178										0.00	0	0
BTC179 On 31/08/2017 Spot Bond				100.00000	0.00000	99.43352				0.00	0	0
Total BTC179 SPOT										0.00	0	0
Total For BTC179										0.00	0	0
BTC180 On 05/09/2017 Spot Bond				100.00000	0.00000	99.32884				0.00	0	0
Total BTC180 SPOT										0.00	0	0
Total For BTC180										0.00	0	0
BTC181 On 11/09/2017 Spot Bond				100.00000	0.00000	99.20465				0.00	0	0
Total BTC181 SPOT										0.00	0	0
Total For BTC181										0.00	0	0
BTC182 On 18/09/2017 Spot Bond				100.00000	0.00000	99.05702				0.00	0	0
Total BTC182 SPOT										0.00	0	0
Total For BTC182										0.00	0	0
BTC183 On 29/09/2017 Spot Bond				100.00000	0.00000	98.82203				0.00	0	0
Total BTC183 SPOT										0.00	0	0
Total For BTC183										0.00	0	0
BTC184 On 06/10/2017 Spot Bond				100.00000	0.00000	98.67573				0.00	0	0
Total BTC184 SPOT										0.00	0	0
Total For BTC184										0.00	0	0
BTC185 On 13/10/2017 Spot Bond				100.00000	0.00000	98.52810				0.00	0	0
Total BTC185 SPOT										0.00	0	0
Total For BTC185										0.00	0	0
BWZ18 On 27/03/2018 Spot Bond				100.00000	0.00000	101.00637				0.00	0	0
Total BWZ18B SPOT										0.00	0	0
Total For BWZ18B										0.00	0	0
BWZ20 On 27/03/2020 Spot Bond				100.00000	0.00000	101.03707				0.00	0	0
Total BWZ20A SPOT										0.00	0	0
Total For BWZ20A										0.00	0	0
BWZJ18 On 19/11/2018 Spot Bond				100.00000	0.00000	101.95241				0.00	0	0
Total BWZJ18 SPOT										0.00	0	0
Total For BWZJ18										0.00	0	0
BWZJ19 On 10/11/2019 Spot Bond				100.00000	0.00000	99.85827				0.00	0	0
Total BWZJ19 SPOT										0.00	0	0
Total For BWZJ19										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BWZJ2 On 10/11/2021 Spot Bond				100.00000	0.00000	99.85423				0.00	0	0
Total BWZJ21 SPOT										0.00	0	0
Total For BWZJ21										0.00	0	0
BX161L On 01/10/2021 Spot Bond			100.00000	12.28759	100.00000	12.19851				0.00	0	0
Total BX161U SPOT										0.00	0	0
Total For BX161U										0.00	0	0
BX162L On 01/10/2021 Spot Bond			100.00000	12.22343	100.00000	12.13482				0.00	0	0
Total BX162U SPOT										0.00	0	0
Total For BX162U										0.00	0	0
BX163L On 01/10/2021 Spot Bond			100.00000	12.31967	100.00000	12.23035				0.00	0	0
Total BX163U SPOT										0.00	0	0
Total For BX163U										0.00	0	0
BX164L On 01/10/2021 Spot Bond			100.00000	12.31967	100.00000	12.23035				0.00	0	0
Total BX164U SPOT										0.00	0	0
Total For BX164U										0.00	0	0
BYA49L On 30/06/2018 Spot Bond			100.00000	61.55226	100.00000	61.10601				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	18.93079	100.00000	18.79353				0.00	0	0
Total BYB10U SPOT										0.00	0	0
Total For BYB10U										0.00	0	0
CBL12 On 06/09/2018 Spot Bond			14.83000	101.31657	14.83000	101.19848				0.00	0	0
Total CBL12 SPOT										0.00	0	0
Total For CBL12										0.00	0	0
CBL13 On 01/02/2019 Spot Bond			100.00000		0.00000	101.06110				0.00	0	0
Total CBL13 SPOT										0.00	0	0
Total For CBL13										0.00	0	0
CBL14 On 01/02/2019 Spot Bond			12.63000	98.76196	12.63000	98.66340				0.00	0	0
Total CBL14 SPOT										0.00	0	0
Total For CBL14										0.00	0	0
CBL17 On 23/08/2019 Spot Bond			100.00000		0.00000	101.92034				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			12.13000	103.14068	12.13000	103.04006				0.00	0	0
Total CBL18 SPOT										0.00	0	0
Total For CBL18										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL20 On 14/12/2019 Spot Bond				100.00000	0.00000	101.15448			0.00	0	200,000,000
Total CBL20 SPOT									0.00	0	200,000,000
Total For CBL20									0.00	0	200,000,000
CBL22 On 06/05/2020 Spot Bond			9.63500	99.43953	9.63500	99.36328			0.00	0	0
Total CBL22 SPOT									0.00	0	0
Total For CBL22									0.00	0	0
CBL23 On 18/05/2018 Spot Bond				100.00000	0.00000	102.11252			0.00	0	0
Total CBL23 SPOT									0.00	0	0
Total For CBL23									0.00	0	0
CBL24 On 02/11/2020 Spot Bond				100.00000	0.00000	100.04955			0.00	0	0
Total CBL24 SPOT									0.00	0	0
Total For CBL24									0.00	0	0
CBL25 On 06/05/2019 Spot Bond				100.00000	0.00000	99.90431			0.00	0	0
Total CBL25 SPOT									0.00	0	0
Total For CBL25									0.00	0	0
CBL26 On 06/05/2021 Spot Bond			9.93500	106.37710	9.93500	106.29304			0.00	0	0
Total CBL26 SPOT									0.00	0	0
Total For CBL26									0.00	0	0
CBL27 On 12/05/2020 Spot Bond				100.00000	0.00000	102.16520			0.00	0	0
Total CBL27 SPOT									0.00	0	0
Total For CBL27									0.00	0	0
CCT01 On 23/06/2023 Spot Bond			10.43500	110.72265	10.43500	110.63036			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			10.43500	107.41870	10.43500	107.32917			0.00	0	390,300,000
Total CCT02 SPOT									0.00	0	390,300,000
Total For CCT02									0.00	0	390,300,000
CCT03 On 15/03/2025 Spot Bond			10.51000	107.72025	10.51000	107.63035			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			9.94000	107.58023	9.94000	101.30070			0.00	0	3,000,000,000
Total CCT04 SPOT									0.00	0	3,000,000,000
Total For CCT04									0.00	0	3,000,000,000
CGR14 On 13/02/2018 Spot Bond				100.00000	0.00000	101.09472			0.00	0	0
Total CGR14 SPOT									0.00	0	0
Total For CGR14									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CGR14 On 25/11/2020 Spot Bond			10.00000	110.27350	10.00000	110.18710				0.00	0	0
Total CGR14/JIBAR SPOT										0.00	0	0
Total For CGR14/JIBAR										0.00	0	0
CGR16 On 22/09/2017 Spot Bond				100.00000	0.00000	101.30927				0.00	0	0
Total CGR16 SPOT										0.00	0	0
Total For CGR16										0.00	0	0
CGR17 On 24/10/2017 Spot Bond				100.00000	0.00000	100.32984				0.00	0	0
Total CGR17 SPOT										0.00	0	0
Total For CGR17										0.00	0	0
CGR18 On 04/05/2018 Spot Bond			100.00000	56.15381	100.00000	55.74670				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	65.11718	100.00000	64.64508				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	60.70333	100.00000	60.26323				0.00	0	0
Total CGR20U SPOT										0.00	0	0
Total For CGR20U										0.00	0	0
CGR21 On 12/10/2020 Spot Bond				100.00000	0.00000	100.80211				0.00	0	0
Total CGR21 SPOT										0.00	0	0
Total For CGR21										0.00	0	0
CGR23 On 08/02/2019 Spot Bond				100.00000	0.00000	99.88463				0.00	0	0
Total CGR23 SPOT										0.00	0	0
Total For CGR23										0.00	0	0
CGR24 On 08/02/2021 Spot Bond				100.00000	0.00000	101.30720				0.00	0	0
Total CGR24 SPOT										0.00	0	0
Total For CGR24										0.00	0	0
CGR25 On 27/06/2019 Spot Bond				100.00000	0.00000	101.22667				0.00	0	0
Total CGR25 SPOT										0.00	0	0
Total For CGR25										0.00	0	0
CGR27 On 25/11/2019 Spot Bond				100.00000	0.00000	102.22918				0.00	0	0
Total CGR27 SPOT										0.00	0	0
Total For CGR27										0.00	0	0
CGR28 On 08/02/2018 Spot Bond				100.00000	0.00000	99.90943				0.00	0	0
Total CGR28 SPOT										0.00	0	0
Total For CGR28										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR29 On 08/02/2021 Spot Bond				100.00000	0.00000	99.88060			0.00	0	0
Total CGR29 SPOT									0.00	0	0
Total For CGR29									0.00	0	0
CGR31 On 27/06/2018 Spot Bond				100.00000	0.00000	100.99091			0.00	0	0
Total CGR31 SPOT									0.00	0	0
Total For CGR31									0.00	0	0
CGR32 On 21/07/2020 Spot Bond				100.00000	0.00000	100.49054			0.00	0	0
Total CGR32 SPOT									0.00	0	0
Total For CGR32									0.00	0	0
CIG04 On 30/06/2018 Spot Bond				100.00000	0.00000	101.05458			0.00	0	0
Total CIG04 SPOT									0.00	0	0
Total For CIG04									0.00	0	0
CIG05 On 30/06/2019 Spot Bond				100.00000	0.00000	101.09239			0.00	0	0
Total CIG05 SPOT									0.00	0	0
Total For CIG05									0.00	0	0
CIG06 On 28/08/2018 Spot Bond				100.00000	0.00000	101.92560			0.00	0	0
Total CIG06 SPOT									0.00	0	0
Total For CIG06									0.00	0	0
CIG07 On 28/08/2020 Spot Bond				100.00000	0.00000	103.63176			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	33.76088	100.00000	33.51611			0.00	0	0
Total CIG09U SPOT									0.00	0	0
Total For CIG09U									0.00	0	0
CIG10 On 29/07/2019 Spot Bond				100.00000	0.00000	100.11147			0.00	0	0
Total CIG10 SPOT									0.00	0	0
Total For CIG10									0.00	0	0
CIG11 On 29/07/2020 Spot Bond				100.00000	0.00000	100.11423			0.00	0	0
Total CIG11 SPOT									0.00	0	0
Total For CIG11									0.00	0	0
CIG12 On 29/07/2021 Spot Bond				100.00000	0.00000	100.11885			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	24.20193	100.00000	24.02646			0.00	0	0
Total CLA1U SPOT									0.00	0	0
Total For CLA1U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLA2U On 21/11/2019 Spot Bond			100.00000	24.20193	100.00000	24.02646				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	24.20193	100.00000	24.02646				0.00	0	0
Total CLA3U SPOT										0.00	0	0
Total For CLA3U										0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLB1U SPOT										0.00	0	0
Total For CLB1U										0.00	0	0
CLC1U On 21/11/2019 Spot Bond			100.00000	26.76486	100.00000	26.57082				0.00	0	0
Total CLC1U SPOT										0.00	0	0
Total For CLC1U										0.00	0	0
CLN18 On 01/07/2021 Spot Bond			10.11000	100.99657	10.11000	100.91539				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN19 On 29/08/2021 Spot Bond			3.14000	140.88705	3.14000	140.74081				0.00	0	0
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN19 On 13/09/2021 Spot Bond			3.64000	99.19626	3.64000	137.40131				0.00	0	0
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN23 On 25/11/2020 Spot Bond			10.00000	110.27300	10.00000	110.18700				0.00	0	0
Total CLN230/JIBAR SPOT										0.00	0	0
Total For CLN230/JIBAR										0.00	0	0
CLN23 On 25/11/2020 Spot Bond			10.00000	110.27300	10.00000	110.18700				0.00	0	0
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0
CLN24 On 24/02/2019 Spot Bond			13.50000	98.59782	13.50000	98.49114				0.00	0	0
Total CLN242 SPOT										0.00	0	0
Total For CLN242										0.00	0	0
CLN24 On 24/02/2018 Spot Bond			9.35000	104.22677	9.35000	104.14787				0.00	0	0
Total CLN243 SPOT										0.00	0	0
Total For CLN243										0.00	0	0
CLN26 On 26/03/2019 Spot Bond			9.06000	104.37135	9.06000	104.29598				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN288 On 10/08/2017 Spot Bond				100.00000	0.00000	99.86430				0.00	0	0
Total CLN288 SPOT										0.00	0	0
Total For CLN288										0.00	0	0
CLN289 On 30/08/2017 Spot Bond				100.00000	0.00000	101.71532				0.00	0	0
Total CLN289 SPOT										0.00	0	0
Total For CLN289										0.00	0	0
CLN292 On 25/11/2020 Spot Bond			10.00000	110.27300	10.00000	110.18700				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN296 On 20/12/2017 Spot Bond				100.00000	0.00000	101.31262				0.00	0	0
Total CLN296 SPOT										0.00	0	0
Total For CLN296										0.00	0	0
CLN301 On 20/12/2017 Spot Bond				100.00000	0.00000	154.95526				0.00	0	0
Total CLN301 SPOT										0.00	0	0
Total For CLN301										0.00	0	0
CLN302 On 20/12/2017 Spot Bond				100.00000	0.00000	101.48208				0.00	0	0
Total CLN302 SPOT										0.00	0	0
Total For CLN302										0.00	0	0
CLN303 On 20/12/2017 Spot Bond				100.00000	0.00000	156.41166				0.00	0	0
Total CLN303 SPOT										0.00	0	0
Total For CLN303										0.00	0	0
CLN304 On 20/12/2017 Spot Bond				100.00000	0.00000	154.57365				0.00	0	0
Total CLN304 SPOT										0.00	0	0
Total For CLN304										0.00	0	0
CLN305 On 20/12/2017 Spot Bond				100.00000	0.00000	155.72905				0.00	0	0
Total CLN305 SPOT										0.00	0	0
Total For CLN305										0.00	0	0
CLN313 On 14/11/2022 Spot Bond				100.00000	0.00000	99.74529				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN314 On 14/11/2022 Spot Bond			10.85000	97.01778	10.85000	96.93425				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			11.37000	98.49146	11.37000	98.40271				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN317 On 20/03/2023 Spot Bond				100.00000	0.00000	101.33085				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN318 On 14/11/2022 Spot Bond				100.00000	0.00000	99.75065				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN320 On 30/04/2018 Spot Bond				100.00000	0.00000	100.10801				0.00	0	0
Total CLN320 SPOT										0.00	0	0
Total For CLN320										0.00	0	0
CLN321 On 30/04/2018 Spot Bond			8.80500	102.34516	8.80500	102.27329				0.00	0	0
Total CLN321 SPOT										0.00	0	0
Total For CLN321										0.00	0	0
CLN325 On 20/06/2018 Spot Bond				100.00000	0.00000	101.23969				0.00	0	0
Total CLN325 SPOT										0.00	0	0
Total For CLN325										0.00	0	0
CLN326 On 20/06/2018 Spot Bond				100.00000	0.00000	101.25795				0.00	0	0
Total CLN326 SPOT										0.00	0	0
Total For CLN326										0.00	0	0
CLN327 On 20/06/2023 Spot Bond				100.00000	0.00000	101.32834				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				100.00000	0.00000	101.42181				0.00	0	0
Total CLN328 SPOT										0.00	0	0
Total For CLN328										0.00	0	0
CLN332 On 20/06/2018 Spot Bond				100.00000	0.00000	101.36499				0.00	0	0
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0
CLN337 On 20/09/2018 Spot Bond				100.00000	0.00000	133.74741				0.00	0	0
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN340 On 20/12/2018 Spot Bond				100.00000	0.00000	102.22789				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN343 On 20/12/2023 Spot Bond				100.00000	0.00000	101.41332				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN344 On 20/12/2018 Spot Bond				100.00000	0.00000	101.13369			0.00	0	0
Total CLN344 SPOT									0.00	0	0
Total For CLN344									0.00	0	0
CLN345 On 20/12/2023 Spot Bond				100.00000	0.00000	100.38525			0.00	0	0
Total CLN345 SPOT									0.00	0	0
Total For CLN345									0.00	0	0
CLN350 On 28/10/2018 Spot Bond				100.00000	0.00000	100.16815			0.00	0	0
Total CLN350 SPOT									0.00	0	0
Total For CLN350									0.00	0	0
CLN358 On 30/04/2018 Spot Bond				100.00000	0.00000	100.10161			0.00	0	0
Total CLN358 SPOT									0.00	0	0
Total For CLN358									0.00	0	0
CLN360 On 20/03/2019 Spot Bond				100.00000	0.00000	101.10695			0.00	0	0
Total CLN360 SPOT									0.00	0	0
Total For CLN360									0.00	0	0
CLN362 On 20/03/2024 Spot Bond			10.03000	106.46206	10.03000	106.37715			0.00	0	0
Total CLN362 SPOT									0.00	0	0
Total For CLN362									0.00	0	0
CLN363 On 20/03/2024 Spot Bond				100.00000	0.00000	101.18904			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				100.00000	0.00000	99.91673			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			12.17000	108.51391	12.17000	108.40945			0.00	0	0
Total CLN365 SPOT									0.00	0	0
Total For CLN365									0.00	0	0
CLN366 On 06/08/2023 Spot Bond				100.00000	0.00000	99.91350			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			12.20000	102.20078	12.20000	102.10107			0.00	0	0
Total CLN367 SPOT									0.00	0	0
Total For CLN367									0.00	0	0
CLN369 On 06/08/2023 Spot Bond				100.00000	0.00000	98.19266			0.00	0	0
Total CLN369 SPOT									0.00	0	0
Total For CLN369									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN37(On 26/07/2022 Spot Bond				100.00000	0.00000	100.23963			0.00	0	0
Total CLN370 SPOT									0.00	0	0
Total For CLN370									0.00	0	0
CLN37 On 20/03/2024 Spot Bond				100.00000	0.00000	83.57873			0.00	0	0
Total CLN371 SPOT									0.00	0	0
Total For CLN371									0.00	0	0
CLN37 On 20/09/2023 Spot Bond				100.00000	0.00000	101.17379			0.00	0	0
Total CLN372 SPOT									0.00	0	0
Total For CLN372									0.00	0	0
CLN37 On 20/09/2023 Spot Bond				100.00000	0.00000	101.19448			0.00	0	0
Total CLN373 SPOT									0.00	0	0
Total For CLN373									0.00	0	0
CLN37 On 20/06/2019 Spot Bond				100.00000	0.00000	101.19463			0.00	0	0
Total CLN374 SPOT									0.00	0	0
Total For CLN374									0.00	0	0
CLN37 On 20/03/2021 Spot Bond			9.33500	105.38011	9.33500	105.30175			0.00	0	0
Total CLN376 SPOT									0.00	0	0
Total For CLN376									0.00	0	0
CLN37 On 20/06/2019 Spot Bond				100.00000	0.00000	97.88830			0.00	0	0
Total CLN378 SPOT									0.00	0	0
Total For CLN378									0.00	0	0
CLN37 On 20/03/2024 Spot Bond			10.98000	102.00167	10.98000	101.91281			0.00	0	0
Total CLN379 SPOT									0.00	0	0
Total For CLN379									0.00	0	0
CLN38 On 20/09/2024 Spot Bond			11.00000	104.15787	11.00000	104.06699			0.00	0	0
Total CLN380 SPOT									0.00	0	0
Total For CLN380									0.00	0	0
CLN38 On 20/03/2021 Spot Bond				100.00000	0.00000	101.31590			0.00	0	0
Total CLN382 SPOT									0.00	0	0
Total For CLN382									0.00	0	0
CLN38 On 20/09/2024 Spot Bond			11.96000	104.89940	11.96000	104.80012			0.00	0	0
Total CLN384 SPOT									0.00	0	0
Total For CLN384									0.00	0	0
CLN38 On 20/09/2024 Spot Bond				100.00000	0.00000	101.42288			0.00	0	0
Total CLN385 SPOT									0.00	0	0
Total For CLN385									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN386 On 20/03/2021 Spot Bond				100.00000	0.00000	101.19435				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN387 On 26/01/2021 Spot Bond				100.00000	0.00000	100.25265				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN388 On 20/09/2019 Spot Bond				100.00000	0.00000	101.26151				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN393 On 20/12/2019 Spot Bond				100.00000	0.00000	96.40000				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN394 On 20/09/2022 Spot Bond				100.00000	0.00000	101.20056				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN395 On 02/03/2018 Spot Bond				100.00000	0.00000	101.56941				0.00	0	0
Total CLN395 SPOT										0.00	0	0
Total For CLN395										0.00	0	0
CLN396 On 20/03/2020 Spot Bond				100.00000	0.00000	101.28590				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				100.00000	0.00000	102.06594				0.00	0	0
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN398 On 14/11/2022 Spot Bond				100.00000	0.00000	99.75924				0.00	0	0
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN399 On 14/11/2022 Spot Bond				100.00000	0.00000	99.76058				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN400 On 20/06/2020 Spot Bond				100.00000	0.00000	101.20045				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN404 On 21/02/2018 Spot Bond				100.00000	0.00000	102.32102				0.00	0	0
Total CLN404 SPOT										0.00	0	0
Total For CLN404										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN406 On 20/06/2020 Spot Bond				100.00000	0.00000	98.25000				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN407 On 20/06/2020 Spot Bond				100.00000	0.00000	101.20653				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN409 On 18/07/2020 Spot Bond				100.00000	0.00000	100.56418				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN410 On 20/09/2020 Spot Bond				100.00000	0.00000	101.31596				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN411 On 20/09/2020 Spot Bond				100.00000	0.00000	101.32204				0.00	0	0
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN412 On 18/07/2020 Spot Bond				100.00000	0.00000	100.56644				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN413 On 20/09/2020 Spot Bond				100.00000	0.00000	101.30381				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				100.00000	0.00000	101.53440				0.00	0	0
Total CLN414 SPOT										0.00	0	0
Total For CLN414										0.00	0	0
CLN415 On 20/09/2020 Spot Bond				100.00000	0.00000	101.36455				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN416 On 18/07/2020 Spot Bond				100.00000	0.00000	100.59584				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN417 On 20/09/2020 Spot Bond			4.00000	101.51813	4.00000	115.66632				0.00	0	0
Total CLN417 SPOT										0.00	0	0
Total For CLN417										0.00	0	0
CLN418 On 23/09/2020 Spot Bond				100.00000	0.00000	101.28113				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN419 On 20/12/2020 Spot Bond				100.00000	0.00000	101.42529			0.00	0	0
Total CLN419 SPOT									0.00	0	0
Total For CLN419									0.00	0	0
CLN420 On 18/04/2028 Spot Bond			7.01000	48.44849	7.01000	48.42152			0.00	0	0
Total CLN420 SPOT									0.00	0	0
Total For CLN420									0.00	0	0
CLN421 On 20/12/2020 Spot Bond				100.00000	0.00000	101.43743			0.00	0	0
Total CLN421 SPOT									0.00	0	0
Total For CLN421									0.00	0	0
CLN422 On 26/01/2021 Spot Bond				100.00000	0.00000	100.31086			0.00	0	150,000,000
Total CLN422 SPOT									0.00	0	150,000,000
Total For CLN422									0.00	0	150,000,000
CLN423 On 20/12/2020 Spot Bond				100.00000	0.00000	110.54730			0.00	0	0
Total CLN423 SPOT									0.00	0	0
Total For CLN423									0.00	0	0
CLN424 On 20/12/2020 Spot Bond				100.00000	0.00000	106.51000			0.00	0	0
Total CLN424 SPOT									0.00	0	0
Total For CLN424									0.00	0	0
CLN425 On 20/12/2020 Spot Bond				100.00000	0.00000	107.56110			0.00	0	0
Total CLN425 SPOT									0.00	0	0
Total For CLN425									0.00	0	0
CLN426 On 20/12/2020 Spot Bond				100.00000	0.00000	104.25017			0.00	0	0
Total CLN426 SPOT									0.00	0	0
Total For CLN426									0.00	0	0
CLN427 On 20/12/2018 Spot Bond				100.00000	0.00000	107.33250			0.00	320,000,000	160,000,000
Total CLN427 SPOT									0.00	320,000,000	160,000,000
Total For CLN427									0.00	320,000,000	160,000,000
CLN428 On 15/11/2020 Spot Bond				100.00000	0.00000	102.20440			0.00	0	0
Total CLN428 SPOT									0.00	0	0
Total For CLN428									0.00	0	0
CLN429 On 20/12/2020 Spot Bond				100.00000	0.00000	101.67982			0.00	0	0
Total CLN429 SPOT									0.00	0	0
Total For CLN429									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN43(On 20/12/2020 Spot Bond				100.00000	0.00000	118.72054				0.00	0	0
Total CLN430 SPOT										0.00	0	0
Total For CLN430										0.00	0	0
CLN43 On 20/12/2020 Spot Bond				100.00000	0.00000	116.14307				0.00	0	0
Total CLN431 SPOT										0.00	0	0
Total For CLN431										0.00	0	0
CLN43 On 20/12/2020 Spot Bond				100.00000	0.00000	115.25712				0.00	0	0
Total CLN432 SPOT										0.00	0	0
Total For CLN432										0.00	0	0
CLN43 On 20/12/2020 Spot Bond				100.00000	0.00000	121.52148				0.00	0	0
Total CLN433 SPOT										0.00	0	0
Total For CLN433										0.00	0	0
CLN43 On 20/12/2020 Spot Bond				100.00000	0.00000	119.54812				0.00	0	0
Total CLN434 SPOT										0.00	0	0
Total For CLN434										0.00	0	0
CLN43 On 20/12/2020 Spot Bond				100.00000	0.00000	101.30992				0.00	0	0
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0
CLN43 On 20/12/2020 Spot Bond				100.00000	0.00000	101.25522				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN43 On 03/02/2021 Spot Bond				100.00000	0.00000	100.02429				0.00	0	0
Total CLN439 SPOT										0.00	0	0
Total For CLN439										0.00	0	0
CLN44 On 20/03/2021 Spot Bond				100.00000	0.00000	120.69164				0.00	0	0
Total CLN440 SPOT										0.00	0	0
Total For CLN440										0.00	0	0
CLN44 On 20/03/2021 Spot Bond				100.00000	0.00000	102.28275				0.00	0	0
Total CLN441 SPOT										0.00	0	0
Total For CLN441										0.00	0	0
CLN44 On 23/05/2021 Spot Bond				100.00000	0.00000	102.05318				0.00	0	0
Total CLN444 SPOT										0.00	0	0
Total For CLN444										0.00	0	0
CLN44 On 24/05/2021 Spot Bond			9.93500	106.64938	9.93500	106.56512				0.00	0	0
Total CLN445 SPOT										0.00	0	0
Total For CLN445										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN452 On 31/01/2022 Spot Bond			4.34000	136.95584	4.34000	136.86911			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			6.31000	98.52477	6.31000	98.44698			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			5.95000	100.92314	5.95000	100.84633			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				100.00000	0.00000	102.00684			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				100.00000	0.00000	101.46430			0.00	0	0
Total CLN456 SPOT									0.00	0	0
Total For CLN456									0.00	0	0
CLN457 On 17/11/2021 Spot Bond				100.00000	0.00000	102.09472			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				100.00000	0.00000	101.80752			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				100.00000	0.00000	101.78929			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				100.00000	0.00000	102.35477			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			10.50500	101.65619	10.50500	107.07626			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				100.00000	0.00000	101.83938			0.00	0	0
Total CLN463 SPOT									0.00	0	0
Total For CLN463									0.00	0	0
CLN464 On 13/03/2022 Spot Bond			9.78000	104.96048	9.78000	104.87881			0.00	0	0
Total CLN464 SPOT									0.00	0	0
Total For CLN464									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN465 On 14/03/2020 Spot Bond				100.00000	0.00000	101.30229			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				100.00000	0.00000	102.00835			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				100.00000	0.00000	100.97548			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				100.00000	0.00000	100.98147			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				100.00000	0.00000	101.02157			0.00	0	0
Total CLN469 SPOT									0.00	0	0
Total For CLN469									0.00	0	0
CLN470 On 07/05/2018 Spot Bond				100.00000	0.00000	99.93548			0.00	0	0
Total CLN470 SPOT									0.00	0	0
Total For CLN470									0.00	0	0
CLN471 On 17/05/2019 Spot Bond				100.00000	0.00000	102.05396			0.00	0	0
Total CLN471 SPOT									0.00	0	0
Total For CLN471									0.00	0	0
CLN472 On 19/11/2022 Spot Bond				100.00000	0.00000	102.27769			0.00	0	0
Total CLN472 SPOT									0.00	0	0
Total For CLN472									0.00	0	0
CLN473 On 05/10/2022 Spot Bond				100.00000	0.00000	100.86922			0.00	0	0
Total CLN473 SPOT									0.00	0	0
Total For CLN473									0.00	0	0
CLN474 On 05/10/2022 Spot Bond			9.98000	102.53786	9.98000	102.41905			0.00	0	0
Total CLN474 SPOT									0.00	0	0
Total For CLN474									0.00	0	0
CLN475 On 23/06/2021 Spot Bond				100.00000	0.00000	101.97735			0.00	0	0
Total CLN475 SPOT									0.00	0	0
Total For CLN475									0.00	0	0
CLN476 On 20/09/2020 Spot Bond				100.00000	0.00000	101.32204			0.00	0	0
Total CLN476 SPOT									0.00	0	0
Total For CLN476									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN477 On 29/11/2021 Spot Bond			100.00000	13.21209	100.00000	13.11264			0.00	0	0
Total CLN477 SPOT									0.00	0	0
Total For CLN477									0.00	0	0
CLN478 On 05/10/2022 Spot Bond			9.83500	101.80964	9.83500	99.87800			0.00	0	0
Total CLN478 SPOT									0.00	0	0
Total For CLN478									0.00	0	0
CLN479 On 05/10/2022 Spot Bond				100.00000	0.00000	101.03650			0.00	0	0
Total CLN479 SPOT									0.00	0	0
Total For CLN479									0.00	0	0
CLN480 On 01/07/2022 Spot Bond			100.00000	19.47820	100.00000	19.29230			0.00	0	0
Total CLN480 SPOT									0.00	0	0
Total For CLN480									0.00	0	0
CLN481 On 07/06/2022 Spot Bond				100.00000	0.00000	101.28717			0.00	0	0
Total CLN481 SPOT									0.00	0	0
Total For CLN481									0.00	0	0
CLN482 On 20/05/2021 Spot Bond				100.00000	0.00000	100.96209			0.00	0	0
Total CLN482 SPOT									0.00	0	0
Total For CLN482									0.00	0	0
CLN483 On 20/05/2021 Spot Bond				100.00000	0.00000	100.97165			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				100.00000	0.00000	100.80072			0.00	0	0
Total CLN484 SPOT									0.00	0	0
Total For CLN484									0.00	0	0
CLN485 On 02/12/2021 Spot Bond			9.43500	101.81274	9.43500	101.71830			0.00	0	0
Total CLN485 SPOT									0.00	0	0
Total For CLN485									0.00	0	0
CLN486 On 20/06/2022 Spot Bond				100.00000	0.00000	100.48453			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			12.46000	101.39086	12.46000	101.30914			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			9.26000	104.51753	9.26000	99.73916			0.00	0	0
Total CLN488 SPOT									0.00	0	0
Total For CLN488									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN48 On 28/03/2020 Spot Bond				100.00000	0.00000	100.19461				0.00	0	0
Total CLN489 SPOT										0.00	0	0
Total For CLN489										0.00	0	0
CLN49 On 28/03/2022 Spot Bond				100.00000	0.00000	100.20373				0.00	0	0
Total CLN490 SPOT										0.00	0	0
Total For CLN490										0.00	0	0
CLN49 On 07/12/2017 Spot Bond			100.00000	76.69173	100.00000	100.00000				0.00	0	0
Total CLN491 SPOT										0.00	0	0
Total For CLN491										0.00	0	0
CLN55 On 18/04/2028 Spot Bond				100.00000	0.00000	210.62699				0.00	0	0
Total CLN55 SPOT										0.00	0	0
Total For CLN55										0.00	0	0
CLN61 On 02/03/2028 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN61 SPOT										0.00	0	0
Total For CLN61										0.00	0	0
CLN81 On 18/04/2028 Spot Bond			9.01500	96.37903	9.01500	96.30939				0.00	0	0
Total CLN81 SPOT										0.00	0	0
Total For CLN81										0.00	0	0
CLN88 On 28/04/2028 Spot Bond			8.63000	41.16235	8.63000	181.44019				0.00	0	0
Total CLN88 SPOT										0.00	0	0
Total For CLN88										0.00	0	0
CLN89 On 02/03/2028 Spot Bond			8.63000	41.69791	8.63000	181.95178				0.00	0	0
Total CLN89 SPOT										0.00	0	0
Total For CLN89										0.00	0	0
CLNF1 On 20/03/2018 Spot Bond				100.00000	0.00000	101.12281				0.00	0	0
Total CLNF11 SPOT										0.00	0	0
Total For CLNF11										0.00	0	0
CLNF1 On 20/06/2019 Spot Bond				100.00000	0.00000	101.17027				0.00	0	0
Total CLNF12 SPOT										0.00	0	0
Total For CLNF12										0.00	0	0
CLNF1 On 20/06/2019 Spot Bond				100.00000	0.00000	101.59451				0.00	0	0
Total CLNF13 SPOT										0.00	0	0
Total For CLNF13										0.00	0	0
CLNF1 On 20/09/2019 Spot Bond				100.00000	0.00000	101.17021				0.00	0	0
Total CLNF14 SPOT										0.00	0	0
Total For CLNF14										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLNF1! On 20/06/2020 Spot Bond				100.00000	0.00000	101.21261				0.00	0	0
Total CLNF15 SPOT										0.00	0	0
Total For CLNF15										0.00	0	0
COH00 On 26/11/2018 Spot Bond				100.00000	0.00000	102.26801				0.00	0	0
Total COH001 SPOT										0.00	0	0
Total For COH001										0.00	0	0
COH00 On 15/04/2019 Spot Bond				100.00000	0.00000	100.55110				0.00	0	0
Total COH002 SPOT										0.00	0	0
Total For COH002										0.00	0	0
COJ04 On 05/06/2018 Spot Bond			8.18000	102.17260	8.18000	102.10548				0.00	0	900,000,000
Total COJ04 SPOT										0.00	0	900,000,000
Total For COJ04										0.00	0	900,000,000
COJ05 On 05/06/2023 Spot Bond			9.15500	115.61216	9.15500	115.52735				0.00	0	1,000,000,000
Total COJ05 SPOT										0.00	0	1,000,000,000
Total For COJ05										0.00	0	1,000,000,000
COJ07 On 23/03/2021 Spot Bond			9.54500	107.70247	9.54500	107.62064				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			10.61000	106.19413	10.61000	106.10418				0.00	0	0
Total COJ08 SPOT										0.00	0	0
Total For COJ08										0.00	0	0
COJG0 On 09/06/2024 Spot Bond			9.92000	102.88338	9.92000	102.80177				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			10.09500	98.94498	10.09500	98.86514				0.00	0	0
Total COT01 SPOT										0.00	0	0
Total For COT01										0.00	0	0
COT02 On 03/04/2028 Spot Bond			11.34000	96.53176	11.34000	96.44452				0.00	0	100,000,000
Total COT02 SPOT										0.00	0	100,000,000
Total For COT02										0.00	0	100,000,000
COT03 On 05/06/2028 Spot Bond			11.36000	89.92944	11.36000	89.84803				0.00	0	0
Total COT03 SPOT										0.00	0	0
Total For COT03										0.00	0	0
CPV01 On 30/06/2029 Spot Bond			11.73500	96.45993	11.73500	97.61456				0.00	0	0
Total CPV01 SPOT										0.00	0	0
Total For CPV01										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CS001 On 31/03/2018 Spot Bond				100.00000	0.00000	100.93669				0.00	0	0
Total CS001 SPOT										0.00	0	0
Total For CS001										0.00	0	0
CS002 On 17/12/2020 Spot Bond				100.00000	0.00000	101.16934				0.00	0	0
Total CS002 SPOT										0.00	0	0
Total For CS002										0.00	0	0
CS003 On 12/08/2021 Spot Bond				100.00000	0.00000	98.60057				0.00	0	0
Total CS003 SPOT										0.00	0	0
Total For CS003										0.00	0	0
CSA04U On 06/06/2020 Spot Bond			100.00000	19.54366	100.00000	19.36118				0.00	0	0
Total CSA04U SPOT										0.00	0	0
Total For CSA04U										0.00	0	0
CSD04U On 06/06/2020 Spot Bond			100.00000	18.36109	100.00000	18.18966				0.00	0	0
Total CSD04U SPOT										0.00	0	0
Total For CSD04U										0.00	0	0
DEN38U On 10/06/2018 Spot Bond			100.00000	63.38552	100.00000	62.92597				0.00	0	0
Total DEN38U SPOT										0.00	0	0
Total For DEN38U										0.00	0	0
DEN40U On 10/06/2018 Spot Bond			100.00000	63.78321	100.00000	63.32078				0.00	0	0
Total DEN40U SPOT										0.00	0	0
Total For DEN40U										0.00	0	0
DENG4 On 29/09/2017 Spot Bond			7.81500	102.26946	7.81500	102.20455				0.00	0	0
Total DENG44 SPOT										0.00	0	0
Total For DENG44										0.00	0	0
DENG4 On 29/09/2017 Spot Bond			6.86000	102.40988	6.86000	102.35275				0.00	0	0
Total DENG44/R203 SPOT										0.00	0	0
Total For DENG44/R203										0.00	0	0
DENG6 On 29/08/2017 Spot Bond				100.00000	0.00000	101.57516				0.00	0	0
Total DENG64 SPOT										0.00	0	0
Total For DENG64										0.00	0	0
DENG6 On 22/09/2017 Spot Bond				100.00000	0.00000	101.02648				0.00	0	0
Total DENG65 SPOT										0.00	0	0
Total For DENG65										0.00	0	0
DENG6 On 29/08/2017 Spot Bond				100.00000	0.00000	101.57516				0.00	0	0
Total DENG67 SPOT										0.00	0	0
Total For DENG67										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG6 On 29/08/2017 Spot Bond				100.00000	0.00000	101.57516			0.00	0	0
Total DENG68 SPOT									0.00	0	0
Total For DENG68									0.00	0	0
DENG6 On 29/08/2017 Spot Bond				100.00000	0.00000	99.43637			0.00	0	0
Total DENG69 SPOT									0.00	0	0
Total For DENG69									0.00	0	0
DENG7 On 29/08/2017 Spot Bond			100.00000	94.31525	100.00000	100.00000			0.00	0	0
Total DENG70 SPOT									0.00	0	0
Total For DENG70									0.00	0	0
DLTB03 On 09/10/2017 Spot Bond				100.00000	0.00000	100.70367			0.00	0	0
Total DLTB03 SPOT									0.00	0	0
Total For DLTB03									0.00	0	0
DLTB03 On 09/10/2017 Spot Bond			100.00000	87.29043	100.00000	86.68284			0.00	0	0
DLTB03 On 09/10/2017 Spot Bond			100.00000	87.29043	100.00000	86.68284			0.00	0	0
Total DLTB03/JIBAR SPOT									0.00	0	0
Total For DLTB03/JIBAR									0.00	0	0
DNG60 On 04/08/2017 Spot Bond			100.00000	99.18478	100.00000	100.00000			0.00	0	0
Total DNG60U SPOT									0.00	0	0
Total For DNG60U									0.00	0	0
DOL003 On 20/09/2018 Spot Bond				100.00000	0.00000	101.50452			0.00	0	0
Total DOL003 SPOT									0.00	0	0
Total For DOL003									0.00	0	0
DOL004 On 24/01/2019 Spot Bond				100.00000	0.00000	100.41880			0.00	0	0
Total DOL004 SPOT									0.00	0	0
Total For DOL004									0.00	0	0
DOL009 On 20/12/2019 Spot Bond				100.00000	0.00000	70.98144			0.00	0	0
Total DOL009 SPOT									0.00	0	0
Total For DOL009									0.00	0	0
DOL012 On 20/12/2021 Spot Bond				100.00000	0.00000	100.89602			0.00	0	0
Total DOL012 SPOT									0.00	0	0
Total For DOL012									0.00	0	0
DV2021 On 18/06/2021 Spot Bond			9.10500	100.97397	9.10500	100.90030			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			8.59000	101.89852	8.59000	101.82752		515,400,000,000.00	60,000,000	80,000,000	
Total DV22 SPOT								515,400,000,000.00	60,000,000	80,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For DV22										515,400,000,000.00	60,000,000	80,000,000
DV22/R On 07/02/2020 Spot Bond			100.00000	21.37428	100.00000	21.23112				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			9.53000	106.42749	9.53000	106.34542				0.00	0	2,234,000,000
Total DV23 SPOT										0.00	0	2,234,000,000
Total For DV23										0.00	0	2,234,000,000
DV23/R On 27/02/2023 Spot Bond			100.00000	15.33770	100.00000	15.23497				0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	15.33770	100.00000	15.23497				0.00	0	0
Total DV23/R2023 SPOT										0.00	0	0
Total For DV23/R2023										0.00	0	0
DV24 On 18/02/2024 Spot Bond			9.63000	104.82994	9.63000	104.74827				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	104.54396	9.69000	104.46202				0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	104.54396	9.69000	104.46202				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			11.05000	98.62553	11.05000	98.53766				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	104.73594	10.10000	104.65046				0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	104.73594	10.10000	104.65046				0.00	0	0
Total DV29/R213 SPOT										0.00	0	0
Total For DV29/R213										0.00	0	0
DVC02 On 24/08/2017 Spot Bond			100.00000		0.00000	101.59021				0.00	0	0
Total DVC027 SPOT										0.00	0	0
Total For DVC027										0.00	0	0
DVC02 On 19/02/2018 Spot Bond			100.00000		0.00000	101.81608				0.00	0	0
Total DVC028 SPOT										0.00	0	0
Total For DVC028										0.00	0	0
DVC25 On 29/08/2017 Spot Bond			100.00000		0.00000	101.57624				0.00	0	0
Total DVC25 SPOT										0.00	0	0
Total For DVC25										0.00	0	0
DVC26 On 29/11/2017 Spot Bond			100.00000		0.00000	101.56143				0.00	0	0
Total DVC26 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 DVC26									0.00	0	0
DVF18 On 30/03/2018 Spot Bond				100.00000	0.00000	100.83395			0.00	0	0
Total DVF18 SPOT									0.00	0	0
Total For DVF18									0.00	0	0
DVF19 On 31/05/2019 Spot Bond				100.00000	0.00000	102.22772			0.00	0	1,000,000,000
Total DVF19 SPOT									0.00	0	1,000,000,000
Total For DVF19									0.00	0	1,000,000,000
DVF20 On 29/11/2019 Spot Bond				100.00000	0.00000	101.64352			0.00	0	0
Total DVF20 SPOT									0.00	0	0
Total For DVF20									0.00	0	0
DVF20f On 28/03/2020 Spot Bond				100.00000	0.00000	100.92655			0.00	0	0
Total DVF20B SPOT									0.00	0	0
Total For DVF20B									0.00	0	0
DVF21 On 29/11/2021 Spot Bond				100.00000	0.00000	101.70180			0.00	0	0
Total DVF21 SPOT									0.00	0	0
Total For DVF21									0.00	0	0
DVF22 On 28/03/2022 Spot Bond				100.00000	0.00000	101.07088			0.00	0	0
Total DVF22 SPOT									0.00	0	0
Total For DVF22									0.00	0	0
E170 On 01/08/2020 Spot Bond			8.27000	113.79840	8.27000	113.72325			92,900,218,000.00	11,233,400	110,086,900
Total E170 SPOT									92,900,218,000.00	11,233,400	110,086,900
Total For E170									92,900,218,000.00	11,233,400	110,086,900
E170/R On 01/08/2020 Spot Bond			100.00000	21.37472	100.00000	21.23388			0.00	0	0
Total E170/R207 SPOT									0.00	0	0
Total For E170/R207									0.00	0	0
ECN20 On 14/03/2020 Spot Bond			8.99000	105.31324	8.99000	105.23776			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			9.14500	106.08258	9.14500	106.00527			0.00	0	0
Total ECN22 SPOT									0.00	0	0
Total For ECN22									0.00	0	0
ECN24 On 14/03/2024 Spot Bond			9.57000	105.75730	9.57000	105.67673			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			3.67000	103.76318	3.67000	103.70302			0.00	0	0
Total ECN32 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 ECN32										0.00	0	0
EFS00E On 23/10/2023 Spot Bond				100.00000	0.00000	100.24019				0.00	0	0
Total EFS00B SPOT										0.00	0	0
Total For EFS00B										0.00	0	0
EFS0A: On 28/10/2023 Spot Bond				100.00000	0.00000	100.19402				0.00	0	0
Total EFS0A2 SPOT										0.00	0	0
Total For EFS0A2										0.00	0	0
EFS0C: On 28/10/2023 Spot Bond			100.00000	17.03232	100.00000	16.90884				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			3.22000	99.08862	3.22000	99.03474				0.00	0	0
Total EL037 SPOT										0.00	0	0
Total For EL037										0.00	0	0
EL037/I On 31/01/2037 Spot Bond			2.25000	115.15279	2.25000	115.09917				0.00	0	0
Total EL037/I2038 SPOT										0.00	0	0
Total For EL037/I2038										0.00	0	0
EL28 On 02/05/2028 Spot Bond			3.22000	126.99384	3.22000	126.92480				0.00	0	0
Total EL28 SPOT										0.00	0	0
Total For EL28										0.00	0	0
EL29 On 19/11/2029 Spot Bond			3.23000	113.52172	3.23000	113.45991				0.00	0	0
Total EL29 SPOT										0.00	0	0
Total For EL29										0.00	0	0
EL30 On 29/07/2030 Spot Bond			3.25000	111.86881	3.25000	111.80773				0.00	0	0
Total EL30 SPOT										0.00	0	0
Total For EL30										0.00	0	0
EL31 On 02/06/2031 Spot Bond			3.31000	103.60086	3.31000	103.54364				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			3.21000	99.83913	3.21000	99.78492				0.00	0	0
Total EL36 SPOT										0.00	0	0
Total For EL36										0.00	0	0
EL36/I2 On 31/01/2036 Spot Bond			2.25000	115.15279	2.25000	115.09917				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			9.13500	103.91894	9.13500	103.84329				0.00	0	0
Total EMM01 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 EMM01										0.00	0	0
EMM02 On 11/03/2021 Spot Bond			9.21500	108.84028	9.21500	108.76037				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			10.41000	100.84906	10.41000	100.76567				0.00	0	0
Total EMM03 SPOT										0.00	0	0
Total For EMM03										0.00	0	0
EMM04 On 16/05/2028 Spot Bond			10.83500	91.50402	10.83500	95.69184				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			11.10000	100.45221	11.10000	101.39051				0.00	0	2,333,333,100
Total EMM05 SPOT										0.00	0	2,333,333,100
Total For EMM05										0.00	0	2,333,333,100
EMM06 On 23/06/2025 Spot Bond			10.51000	99.86615	10.51000	100.34657				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			10.36000	101.76099	10.36000	101.23746				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			11.12000	108.25344	11.12000	90.01462				0.00	0	0
Total EMM07P SPOT										0.00	0	0
Total For EMM07P										0.00	0	0
EPF002 On 28/05/2018 Spot Bond				100.00000	0.00000	101.67031				0.00	0	0
Total EPF002 SPOT										0.00	0	0
Total For EPF002										0.00	0	0
EPF004 On 06/11/2017 Spot Bond				100.00000	0.00000	100.17249				0.00	0	0
Total EPF004 SPOT										0.00	0	0
Total For EPF004										0.00	0	0
EPF006 On 19/08/2018 Spot Bond				100.00000	0.00000	101.88096				0.00	0	0
Total EPF006 SPOT										0.00	0	0
Total For EPF006										0.00	0	0
EPF007 On 02/09/2020 Spot Bond				100.00000	0.00000	101.58634				0.00	0	0
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF008 On 12/09/2019 Spot Bond				100.00000	0.00000	101.46024				0.00	0	0
Total EPF008 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 EPF008									0.00	0	0
EPF008 On 30/03/2018 Spot Bond				100.00000	0.00000	100.88482			0.00	0	0
Total EPF009 SPOT									0.00	0	0
Total For EPF009									0.00	0	0
EPF009 On 07/11/2019 Spot Bond				100.00000	0.00000	99.93151			0.00	0	0
Total EPF010 SPOT									0.00	0	0
Total For EPF010									0.00	0	0
EPF010 On 12/06/2020 Spot Bond				100.00000	0.00000	101.38831			0.00	1,116,000,000	558,000,000
Total EPF011 SPOT									0.00	1,116,000,000	558,000,000
Total For EPF011									0.00	1,116,000,000	558,000,000
EPF011 On 01/09/2018 Spot Bond			100.00000	44.79867	100.00000	44.47388			0.00	0	0
Total EPF01U SPOT									0.00	0	0
Total For EPF01U									0.00	0	0
EPF01U On 01/09/2019 Spot Bond			100.00000	24.65156	100.00000	24.47283			0.00	0	0
Total EPF02U SPOT									0.00	0	0
Total For EPF02U									0.00	0	0
EPFC27 On 06/09/2017 Spot Bond				100.00000	0.00000	101.41580			0.00	0	0
Total EPFC27 SPOT									0.00	0	0
Total For EPFC27									0.00	0	0
EPFC27 On 06/11/2017 Spot Bond				100.00000	0.00000	99.93667			0.00	0	0
Total EPFC29 SPOT									0.00	0	0
Total For EPFC29									0.00	0	0
EPFC29 On 02/03/2018 Spot Bond				100.00000	0.00000	101.50083			0.00	0	0
Total EPFC30 SPOT									0.00	0	0
Total For EPFC30									0.00	0	0
EPFC30 On 06/09/2017 Spot Bond				100.00000	0.00000	103.44404			0.00	0	0
Total EPFC31 SPOT									0.00	0	0
Total For EPFC31									0.00	0	0
EPFC31 On 03/11/2017 Spot Bond				100.00000	0.00000	100.02103			0.00	0	0
Total EPFC32 SPOT									0.00	0	0
Total For EPFC32									0.00	0	0
EQS05 On 28/04/2019 Spot Bond			100.00000	29.83357	100.00000	29.61727		100,000,000,000,000.00	1,000,000,000	700,000,000	
Total EQS05 SPOT								10,000,000,000,000.00	1,000,000,000	700,000,000	
Total For EQS05								10,000,000,000,000.00	1,000,000,000	700,000,000	
EQS05 On 09/04/2020 Spot Bond				100.00000	0.00000	96.66871			0.00	0	0
Total EQS06 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 EQS06										0.00	0	0
EQS07 On 09/04/2018 Spot Bond			12.13000	100.62871	12.13000	100.53162				0.00	0	0
Total EQS07 SPOT										0.00	0	0
Total For EQS07										0.00	0	0
EQS08, On 04/10/2018 Spot Bond				100.00000	0.00000	99.65378				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	42.32594	100.00000	42.01907				0.00	0	0
EQS08, On 04/10/2018 Spot Bond			100.00000	42.41720	100.00000	42.10968				0.00	0	0
Total EQS08A/JIBAR SPOT										0.00	0	0
Total For EQS08A/JIBAR										0.00	0	0
EQS10 On 28/07/2022 Spot Bond				100.00000	0.00000	100.19434				0.00	0	0
Total EQS10 SPOT										0.00	0	0
Total For EQS10										0.00	0	0
ERS3B On 17/08/2019 Spot Bond				100.00000	0.00000	102.00847				0.00	0	0
Total ERS3B4 SPOT										0.00	0	0
Total For ERS3B4										0.00	0	0
ERS3B On 17/05/2019 Spot Bond				100.00000	0.00000	102.05710				0.00	0	0
Total ERS3B5 SPOT										0.00	0	0
Total For ERS3B5										0.00	0	0
ERS3C On 17/08/2019 Spot Bond				100.00000	0.00000	102.11625				0.00	0	0
Total ERS3C4 SPOT										0.00	0	0
Total For ERS3C4										0.00	0	0
ERS3C On 17/05/2019 Spot Bond				100.00000	0.00000	102.27202				0.00	0	0
Total ERS3C5 SPOT										0.00	0	0
Total For ERS3C5										0.00	0	0
ERSA1, On 25/11/2020 Spot Bond			10.00000	110.27300	10.00000	110.18700				0.00	0	0
Total ERSA12/JIBAR SPOT										0.00	0	0
Total For ERSA12/JIBAR										0.00	0	0
ERSA1, On 17/08/2017 Spot Bond				100.00000	0.00000	101.93319				0.00	0	0
Total ERSA15 SPOT										0.00	0	0
Total For ERSA15										0.00	0	0
ERSA1 On 17/08/2018 Spot Bond				100.00000	0.00000	101.80139				0.00	0	0
Total ERSA17 SPOT										0.00	0	0
Total For ERSA17										0.00	0	0
ERSA1, On 17/08/2017 Spot Bond				100.00000	0.00000	101.85767				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ERSA18 SPOT										0.00	0	0
Total For ERSA18										0.00	0	0
ERSA2 On 17/08/2018 Spot Bond				100.00000	0.00000	102.12981				0.00	100,000,000	50,000,000
Total ERSA20 SPOT										0.00	100,000,000	50,000,000
Total For ERSA20										0.00	100,000,000	50,000,000
ERSA2 On 17/08/2020 Spot Bond				100.00000	0.00000	101.58398				0.00	0	0
Total ERSA21 SPOT										0.00	0	0
Total For ERSA21										0.00	0	0
ERSA2 On 17/05/2019 Spot Bond				100.00000	0.00000	102.39749				0.00	0	0
Total ERSA22 SPOT										0.00	0	0
Total For ERSA22										0.00	0	0
ERSA2 On 17/08/2019 Spot Bond				100.00000	0.00000	101.98691				0.00	0	0
Total ERSA23 SPOT										0.00	0	0
Total For ERSA23										0.00	0	0
ES18 On 20/04/2018 Spot Bond			8.00000	103.57027	8.00000	103.50370			801,440,000,000.00		100,180,000	41,150,090,000
Total ES18 SPOT									801,440,000,000.00		100,180,000	41,150,090,000
Total For ES18									801,440,000,000.00		100,180,000	41,150,090,000
ES18/R On 20/04/2018 Spot Bond			9.25000	102.72957	9.25000	102.65345			0.00		0	0
Total ES18/R204 SPOT									0.00		0	0
Total For ES18/R204									0.00		0	0
ES23 On 25/01/2023 Spot Bond			8.99000	104.63278	8.99000	104.55780			195,430,014,000.00		21,738,600	1,777,776,400
Total ES23 SPOT									195,430,014,000.00		21,738,600	1,777,776,400
Total For ES23									195,430,014,000.00		21,738,600	1,777,776,400
ES23/R On 25/01/2023 Spot Bond			10.00000	100.34530	10.00000	100.26551			0.00		0	0
Total ES23/R2023 SPOT									0.00		0	0
Total For ES23/R2023									0.00		0	0
ES26 On 02/04/2026 Spot Bond			9.77000	91.66073	9.77000	91.58910			314,388,830,000.00		32,179,000	12,421,114,300
Total ES26 SPOT									314,388,830,000.00		32,179,000	12,421,114,300
Total For ES26									314,388,830,000.00		32,179,000	12,421,114,300
ES26/R On 02/04/2026 Spot Bond			7.85000	102.70782	7.85000	102.64302			0.00		0	0
Total ES26/R186 SPOT									0.00		0	0
Total For ES26/R186									0.00		0	0
ES33 On 15/09/2033 Spot Bond			10.79500	78.02860	10.80500	77.90066			377,354,338,000.00		34,956,400	59,024,238,700
Total ES33 SPOT									377,354,338,000.00		34,956,400	59,024,238,700
Total For ES33									377,354,338,000.00		34,956,400	59,024,238,700
ES33/R On 15/09/2033 Spot Bond			7.50000	102.94359	7.50000	102.88182			0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ES33/R209 SPOT									0.00	0	0
Total For ES33/R209									0.00	0	0
ES42 On 25/04/2042 Spot Bond			11.08000	80.72203	11.08000	80.65070			197,818,996,000.00	17,853,700	15,918,031,400
Total ES42 SPOT									197,818,996,000.00	17,853,700	15,918,031,400
Total For ES42									197,818,996,000.00	17,853,700	15,918,031,400
ES42/R On 25/04/2042 Spot Bond			8.50000	102.39358	8.50000	102.32374			0.00	0	0
Total ES42/R214 SPOT									0.00	0	0
Total For ES42/R214									0.00	0	0
EXX02 On 19/05/2019 Spot Bond				100.00000	0.00000	100.43904			0.00	0	0
Total EXX02 SPOT									0.00	0	0
Total For EXX02									0.00	0	0
FBJ20Z On 20/03/2020 Spot Bond				100.00000	0.00000	101.17634			0.00	0	0
Total FBJ20Z SPOT									0.00	0	0
Total For FBJ20Z									0.00	0	0
FBJ22Z On 20/03/2022 Spot Bond				100.00000	0.00000	101.21268			0.00	0	0
Total FBJ22Z SPOT									0.00	0	0
Total For FBJ22Z									0.00	0	0
FIF01U On 01/11/2018 Spot Bond			100.00000	39.29789	100.00000	39.01298			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	21.50546	100.00000	21.34955			0.00	0	0
Total FIF02U SPOT									0.00	0	0
Total For FIF02U									0.00	0	0
FIF03U On 01/11/2020 Spot Bond			100.00000	14.32119	100.00000	14.21736			0.00	0	0
Total FIF03U SPOT									0.00	0	0
Total For FIF03U									0.00	0	0
FIF04U On 01/11/2021 Spot Bond			100.00000	11.46700	100.00000	11.38386			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	14.71957	100.00000	14.61286			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	11.68250	100.00000	11.59781			0.00	0	0
Total FIF06U SPOT									0.00	0	0
Total For FIF06U									0.00	0	0
FIFB04 On 21/11/2017 Spot Bond				100.00000	0.00000	101.85720			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FIFB04 SPOT									0.00	0	0
Total For FIFB04									0.00	0	0
FIFB06 On 25/08/2017 Spot Bond				100.00000	0.00000	101.73241			0.00	0	0
Total FIFB06 SPOT									0.00	0	0
Total For FIFB06									0.00	0	0
FIFB07 On 27/11/2017 Spot Bond				100.00000	0.00000	101.67941			0.00	0	0
Total FIFB07 SPOT									0.00	0	0
Total For FIFB07									0.00	0	0
FIFB08 On 31/05/2019 Spot Bond				100.00000	0.00000	101.66603			0.00	40,000,000	20,000,000
Total FIFB08 SPOT									0.00	40,000,000	20,000,000
Total For FIFB08									0.00	40,000,000	20,000,000
FIFB09 On 27/06/2019 Spot Bond				100.00000	0.00000	101.00528			0.00	0	0
Total FIFB09 SPOT									0.00	0	0
Total For FIFB09									0.00	0	0
FIFB10 On 12/09/2019 Spot Bond				100.00000	0.00000	101.65854			0.00	0	0
Total FIFB10 SPOT									0.00	0	0
Total For FIFB10									0.00	0	0
FIFB11 On 07/02/2020 Spot Bond				100.00000	0.00000	99.93169			0.00	0	0
Total FIFB11 SPOT									0.00	0	0
Total For FIFB11									0.00	0	0
FIFB12 On 13/08/2020 Spot Bond				100.00000	0.00000	99.77016			0.00	0	0
Total FIFB12 SPOT									0.00	0	0
Total For FIFB12									0.00	0	0
FMLA1U On 17/02/2039 Spot Bond			100.00000	5.90673	100.00000	5.87171			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	13.42880	100.00000	13.33144			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	30.01990	100.00000	29.80225			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			8.93000	100.53011	8.93000	100.45815		357,200,000,000.00		40,000,000	380,000,000
Total FRB05 SPOT								357,200,000,000.00		40,000,000	380,000,000
Total For FRB05								357,200,000,000.00		40,000,000	380,000,000
FRB11 On 11/12/2017 Spot Bond				100.00000	0.00000	101.97121			0.00	280,000,000	140,000,000

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 FRB11 SPOT										0.00	280,000,000	140,000,000
Total For FRB11										0.00	280,000,000	140,000,000
FRB12 On 02/06/2019 Spot Bond				100.00000	0.00000	102.10747				0.00	0	0
Total FRB12 SPOT										0.00	0	0
Total For FRB12										0.00	0	0
FRB13 On 02/06/2021 Spot Bond				100.00000	0.00000	98.54726				0.00	0	0
Total FRB13 SPOT										0.00	0	0
Total For FRB13										0.00	0	0
FRB14 On 02/06/2021 Spot Bond			10.53500	100.12633	10.53500	100.04210				0.00	0	0
Total FRB14 SPOT										0.00	0	0
Total For FRB14										0.00	0	0
FRB15 On 06/03/2020 Spot Bond				100.00000	0.00000	103.48696				0.00	0	0
Total FRB15 SPOT										0.00	0	0
Total For FRB15										0.00	0	0
FRB16 On 08/07/2020 Spot Bond				100.00000	0.00000	101.67961				0.00	0	0
Total FRB16 SPOT										0.00	0	0
Total For FRB16										0.00	0	0
FRB17 On 08/01/2022 Spot Bond				100.00000	0.00000	100.98493				0.00	0	2,500,000,000
Total FRB17 SPOT										0.00	0	2,500,000,000
Total For FRB17										0.00	0	2,500,000,000
FRB17/On 08/01/2027 Spot Bond			100.00000	11.74758	100.00000	11.66240				0.00	0	0
Total FRB17/JIBAR SPOT										0.00	0	0
Total For FRB17/JIBAR										0.00	0	0
FRB18 On 13/04/2021 Spot Bond				100.00000	0.00000	102.72034				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			11.23500	107.11568	11.23500	107.01975				0.00	0	0
Total FRB19 SPOT										0.00	0	0
Total For FRB19										0.00	0	0
FRB20 On 15/04/2021 Spot Bond				100.00000	0.00000	102.13887				0.00	0	0
Total FRB20 SPOT										0.00	0	0
Total For FRB20										0.00	0	0
FRB21 On 24/11/2021 Spot Bond				100.00000	0.00000	102.23203				0.00	0	0
Total FRB21 SPOT										0.00	0	0
Total For FRB21										0.00	0	0
FRB22 On 08/12/2022 Spot Bond				100.00000	0.00000	101.78814				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRB22 SPOT									0.00	0	0
Total For FRB22									0.00	0	0
FRBC2 On 21/12/2018 Spot Bond			9.94000	104.09524	9.94000	104.01250			0.00	0	0
Total FRBC21 SPOT									0.00	0	0
Total For FRBC21									0.00	0	0
FRBC2 On 21/12/2018 Spot Bond				100.00000	0.00000	103.42476			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			3.24000	143.36721	3.24000	143.28904			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			3.52000	112.06452	3.52000	278.71482			0.00	0	0
Total FRBI23 SPOT									0.00	0	0
Total For FRBI23									0.00	0	0
FRBI25 On 31/01/2025 Spot Bond			3.71000	110.45164	3.71000	117.34082			0.00	0	0
Total FRBI25 SPOT									0.00	0	0
Total For FRBI25									0.00	0	0
FRBI28 On 31/03/2028 Spot Bond			4.11000	87.99762	4.11000	159.46390			0.00	0	0
Total FRBI28 SPOT									0.00	0	0
Total For FRBI28									0.00	0	0
FRBI29 On 31/03/2029 Spot Bond			3.85000	81.42515	3.85000	82.27165			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			4.35000	90.12583	4.35000	189.78999			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			4.35500	70.68142	4.35500	87.87063			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			4.41000	88.29284	4.41000	88.34203			0.00	0	0
Total FRBI50 SPOT									0.00	0	0
Total For FRBI50									0.00	0	0
FRBZ0 On 30/11/2020 Spot Bond			8.93000	75.31014	8.93000	76.14025			0.00	0	0
Total FRBZ01 SPOT									0.00	0	0
Total For FRBZ01									0.00	0	0
FRBZ0 On 28/10/2024 Spot Bond			10.05000	50.06407	10.05000	50.60885			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRBZ02 SPOT										0.00	0	0
Total For FRBZ02										0.00	0	0
FRBZ0: On 10/12/2024 Spot Bond			10.08000	49.40346	10.08000	49.92125				0.00	0	0
Total FRBZ03 SPOT										0.00	0	0
Total For FRBZ03										0.00	0	0
FRC05: On 13/10/2017 Spot Bond			100.00000	86.40594	100.00000	85.81003				0.00	0	0
Total FRC05U SPOT										0.00	0	0
Total For FRC05U										0.00	0	0
FRC06: On 31/12/2017 Spot Bond			100.00000	89.29668	100.00000	88.66635				0.00	0	0
Total FRC06U SPOT										0.00	0	0
Total For FRC06U										0.00	0	0
FRC10: On 03/06/2021 Spot Bond				100.00000	0.00000	101.93320				0.00	0	0
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0
FRC13: On 20/09/2017 Spot Bond				100.00000	0.00000	101.63790				0.00	0	0
Total FRC134 SPOT										0.00	0	0
Total For FRC134										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	101.19699				0.00	0	0
Total FRC144 SPOT										0.00	0	0
Total For FRC144										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	102.58833				0.00	0	0
Total FRC145 SPOT										0.00	0	0
Total For FRC145										0.00	0	0
FRC15: On 20/09/2017 Spot Bond				100.00000	0.00000	101.29434				0.00	0	0
Total FRC150 SPOT										0.00	0	0
Total For FRC150										0.00	0	0
FRC15: On 20/09/2017 Spot Bond			5.76400	100.83373	5.76400	98.00000				0.00	0	0
Total FRC151 SPOT										0.00	0	0
Total For FRC151										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	101.30654				0.00	0	0
Total FRC152 SPOT										0.00	0	0
Total For FRC152										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	101.21041				0.00	0	0
Total FRC153 SPOT										0.00	0	0
Total For FRC153										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	101.24328				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC154 SPOT										0.00	0	0
Total For FRC154										0.00	0	0
FRC154 On 20/12/2017 Spot Bond				100.00000	0.00000	101.56524				0.00	0	0
Total FRC155 SPOT										0.00	0	0
Total For FRC155										0.00	0	0
FRC155 On 20/12/2017 Spot Bond				100.00000	0.00000	101.22502				0.00	0	0
Total FRC161 SPOT										0.00	0	0
Total For FRC161										0.00	0	0
FRC161 On 20/03/2018 Spot Bond				100.00000	0.00000	101.16669				0.00	0	0
Total FRC163 SPOT										0.00	0	0
Total For FRC163										0.00	0	0
FRC163 On 20/03/2018 Spot Bond				100.00000	0.00000	101.16790				0.00	0	0
Total FRC166 SPOT										0.00	0	0
Total For FRC166										0.00	0	0
FRC166 On 20/03/2018 Spot Bond				100.00000	0.00000	101.60808				0.00	0	0
Total FRC167 SPOT										0.00	0	0
Total For FRC167										0.00	0	0
FRC167 On 20/06/2018 Spot Bond				100.00000	0.00000	101.17832				0.00	0	0
Total FRC168 SPOT										0.00	0	0
Total For FRC168										0.00	0	0
FRC168 On 31/01/2025 Spot Bond			4.40500	108.24716	4.40500	111.91928				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC169 On 20/06/2018 Spot Bond				100.00000	0.00000	101.25551				0.00	0	0
Total FRC170 SPOT										0.00	0	0
Total For FRC170										0.00	0	0
FRC170 On 20/06/2018 Spot Bond				100.00000	0.00000	101.24302				0.00	0	0
Total FRC171 SPOT										0.00	0	0
Total For FRC171										0.00	0	0
FRC171 On 21/02/2018 Spot Bond				100.00000	0.00000	100.73650				0.00	0	0
Total FRC172 SPOT										0.00	0	0
Total For FRC172										0.00	0	0
FRC172 On 20/06/2018 Spot Bond				100.00000	0.00000	101.25551				0.00	0	0
Total FRC174 SPOT										0.00	0	0
Total For FRC174										0.00	0	0
FRC174 On 20/09/2018 Spot Bond				100.00000	0.00000	101.19457				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC176 SPOT										0.00	0	0
Total For FRC176										0.00	0	0
FRC17:On 20/09/2018 Spot Bond				100.00000	0.00000	101.17143				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC17:On 06/08/2023 Spot Bond				100.00000	0.00000	99.43402				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				100.00000	0.00000	101.33662				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC18:On 06/08/2023 Spot Bond				100.00000	0.00000	109.95673				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC18:On 20/12/2018 Spot Bond				100.00000	0.00000	104.45332				0.00	0	0
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0
FRC18:On 20/12/2018 Spot Bond				100.00000	0.00000	101.50337				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC18:On 20/03/2019 Spot Bond				100.00000	0.00000	101.22102				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC18:On 20/03/2019 Spot Bond				100.00000	0.00000	101.24342				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC19:On 02/04/2019 Spot Bond				100.00000	0.00000	100.87029				0.00	0	0
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0
FRC19:On 25/11/2020 Spot Bond			10.00000	110.27300	10.00000	110.18700				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC19:On 20/06/2024 Spot Bond				100.00000	0.00000	101.30149				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC20:On 20/06/2019 Spot Bond				100.00000	0.00000	101.72077				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC206 On 20/09/2021 Spot Bond			100.00000	13.85968	100.00000	13.75919				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC207 On 20/09/2021 Spot Bond			100.00000	12.99212	100.00000	12.89792				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC208 On 07/10/2020 Spot Bond				100.00000	0.00000	103.41552				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC209 On 20/12/2019 Spot Bond			100.00000	24.82231	100.00000	24.64235				0.00	0	0
FRC210 On 20/12/2019 Spot Bond				100.00000	0.00000	101.27979				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC210 On 29/10/2017 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FRC211 SPOT										0.00	0	0
Total For FRC211										0.00	0	0
FRC211 On 07/05/2020 Spot Bond				100.00000	0.00000	99.93017				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC212 On 04/06/2021 Spot Bond			100.00000	14.78603	100.00000	14.67883				0.00	0	0
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0
FRC213 On 07/11/2017 Spot Bond			100.00000	81.64020	100.00000	99.19138				0.00	0	0
Total FRC214 SPOT										0.00	0	0
Total For FRC214										0.00	0	0
FRC214 On 07/11/2019 Spot Bond				100.00000	0.00000	99.93013				0.00	0	0
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0
FRC215 On 07/11/2017 Spot Bond			100.00000	81.63421	100.00000	99.19138				0.00	0	0
Total FRC216 SPOT										0.00	0	0
Total For FRC216										0.00	0	0
FRC216 On 07/11/2017 Spot Bond				100.00000	0.00000	99.93030				0.00	0	0
Total FRC217 SPOT										0.00	0	0
Total For FRC217										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC218 On 07/11/2017 Spot Bond				100.00000	0.00000	99.93362				0.00	0	0
Total FRC218 SPOT										0.00	0	0
Total For FRC218										0.00	0	0
FRC219 On 04/11/2019 Spot Bond				100.00000	0.00000	99.99987				0.00	0	0
Total FRC219 SPOT										0.00	0	0
Total For FRC219										0.00	0	0
FRC220 On 04/11/2017 Spot Bond				100.00000	0.00000	99.99978				0.00	0	0
Total FRC220 SPOT										0.00	0	0
Total For FRC220										0.00	0	0
FRC221 On 31/01/2022 Spot Bond			3.75000	140.35256	3.75000	140.27030				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC222 On 20/05/2020 Spot Bond				100.00000	0.00000	101.91789				0.00	0	0
Total FRC222 SPOT										0.00	0	0
Total For FRC222										0.00	0	0
FRC223 On 25/06/2018 Spot Bond				100.00000	0.00000	101.00465				0.00	0	0
Total FRC223 SPOT										0.00	0	0
Total For FRC223										0.00	0	0
FRC224 On 31/01/2022 Spot Bond			4.61000	135.43311	4.61000	135.34444				0.00	0	0
Total FRC224 SPOT										0.00	0	0
Total For FRC224										0.00	0	0
FRC225 On 20/12/2020 Spot Bond				100.00000	0.00000	101.79716				0.00	0	0
Total FRC225 SPOT										0.00	0	0
Total For FRC225										0.00	0	0
FRC226 On 08/02/2020 Spot Bond				100.00000	0.00000	105.76242				0.00	0	0
Total FRC226 SPOT										0.00	0	0
Total For FRC226										0.00	0	0
FRC227 On 19/10/2020 Spot Bond				100.00000	0.00000	115.12928				0.00	0	0
Total FRC227 SPOT										0.00	0	0
Total For FRC227										0.00	0	0
FRC228 On 08/02/2020 Spot Bond				100.00000	0.00000	106.34080				0.00	0	0
Total FRC228 SPOT										0.00	0	0
Total For FRC228										0.00	0	0
FRC229 On 19/10/2020 Spot Bond				100.00000	0.00000	115.92079				0.00	0	0
Total FRC229 SPOT										0.00	0	0
Total For FRC229										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC24(On 19/10/2020 Spot Bond				100.00000	0.00000	115.03962			0.00	0	0
Total FRC240 SPOT									0.00	0	0
Total For FRC240									0.00	0	0
FRC24(On 08/02/2020 Spot Bond				100.00000	0.00000	105.49670			0.00	0	0
Total FRC241 SPOT									0.00	0	0
Total For FRC241									0.00	0	0
FRC24(On 08/02/2020 Spot Bond				100.00000	0.00000	105.12361			0.00	0	0
Total FRC242 SPOT									0.00	0	0
Total For FRC242									0.00	0	0
FRC24(On 19/10/2020 Spot Bond				100.00000	0.00000	100.91886			0.00	0	0
Total FRC243 SPOT									0.00	0	0
Total For FRC243									0.00	0	0
FRC24(On 08/02/2020 Spot Bond				100.00000	0.00000	107.17796			0.00	0	0
Total FRC244 SPOT									0.00	0	0
Total For FRC244									0.00	0	0
FRC24(On 19/10/2020 Spot Bond				100.00000	0.00000	100.91050			0.00	0	0
Total FRC245 SPOT									0.00	0	0
Total For FRC245									0.00	0	0
FRC24(On 19/10/2020 Spot Bond				100.00000	0.00000	100.74681			0.00	0	0
Total FRC246 SPOT									0.00	0	0
Total For FRC246									0.00	0	0
FRC24(On 08/02/2020 Spot Bond				100.00000	0.00000	105.84822			0.00	0	0
Total FRC247 SPOT									0.00	0	0
Total For FRC247									0.00	0	0
FRC24(On 08/02/2020 Spot Bond				100.00000	0.00000	94.87983			0.00	0	0
Total FRC248 SPOT									0.00	0	0
Total For FRC248									0.00	0	0
FRC24(On 19/10/2020 Spot Bond				100.00000	0.00000	113.40140			0.00	0	0
Total FRC249 SPOT									0.00	0	0
Total For FRC249									0.00	0	0
FRC25(On 19/10/2020 Spot Bond				100.00000	0.00000	94.57781			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				100.00000	0.00000	102.39786			0.00	0	0
Total FRC251 SPOT									0.00	0	0
Total For FRC251									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC25: On 14/03/2022 Spot Bond				100.00000	0.00000	101.19225				0.00	0	0
Total FRC252 SPOT										0.00	0	0
Total For FRC252										0.00	0	0
FRC25: On 27/03/2020 Spot Bond				100.00000	0.00000	100.90280				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				100.00000	0.00000	100.25452				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			100.00000	0.03057	100.00000	100.00000				0.00	0	0
Total FRC256 SPOT										0.00	0	0
Total For FRC256										0.00	0	0
FRC46 On 10/09/2017 Spot Bond				100.00000	0.00000	101.44332				0.00	0	0
Total FRC46 SPOT										0.00	0	0
Total For FRC46										0.00	0	0
FRC66 On 31/01/2022 Spot Bond			4.27000	93.91192	4.27000	137.26763				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			4.33000	93.67862	4.33000	136.92596				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			4.31000	93.75631	4.31000	137.03975				0.00	0	0
Total FRC71 SPOT										0.00	0	0
Total For FRC71										0.00	0	0
FRD01: On 31/10/2020 Spot Bond				100.00000	0.00000	100.12586				0.00	0	0
Total FRD013 SPOT										0.00	0	0
Total For FRD013										0.00	0	0
FRD01U On 22/12/2018 Spot Bond			100.00000	41.91626	100.00000	41.61237				0.00	0	0
Total FRD01U SPOT										0.00	0	0
Total For FRD01U										0.00	0	0
FRD15U On 31/12/2017 Spot Bond			100.00000	89.51273	100.00000	88.88088				0.00	0	0
Total FRD15U SPOT										0.00	0	0
Total For FRD15U										0.00	0	0
FRD17U On 15/02/2021 Spot Bond			100.00000	14.19181	100.00000	13.90980				0.00	0	0
Total FRD17U SPOT										0.00	0	0
Total For FRD17U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRI33 On 28/02/2033 Spot Bond			4.08000	84.35670	4.08000	85.00174			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			4.15000	97.66870	4.15000	97.60834			0.00	0	0
Total FRI38 SPOT									0.00	0	0
Total For FRI38									0.00	0	0
FRJ18 On 21/02/2018 Spot Bond				100.00000	0.00000	102.29071			0.00	0	0
Total FRJ18 SPOT									0.00	0	0
Total For FRJ18									0.00	0	0
FRJ19 On 04/04/2019 Spot Bond				100.00000	0.00000	101.04428			0.00	0	0
Total FRJ19 SPOT									0.00	0	0
Total For FRJ19									0.00	0	0
FRJ20 On 20/09/2020 Spot Bond				100.00000	0.00000	100.52316			0.00	0	0
Total FRJ20 SPOT									0.00	0	0
Total For FRJ20									0.00	0	0
FRJ21 On 15/09/2021 Spot Bond				100.00000	0.00000	100.55318			0.00	0	0
Total FRJ21 SPOT									0.00	0	0
Total For FRJ21									0.00	0	0
FRJ22 On 07/03/2022 Spot Bond				100.00000	0.00000	101.82643			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				100.00000	0.00000	102.61817			0.00	0	210,000,000
Total FRJ25 SPOT									0.00	0	210,000,000
Total For FRJ25									0.00	0	210,000,000
FRJ27 On 25/01/2027 Spot Bond				100.00000	0.00000	100.47126			0.00	0	0
Total FRJ27 SPOT									0.00	0	0
Total For FRJ27									0.00	0	0
FRS01U On 13/05/2021 Spot Bond			100.00000	7.35881	100.00000	7.31701			0.00	0	0
Total FRS01U SPOT									0.00	0	0
Total For FRS01U									0.00	0	0
FRS02U On 13/05/2021 Spot Bond			100.00000	7.35881	100.00000	7.31701			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			2.74800	83.97820	2.74800	105.52942			0.00	0	0
Total FRS100 SPOT									0.00	0	0
Total For FRS100									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS10 On 31/01/2038 Spot Bond			3.07000	106.71803	3.07000	115.61583			0.00	0	0
Total FRS101 SPOT									0.00	0	0
Total For FRS101									0.00	0	0
FRS10 On 23/01/2024 Spot Bond				100.00000	0.00000	100.25711			0.00	0	0
Total FRS103 SPOT									0.00	0	0
Total For FRS103									0.00	0	0
FRS10 On 23/01/2024 Spot Bond				100.00000	0.00000	100.25711			0.00	0	0
Total FRS104 SPOT									0.00	0	0
Total For FRS104									0.00	0	0
FRS10 On 31/01/2038 Spot Bond			3.21000	104.20196	3.21000	113.06882			0.00	0	0
Total FRS108 SPOT									0.00	0	0
Total For FRS108									0.00	0	0
FRS10 On 07/12/2033 Spot Bond			3.36000	214.29126	3.36000	214.17201			0.00	0	0
Total FRS109 SPOT									0.00	0	0
Total For FRS109									0.00	0	0
FRS11 On 31/01/2038 Spot Bond			4.16500	97.44346	4.16500	97.38313			0.00	0	0
Total FRS110 SPOT									0.00	0	0
Total For FRS110									0.00	0	0
FRS11 On 07/12/2033 Spot Bond			3.39000	213.49797	3.39000	213.37866			0.00	0	0
Total FRS112 SPOT									0.00	0	0
Total For FRS112									0.00	0	0
FRS11 On 29/04/2019 Spot Bond				100.00000	0.00000	100.11791			0.00	0	0
Total FRS113 SPOT									0.00	0	0
Total For FRS113									0.00	0	0
FRS11 On 31/01/2025 Spot Bond			3.66000	117.81028	3.66000	117.74208			0.00	0	0
Total FRS114 SPOT									0.00	0	0
Total For FRS114									0.00	0	0
FRS11 On 31/01/2038 Spot Bond			3.37500	110.21387	3.37500	110.15259			0.00	0	0
Total FRS115 SPOT									0.00	0	0
Total For FRS115									0.00	0	0
FRS11 On 31/01/2038 Spot Bond			3.37500	110.21387	3.37500	110.15259			0.00	0	0
Total FRS119 SPOT									0.00	0	0
Total For FRS119									0.00	0	0
FRS12 On 07/12/2033 Spot Bond			3.51000	116.54676	3.51000	210.24083			0.00	0	0
Total FRS120 SPOT									0.00	0	0
Total For FRS120									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS12 On 07/12/2033 Spot Bond			3.56000	209.06972	3.56000	208.95004			0.00	0	0
Total FRS121 SPOT									0.00	0	0
Total For FRS121									0.00	0	0
FRS12 On 31/01/2025 Spot Bond			3.19000	106.50667	3.19000	106.44902			0.00	0	0
Total FRS122 SPOT									0.00	0	0
Total For FRS122									0.00	0	0
FRS12 On 07/12/2033 Spot Bond			3.59000	208.29997	3.59000	208.18022			0.00	0	0
Total FRS123 SPOT									0.00	0	0
Total For FRS123									0.00	0	0
FRS12 On 31/01/2038 Spot Bond			4.28500	95.66425	4.28500	95.60409			0.00	0	0
Total FRS124 SPOT									0.00	0	0
Total For FRS124									0.00	0	0
FRS12 On 31/03/2028 Spot Bond			3.86500	163.11581	3.86500	163.01842			0.00	0	0
Total FRS126 SPOT									0.00	0	0
Total For FRS126									0.00	0	0
FRS12 On 31/01/2038 Spot Bond			4.10000	85.91737	4.10000	98.36361			0.00	0	0
Total FRS127 SPOT									0.00	0	0
Total For FRS127									0.00	0	0
FRS12 On 31/03/2028 Spot Bond			3.84000	103.88040	3.84000	163.38626			0.00	0	0
Total FRS129 SPOT									0.00	0	0
Total For FRS129									0.00	0	0
FRS13 On 11/08/2017 Spot Bond			100.00000	98.91599	100.00000	102.33737			0.00	0	0
Total FRS130 SPOT									0.00	0	0
Total For FRS130									0.00	0	0
FRS13 On 31/03/2028 Spot Bond			3.90000	162.60259	3.90000	162.50507			0.00	0	0
Total FRS131 SPOT									0.00	0	0
Total For FRS131									0.00	0	0
FRS13 On 07/12/2033 Spot Bond			4.10000	195.73064	4.10000	195.61008			0.00	0	0
Total FRS132 SPOT									0.00	0	0
Total For FRS132									0.00	0	0
FRS13 On 24/03/2020 Spot Bond				100.00000	0.00000	100.73429			0.00	0	0
Total FRS133 SPOT									0.00	0	0
Total For FRS133									0.00	0	0
FRS13 On 31/01/2038 Spot Bond			4.03000	86.55366	4.03000	99.43296			0.00	0	0
Total FRS134 SPOT									0.00	0	0
Total For FRS134									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS135 On 31/01/2038 Spot Bond			4.28500	83.17181	4.28500	95.60409			0.00	0	0
Total FRS135 SPOT									0.00	0	0
Total For FRS135									0.00	0	0
FRS136 On 31/01/2038 Spot Bond			3.81000	102.94768	3.81000	102.88684			0.00	0	0
Total FRS136 SPOT									0.00	0	0
Total For FRS136									0.00	0	0
FRS137 On 31/03/2028 Spot Bond			3.71000	165.41127	3.71000	165.31458			0.00	0	0
Total FRS137 SPOT									0.00	0	0
Total For FRS137									0.00	0	0
FRS138 On 07/12/2033 Spot Bond			3.87000	201.28037	3.87000	201.16011			0.00	0	0
Total FRS138 SPOT									0.00	0	0
Total For FRS138									0.00	0	0
FRS142 On 31/03/2028 Spot Bond			3.84000	163.48354	3.84000	163.38626			0.00	0	0
Total FRS142 SPOT									0.00	0	0
Total For FRS142									0.00	0	0
FRS143 On 31/03/2028 Spot Bond			3.84000	163.48354	3.84000	163.38626			0.00	0	0
Total FRS143 SPOT									0.00	0	0
Total For FRS143									0.00	0	0
FRS144 On 31/03/2028 Spot Bond			4.13000	95.48406	4.13000	159.17772			0.00	0	0
Total FRS144 SPOT									0.00	0	0
Total For FRS144									0.00	0	0
FRS145 On 31/03/2028 Spot Bond			4.13000	95.48406	4.13000	159.17772			0.00	0	0
Total FRS145 SPOT									0.00	0	0
Total For FRS145									0.00	0	0
FRS146 On 31/01/2025 Spot Bond			3.96000	115.42700	3.96000	115.35741			0.00	0	0
Total FRS146 SPOT									0.00	0	0
Total For FRS146									0.00	0	0
FRS147 On 31/01/2022 Spot Bond			3.45000	142.11693	3.45000	142.03705			0.00	0	0
Total FRS147 SPOT									0.00	0	0
Total For FRS147									0.00	0	0
FRS148 On 06/05/2021 Spot Bond				100.00000	0.00000	114.41200			0.00	0	0
Total FRS148 SPOT									0.00	0	0
Total For FRS148									0.00	0	0
FRS149 On 31/03/2028 Spot Bond			4.19000	158.42147	4.19000	158.32276			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			4.23000	157.85461	4.23000	157.75575			0.00	0	0
Total FRS150 SPOT									0.00	0	0
Total For FRS150									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS15 On 31/01/2025 Spot Bond			3.93000	115.66288	3.93000	115.59343			0.00	0	0
Total FRS151 SPOT									0.00	0	0
Total For FRS151									0.00	0	0
FRS15 On 31/03/2028 Spot Bond			4.20000	158.27955	4.20000	158.18079			0.00	0	0
Total FRS152 SPOT									0.00	0	0
Total For FRS152									0.00	0	0
FRS15 On 31/03/2028 Spot Bond			4.24000	157.71327	4.24000	157.61436			0.00	0	0
Total FRS153 SPOT									0.00	0	0
Total For FRS153									0.00	0	0
FRS15 On 19/05/2019 Spot Bond				100.00000	0.00000	106.47269			0.00	0	0
Total FRS157 SPOT									0.00	0	0
Total For FRS157									0.00	0	0
FRS15 On 20/06/2022 Spot Bond				100.00000	0.00000	164.51752			0.00	0	0
Total FRS158 SPOT									0.00	0	0
Total For FRS158									0.00	0	0
FRS15 On 06/06/2023 Spot Bond				100.00000	0.00000	76.47006			0.00	0	0
Total FRS159 SPOT									0.00	0	0
Total For FRS159									0.00	0	0
FRS16 On 06/06/2024 Spot Bond				100.00000	0.00000	108.46552			0.00	0	0
Total FRS160 SPOT									0.00	0	0
Total For FRS160									0.00	0	0
FRS16 On 06/06/2025 Spot Bond				100.00000	0.00000	105.66278			0.00	0	0
Total FRS161 SPOT									0.00	0	0
Total For FRS161									0.00	0	0
FRS16 On 20/06/2022 Spot Bond				100.00000	0.00000	92.50858			0.00	0	0
Total FRS162 SPOT									0.00	0	0
Total For FRS162									0.00	0	0
FRS16 On 06/06/2023 Spot Bond				100.00000	0.00000	91.16672			0.00	0	0
Total FRS163 SPOT									0.00	0	0
Total For FRS163									0.00	0	0
FRS16 On 06/06/2024 Spot Bond				100.00000	0.00000	92.12802			0.00	0	0
Total FRS164 SPOT									0.00	0	0
Total For FRS164									0.00	0	0
FRS16 On 06/06/2025 Spot Bond				100.00000	0.00000	91.07939			0.00	0	0
Total FRS165 SPOT									0.00	0	0
Total For FRS165									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS166 On 01/08/2021 Spot Bond			100.00000	3.97280	100.00000	100.00000			48,946,210,000,000.00	489,462,100	489,462,100
Total FRS166 SPOT									18,946,210,000,000.00	489,462,100	489,462,100
Total For FRS166									18,946,210,000,000.00	489,462,100	489,462,100
FRS167 On 01/08/2022 Spot Bond			100.00000	1.76569	100.00000	100.00000			185,339,230,000,000.00	1,853,392,300	1,853,392,300
Total FRS167 SPOT									15,339,230,000,000.00	1,853,392,300	1,853,392,300
Total For FRS167									15,339,230,000,000.00	1,853,392,300	1,853,392,300
FRS168 On 01/08/2022 Spot Bond			100.00000	1.76569	100.00000	100.00000			88,674,440,000,000.00	886,744,400	1,773,488,400
Total FRS168 SPOT									18,674,440,000,000.00	886,744,400	1,773,488,400
Total For FRS168									18,674,440,000,000.00	886,744,400	1,773,488,400
FRS169 On 01/08/2021 Spot Bond			100.00000	3.97280	100.00000	100.00000			101,411,550,000,000.00	1,014,115,500	1,014,115,500
Total FRS169 SPOT									11,411,550,000,000.00	1,014,115,500	1,014,115,500
Total For FRS169									11,411,550,000,000.00	1,014,115,500	1,014,115,500
FRS36 On 07/12/2023 Spot Bond			3.08000	114.74026	3.08000	285.37974			0.00	0	0
Total FRS36 SPOT									0.00	0	0
Total For FRS36									0.00	0	0
FRS37 On 07/12/2023 Spot Bond			2.97000	115.42104	2.97000	287.07553			0.00	0	0
Total FRS37 SPOT									0.00	0	0
Total For FRS37									0.00	0	0
FRS43 On 07/12/2023 Spot Bond			3.69000	111.05067	3.69000	276.18950			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			3.41000	97.33072	3.41000	142.27455			0.00	0	0
Total FRS46 SPOT									0.00	0	0
Total For FRS46									0.00	0	0
FRS49 On 27/10/2020 Spot Bond			100.00000		0.00000	100.19683			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			2.94000	99.25969	2.94000	145.09972			0.00	0	0
Total FRS51 SPOT									0.00	0	0
Total For FRS51									0.00	0	0
FRS62 On 04/11/2026 Spot Bond			100.00000		0.00000	99.99974			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			3.05000	82.05354	3.05000	111.29473			0.00	0	0
Total FRS64 SPOT									0.00	0	0
Total For FRS64									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS81 On 30/10/2042 Spot Bond			2.88000	89.36412	2.88000	116.72038			0.00	0	0
Total FRS81 SPOT									0.00	0	0
Total For FRS81									0.00	0	0
FRS85 On 31/01/2025 Spot Bond			3.12000	92.61632	3.12000	122.17495			0.00	0	0
Total FRS85 SPOT									0.00	0	0
Total For FRS85									0.00	0	0
FRS86 On 23/04/2018 Spot Bond				100.00000	0.00000	99.71303			0.00	0	0
Total FRS86 SPOT									0.00	0	0
Total For FRS86									0.00	0	0
FRS87 On 31/01/2025 Spot Bond			3.15000	92.42618	3.15000	121.92384			0.00	0	0
Total FRS87 SPOT									0.00	0	0
Total For FRS87									0.00	0	0
FRS90 On 07/12/2023 Spot Bond			3.88000	109.93047	3.88000	273.39930			0.00	0	0
Total FRS90 SPOT									0.00	0	0
Total For FRS90									0.00	0	0
FRS94 On 08/08/2018 Spot Bond				100.00000	0.00000	99.91063			0.00	0	0
Total FRS94 SPOT									0.00	0	0
Total For FRS94									0.00	0	0
FRS96 On 27/08/2018 Spot Bond				100.00000	0.00000	101.70684			0.00	0	0
Total FRS96 SPOT									0.00	0	0
Total For FRS96									0.00	0	0
FRX17 On 15/09/2017 Spot Bond			6.90000	103.48703	6.90000	103.42880			0.00	0	0
Total FRX17 SPOT									0.00	0	0
Total For FRX17									0.00	0	0
FRX18 On 14/04/2018 Spot Bond			7.61000	105.17244	7.61000	105.10808			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			7.95000	104.17630	7.95000	104.11012		2,385,000,000,000.00	300,000,000	150,000,000	
Total FRX19 SPOT								2,385,000,000,000.00	300,000,000	150,000,000	
Total For FRX19								2,385,000,000,000.00	300,000,000	150,000,000	
FRX20 On 01/10/2020 Spot Bond			8.20500	104.52798	8.20500	104.45911		0.00	0	2,323,333,400	
Total FRX20 SPOT								0.00	0	2,323,333,400	
Total For FRX20								0.00	0	2,323,333,400	
FRX23 On 28/02/2023 Spot Bond			8.98000	98.06352	8.98000	97.99332		0.00	0	9,300,000,000	
Total FRX23 SPOT								0.00	0	9,300,000,000	
Total For FRX23								0.00	0	9,300,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRX24 On 10/12/2024 Spot Bond			9.30000	109.26927	9.30000	109.18788				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			9.85000	101.21916	9.85000	101.13941				0.00	0	400,000,000
Total FRX26 SPOT										0.00	0	400,000,000
Total For FRX26										0.00	0	400,000,000
FRX27 On 07/03/2027 Spot Bond			9.85000	106.29764	9.85000	106.21436				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			10.21000	96.97575	10.21000	96.89706				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			10.31000	98.53190	10.31000	98.44983				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			10.22000	102.96758	10.22000	105.84770				0.00	0	0
Total FRX32 SPOT										0.00	0	0
Total For FRX32										0.00	0	0
FRX45 On 14/04/2045 Spot Bond			10.92000	77.15734	10.92000	77.09012				0.00	0	0
Total FRX45 SPOT										0.00	0	0
Total For FRX45										0.00	0	0
FS1A5 On 20/09/2018 Spot Bond				100.00000	0.00000	101.21620				0.00	0	0
Total FS1A5 SPOT										0.00	0	0
Total For FS1A5										0.00	0	0
FS1B1 On 20/09/2018 Spot Bond				100.00000	0.00000	101.42483				0.00	0	0
Total FS1B1 SPOT										0.00	0	0
Total For FS1B1										0.00	0	0
FS1C1 On 20/09/2018 Spot Bond				100.00000	0.00000	101.19457				0.00	0	0
Total FS1C1 SPOT										0.00	0	0
Total For FS1C1										0.00	0	0
FS1D1 On 20/09/2018 Spot Bond				100.00000	0.00000	101.35271				0.00	0	0
Total FS1D1 SPOT										0.00	0	0
Total For FS1D1										0.00	0	0
FS2A4 On 20/11/2018 Spot Bond				100.00000	0.00000	101.66505				0.00	0	0
Total FS2A4 SPOT										0.00	0	0
Total For FS2A4										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FS2A5 On 20/02/2019 Spot Bond				100.00000	0.00000	101.69436				0.00	0	0
Total FS2A5 SPOT										0.00	0	0
Total For FS2A5										0.00	0	0
FS2B1 On 20/02/2019 Spot Bond				100.00000	0.00000	101.82695				0.00	0	0
Total FS2B1 SPOT										0.00	0	0
Total For FS2B1										0.00	0	0
FS2C1 On 20/02/2019 Spot Bond				100.00000	0.00000	101.87742				0.00	0	0
Total FS2C1 SPOT										0.00	0	0
Total For FS2C1										0.00	0	0
FS2D1 On 20/02/2019 Spot Bond				100.00000	0.00000	102.09940				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	10.40414	100.00000	10.32871				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	10.40414	100.00000	10.32871				0.00	0	0
Total FS3A4U SPOT										0.00	0	0
Total For FS3A4U										0.00	0	0
FS3A5L On 20/02/2020 Spot Bond			100.00000	10.40414	100.00000	10.32871				0.00	0	0
Total FS3A5U SPOT										0.00	0	0
Total For FS3A5U										0.00	0	0
FS3B1L On 20/02/2020 Spot Bond			100.00000	10.40414	100.00000	10.32871				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	10.40414	100.00000	10.32871				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	20.25786	100.00000	20.11099				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	9.65054	100.00000	9.58057				0.00	0	0
Total FS4A3U SPOT										0.00	0	0
Total For FS4A3U										0.00	0	0
FS4A4L On 20/03/2020 Spot Bond			100.00000	17.10426	100.00000	16.98025				0.00	0	0
Total FS4A4U SPOT										0.00	0	0
Total For FS4A4U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FS4A5L On 20/03/2020 Spot Bond			100.00000	17.20695	100.00000	17.08220				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	17.41234	100.00000	17.28611				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	17.66909	100.00000	17.54098				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	17.97718	100.00000	17.84684				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	28.50520	100.00000	28.29853				0.00	0	0
Total FS5A1U SPOT										0.00	0	0
Total For FS5A1U										0.00	0	0
FS5A2L On 20/04/2021 Spot Bond			100.00000	11.88153	100.00000	11.79539				0.00	0	0
Total FS5A2U SPOT										0.00	0	0
Total For FS5A2U										0.00	0	0
FS5A3L On 20/04/2023 Spot Bond			100.00000	9.27947	100.00000	9.21219				0.00	0	0
Total FS5A3U SPOT										0.00	0	0
Total For FS5A3U										0.00	0	0
FS5A4L On 20/04/2021 Spot Bond			100.00000	12.43587	100.00000	12.34571				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	12.53665	100.00000	12.44577				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	12.73823	100.00000	12.64587				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	12.99019	100.00000	12.89602				0.00	0	0
Total FS5C1U SPOT										0.00	0	0
Total For FS5C1U										0.00	0	0
FS5D1L On 20/04/2021 Spot Bond			100.00000	13.29255	100.00000	13.19619				0.00	0	0
Total FS5D1U SPOT										0.00	0	0
Total For FS5D1U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS5E1L On 20/04/2021 Spot Bond			100.00000	14.80436	100.00000	14.69703			0.00	0	0
Total FS5E1U SPOT									0.00	0	0
Total For FS5E1U									0.00	0	0
GBL02 On 15/10/2018 Spot Bond				100.00000	0.00000	100.53172			0.00	0	0
Total GBL02 SPOT									0.00	0	0
Total For GBL02									0.00	0	0
GH31A On 25/02/2018 Spot Bond				100.00000	0.00000	101.85197			0.00	0	0
Total GH31A1 SPOT									0.00	0	0
Total For GH31A1									0.00	0	0
GH31A On 25/02/2020 Spot Bond				100.00000	0.00000	101.73621			0.00	0	0
Total GH31A2 SPOT									0.00	0	0
Total For GH31A2									0.00	0	0
GH31A On 25/02/2020 Spot Bond				100.00000	0.00000	101.75555			0.00	0	0
Total GH31A3 SPOT									0.00	0	0
Total For GH31A3									0.00	0	0
GH31B On 25/02/2020 Spot Bond				100.00000	0.00000	101.88124			0.00	0	0
Total GH31B SPOT									0.00	0	0
Total For GH31B									0.00	0	0
GH31C On 25/02/2020 Spot Bond				100.00000	0.00000	102.03587			0.00	0	0
Total GH31C SPOT									0.00	0	0
Total For GH31C									0.00	0	0
GH31D On 25/02/2020 Spot Bond				100.00000	0.00000	102.13247			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	13.59015	100.00000	13.49162			0.00	0	0
Total GH41U SPOT									0.00	0	0
Total For GH41U									0.00	0	0
GPT41 On 06/09/2017 Spot Bond				100.00000	0.00000	101.25403			0.00	0	0
Total GPT41 SPOT									0.00	0	0
Total For GPT41									0.00	0	0
GRB01 On 08/12/2019 Spot Bond			100.00000	23.06790	100.00000	22.90067			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	93.70959	100.00000	93.01200			0.00	0	0
Total GRB02U SPOT									0.00	0	0
Total For GRB02U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRB03 On 03/03/2019 Spot Bond			100.00000	31.52248	100.00000	31.29395			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	19.07617	100.00000	18.93787			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	32.18983	100.00000	31.95645			0.00	0	0
Total GRB05U SPOT									0.00	0	0
Total For GRB05U									0.00	0	0
GRB06 On 10/06/2020 Spot Bond			100.00000	19.35708	100.00000	19.21674			0.00	0	0
Total GRB06U SPOT									0.00	0	0
Total For GRB06U									0.00	0	0
GRB07 On 31/01/2022 Spot Bond			100.00000	4.46582	100.00000	4.44045			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	67.34317	100.00000	66.97248			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	45.14105	100.00000	44.84118			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	35.72655	100.00000	35.52359			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	29.86093	100.00000	29.76158			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	17.86327	100.00000	17.76180			0.00	0	0
Total GRB15U SPOT									0.00	0	0
Total For GRB15U									0.00	0	0
GRB16 On 31/07/2020 Spot Bond			100.00000	13.27152	100.00000	13.22737			0.00	0	0
Total GRB16U SPOT									0.00	0	0
Total For GRB16U									0.00	0	0
GRB17 On 29/01/2021 Spot Bond			100.00000	8.96562	100.00000	8.91469			0.00	0	0
Total GRB17U SPOT									0.00	0	0
Total For GRB17U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRB18 On 30/07/2021 Spot Bond			100.00000	5.90501	100.00000	5.88536			0.00	0	0
Total GRB18U SPOT									0.00	0	0
Total For GRB18U									0.00	0	0
GRB19 On 31/01/2022 Spot Bond			100.00000	4.46582	100.00000	4.44045			0.00	0	0
Total GRB19U SPOT									0.00	0	0
Total For GRB19U									0.00	0	0
GRB20 On 17/03/2020 Spot Bond			100.00000	16.54910	100.00000	17.22664			0.00	0	0
Total GRB20U SPOT									0.00	0	0
Total For GRB20U									0.00	0	0
GRB21 On 17/03/2021 Spot Bond			100.00000	11.66467	100.00000	12.40146			0.00	0	0
Total GRB21U SPOT									0.00	0	0
Total For GRB21U									0.00	0	0
GRB22 On 17/03/2023 Spot Bond			100.00000	9.12963	100.00000	9.90411			0.00	0	0
Total GRB22U SPOT									0.00	0	0
Total For GRB22U									0.00	0	0
GRB23 On 07/06/2022 Spot Bond			100.00000	11.21900	100.00000	11.11424			0.00	0	0
Total GRB23U SPOT									0.00	0	0
Total For GRB23U									0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.33913			0.00	0	0
Total GRH1A3 SPOT									0.00	0	0
Total For GRH1A3									0.00	0	0
GRH1B On 25/10/2017 Spot Bond				100.00000	0.00000	100.25167			0.00	0	0
Total GRH1B SPOT									0.00	0	0
Total For GRH1B									0.00	0	0
GRH1C On 25/10/2017 Spot Bond				100.00000	0.00000	100.26506			0.00	0	0
Total GRH1C SPOT									0.00	0	0
Total For GRH1C									0.00	0	0
GRH1Y On 25/10/2017 Spot Bond			100.00000	83.25021	100.00000	82.69148			0.00	0	0
Total GRH1YU SPOT									0.00	0	0
Total For GRH1YU									0.00	0	0
GRT06 On 11/12/2017 Spot Bond				100.00000	0.00000	101.59797			0.00	0	0
Total GRT06 SPOT									0.00	0	0
Total For GRT06									0.00	0	0
GRT07 On 21/02/2024 Spot Bond				100.00000	0.00000	101.89741			0.00	0	0
Total GRT07 SPOT									0.00	0	0
Total For GRT07									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT08 On 24/06/2019 Spot Bond				100.00000	0.00000	101.59706			0.00	0	0
Total GRT08 SPOT									0.00	0	0
Total For GRT08									0.00	0	0
GRT09 On 15/10/2018 Spot Bond				100.00000	0.00000	101.15486			0.00	0	0
Total GRT09 SPOT									0.00	0	0
Total For GRT09									0.00	0	0
GRT10 On 13/05/2019 Spot Bond				100.00000	0.00000	99.77698			0.00	0	0
Total GRT10 SPOT									0.00	0	0
Total For GRT10									0.00	0	0
GRT11 On 13/05/2021 Spot Bond				100.00000	0.00000	99.73882			0.00	0	220,000,000
Total GRT11 SPOT									0.00	0	220,000,000
Total For GRT11									0.00	0	220,000,000
GRT12 On 24/06/2020 Spot Bond				100.00000	0.00000	101.33313			0.00	0	0
Total GRT12 SPOT									0.00	0	0
Total For GRT12									0.00	0	0
GRT13 On 15/04/2020 Spot Bond				100.00000	0.00000	100.49687			0.00	0	0
Total GRT13 SPOT									0.00	0	0
Total For GRT13									0.00	0	0
GRT14 On 15/09/2021 Spot Bond				100.00000	0.00000	101.29952			0.00	0	0
Total GRT14 SPOT									0.00	0	0
Total For GRT14									0.00	0	0
GRT15 On 15/04/2020 Spot Bond				100.00000	0.00000	100.61769			0.00	400,000,000	200,000,000
Total GRT15 SPOT									0.00	400,000,000	200,000,000
Total For GRT15									0.00	400,000,000	200,000,000
GRT16 On 17/10/2021 Spot Bond				100.00000	0.00000	100.50904			0.00	0	0
Total GRT16 SPOT									0.00	0	0
Total For GRT16									0.00	0	0
GRT17 On 17/10/2023 Spot Bond			9.50000	106.06956	9.50000	105.98891			0.00	0	0
Total GRT17 SPOT									0.00	0	0
Total For GRT17									0.00	0	0
GRT18 On 13/03/2020 Spot Bond				100.00000	0.00000	101.28342			0.00	0	0
Total GRT18 SPOT									0.00	0	0
Total For GRT18									0.00	0	0
GRT19 On 14/03/2022 Spot Bond				100.00000	0.00000	101.49121			0.00	0	0
Total GRT19 SPOT									0.00	0	0
Total For GRT19									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT20 On 03/04/2024 Spot Bond				100.00000	0.00000	100.86421			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			10.16000	98.79958	10.16000	101.45209			0.00	0	0
Total GRT21 SPOT									0.00	0	0
Total For GRT21									0.00	0	0
GRX01 On 03/07/2032 Spot Bond			100.00000	0.00008	100.00000	0.00008			0.00	0	0
Total GRX01U SPOT									0.00	0	0
Total For GRX01U									0.00	0	0
HC1M1 On 31/10/2017 Spot Bond				100.00000	0.00000	117.48562			0.00	0	0
Total HC1M1 SPOT									0.00	0	0
Total For HC1M1									0.00	0	0
HC1M2 On 31/10/2017 Spot Bond				100.00000	0.00000	112.60274			0.00	0	0
Total HC1M2 SPOT									0.00	0	0
Total For HC1M2									0.00	0	0
HC1M3 On 31/10/2017 Spot Bond				100.00000	0.00000	102.43920			0.00	0	0
Total HC1M3 SPOT									0.00	0	0
Total For HC1M3									0.00	0	0
HC2T1 On 05/10/2017 Spot Bond				100.00000	0.00000	100.77243			0.00	0	0
Total HC2T1 SPOT									0.00	0	0
Total For HC2T1									0.00	0	0
HC4T1 On 15/12/2017 Spot Bond				100.00000	0.00000	101.21678			0.00	0	0
Total HC4T1 SPOT									0.00	0	0
Total For HC4T1									0.00	0	0
HIL01U On 21/11/2019 Spot Bond			100.00000	24.14963	100.00000	23.97454			0.00	0	0
Total HIL01U SPOT									0.00	0	0
Total For HIL01U									0.00	0	0
HILB02 On 13/09/2017 Spot Bond				100.00000	0.00000	101.29819			0.00	0	0
Total HILB02 SPOT									0.00	0	0
Total For HILB02									0.00	0	0
HILB03 On 02/05/2018 Spot Bond				100.00000	0.00000	100.04370			0.00	0	0
Total HILB03 SPOT									0.00	0	0
Total For HILB03									0.00	0	0
HILB04 On 01/11/2019 Spot Bond				100.00000	0.00000	99.68895			0.00	0	0
Total HILB04 SPOT									0.00	0	0
Total For HILB04									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
HILB05 On 11/07/2019 Spot Bond				100.00000	0.00000	100.65369				0.00	0	0
Total HILB05 SPOT										0.00	0	0
Total For HILB05										0.00	0	0
HILB06 On 11/07/2020 Spot Bond				100.00000	0.00000	100.65991				0.00	0	0
Total HILB06 SPOT										0.00	0	0
Total For HILB06										0.00	0	0
HILB07 On 11/07/2021 Spot Bond				100.00000	0.00000	100.66707				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	9.58992	100.00000	9.52039				0.00	0	0
Total HM1C4U SPOT										0.00	0	0
Total For HM1C4U										0.00	0	0
HM1C5 On 19/07/2048 Spot Bond			100.00000	9.58992	100.00000	9.52039				0.00	0	0
Total HM1C5U SPOT										0.00	0	0
Total For HM1C5U										0.00	0	0
HM1D4 On 19/07/2048 Spot Bond			100.00000	10.29674	100.00000	10.22210				0.00	0	0
Total HM1D4U SPOT										0.00	0	0
Total For HM1D4U										0.00	0	0
HM1D5 On 19/07/2048 Spot Bond			100.00000	10.29674	100.00000	10.22210				0.00	0	0
Total HM1D5U SPOT										0.00	0	0
Total For HM1D5U										0.00	0	0
HM1E4 On 19/07/2048 Spot Bond			100.00000	11.16066	100.00000	11.07974				0.00	0	0
Total HM1E4U SPOT										0.00	0	0
Total For HM1E4U										0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	110.27300	10.00000	110.18700				0.00	0	0
Total HPF04/JIBAR SPOT										0.00	0	0
Total For HPF04/JIBAR										0.00	0	0
HPF06 On 20/02/2020 Spot Bond				100.00000	0.00000	102.07923				0.00	0	0
Total HPF06 SPOT										0.00	0	0
Total For HPF06										0.00	0	0
HPF07 On 20/08/2017 Spot Bond				100.00000	0.00000	101.99619				0.00	316,000,000	158,000,000
Total HPF07 SPOT										0.00	316,000,000	158,000,000
Total For HPF07										0.00	316,000,000	158,000,000
HPF08 On 15/04/2019 Spot Bond				100.00000	0.00000	100.57043				0.00	0	0
Total HPF08 SPOT										0.00	0	0
Total For HPF08										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
HPF09 On 15/04/2019 Spot Bond				100.00000	0.00000	100.51671				0.00	0	0
Total HPF09 SPOT										0.00	0	0
Total For HPF09										0.00	0	0
HPF10 On 17/02/2018 Spot Bond				100.00000	0.00000	101.86824				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			8.31000	103.91619	8.31000	103.84723				0.00	0	8,490,000,000
Total HWAY20 SPOT										0.00	0	8,490,000,000
Total For HWAY20										0.00	0	8,490,000,000
HWAY2 On 31/07/2020 Spot Bond			100.00000	17.94791	100.00000	17.82965				0.00	0	0
Total HWAY20/R207 SPOT										0.00	0	0
Total For HWAY20/R207										0.00	0	0
HWAY2 On 07/12/2023 Spot Bond			3.12000	114.49389	3.12000	284.76605				0.00	0	13,500,000,000
Total HWAY23 SPOT										0.00	0	13,500,000,000
Total For HWAY23										0.00	0	13,500,000,000
HWAY2 On 07/12/2024 Spot Bond			2.83000	118.48258	2.83000	294.69353				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			3.16000	89.85692	3.16000	99.49553				0.00	0	0
Total HWAY33 SPOT										0.00	0	0
Total For HWAY33										0.00	0	0
HWAY3 On 31/07/2034 Spot Bond			10.68500	89.03460	10.68500	88.95907				0.00	0	2,920,000,000
Total HWAY34 SPOT										0.00	0	2,920,000,000
Total For HWAY34										0.00	0	2,920,000,000
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.39389	100.00000	9.33199				0.00	0	0
Total HWAY34/R208 SPOT										0.00	0	0
Total For HWAY34/R208										0.00	0	0
HWAY3 On 31/07/2035 Spot Bond			10.65500	89.02458	10.65500	88.94927				0.00	0	0
Total HWAY35 SPOT										0.00	0	0
Total For HWAY35										0.00	0	0
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.39384	100.00000	9.33194				0.00	0	0
Total HWAY35/R209 SPOT										0.00	0	0
Total For HWAY35/R209										0.00	0	0
HWF08 On 15/07/2019 Spot Bond				100.00000	0.00000	100.49501				0.00	0	0
Total HWF08 SPOT										0.00	0	0
Total For HWF08										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWF09 On 19/09/2019 Spot Bond				100.00000	0.00000	101.20650			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	23.16515	100.00000	22.99720			0.00	0	0
Total HWF10U SPOT									0.00	0	0
Total For HWF10U									0.00	0	0
HWY02 On 25/11/2020 Spot Bond			10.00000	110.27300	10.00000	110.18700			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			2.51000	127.47063	2.51000	127.40859		20,748,162,000,000.00	8,266,200,000	60,067,302,000	
Total I2025 SPOT								20,748,162,000,000.00	8,266,200,000	60,067,302,000	
Total For I2025								20,748,162,000,000.00	8,266,200,000	60,067,302,000	
I2029 On 31/03/2029 Spot Bond			2.52000	99.41826	2.52000	99.36969		27,152,496,000,000.00	10,774,800,000	36,047,324,300	
Total I2029 SPOT								27,152,496,000,000.00	10,774,800,000	36,047,324,300	
Total For I2029								27,152,496,000,000.00	10,774,800,000	36,047,324,300	
I2033 On 28/02/2033 Spot Bond			2.53000	104.00027	2.53000	103.94949		23,484,219,000,000.00	9,282,300,000	78,909,263,700	
Total I2033 SPOT								23,484,219,000,000.00	9,282,300,000	78,909,263,700	
Total For I2033								23,484,219,000,000.00	9,282,300,000	78,909,263,700	
I2038 On 31/01/2038 Spot Bond			2.45000	127.81090	2.45000	127.74932		67,295,865,000,000.00	27,467,700,000	154,421,954,000	
Total I2038 SPOT								67,295,865,000,000.00	27,467,700,000	154,421,954,000	
Total For I2038								67,295,865,000,000.00	27,467,700,000	154,421,954,000	
I2046 On 31/03/2046 Spot Bond			2.51500	125.11318	2.51500	125.05211		4,300,650,000,000.00	1,710,000,000	125,212,141,200	
Total I2046 SPOT								4,300,650,000,000.00	1,710,000,000	125,212,141,200	
Total For I2046								4,300,650,000,000.00	1,710,000,000	125,212,141,200	
I2050 On 31/12/2050 Spot Bond			2.52500	131.46236	2.56000	130.37017		6,020,155,500,000.00	2,384,220,000	72,041,080,933	
Total I2050 SPOT								6,020,155,500,000.00	2,384,220,000	72,041,080,933	
Total For I2050								6,020,155,500,000.00	2,384,220,000	72,041,080,933	
IB105U On 20/10/2017 Spot Bond			100.00000	83.14351	100.00000	82.57919		0.00	0	0	
Total IB105U SPOT								0.00	0	0	
Total For IB105U								0.00	0	0	
IBL02U On 24/05/2022 Spot Bond			100.00000	11.62103	100.00000	11.51252		0.00	0	0	
Total IBL02U SPOT								0.00	0	0	
Total For IBL02U								0.00	0	0	
IBL100 On 24/05/2020 Spot Bond				100.00000	0.00000	101.75177		0.00	0	0	
Total IBL100 SPOT								0.00	0	0	
Total For IBL100								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL101 On 24/05/2022 Spot Bond			8.97500	102.20842	8.97500	102.13530			0.00	0	0
Total IBL101 SPOT									0.00	0	0
Total For IBL101									0.00	0	0
IBL102 On 24/05/2022 Spot Bond				100.00000	0.00000	101.79106			0.00	0	0
Total IBL102 SPOT									0.00	0	0
Total For IBL102									0.00	0	0
IBL103 On 08/06/2018 Spot Bond				100.00000	0.00000	101.29816			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	100.97724	8.70500	100.42211			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			100.00000	17.56792	100.00000	100.00000			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			8.04000	105.05106	8.04000	104.98358			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			3.01000	98.96962	3.01000	144.67488			0.00	0	0
Total IBL36 SPOT									0.00	0	0
Total For IBL36									0.00	0	0
IBL39 On 02/04/2018 Spot Bond			8.16000	103.40003	8.16000	103.33227			0.00	0	0
Total IBL39 SPOT									0.00	0	0
Total For IBL39									0.00	0	0
IBL43/J On 25/11/2020 Spot Bond			10.00000	110.27300	10.00000	110.18700			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			8.56000	100.30090	8.56000	100.23201			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			9.01000	96.66835	9.01000	96.59893			0.00	0	0
Total IBL46 SPOT									0.00	0	0
Total For IBL46									0.00	0	0
IBL49 On 02/04/2018 Spot Bond			8.35000	101.89694	8.35000	101.82863			0.00	0	0
Total IBL49 SPOT									0.00	0	0
Total For IBL49									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL49/F On 02/04/2018 Spot Bond			7.34000	102.52801	7.34000	102.46744			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			9.00000	100.37789	9.00000	100.30587			0.00	0	0
Total IBL50 SPOT									0.00	0	0
Total For IBL50									0.00	0	0
IBL53 On 31/07/2018 Spot Bond				100.00000	0.00000	100.09022			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			8.34000	99.93883	8.34000	99.87229			0.00	0	0
Total IBL55 SPOT									0.00	0	0
Total For IBL55									0.00	0	0
IBL56 On 31/01/2019 Spot Bond				100.00000	0.00000	100.09813			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			8.30000	105.62652	8.30000	105.55535			0.00	0	0
Total IBL59 SPOT									0.00	0	0
Total For IBL59									0.00	0	0
IBL60 On 17/02/2024 Spot Bond			9.66000	107.66995	9.66000	107.58581			0.00	0	0
Total IBL60 SPOT									0.00	0	0
Total For IBL60									0.00	0	0
IBL61 On 31/03/2019 Spot Bond				100.00000	0.00000	100.71227			0.00	0	0
Total IBL61 SPOT									0.00	0	0
Total For IBL61									0.00	0	0
IBL64 On 29/07/2019 Spot Bond				100.00000	0.00000	99.91051			0.00	1,000,000,000	2,000,000,000
Total IBL64 SPOT									0.00	1,000,000,000	2,000,000,000
Total For IBL64									0.00	1,000,000,000	2,000,000,000
IBL65 On 29/07/2021 Spot Bond				100.00000	0.00000	100.09355			0.00	0	0
Total IBL65 SPOT									0.00	0	0
Total For IBL65									0.00	0	0
IBL66 On 12/03/2018 Spot Bond				100.00000	0.00000	101.70915			0.00	0	500,000,000
Total IBL66 SPOT									0.00	0	500,000,000
Total For IBL66									0.00	0	500,000,000
IBL67 On 31/01/2022 Spot Bond			3.74000	140.41097	3.74000	140.32879			0.00	0	0
Total IBL67 SPOT									0.00	0	0
Total For IBL67									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL68 On 29/06/2018 Spot Bond				100.00000	0.00000	100.99648				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	57.36058	100.00000	56.94472				0.00	0	0
Total IBL69U SPOT										0.00	0	0
Total For IBL69U										0.00	0	0
IBL73 On 19/08/2018 Spot Bond				100.00000	0.00000	101.96744				0.00	0	0
Total IBL73 SPOT										0.00	0	0
Total For IBL73										0.00	0	0
IBL75 On 19/08/2020 Spot Bond				100.00000	0.00000	101.92088				0.00	0	0
Total IBL75 SPOT										0.00	0	0
Total For IBL75										0.00	0	0
IBL76 On 25/11/2018 Spot Bond				100.00000	0.00000	102.12166				0.00	240,000,000	120,000,000
Total IBL76 SPOT										0.00	240,000,000	120,000,000
Total For IBL76										0.00	240,000,000	120,000,000
IBL77 On 25/11/2020 Spot Bond				100.00000	0.00000	101.77487				0.00	0	0
Total IBL77 SPOT										0.00	0	0
Total For IBL77										0.00	0	0
IBL78 On 25/11/2022 Spot Bond			9.71000	103.31124	9.71000	103.23141				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			8.13000	102.83618	8.13000	102.76940				0.00	0	0
Total IBL79 SPOT										0.00	0	0
Total For IBL79										0.00	0	0
IBL80U On 02/02/2019 Spot Bond			100.00000	38.97471	100.00000	38.69215				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	13.96606	100.00000	13.86481				0.00	0	0
Total IBL81U SPOT										0.00	0	0
Total For IBL81U										0.00	0	0
IBL82 On 29/01/2019 Spot Bond				100.00000	0.00000	100.12285				0.00	0	0
Total IBL82 SPOT										0.00	0	0
Total For IBL82										0.00	0	0
IBL83 On 22/03/2019 Spot Bond				100.00000	0.00000	101.09440				0.00	0	0
Total IBL83 SPOT										0.00	0	0
Total For IBL83										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL84U On 21/04/2019 Spot Bond			100.00000	28.55226	100.00000	28.34526			0.00	0	0
Total IBL84U SPOT									0.00	0	0
Total For IBL84U									0.00	0	0
IBL85 On 20/05/2019 Spot Bond				100.00000	0.00000	102.15730			0.00	0	0
Total IBL85 SPOT									0.00	0	0
Total For IBL85									0.00	0	0
IBL86 On 20/05/2021 Spot Bond				100.00000	0.00000	103.34061			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			8.43000	104.21467	8.43000	104.14455			0.00	0	0
Total IBL87 SPOT									0.00	0	0
Total For IBL87									0.00	0	0
IBL88 On 20/05/2021 Spot Bond			8.97500	106.42503	8.97500	106.34888			0.00	0	0
Total IBL88 SPOT									0.00	0	0
Total For IBL88									0.00	0	0
IBL88/F On 20/05/2021 Spot Bond			100.00000	16.44699	100.00000	16.33862			0.00	0	0
Total IBL88/R208 SPOT									0.00	0	0
Total For IBL88/R208									0.00	0	0
IBL89 On 26/05/2021 Spot Bond				100.00000	0.00000	101.87199			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	33.91975	100.00000	33.67383			0.00	0	0
Total IBL90U SPOT									0.00	0	0
Total For IBL90U									0.00	0	0
IBL91 On 02/06/2018 Spot Bond				100.00000	0.00000	101.56235			0.00	0	0
Total IBL91 SPOT									0.00	0	0
Total For IBL91									0.00	0	0
IBL92 On 12/01/2020 Spot Bond				100.00000	0.00000	100.62658			0.00	0	0
Total IBL92 SPOT									0.00	0	0
Total For IBL92									0.00	0	0
IBL93 On 31/08/2018 Spot Bond				100.00000	0.00000	101.74095			0.00	0	0
Total IBL93 SPOT									0.00	0	0
Total For IBL93									0.00	0	0
IBL94 On 06/09/2019 Spot Bond				100.00000	0.00000	101.70168			0.00	0	0
Total IBL94 SPOT									0.00	0	0
Total For IBL94									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL95 On 12/09/2021 Spot Bond				100.00000	0.00000	102.18483			0.00	0	0
Total IBL95 SPOT									0.00	0	0
Total For IBL95									0.00	0	0
IBL96 On 21/09/2019 Spot Bond				100.00000	0.00000	101.11077			0.00	0	0
Total IBL96 SPOT									0.00	0	0
Total For IBL96									0.00	0	0
IBL97 On 03/10/2019 Spot Bond				100.00000	0.00000	100.83328			0.00	0	0
Total IBL97 SPOT									0.00	0	0
Total For IBL97									0.00	0	0
IBL98 On 03/10/2023 Spot Bond				100.00000	0.00000	100.86855			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			8.30000	104.01802	8.30000	103.94871			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	10.80430	100.00000	10.73311			0.00	0	0
Total IDC01U SPOT									0.00	0	0
Total For IDC01U									0.00	0	0
IDCG02 On 22/10/2018 Spot Bond				100.00000	0.00000	100.25727			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			9.29500	99.81776	9.29500	99.74345			0.00	0	0
Total IDCG03 SPOT									0.00	0	0
Total For IDCG03									0.00	0	0
IDCG04 On 24/11/2017 Spot Bond				100.00000	0.00000	101.70738			0.00	0	0
Total IDCG04 SPOT									0.00	0	0
Total For IDCG04									0.00	0	0
IDCG05 On 24/11/2019 Spot Bond				100.00000	0.00000	101.66731			0.00	0	0
Total IDCG05 SPOT									0.00	0	0
Total For IDCG05									0.00	0	0
IDCG06 On 24/11/2024 Spot Bond			10.46000	97.35185	10.46000	97.27097			0.00	0	0
Total IDCG06 SPOT									0.00	0	0
Total For IDCG06									0.00	0	0
IDCG07 On 13/11/2020 Spot Bond				100.00000	0.00000	101.98877			0.00	0	0
Total IDCG07 SPOT									0.00	0	0
Total For IDCG07									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCG08 On 13/05/2030 Spot Bond			11.50000	101.10860	11.50000	100.99097			0.00	0	0
Total IDCG08 SPOT									0.00	0	0
Total For IDCG08									0.00	0	0
IDCG09 On 05/12/2019 Spot Bond				100.00000	0.00000	101.50681			0.00	0	0
Total IDCG09 SPOT									0.00	0	0
Total For IDCG09									0.00	0	0
IDCG10 On 05/12/2021 Spot Bond				100.00000	0.00000	101.52784			0.00	0	0
Total IDCG10 SPOT									0.00	0	0
Total For IDCG10									0.00	0	0
IDCG11 On 05/12/2026 Spot Bond			10.56000	103.23017	10.56000	103.14313			0.00	0	0
Total IDCG11 SPOT									0.00	0	0
Total For IDCG11									0.00	0	0
IDCP04 On 19/10/2017 Spot Bond			5.00000	101.48515	5.00000	101.44387			0.00	0	0
Total IDCP04 SPOT									0.00	0	0
Total For IDCP04									0.00	0	0
IDCP05 On 14/03/2018 Spot Bond			4.00000	101.58371	4.00000	101.55091			0.00	0	0
Total IDCP05 SPOT									0.00	0	0
Total For IDCP05									0.00	0	0
IDCP06 On 17/10/2019 Spot Bond			4.00000	101.21934	4.00000	101.18648			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	8.27220	100.00000	8.21769			0.00	0	0
Total IDCP1U SPOT									0.00	0	0
Total For IDCP1U									0.00	0	0
IFC01 On 10/12/2024 Spot Bond			8.86000	100.61746	8.86000	100.54599			0.00	0	0
Total IFC01 SPOT									0.00	0	0
Total For IFC01									0.00	0	0
IFC02 On 14/04/2021 Spot Bond			7.68500	106.14494	7.68500	106.07934			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	99.19137	100.00000	98.39572			0.00	0	0
Total IN272U SPOT									0.00	0	0
Total For IN272U									0.00	0	0
IN276U On 30/06/2021 Spot Bond			100.00000	12.46259	100.00000	12.37224			0.00	0	0
Total IN276U SPOT									0.00	0	0
Total For IN276U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IN277U On 30/06/2021 Spot Bond			100.00000	12.30390	100.00000	12.21469				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	23.54766	100.00000	23.37694				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	28.37920	100.00000	28.17345				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	9.08537	100.00000	9.02517				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	17.68563	100.00000	17.55740				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	44.94341	100.00000	44.61756				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	75.72619	100.00000	75.27454				0.00	0	0
Total IN319U SPOT										0.00	0	0
Total For IN319U										0.00	0	0
IN327U On 15/02/2021 Spot Bond			100.00000	14.99816	100.00000	14.88942				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	14.75629	100.00000	14.64931				0.00	0	0
Total IN329U SPOT										0.00	0	0
Total For IN329U										0.00	0	0
IN334U On 22/09/2021 Spot Bond			100.00000	13.67349	100.00000	13.57436				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	95.65214	100.00000	94.92750				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	95.71231	100.00000	94.98721				0.00	0	0
Total IN341U SPOT										0.00	0	0
Total For IN341U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IN342U On 31/03/2032 Spot Bond			100.00000	10.98017	100.00000	10.90743				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	12.62680	100.00000	12.54360				0.00	0	0
Total IN343U SPOT										0.00	0	0
Total For IN343U										0.00	0	0
IN345U On 31/01/2030 Spot Bond			100.00000	8.12805	100.00000	8.07450				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	58.60543	100.00000	58.18054				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	11.69719	100.00000	11.61969				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	12.83213	100.00000	12.73909				0.00	0	0
Total IN355U SPOT										0.00	0	0
Total For IN355U										0.00	0	0
IN357U On 31/08/2017 Spot Bond			100.00000	98.17651	100.00000	97.42517				0.00	0	0
Total IN357U SPOT										0.00	0	0
Total For IN357U										0.00	0	0
IN359U On 01/07/2018 Spot Bond			100.00000	54.54895	100.00000	54.02253				0.00	0	0
Total IN359U SPOT										0.00	0	0
Total For IN359U										0.00	0	0
ING132 On 22/12/2018 Spot Bond				100.00000	0.00000	101.21615				0.00	0	0
Total ING132 SPOT										0.00	0	0
Total For ING132										0.00	0	0
ING196 On 30/06/2027 Spot Bond				100.00000	0.00000	78.65983				0.00	0	0
Total ING196 SPOT										0.00	0	0
Total For ING196										0.00	0	0
ING211 On 25/11/2020 Spot Bond			10.00000	110.27300	10.00000	110.18700				0.00	0	0
Total ING211/JIBAR SPOT										0.00	0	0
Total For ING211/JIBAR										0.00	0	0
ING228 On 22/09/2018 Spot Bond				100.00000	0.00000	101.19279				0.00	0	0
Total ING228 SPOT										0.00	0	0
Total For ING228										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ING232 On 04/10/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ING232 SPOT										0.00	0	0
Total For ING232										0.00	0	0
ING335 On 15/08/2019 Spot Bond				100.00000	0.00000	98.16336				0.00	0	0
Total ING335 SPOT										0.00	0	0
Total For ING335										0.00	0	0
INLV01 On 12/08/2024 Spot Bond				100.00000	0.00000	99.75269				0.00	0	2,000,000,000
Total INLV01 SPOT										0.00	0	2,000,000,000
Total For INLV01										0.00	0	2,000,000,000
INLV02 On 20/10/2020 Spot Bond				100.00000	0.00000	101.73591				0.00	0	0
Total INLV02 SPOT										0.00	0	0
Total For INLV02										0.00	0	0
INLV03 On 11/02/2021 Spot Bond				100.00000	0.00000	99.79117				0.00	0	70,000,000
Total INLV03 SPOT										0.00	0	70,000,000
Total For INLV03										0.00	0	70,000,000
INLV04 On 11/02/2021 Spot Bond			11.33500	103.92644	11.33500	103.83153				0.00	0	0
Total INLV04 SPOT										0.00	0	0
Total For INLV04										0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	110.27300	10.00000	110.18700				0.00	0	0
Total IPF01/JIBAR SPOT										0.00	0	0
Total For IPF01/JIBAR										0.00	0	0
IPF08 On 01/07/2018 Spot Bond				100.00000	0.00000	100.84095				0.00	0	0
Total IPF08 SPOT										0.00	0	0
Total For IPF08										0.00	0	0
IPF09 On 01/07/2019 Spot Bond				100.00000	0.00000	101.28831				0.00	0	40,000,000
Total IPF09 SPOT										0.00	0	40,000,000
Total For IPF09										0.00	0	40,000,000
IPF11 On 15/10/2018 Spot Bond			100.00000	41.09715	100.00000	40.79920				0.00	0	0
Total IPF11 SPOT										0.00	0	0
Total For IPF11										0.00	0	0
IPF12 On 15/04/2018 Spot Bond				100.00000	0.00000	100.49783				0.00	0	0
Total IPF12 SPOT										0.00	0	0
Total For IPF12										0.00	0	0
IPF13 On 04/12/2020 Spot Bond				100.00000	0.00000	101.51909				0.00	0	0
Total IPF13 SPOT										0.00	0	0
Total For IPF13										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF14 On 17/12/2018 Spot Bond				100.00000	0.00000	101.15687			0.00	0	0
Total IPF14 SPOT									0.00	0	0
Total For IPF14									0.00	0	0
IPF15 On 17/12/2020 Spot Bond				100.00000	0.00000	101.18803			0.00	0	0
Total IPF15 SPOT									0.00	0	0
Total For IPF15									0.00	0	0
IPF16 On 17/12/2021 Spot Bond				100.00000	0.00000	101.20672			0.00	0	0
Total IPF16 SPOT									0.00	0	0
Total For IPF16									0.00	0	0
IPF17 On 22/12/2020 Spot Bond				100.00000	0.00000	101.10006			0.00	0	0
Total IPF17 SPOT									0.00	0	0
Total For IPF17									0.00	0	0
IPF18 On 22/12/2021 Spot Bond				100.00000	0.00000	101.11169			0.00	0	0
Total IPF18 SPOT									0.00	0	0
Total For IPF18									0.00	0	0
IPF19 On 22/12/2022 Spot Bond				100.00000	0.00000	101.12331			0.00	0	0
Total IPF19 SPOT									0.00	0	0
Total For IPF19									0.00	0	0
IPF20 On 17/03/2020 Spot Bond				100.00000	0.00000	101.15446			0.00	0	0
Total IPF20 SPOT									0.00	0	0
Total For IPF20									0.00	0	0
IPF21 On 17/03/2022 Spot Bond				100.00000	0.00000	101.19435			0.00	0	0
Total IPF21 SPOT									0.00	0	0
Total For IPF21									0.00	0	0
IPF22 On 14/06/2022 Spot Bond				100.00000	0.00000	101.31620			0.00	0	0
Total IPF22 SPOT									0.00	0	0
Total For IPF22									0.00	0	0
IPFC15 On 26/10/2017 Spot Bond				100.00000	0.00000	100.18587			0.00	0	0
Total IPFC15 SPOT									0.00	0	0
Total For IPFC15									0.00	0	0
IPL10 On 20/05/2021 Spot Bond			9.36500	102.00090	9.36500	101.92481		936,500,000,000.00		100,000,000	1,900,000,000
Total IPL10 SPOT								936,500,000,000.00		100,000,000	1,900,000,000
Total For IPL10								936,500,000,000.00		100,000,000	1,900,000,000
IPL11 On 24/05/2022 Spot Bond				100.00000	0.00000	101.87934			0.00	0	0
Total IPL11 SPOT								0.00	0	0	0
Total For IPL11								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
IPL6 On 28/09/2017 Spot Bond			7.99000	103.70948	7.99000	103.64217				0.00	0	0
Total IPL6 SPOT										0.00	0	0
Total For IPL6										0.00	0	0
IPL6/R2 On 28/09/2017 Spot Bond			100.00000	91.81020	100.00000	91.15440				0.00	0	0
Total IPL6/R203 SPOT										0.00	0	0
Total For IPL6/R203										0.00	0	0
IPL7 On 05/04/2018 Spot Bond				100.00000	0.00000	100.78459				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	60.14947	100.00000	59.71338				0.00	0	0
Total IPL7/JIBAR SPOT										0.00	0	0
Total For IPL7/JIBAR										0.00	0	0
IPL8 On 10/10/2020 Spot Bond				100.00000	0.00000	101.15353				0.00	0	800,000,000
Total IPL8 SPOT										0.00	0	800,000,000
Total For IPL8										0.00	0	800,000,000
IPL8/JIB On 10/10/2020 Spot Bond			100.00000	14.37992	100.00000	14.27567				0.00	0	0
Total IPL8/JIBAR SPOT										0.00	0	0
Total For IPL8/JIBAR										0.00	0	0
IPL9 On 20/05/2021 Spot Bond				100.00000	0.00000	101.77889				0.00	0	0
Total IPL9 SPOT										0.00	0	0
Total For IPL9										0.00	0	0
IV015 On 20/09/2017 Spot Bond				100.00000	0.00000	101.35655				0.00	0	0
Total IV015 SPOT										0.00	0	0
Total For IV015										0.00	0	0
IV017/F On 31/01/2022 Spot Bond			2.75000	100.05197	2.75000	100.02970				0.00	0	0
Total IV017/R212 SPOT										0.00	0	0
Total For IV017/R212										0.00	0	0
IV019 On 31/03/2028 Spot Bond			5.75000	137.96583	5.75000	137.86265				0.00	0	0
Total IV019 SPOT										0.00	0	0
Total For IV019										0.00	0	0
IV025 On 12/09/2019 Spot Bond				100.00000	0.00000	100.41160				0.00	0	0
Total IV025 SPOT										0.00	0	0
Total For IV025										0.00	0	0
IV026 On 27/09/2019 Spot Bond				100.00000	0.00000	99.89979				0.00	0	0
Total IV026 SPOT										0.00	0	0
Total For IV026										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV030 On 31/01/2025 Spot Bond			4.51000	84.24905	4.51000	111.12490			0.00	0	0
Total IV030 SPOT									0.00	0	0
Total For IV030									0.00	0	0
IV030A On 31/01/2025 Spot Bond			4.51000	110.14236	4.51000	111.12490			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				100.00000	0.00000	101.52961			0.00	0	0
Total IV031 SPOT									0.00	0	0
Total For IV031									0.00	0	0
IV032 On 14/08/2018 Spot Bond				100.00000	0.00000	101.12205			0.00	0	0
Total IV032 SPOT									0.00	0	0
Total For IV032									0.00	0	0
IV033 On 11/02/2021 Spot Bond				100.00000	0.00000	100.51743			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			11.23500	103.36955	11.23500	103.27596			0.00	0	0
Total IV034 SPOT									0.00	0	0
Total For IV034									0.00	0	0
IV035 On 07/04/2022 Spot Bond				100.00000	0.00000	103.32934			0.00	0	0
Total IV035 SPOT									0.00	0	0
Total For IV035									0.00	0	0
IV036 On 22/07/2021 Spot Bond				100.00000	0.00000	100.34734			0.00	0	0
Total IV036 SPOT									0.00	0	0
Total For IV036									0.00	0	0
IV038 On 23/09/2021 Spot Bond				100.00000	0.00000	101.37729			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			5.19000	90.40705	5.19000	132.13501			0.00	0	0
Total IV039 SPOT									0.00	0	0
Total For IV039									0.00	0	0
IV040 On 29/09/2021 Spot Bond				100.00000	0.00000	101.19141			0.00	0	0
Total IV040 SPOT									0.00	0	0
Total For IV040									0.00	0	0
IV041 On 29/09/2021 Spot Bond			11.58500	105.46571	11.58500	105.36893			0.00	0	0
Total IV041 SPOT									0.00	0	0
Total For IV041									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV042 On 18/11/2021 Spot Bond				100.00000	0.00000	102.49504			0.00	0	0
Total IV042 SPOT									0.00	0	0
Total For IV042									0.00	0	0
IV043 On 21/11/2021 Spot Bond			11.47500	106.00360	11.47500	105.90722			0.00	0	0
Total IV043 SPOT									0.00	0	0
Total For IV043									0.00	0	0
IV044 On 31/01/2022 Spot Bond				100.00000	0.00000	100.12176			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			5.44000	130.87312	5.44000	130.77881			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				100.00000	0.00000	101.39538			0.00	260,000,000	130,000,000
Total IV046 SPOT									0.00	260,000,000	130,000,000
Total For IV046									0.00	260,000,000	130,000,000
IV08 On 30/04/2018 Spot Bond			8.83000	107.05817	8.83000	106.98278			0.00	0	0
Total IV08 SPOT									0.00	0	0
Total For IV08									0.00	0	0
IV09 On 30/04/2018 Spot Bond				100.00000	0.00000	100.64482			0.00	0	0
Total IV09 SPOT									0.00	0	0
Total For IV09									0.00	0	0
IV100U On 19/12/2021 Spot Bond			100.00000	4.84579	100.00000	4.81826			0.00	0	0
Total IV100U SPOT									0.00	0	0
Total For IV100U									0.00	0	0
IV115U On 28/06/2022 Spot Bond			100.00000	3.37163	100.00000	3.35247			0.00	0	0
Total IV115U SPOT									0.00	0	0
Total For IV115U									0.00	0	0
IV19A On 31/03/2028 Spot Bond			4.50000	154.08931	4.50000	153.98947			0.00	0	0
Total IV19A SPOT									0.00	0	0
Total For IV19A									0.00	0	0
IVA686 On 17/08/2017 Spot Bond			7.35000	99.79903	7.35000	99.67884			0.00	0	0
Total IVA686 SPOT									0.00	0	0
Total For IVA686									0.00	0	0
IVA687 On 24/08/2017 Spot Bond			7.35000	99.65884	7.35000	99.53898			0.00	0	0
Total IVA687 SPOT									0.00	0	0
Total For IVA687									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVA689 On 07/09/2017 Spot Bond			7.45000	99.37124	7.45000	99.25046				0.00	0	0
Total IVA689 SPOT										0.00	0	0
Total For IVA689										0.00	0	0
IVA690 On 14/09/2017 Spot Bond			7.45000	99.23035	7.45000	99.10991				0.00	0	0
Total IVA690 SPOT										0.00	0	0
Total For IVA690										0.00	0	0
IVA691 On 21/09/2017 Spot Bond			7.45000	99.08987	7.45000	98.96977				0.00	0	0
Total IVA691 SPOT										0.00	0	0
Total For IVA691										0.00	0	0
IVA694 On 12/10/2017 Spot Bond			7.60000	98.64438	7.60000	98.52297				0.00	0	1,500,000,000
Total IVA694 SPOT										0.00	0	1,500,000,000
Total For IVA694										0.00	0	1,500,000,000
IVA695 On 19/10/2017 Spot Bond			7.60000	98.50276	7.60000	98.38169				0.00	0	0
Total IVA695 SPOT										0.00	0	0
Total For IVA695										0.00	0	0
IVA696 On 26/10/2017 Spot Bond			7.60000	98.36154	7.60000	98.24082				0.00	0	0
Total IVA696 SPOT										0.00	0	0
Total For IVA696										0.00	0	0
IVA697 On 02/11/2017 Spot Bond			7.60000	98.22072	7.60000	98.10035				0.00	0	0
Total IVA697 SPOT										0.00	0	0
Total For IVA697										0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	110.27300	10.00000	110.18700				0.00	0	0
Total IVC005/JIBAR SPOT										0.00	0	0
Total For IVC005/JIBAR										0.00	0	0
IVC027 On 03/04/2019 Spot Bond				100.00000	0.00000	100.85661				0.00	0	0
Total IVC027 SPOT										0.00	0	0
Total For IVC027										0.00	0	0
IVC033 On 30/06/2019 Spot Bond				100.00000	0.00000	100.91328				0.00	0	0
Total IVC033 SPOT										0.00	0	0
Total For IVC033										0.00	0	0
IVC034 On 30/06/2021 Spot Bond				100.00000	0.00000	100.93216				0.00	0	0
Total IVC034 SPOT										0.00	0	0
Total For IVC034										0.00	0	0
IVC035 On 30/06/2019 Spot Bond				100.00000	0.00000	96.77119				0.00	0	0
Total IVC035 SPOT										0.00	0	0
Total For IVC035										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC036 On 16/07/2019 Spot Bond			8.90000	101.22597	8.90000	101.15414			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	28.55956	100.00000	28.37137			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	29.62337	100.00000	29.40859			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			9.10500	101.14831	9.10500	101.07492			0.00	0	0
Total IVC040 SPOT									0.00	0	0
Total For IVC040									0.00	0	0
IVC046 On 24/10/2017 Spot Bond				100.00000	0.00000	100.31809			0.00	0	0
Total IVC046 SPOT									0.00	0	0
Total For IVC046									0.00	0	0
IVC048 On 06/11/2017 Spot Bond				100.00000	0.00000	100.06843			0.00	0	0
Total IVC048 SPOT									0.00	0	0
Total For IVC048									0.00	0	0
IVC049 On 21/11/2019 Spot Bond				100.00000	0.00000	101.89756			0.00	0	0
Total IVC049 SPOT									0.00	0	0
Total For IVC049									0.00	0	0
IVC050 On 03/12/2017 Spot Bond				100.00000	0.00000	101.54363			0.00	0	0
Total IVC050 SPOT									0.00	0	0
Total For IVC050									0.00	0	0
IVC051 On 03/02/2018 Spot Bond				100.00000	0.00000	100.02275			0.00	0	0
Total IVC051 SPOT									0.00	0	0
Total For IVC051									0.00	0	0
IVC053 On 11/02/2018 Spot Bond				100.00000	0.00000	99.83546			0.00	0	0
Total IVC053 SPOT									0.00	0	0
Total For IVC053									0.00	0	0
IVC055 On 26/03/2020 Spot Bond				100.00000	0.00000	101.04670			0.00	0	0
Total IVC055 SPOT									0.00	0	0
Total For IVC055									0.00	0	0
IVC060 On 31/07/2018 Spot Bond				100.00000	0.00000	100.09773			0.00	0	0
Total IVC060 SPOT									0.00	0	0
Total For IVC060									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC061 On 01/07/2018 Spot Bond				100.00000	0.00000	100.96376				0.00	0	0
Total IVC061 SPOT										0.00	0	0
Total For IVC061										0.00	0	0
IVC063 On 07/08/2020 Spot Bond				100.00000	0.00000	99.92687				0.00	0	0
Total IVC063 SPOT										0.00	0	0
Total For IVC063										0.00	0	0
IVC064 On 15/09/2018 Spot Bond				100.00000	0.00000	101.46396				0.00	0	0
Total IVC064 SPOT										0.00	0	0
Total For IVC064										0.00	0	0
IVC065 On 10/09/2018 Spot Bond				100.00000	0.00000	101.39311				0.00	0	0
Total IVC065 SPOT										0.00	0	0
Total For IVC065										0.00	0	0
IVC066 On 18/09/2017 Spot Bond			100.00000	91.67980	100.00000	91.00897				0.00	0	0
Total IVC066 SPOT										0.00	0	0
Total For IVC066										0.00	0	0
IVC067 On 04/11/2017 Spot Bond				100.00000	0.00000	100.17652				0.00	0	0
Total IVC067 SPOT										0.00	0	0
Total For IVC067										0.00	0	0
IVC070 On 20/01/2019 Spot Bond				100.00000	0.00000	101.06351				0.00	0	0
Total IVC070 SPOT										0.00	0	0
Total For IVC070										0.00	0	0
IVC075 On 21/04/2019 Spot Bond				100.00000	0.00000	100.36172				0.00	0	0
Total IVC075 SPOT										0.00	0	0
Total For IVC075										0.00	0	0
IVC077 On 04/05/2018 Spot Bond				100.00000	0.00000	100.14338				0.00	0	0
Total IVC077 SPOT										0.00	0	0
Total For IVC077										0.00	0	0
IVC081 On 14/07/2019 Spot Bond				100.00000	0.00000	100.60177				0.00	0	0
Total IVC081 SPOT										0.00	0	0
Total For IVC081										0.00	0	0
IVC086 On 15/08/2017 Spot Bond				100.00000	0.00000	102.01173				0.00	0	0
Total IVC086 SPOT										0.00	0	0
Total For IVC086										0.00	0	0
IVC087 On 10/10/2017 Spot Bond				100.00000	0.00000	100.73237				0.00	0	0
Total IVC087 SPOT										0.00	0	0
Total For IVC087										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC088 On 12/04/2018 Spot Bond				100.00000	0.00000	100.59893				0.00	0	0
Total IVC088 SPOT										0.00	0	0
Total For IVC088										0.00	0	0
IVC089 On 31/10/2017 Spot Bond				100.00000	0.00000	100.20855				0.00	0	0
Total IVC089 SPOT										0.00	0	0
Total For IVC089										0.00	0	0
IVC090 On 31/10/2017 Spot Bond				100.00000	0.00000	100.18643				0.00	0	0
Total IVC090 SPOT										0.00	0	0
Total For IVC090										0.00	0	0
IVC092 On 24/11/2019 Spot Bond				100.00000	0.00000	101.90864				0.00	0	0
Total IVC092 SPOT										0.00	0	0
Total For IVC092										0.00	0	0
IVC093 On 24/11/2018 Spot Bond				100.00000	0.00000	101.83013				0.00	0	0
Total IVC093 SPOT										0.00	0	0
Total For IVC093										0.00	0	0
IVC094 On 06/12/2021 Spot Bond			9.95500	104.71530	9.95500	104.63195				0.00	0	0
Total IVC094 SPOT										0.00	0	0
Total For IVC094										0.00	0	0
IVC097 On 29/06/2021 Spot Bond				100.00000	0.00000	101.00257				0.00	100,000,000	50,000,000
Total IVC097 SPOT										0.00	100,000,000	50,000,000
Total For IVC097										0.00	100,000,000	50,000,000
IVC098 On 14/06/2018 Spot Bond			8.30000	101.84519	8.30000	101.77732				0.00	0	0
Total IVC098 SPOT										0.00	0	0
Total For IVC098										0.00	0	0
IVC101 On 24/01/2018 Spot Bond				100.00000	0.00000	100.25705				0.00	0	0
Total IVC101 SPOT										0.00	0	0
Total For IVC101										0.00	0	0
IVC102 On 31/01/2020 Spot Bond				100.00000	0.00000	100.10823				0.00	0	0
Total IVC102 SPOT										0.00	0	0
Total For IVC102										0.00	0	0
IVC103 On 29/06/2021 Spot Bond				100.00000	0.00000	101.01713				0.00	0	700,000,000
Total IVC103 SPOT										0.00	0	700,000,000
Total For IVC103										0.00	0	700,000,000
IVC105 On 08/03/2020 Spot Bond				100.00000	0.00000	101.50536				0.00	0	0
Total IVC105 SPOT										0.00	0	0
Total For IVC105										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC106 On 13/03/2020 Spot Bond				100.00000	0.00000	101.36875			0.00	0	0
Total IVC106 SPOT									0.00	0	0
Total For IVC106									0.00	0	0
IVC107 On 29/06/2021 Spot Bond				100.00000	0.00000	101.00742			0.00	0	0
Total IVC107 SPOT									0.00	0	0
Total For IVC107									0.00	0	0
IVC108 On 29/07/2019 Spot Bond				100.00000	0.00000	100.10660			0.00	0	0
Total IVC108 SPOT									0.00	0	0
Total For IVC108									0.00	0	0
IVC109 On 19/05/2021 Spot Bond				100.00000	0.00000	102.09950			0.00	0	0
Total IVC109 SPOT									0.00	0	0
Total For IVC109									0.00	0	0
IVC110 On 19/05/2021 Spot Bond			9.60500	102.60897	9.60500	102.53052			0.00	0	0
Total IVC110 SPOT									0.00	0	0
Total For IVC110									0.00	0	0
IVC111 On 19/05/2020 Spot Bond				100.00000	0.00000	101.88941			0.00	0	0
Total IVC111 SPOT									0.00	0	0
Total For IVC111									0.00	0	0
IVC112 On 24/05/2018 Spot Bond				100.00000	0.00000	101.76172			0.00	0	0
Total IVC112 SPOT									0.00	0	0
Total For IVC112									0.00	0	0
IVC113 On 26/08/2018 Spot Bond				100.00000	0.00000	101.79102			0.00	0	0
Total IVC113 SPOT									0.00	0	0
Total For IVC113									0.00	0	0
IVC114 On 14/09/2021 Spot Bond				100.00000	0.00000	101.37832			0.00	0	0
Total IVC114 SPOT									0.00	0	0
Total For IVC114									0.00	0	0
IVC68U On 07/12/2020 Spot Bond			100.00000	9.91498	100.00000	9.85865			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	62.14447	100.00000	61.69392			0.00	0	0
Total IVC73U SPOT									0.00	0	0
Total For IVC73U									0.00	0	0
IVC74U On 22/09/2017 Spot Bond			100.00000	90.74668	100.00000	90.08910			0.00	0	0
Total IVC74U SPOT									0.00	0	0
Total For IVC74U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC80U On 27/05/2021 Spot Bond			100.00000	7.16574	100.00000	7.12504				0.00	0	0
Total IVC80U SPOT										0.00	0	0
Total For IVC80U										0.00	0	0
IVC84U On 01/08/2021 Spot Bond			100.00000	6.32162	100.00000	6.28571				0.00	0	0
Total IVC84U SPOT										0.00	0	0
Total For IVC84U										0.00	0	0
IVC85U On 12/08/2021 Spot Bond			100.00000	6.19094	100.00000	6.15577				0.00	0	0
Total IVC85U SPOT										0.00	0	0
Total For IVC85U										0.00	0	0
IVC91U On 07/11/2021 Spot Bond			100.00000	5.24812	100.00000	5.21831				0.00	0	0
Total IVC91U SPOT										0.00	0	0
Total For IVC91U										0.00	0	0
IVC95U On 02/12/2021 Spot Bond			100.00000	5.00479	100.00000	4.97635				0.00	0	0
Total IVC95U SPOT										0.00	0	0
Total For IVC95U										0.00	0	0
IVC96U On 02/12/2021 Spot Bond			100.00000	5.00479	100.00000	4.97635				0.00	0	0
Total IVC96U SPOT										0.00	0	0
Total For IVC96U										0.00	0	0
IVC99U On 14/12/2021 Spot Bond			100.00000	4.89202	100.00000	4.86423				0.00	0	0
Total IVC99U SPOT										0.00	0	0
Total For IVC99U										0.00	0	0
JAS01 On 31/01/2019 Spot Bond				100.00000	0.00000	100.11247				0.00	0	0
Total JAS01 SPOT										0.00	0	0
Total For JAS01										0.00	0	0
JIBAR On 15/03/2060 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total JIBAR SPOT										0.00	0	0
Total For JIBAR										0.00	0	0
KAP002 On 13/06/2019 Spot Bond				100.00000	0.00000	101.37441				0.00	0	0
Total KAP002 SPOT										0.00	0	0
Total For KAP002										0.00	0	0
KAP003 On 06/06/2019 Spot Bond				100.00000	0.00000	101.55053				0.00	0	0
Total KAP003 SPOT										0.00	0	0
Total For KAP003										0.00	0	0
KAP005 On 29/06/2018 Spot Bond				100.00000	0.00000	100.94441				0.00	0	0
Total KAP005 SPOT										0.00	0	0
Total For KAP005										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KAP006 On 29/06/2021 Spot Bond				100.00000	0.00000	100.99772			0.00	0	0
Total KAP006 SPOT									0.00	0	0
Total For KAP006									0.00	0	0
KAP007 On 26/10/2021 Spot Bond			9.50500	105.31456	9.50500	105.23443			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				100.00000	0.00000	101.74315			0.00	64,000,000	32,000,000
Total KAP008 SPOT									0.00	64,000,000	32,000,000
Total For KAP008									0.00	64,000,000	32,000,000
KAP009 On 24/05/2020 Spot Bond				100.00000	0.00000	101.85966			0.00	0	0
Total KAP009 SPOT									0.00	0	0
Total For KAP009									0.00	0	0
KAP04U On 01/07/2019 Spot Bond			100.00000	31.56817	100.00000	31.33929			0.00	0	0
Total KAP04U SPOT									0.00	0	0
Total For KAP04U									0.00	0	0
KSB007 On 31/08/2017 Spot Bond				100.00000	0.00000	104.32072			0.00	0	0
Total KSB007 SPOT									0.00	0	0
Total For KSB007									0.00	0	0
KSB008 On 01/11/2017 Spot Bond				100.00000	0.00000	100.02687			0.00	0	0
Total KSB008 SPOT									0.00	0	0
Total For KSB008									0.00	0	0
KSB009 On 05/08/2020 Spot Bond				100.00000	0.00000	99.91519			0.00	0	0
Total KSB009 SPOT									0.00	0	0
Total For KSB009									0.00	0	0
KST01 On 12/07/2020 Spot Bond				100.00000	0.00000	100.65932			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			9.01000	133.20094	9.01000	133.10528			0.00	0	0
Total KW01 SPOT									0.00	0	0
Total For KW01									0.00	0	0
LBK05 On 28/02/2019 Spot Bond				100.00000	0.00000	101.12003			0.00	0	0
Total LBK05 SPOT									0.00	0	0
Total For LBK05									0.00	0	0
LBK07 On 16/09/2017 Spot Bond				100.00000	0.00000	101.07350			0.00	302,000,000	151,000,000
Total LBK07 SPOT									0.00	302,000,000	151,000,000
Total For LBK07									0.00	302,000,000	151,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK08 On 30/10/2019 Spot Bond				100.00000	0.00000	100.09941			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	21.80601	100.00000	21.64792			0.00	0	0
Total LBK08/JIBAR SPOT									0.00	0	0
Total For LBK08/JIBAR									0.00	0	0
LBK11 On 28/11/2019 Spot Bond			9.58000	101.91049	9.58000	101.83278			0.00	0	0
Total LBK11 SPOT									0.00	0	0
Total For LBK11									0.00	0	0
LBK11/ On 28/11/2019 Spot Bond			9.62000	101.82931	9.62000	101.75134			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	104.36181	9.71000	104.27984			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	61.03052	100.00000	60.58805			0.00	0	0
Total LBK14U SPOT									0.00	0	0
Total For LBK14U									0.00	0	0
LBK15 On 12/10/2021 Spot Bond				100.00000	0.00000	100.70988			0.00	0	0
Total LBK15 SPOT									0.00	0	0
Total For LBK15									0.00	0	0
LBK16 On 30/11/2019 Spot Bond				100.00000	0.00000	101.71884			0.00	0	0
Total LBK16 SPOT									0.00	0	0
Total For LBK16									0.00	0	0
LBK17 On 22/03/2020 Spot Bond				100.00000	0.00000	101.13495			0.00	0	0
Total LBK17 SPOT									0.00	0	0
Total For LBK17									0.00	0	0
LBK18 On 22/03/2022 Spot Bond				100.00000	0.00000	101.06111			0.00	0	0
Total LBK18 SPOT									0.00	0	0
Total For LBK18									0.00	0	0
LBK19 On 23/03/2018 Spot Bond				100.00000	0.00000	101.05458			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			10.27500	101.36374	10.27500	101.28053			0.00	0	0
Total LBK20 SPOT									0.00	0	0
Total For LBK20									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LGL02 On 13/08/2017 Spot Bond			7.44000	99.87785	7.44000	99.81689			0.00	0	0
Total LGL02 SPOT									0.00	0	0
Total For LGL02									0.00	0	0
LGL03 On 03/04/2018 Spot Bond			8.94000	101.80171	8.94000	101.72876			0.00	0	0
Total LGL03 SPOT									0.00	0	0
Total For LGL03									0.00	0	0
LGL04 On 14/08/2020 Spot Bond			9.28000	99.53002	9.28000	99.45522			0.00	0	580,000,000
Total LGL04 SPOT									0.00	0	580,000,000
Total For LGL04									0.00	0	580,000,000
LGL05 On 12/12/2021 Spot Bond				100.00000	0.00000	101.64255			0.00	0	0
Total LGL05 SPOT									0.00	0	0
Total For LGL05									0.00	0	0
LGL06 On 04/10/2022 Spot Bond			9.81000	105.00690	9.81000	104.92451			0.00	0	2,500,000,000
Total LGL06 SPOT									0.00	0	2,500,000,000
Total For LGL06									0.00	0	2,500,000,000
LGL07 On 04/10/2022 Spot Bond				100.00000	0.00000	100.87538			0.00	1,282,000,000	1,241,000,000
Total LGL07 SPOT									0.00	1,282,000,000	1,241,000,000
Total For LGL07									0.00	1,282,000,000	1,241,000,000
LHC01U On 12/07/2023 Spot Bond			100.00000	9.47936	100.00000	9.35485			0.00	0	0
Total LHC01U SPOT									0.00	0	0
Total For LHC01U									0.00	0	0
LHC02U On 12/07/2023 Spot Bond			100.00000	10.00236	100.00000	9.87099			0.00	0	0
Total LHC02U SPOT									0.00	0	0
Total For LHC02U									0.00	0	0
LHL17 On 14/11/2018 Spot Bond				100.00000	0.00000	99.67135			0.00	0	0
Total LHL17 SPOT									0.00	0	0
Total For LHL17									0.00	0	0
LHL18 On 14/11/2018 Spot Bond			12.63000	103.81239	12.63000	103.70879		10,609,200,000,000.00	840,000,000	840,000,000	420,000,000
Total LHL18 SPOT								10,609,200,000,000.00	840,000,000	840,000,000	420,000,000
Total For LHL18								10,609,200,000,000.00	840,000,000	840,000,000	420,000,000
LHL19 On 14/11/2019 Spot Bond			13.58000	104.61145	13.58000	104.49946		11,407,200,000,000.00	840,000,000	840,000,000	420,000,000
Total LHL19 SPOT								11,407,200,000,000.00	840,000,000	840,000,000	420,000,000
Total For LHL19								11,407,200,000,000.00	840,000,000	840,000,000	420,000,000
LHL22 On 13/09/2017 Spot Bond				100.00000	0.00000	101.42507			0.00	0	0
Total LHL22 SPOT									0.00	0	0
Total For LHL22									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LHL26 On 13/11/2020 Spot Bond				100.00000	0.00000	99.65818			0.00	0	0
Total LHL26 SPOT									0.00	0	0
Total For LHL26									0.00	0	0
LOM01 On 25/11/2019 Spot Bond				100.00000	0.00000	103.88918			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				100.00000	0.00000	101.85812			0.00	0	0
Total LRFA2 SPOT									0.00	0	0
Total For LRFA2									0.00	0	0
LRFB2 On 20/11/2019 Spot Bond				100.00000	0.00000	102.33762			0.00	0	0
Total LRFB2 SPOT									0.00	0	0
Total For LRFB2									0.00	0	0
LRFC2 On 20/11/2019 Spot Bond				100.00000	0.00000	102.08920			0.00	0	0
Total LRFC2 SPOT									0.00	0	0
Total For LRFC2									0.00	0	0
MAQ09 On 10/11/2017 Spot Bond				100.00000	0.00000	99.87617			0.00	0	0
Total MAQ090 SPOT									0.00	0	0
Total For MAQ090									0.00	0	0
MAQ09 On 11/12/2017 Spot Bond				100.00000	0.00000	101.31142			0.00	0	0
Total MAQ093 SPOT									0.00	0	0
Total For MAQ093									0.00	0	0
MAQ09 On 01/02/2018 Spot Bond				100.00000	0.00000	100.00773			0.00	0	0
Total MAQ096 SPOT									0.00	0	0
Total For MAQ096									0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total MAQ0A1 SPOT									0.00	0	0
Total For MAQ0A1									0.00	0	0
MAQ0A On 31/08/2017 Spot Bond				100.00000	0.00000	103.43051			0.00	0	0
Total MAQ0A2 SPOT									0.00	0	0
Total For MAQ0A2									0.00	0	0
MAQ0A On 31/08/2018 Spot Bond				100.00000	0.00000	103.31112			0.00	0	0
Total MAQ0A3 SPOT									0.00	0	0
Total For MAQ0A3									0.00	0	0
MAQ0A On 31/08/2018 Spot Bond				100.00000	0.00000	103.44479			0.00	0	0
Total MAQ0A4 SPOT									0.00	0	0
Total For MAQ0A4									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	103.32293			0.00	0	0
Total MAQ0A5 SPOT									0.00	0	0
Total For MAQ0A5									0.00	0	0
MAQ0J On 28/02/2020 Spot Bond				100.00000	0.00000	103.34420			0.00	0	0
Total MAQ0J1 SPOT									0.00	0	0
Total For MAQ0J1									0.00	0	0
MAQ0J On 28/12/2020 Spot Bond				100.00000	0.00000	103.24202			0.00	0	0
Total MAQ0J2 SPOT									0.00	0	0
Total For MAQ0J2									0.00	0	0
MAQ10 On 17/08/2017 Spot Bond				100.00000	0.00000	99.73004			0.00	0	0
Total MAQ101 SPOT									0.00	0	0
Total For MAQ101									0.00	0	0
MAQ10 On 15/09/2017 Spot Bond				100.00000	0.00000	99.12896			0.00	0	0
Total MAQ103 SPOT									0.00	0	0
Total For MAQ103									0.00	0	0
MAQ10 On 24/08/2017 Spot Bond				100.00000	0.00000	99.59952			0.00	0	0
Total MAQ104 SPOT									0.00	0	0
Total For MAQ104									0.00	0	0
MBF03 On 01/10/2017 Spot Bond				100.00000	0.00000	100.91695			0.00	0	0
Total MBF030 SPOT									0.00	0	0
Total For MBF030									0.00	0	0
MBF04 On 07/08/2017 Spot Bond				100.00000	0.00000	99.94270			0.00	0	0
Total MBF042 SPOT									0.00	0	0
Total For MBF042									0.00	0	0
MBF04 On 13/04/2018 Spot Bond				100.00000	0.00000	100.96459			0.00	194,000,000	97,000,000
Total MBF045 SPOT									0.00	194,000,000	97,000,000
Total For MBF045									0.00	194,000,000	97,000,000
MBF04 On 17/08/2018 Spot Bond				100.00000	0.00000	102.13492			0.00	0	0
Total MBF046 SPOT									0.00	0	0
Total For MBF046									0.00	0	0
MBF04 On 07/06/2019 Spot Bond				100.00000	0.00000	101.92108			0.00	0	0
Total MBF047 SPOT									0.00	0	0
Total For MBF047									0.00	0	0
MBF04 On 14/03/2019 Spot Bond				100.00000	0.00000	101.72329			0.00	0	0
Total MBF049 SPOT									0.00	0	0
Total For MBF049									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MBF05 On 17/05/2019 Spot Bond				100.00000	0.00000	102.22491				0.00	0	0
Total MBF051 SPOT										0.00	0	0
Total For MBF051										0.00	0	0
MBF05 On 16/05/2019 Spot Bond			100.00000	31.91512	100.00000	33.81254				0.00	0	0
Total MBF051/JIBAR SPOT										0.00	0	0
Total For MBF051/JIBAR										0.00	0	0
MBF05 On 28/09/2017 Spot Bond				100.00000	0.00000	100.88663				0.00	0	0
Total MBF052 SPOT										0.00	0	0
Total For MBF052										0.00	0	0
MBF05 On 28/09/2019 Spot Bond				100.00000	0.00000	100.93651				0.00	0	0
Total MBF053 SPOT										0.00	0	0
Total For MBF053										0.00	0	0
MBF05 On 27/03/2018 Spot Bond				100.00000	0.00000	100.90258				0.00	0	0
Total MBF054 SPOT										0.00	0	0
Total For MBF054										0.00	0	0
MBF05 On 27/03/2020 Spot Bond				100.00000	0.00000	101.15655				0.00	0	0
Total MBF055 SPOT										0.00	0	0
Total For MBF055										0.00	0	0
MBLSA On 30/10/2017 Spot Bond			2.30000	99.47347	2.30000	98.39287				0.00	0	0
Total MBLSA2 SPOT										0.00	0	0
Total For MBLSA2										0.00	0	0
MBLSA On 11/12/2017 Spot Bond				100.00000	0.00000	97.71531				0.00	0	0
Total MBLSA3 SPOT										0.00	0	0
Total For MBLSA3										0.00	0	0
MBP03 On 12/09/2019 Spot Bond				100.00000	0.00000	101.31445				0.00	0	0
Total MBP035 SPOT										0.00	0	0
Total For MBP035										0.00	0	0
MBP03 On 11/04/2020 Spot Bond				100.00000	0.00000	100.62188				0.00	0	0
Total MBP036 SPOT										0.00	0	0
Total For MBP036										0.00	0	0
MBP03 On 26/05/2020 Spot Bond				100.00000	0.00000	101.66943				0.00	0	0
Total MBP037 SPOT										0.00	0	0
Total For MBP037										0.00	0	0
MBP29 On 23/09/2017 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total MBP29U SPOT										0.00	0	0
Total For MBP29U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP30 On 24/10/2017 Spot Bond			100.00000	83.87070	100.00000	83.30654			0.00	0	0
Total MBP30U SPOT									0.00	0	0
Total For MBP30U									0.00	0	0
MBP31 On 24/10/2017 Spot Bond			100.00000	83.88924	100.00000	83.32496			0.00	0	0
Total MBP31U SPOT									0.00	0	0
Total For MBP31U									0.00	0	0
MBP32 On 10/11/2017 Spot Bond			100.00000	99.19138	100.00000	98.39573			0.00	0	0
Total MBP32U SPOT									0.00	0	0
Total For MBP32U									0.00	0	0
MBP34 On 29/04/2018 Spot Bond				100.00000	0.00000	100.09192			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			8.53000	103.54716	8.53000	103.47629			0.00	0	0
Total MBSA01 SPOT									0.00	0	0
Total For MBSA01									0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			8.00000	104.37591	8.00000	104.30882			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			8.58000	103.25264	8.58000	103.18157			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	102.74318	8.91000	102.66979			0.00	0	0
Total MBSA02/R204 SPOT									0.00	0	0
Total For MBSA02/R204									0.00	0	0
MEFSA On 05/01/2019 Spot Bond				100.00000	0.00000	100.82511			0.00	0	0
Total MEFSA4 SPOT									0.00	0	0
Total For MEFSA4									0.00	0	0
MEFSA On 05/07/2026 Spot Bond				100.00000	0.00000	100.85164			0.00	0	0
Total MEFSA6 SPOT									0.00	0	0
Total For MEFSA6									0.00	0	0
MEFSB On 05/01/2019 Spot Bond			8.55000	101.85229	8.55000	101.78279			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			9.36000	103.18629	9.36000	103.10937			0.00	0	0
Total MEFSB5 SPOT									0.00	0	0
Total For MEFSB5									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MFS1A On 20/12/2018 Spot Bond				100.00000	0.00000	101.10322				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			9.38000	102.98436	9.38000	102.90654				0.00	0	0
Total MFS1B SPOT										0.00	0	0
Total For MFS1B										0.00	0	0
MMF10 On 15/12/2024 Spot Bond				100.00000	0.00000	100.59017				0.00	0	0
Total MMF101 SPOT										0.00	0	0
Total For MMF101										0.00	0	0
MMF20 On 15/12/2024 Spot Bond				100.00000	0.00000	100.63328				0.00	0	0
Total MMF201 SPOT										0.00	0	0
Total For MMF201										0.00	0	0
MMF30 On 15/12/2024 Spot Bond				100.00000	0.00000	100.79143				0.00	0	0
Total MMF301 SPOT										0.00	0	0
Total For MMF301										0.00	0	0
MMF40 On 15/12/2024 Spot Bond				100.00000	0.00000	100.79143				0.00	0	0
Total MMF401 SPOT										0.00	0	0
Total For MMF401										0.00	0	0
MMIG0 On 17/03/2019 Spot Bond				100.00000	0.00000	100.64323				0.00	0	0
Total MMIG01 SPOT										0.00	0	0
Total For MMIG01										0.00	0	0
MMIG0 On 17/03/2021 Spot Bond			9.23500	106.39194	9.23500	106.31367				0.00	0	400,000,000
Total MMIG02 SPOT										0.00	0	400,000,000
Total For MMIG02										0.00	0	400,000,000
MMIG0 On 01/06/2020 Spot Bond				100.00000	0.00000	101.22930				0.00	0	0
Total MMIG03 SPOT										0.00	0	0
Total For MMIG03										0.00	0	0
MMIG0 On 12/08/2025 Spot Bond			11.41000	99.28047	11.41000	99.18921				0.00	0	0
Total MMIG04 SPOT										0.00	0	0
Total For MMIG04										0.00	0	0
MMIG0 On 12/08/2022 Spot Bond			10.21000	102.35594	10.21000	102.27150				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
MTN06 On 13/07/2020 Spot Bond				100.00000	0.00000	100.61119				0.00	0	0
Total MTN06 SPOT										0.00	0	0
Total For MTN06										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN07 On 13/07/2022 Spot Bond				100.00000	0.00000	100.62299			0.00	290,000,000	145,000,000
Total MTN07 SPOT									0.00	290,000,000	145,000,000
Total For MTN07									0.00	290,000,000	145,000,000
MTN08 On 20/04/2019 Spot Bond			100.00000	29.45458	100.00000	29.24104			0.00	0	0
Total MTN08U SPOT									0.00	0	0
Total For MTN08U									0.00	0	0
MTN09 On 20/04/2019 Spot Bond			100.00000	35.44745	100.00000	35.21261			0.00	0	0
Total MTN09U SPOT									0.00	0	0
Total For MTN09U									0.00	0	0
MTNC1 On 15/11/2017 Spot Bond				100.00000	0.00000	101.85124			0.00	0	0
Total MTNC18 SPOT									0.00	0	0
Total For MTNC18									0.00	0	0
MTNC1 On 15/05/2018 Spot Bond				100.00000	0.00000	101.90161			0.00	0	0
Total MTNC19 SPOT									0.00	0	0
Total For MTNC19									0.00	0	0
MWA1L On 18/07/2021 Spot Bond			100.00000	13.31466	100.00000	13.21813			0.00	0	0
Total MWA1U SPOT									0.00	0	0
Total For MWA1U									0.00	0	0
MWAR(On 22/11/2019 Spot Bond				100.00000	0.00000	101.91867			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	11.69598	100.89771	11.61050			0.00	0	0
Total N4A211 SPOT									0.00	0	0
Total For N4A211									0.00	0	0
N5C23 On 20/12/2018 Spot Bond				100.00000	0.00000	101.26273			0.00	0	0
Total N5C23 SPOT									0.00	0	0
Total For N5C23									0.00	0	0
N5D23 On 20/09/2019 Spot Bond				100.00000	0.00000	101.26637			0.00	0	0
Total N5D23 SPOT									0.00	0	0
Total For N5D23									0.00	0	0
N5E23 On 20/06/2023 Spot Bond				100.00000	0.00000	110.54570			0.00	0	0
Total N5E23 SPOT									0.00	0	0
Total For N5E23									0.00	0	0
N5F23L On 20/06/2023 Spot Bond			100.00000	12.41456	100.00000	12.32455			0.00	0	0
Total N5F23U SPOT									0.00	0	0
Total For N5F23U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N5G23I On 20/06/2023 Spot Bond			100.00000	13.25219	100.00000	13.15611			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			10.06000	94.53168	10.06000	94.45607			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			9.05500	102.35272	9.05500	102.27845			0.00	0	0
Total NAM02 SPOT									0.00	0	0
Total For NAM02									0.00	0	0
NAM03 On 01/08/2023 Spot Bond			9.66000	101.94646	9.66000	101.86808			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			10.41000	100.74178	10.41000	100.65847			0.00	0	0
Total NAM04 SPOT									0.00	0	0
Total For NAM04									0.00	0	0
NBK11/ On 28/11/2020 Spot Bond			8.54500	102.75975	8.54500	102.68968			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			9.26000	103.93671	9.26000	103.86003			0.00	0	0
Total NBK12A SPOT									0.00	0	0
Total For NBK12A									0.00	0	0
NBK12/ On 19/03/2021 Spot Bond			9.38000	103.57465	9.38000	103.49727			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			9.36000	105.50303	9.36000	105.42439			0.00	0	0
Total NBK13A SPOT									0.00	0	0
Total For NBK13A									0.00	0	0
NBK14/ On 25/06/2021 Spot Bond			8.73500	102.84993	8.73500	102.79635			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			9.28500	98.11402	9.28500	102.42755			0.00	0	0
Total NBK15A SPOT									0.00	0	0
Total For NBK15A									0.00	0	0
NBK15I On 27/08/2017 Spot Bond				100.00000	0.00000	101.65273			0.00	0	0
Total NBK15B SPOT									0.00	0	0
Total For NBK15B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK16/ On 12/02/2025 Spot Bond			10.31000	95.39922	10.31000	100.02930				0.00	0	860,000,000
Total NBK16A SPOT										0.00	0	860,000,000
Total For NBK16A										0.00	0	860,000,000
NBK17/ On 22/04/2026 Spot Bond			9.84500	103.48446	9.84500	103.40297				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			9.01000	102.28150	9.01000	102.20764				0.00	0	0
Total NBK18A SPOT										0.00	0	0
Total For NBK18A										0.00	0	0
NBK19/ On 01/06/2022 Spot Bond			9.43500	102.51809	9.43500	102.44066				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			10.01000	103.88590	10.01000	103.80276				0.00	0	0
Total NBK20A SPOT										0.00	0	0
Total For NBK20A										0.00	0	0
NBK20I On 25/06/2021 Spot Bond				100.00000	0.00000	99.17351				0.00	0	0
Total NBK20B SPOT										0.00	0	0
Total For NBK20B										0.00	0	0
NBK21/ On 21/07/2027 Spot Bond			11.06000	97.92281	11.06000	97.83692				0.00	0	0
Total NBK21A SPOT										0.00	0	0
Total For NBK21A										0.00	0	0
NBK21I On 10/11/2017 Spot Bond				100.00000	0.00000	102.08788				0.00	0	0
Total NBK21B SPOT										0.00	0	0
Total For NBK21B										0.00	0	0
NBK22/ On 19/11/2022 Spot Bond			9.70000	103.66159	9.70000	103.58158				0.00	0	0
Total NBK22A SPOT										0.00	0	0
Total For NBK22A										0.00	0	0
NBK22I On 12/02/2018 Spot Bond				100.00000	0.00000	102.12049				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			10.26000	104.62376	10.26000	104.53846				0.00	0	0
Total NBK23A SPOT										0.00	0	0
Total For NBK23A										0.00	0	0
NBK23I On 12/02/2020 Spot Bond				100.00000	0.00000	102.15185				0.00	0	0
Total NBK23B SPOT										0.00	0	0
Total For NBK23B										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK24/ On 19/11/2027 Spot Bond			10.01000	108.20046	10.01000	108.11434				0.00	0	1,000,000,000
Total NBK24A SPOT										0.00	0	1,000,000,000
Total For NBK24A										0.00	0	1,000,000,000
NBK24I On 11/02/2022 Spot Bond				100.00000	0.00000	102.08175				0.00	0	0
Total NBK24B SPOT										0.00	0	0
Total For NBK24B										0.00	0	0
NBK25/ On 17/02/2023 Spot Bond			9.60000	109.49502	9.60000	109.40997				0.00	0	0
Total NBK25A SPOT										0.00	0	0
Total For NBK25A										0.00	0	0
NBK25I On 12/02/2025 Spot Bond				100.00000	0.00000	102.11105				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	13.83167	100.00000	13.74053				0.00	0	0
Total NBK26A SPOT										0.00	0	0
Total For NBK26A										0.00	0	0
NBK26I On 22/04/2026 Spot Bond				100.00000	0.00000	100.99529				0.00	0	0
Total NBK26B SPOT										0.00	0	0
Total For NBK26B										0.00	0	0
NBK27/ On 10/05/2026 Spot Bond			10.05000	108.97054	10.05000	108.88346				0.00	0	0
Total NBK27A SPOT										0.00	0	0
Total For NBK27A										0.00	0	0
NBK27I On 01/06/2018 Spot Bond				100.00000	0.00000	101.84829				0.00	0	0
Total NBK27B SPOT										0.00	0	0
Total For NBK27B										0.00	0	0
NBK28/ On 02/08/2023 Spot Bond			9.61000	101.92220	9.61000	101.84425				0.00	0	60,000,000
Total NBK28A SPOT										0.00	0	60,000,000
Total For NBK28A										0.00	0	60,000,000
NBK28I On 19/11/2020 Spot Bond				100.00000	0.00000	101.89982				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			10.31000	101.29069	10.31000	101.20772				0.00	0	0
Total NBK29A SPOT										0.00	0	0
Total For NBK29A										0.00	0	0
NBK29I On 18/02/2019 Spot Bond				100.00000	0.00000	102.14354				0.00	0	0
Total NBK29B SPOT										0.00	0	0
Total For NBK29B										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK30/ On 20/02/2024 Spot Bond			9.40000	105.40826	9.40000	105.32806				0.00	0	0
Total NBK30A SPOT										0.00	0	0
Total For NBK30A										0.00	0	0
NBK30I On 18/02/2021 Spot Bond				100.00000	0.00000	101.97384				0.00	0	0
Total NBK30B SPOT										0.00	0	0
Total For NBK30B										0.00	0	0
NBK31I On 17/02/2023 Spot Bond				100.00000	0.00000	102.02485				0.00	0	0
Total NBK31B SPOT										0.00	0	0
Total For NBK31B										0.00	0	0
NBK32I On 26/02/2019 Spot Bond				100.00000	0.00000	101.71473				0.00	0	0
Total NBK32B SPOT										0.00	0	0
Total For NBK32B										0.00	0	0
NBK33I On 10/05/2019 Spot Bond				100.00000	0.00000	102.28475				0.00	0	0
Total NBK33B SPOT										0.00	0	0
Total For NBK33B										0.00	0	0
NBK34I On 10/05/2021 Spot Bond				100.00000	0.00000	102.16355				0.00	0	0
Total NBK34B SPOT										0.00	0	0
Total For NBK34B										0.00	0	0
NBK35I On 10/05/2023 Spot Bond				100.00000	0.00000	102.21057				0.00	0	0
Total NBK35B SPOT										0.00	0	0
Total For NBK35B										0.00	0	0
NBK36I On 10/05/2026 Spot Bond				100.00000	0.00000	102.26918				0.00	0	0
Total NBK36B SPOT										0.00	0	0
Total For NBK36B										0.00	0	0
NBK37I On 02/08/2019 Spot Bond				100.00000	0.00000	100.07981				0.00	0	0
Total NBK37B SPOT										0.00	0	0
Total For NBK37B										0.00	0	0
NBK38I On 02/08/2021 Spot Bond				100.00000	0.00000	100.04514				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			8.20000	110.67064	8.20000	110.59815				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	32.16226	100.00000	31.95034				0.00	0	0
Total NBK3A/R204 SPOT										0.00	0	0
Total For NBK3A/R204										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK4 On 28/10/2024 Spot Bond			11.18500	46.48705	11.18500	46.44656			0.00	0	0
Total NBK4 SPOT									0.00	0	0
Total For NBK4									0.00	0	0
NBK40I On 31/07/2026 Spot Bond				100.00000	0.00000	100.10128			0.00	0	0
Total NBK40B SPOT									0.00	0	0
Total For NBK40B									0.00	0	0
NBK41I On 20/02/2020 Spot Bond				100.00000	0.00000	101.86577			0.00	0	0
Total NBK41B SPOT									0.00	0	0
Total For NBK41B									0.00	0	0
NBK42I On 21/02/2022 Spot Bond				100.00000	0.00000	101.82679			0.00	0	0
Total NBK42B SPOT									0.00	0	0
Total For NBK42B									0.00	0	0
NBK43I On 20/02/2024 Spot Bond				100.00000	0.00000	101.87731			0.00	0	0
Total NBK43B SPOT									0.00	0	0
Total For NBK43B									0.00	0	0
NBK7B On 19/04/2020 Spot Bond				100.00000	0.00000	100.47723			0.00	0	0
Total NBK7B SPOT									0.00	0	0
Total For NBK7B									0.00	0	0
NCLN7 On 15/08/2017 Spot Bond				100.00000	0.00000	102.06315			0.00	0	0
Total NCLN74 SPOT									0.00	0	0
Total For NCLN74									0.00	0	0
NCLN7 On 20/09/2017 Spot Bond				100.00000	0.00000	101.14280			0.00	0	0
Total NCLN75 SPOT									0.00	0	0
Total For NCLN75									0.00	0	0
NCLN7 On 09/10/2017 Spot Bond				100.00000	0.00000	100.73898			0.00	0	0
Total NCLN77 SPOT									0.00	0	0
Total For NCLN77									0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	101.19451			0.00	0	0
Total NCLN82 SPOT									0.00	0	0
Total For NCLN82									0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	9.91013	100.00000	9.83827			0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	9.91013	100.00000	9.83827			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			10.35500	105.46652	10.35500	105.37975			0.00	0	0
Total NCLN83 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 NCLN83										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	101.18843				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			10.39000	104.43670	10.39000	104.35050				0.00	0	0
Total NCLN85 SPOT										0.00	0	0
Total For NCLN85										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	101.19451				0.00	0	0
Total NCLN87 SPOT										0.00	0	0
Total For NCLN87										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	101.20415				0.00	0	0
Total NCLN90 SPOT										0.00	0	0
Total For NCLN90										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	101.21631				0.00	0	0
Total NCLN91 SPOT										0.00	0	0
Total For NCLN91										0.00	0	0
NCLN9 On 02/03/2018 Spot Bond				100.00000	0.00000	101.57798				0.00	0	0
Total NCLN92 SPOT										0.00	0	0
Total For NCLN92										0.00	0	0
NCLN9 On 09/04/2018 Spot Bond				100.00000	0.00000	100.67208				0.00	0	0
Total NCLN93 SPOT										0.00	0	0
Total For NCLN93										0.00	0	0
NCLN9 On 20/09/2020 Spot Bond				100.00000	0.00000	101.10935				0.00	0	0
Total NCLN94 SPOT										0.00	0	0
Total For NCLN94										0.00	0	0
NCLN9 On 08/10/2018 Spot Bond				100.00000	0.00000	100.67212				0.00	0	0
Total NCLN95 SPOT										0.00	0	0
Total For NCLN95										0.00	0	0
NED01 On 22/12/2021 Spot Bond			100.00000	14.93027	100.00000	14.82203				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	12.65769	100.00000	12.58265				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	14.77003	100.00000	14.66295				0.00	0	0
Total NED03U 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 NED03U										0.00	0	0
NED04 On 01/07/2022 Spot Bond			100.00000	15.56517	100.00000	15.45233				0.00	0	0
Total NED04U SPOT										0.00	0	0
Total For NED04U										0.00	0	0
NED13 On 25/07/2018 Spot Bond				100.00000	0.00000	100.96594				0.00	0	0
Total NED13 SPOT										0.00	0	0
Total For NED13										0.00	0	0
NED14 On 29/11/2018 Spot Bond				100.00000	0.00000	102.15103				0.00	0	0
Total NED14 SPOT										0.00	0	0
Total For NED14										0.00	0	0
NED15 On 08/04/2019 Spot Bond			9.08000	105.58135	9.08000	105.50453				0.00	0	0
Total NED15 SPOT										0.00	0	0
Total For NED15										0.00	0	0
NED16 On 08/04/2019 Spot Bond				100.00000	0.00000	100.85133				0.00	0	0
Total NED16 SPOT										0.00	0	0
Total For NED16										0.00	0	0
NED17 On 14/10/2019 Spot Bond				100.00000	0.00000	100.63978				0.00	0	0
Total NED17 SPOT										0.00	0	0
Total For NED17										0.00	0	0
NED18 On 16/01/2020 Spot Bond				100.00000	0.00000	100.55805				0.00	0	0
Total NED18 SPOT										0.00	0	0
Total For NED18										0.00	0	0
NED19 On 01/07/2020 Spot Bond				100.00000	0.00000	102.25904				0.00	0	0
Total NED19 SPOT										0.00	0	0
Total For NED19										0.00	0	0
NED20 On 01/07/2020 Spot Bond			10.63000	102.72238	10.63000	102.63568				0.00	0	2,990,000,000
Total NED20 SPOT										0.00	0	2,990,000,000
Total For NED20										0.00	0	2,990,000,000
NEDT1 On 21/05/2021 Spot Bond				100.00000	0.00000	105.14135				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				100.00000	0.00000	102.62840				0.00	0	0
Total NEDT1B SPOT										0.00	0	0
Total For NEDT1B										0.00	0	0
NET50 On 08/08/2017 Spot Bond				100.00000	0.00000	104.07108				0.00	0	0
Total NET50 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 NET50									0.00	0	0
NGL01 On 22/09/2021 Spot Bond				100.00000	0.00000	103.54890			0.00	0	300,000,000
Total NGL01 SPOT									0.00	0	300,000,000
Total For NGL01									0.00	0	300,000,000
NGL02 On 15/03/2022 Spot Bond				100.00000	0.00000	102.39533			0.00	0	1,900,000,000
Total NGL02 SPOT									0.00	0	1,900,000,000
Total For NGL02									0.00	0	1,900,000,000
NGL03 On 26/05/2022 Spot Bond				100.00000	0.00000	102.18553			0.00	0	0
Total NGL03 SPOT									0.00	0	0
Total For NGL03									0.00	0	0
NGLT1/ On 01/07/2022 Spot Bond				100.00000	0.00000	101.28958			0.00	0	0
Total NGLT1A SPOT									0.00	0	0
Total For NGLT1A									0.00	0	0
NHM00 On 25/11/2020 Spot Bond			10.00000	110.27300	10.00000	110.18700			0.00	0	0
Total NHM001/JIBAR SPOT									0.00	0	0
Total For NHM001/JIBAR									0.00	0	0
NHM00 On 12/05/2021 Spot Bond			13.50000	103.13666	13.50000	103.02688			0.00	0	0
Total NHM002 SPOT									0.00	0	0
Total For NHM002									0.00	0	0
NHM00 On 09/06/2019 Spot Bond				100.00000	0.00000	101.72847			0.00	0	0
Total NHM003 SPOT									0.00	0	0
Total For NHM003									0.00	0	0
NILB11 On 31/01/2025 Spot Bond			3.37000	105.42443	3.37000	120.09988			0.00	0	0
Total NILB11 SPOT									0.00	0	0
Total For NILB11									0.00	0	0
NILB12 On 07/12/2033 Spot Bond			3.45000	169.94557	3.45000	169.84978			0.00	0	0
Total NILB12 SPOT									0.00	0	0
Total For NILB12									0.00	0	0
NILB13 On 31/01/2025 Spot Bond			3.76000	117.00977	3.76000	116.94110			0.00	0	0
Total NILB13 SPOT									0.00	0	0
Total For NILB13									0.00	0	0
NILB14 On 31/03/2028 Spot Bond			3.99000	161.29146	3.99000	161.19355			0.00	0	0
Total NILB14 SPOT									0.00	0	0
Total For NILB14									0.00	0	0
NILB15 On 31/03/2028 Spot Bond			4.06000	160.28017	4.06000	160.18196			0.00	0	0
Total NILB15 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 NILB15										0.00	0	0
NILB17 On 31/01/2038 Spot Bond			3.92000	79.00521	3.92000	101.14204				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			8.43000	102.71676	8.43000	102.64764				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			9.06000	105.26902	9.06000	105.45968				0.00	0	0
Total NQ1A10 SPOT										0.00	0	0
Total For NQ1A10										0.00	0	0
NQ1A1 On 22/05/2018 Spot Bond				100.00000	0.00000	101.72188				0.00	0	0
Total NQ1A17 SPOT										0.00	0	0
Total For NQ1A17										0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.71174				0.00	0	0
Total NQ1A19 SPOT										0.00	0	0
Total For NQ1A19										0.00	0	0
NQ1A2 On 22/05/2019 Spot Bond				100.00000	0.00000	101.81218				0.00	0	0
Total NQ1A21 SPOT										0.00	0	0
Total For NQ1A21										0.00	0	0
NQ1A2 On 22/05/2018 Spot Bond				100.00000	0.00000	101.72708				0.00	0	0
Total NQ1A23 SPOT										0.00	0	0
Total For NQ1A23										0.00	0	0
NQ1A2 On 22/05/2020 Spot Bond				100.00000	0.00000	101.83803				0.00	0	0
Total NQ1A24 SPOT										0.00	0	0
Total For NQ1A24										0.00	0	0
NQ1A2 On 22/05/2022 Spot Bond				100.00000	0.00000	101.88637				0.00	0	0
Total NQ1A25 SPOT										0.00	0	0
Total For NQ1A25										0.00	0	0
NQ1A2 On 22/05/2018 Spot Bond				100.00000	0.00000	101.72708				0.00	0	0
Total NQ1A26 SPOT										0.00	0	0
Total For NQ1A26										0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			9.26000	105.30258	9.26000	105.49007				0.00	0	0
Total NQ1B10 SPOT										0.00	0	0
Total For NQ1B10										0.00	0	0
NQ1B1 On 22/05/2018 Spot Bond				100.00000	0.00000	101.80570				0.00	0	0
Total NQ1B15 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 NQ1B15										0.00	0	0
NQ1B1 On 22/05/2052 Spot Bond				100.00000	0.00000	101.88242				0.00	0	0
Total NQ1B17 SPOT										0.00	0	0
Total For NQ1B17										0.00	0	0
NQ1B1 On 22/05/2018 Spot Bond				100.00000	0.00000	101.76746				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			9.46000	105.33616	9.46000	105.52049				0.00	0	0
Total NQ1C10 SPOT										0.00	0	0
Total For NQ1C10										0.00	0	0
NQ1C1 On 22/05/2018 Spot Bond				100.00000	0.00000	101.78765				0.00	0	0
Total NQ1C15 SPOT										0.00	0	0
Total For NQ1C15										0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond				100.00000	0.00000	101.96918				0.00	0	0
Total NQ1C17 SPOT										0.00	0	0
Total For NQ1C17										0.00	0	0
NQ1C1 On 22/05/2018 Spot Bond				100.00000	0.00000	101.83595				0.00	0	0
Total NQ1C19 SPOT										0.00	0	0
Total For NQ1C19										0.00	0	0
NQF1D On 22/05/2020 Spot Bond				100.00000	0.00000	102.17086				0.00	0	0
Total NQF1D5 SPOT										0.00	0	0
Total For NQF1D5										0.00	0	0
NQF1D On 22/05/2018 Spot Bond				100.00000	0.00000	101.82803				0.00	0	0
Total NQF1D7 SPOT										0.00	0	0
Total For NQF1D7										0.00	0	0
NQF1D On 22/05/2019 Spot Bond				100.00000	0.00000	102.06928				0.00	1,700,000,000	1,000,000,000
Total NQF1D8 SPOT										0.00	1,700,000,000	1,000,000,000
Total For NQF1D8										0.00	1,700,000,000	1,000,000,000
NRA01 On 30/11/2018 Spot Bond			8.31000	107.05819	8.31000	106.98677				0.00	0	0
Total NRA018 SPOT										0.00	0	0
Total For NRA018										0.00	0	0
NRA02 On 31/10/2022 Spot Bond			9.23500	115.54994	9.23500	115.46493				0.00	0	0
Total NRA022 SPOT										0.00	0	0
Total For NRA022										0.00	0	0
NRA02 On 31/05/2023 Spot Bond			3.67000	174.77293	3.67000	174.67133				0.00	0	7,500,000,000
Total NRA023 SPOT										0.00	0	7,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NRA023									0.00	0	7,500,000,000
NRA02: On 30/11/2028 Spot Bond			11.11000	109.47914	11.11000	109.38216			0.00	0	5,540,000,000
Total NRA028 SPOT									0.00	0	5,540,000,000
Total For NRA028									0.00	0	5,540,000,000
NRA02: On 30/11/2028 Spot Bond			100.00000	14.25102	100.00000	14.15661			0.00	0	0
Total NRA028/R186 SPOT									0.00	0	0
Total For NRA028/R186									0.00	0	0
NTC16 On 22/03/2018 Spot Bond				100.00000	0.00000	101.30530			0.00	0	0
Total NTC16 SPOT									0.00	0	0
Total For NTC16									0.00	0	0
NTC18 On 27/02/2019 Spot Bond				100.00000	0.00000	102.08962			0.00	0	0
Total NTC18 SPOT									0.00	0	0
Total For NTC18									0.00	0	0
NTC19 On 27/07/2020 Spot Bond				100.00000	0.00000	100.20009			0.00	0	0
Total NTC19 SPOT									0.00	0	0
Total For NTC19									0.00	0	0
NTC20 On 27/07/2020 Spot Bond				100.00000	0.00000	100.19474			0.00	30,000,000	15,000,000
Total NTC20 SPOT									0.00	30,000,000	15,000,000
Total For NTC20									0.00	30,000,000	15,000,000
NTC21 On 24/03/2022 Spot Bond				100.00000	0.00000	100.22047			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				100.00000	0.00000	102.32977			0.00	0	0
Total OML02 SPOT									0.00	0	0
Total For OML02									0.00	0	0
OML03 On 27/11/2019 Spot Bond			9.58000	101.12698	9.58000	101.04988			0.00	0	0
Total OML03 SPOT									0.00	0	0
Total For OML03									0.00	0	0
OML04 On 19/03/2020 Spot Bond				100.00000	0.00000	101.37255			0.00	0	0
Total OML04 SPOT									0.00	0	0
Total For OML04									0.00	0	0
OML05 On 19/03/2020 Spot Bond			9.76500	103.70734	9.76500	103.62677			0.00	0	1,500,000,000
Total OML05 SPOT									0.00	0	1,500,000,000
Total For OML05									0.00	0	1,500,000,000
OML06 On 19/03/2022 Spot Bond			10.54000	103.14206	10.54000	103.05573			0.00	0	1,500,000,000
Total OML06 SPOT									0.00	0	1,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For OML06									0.00	0	1,500,000,000
OML07 On 19/03/2025 Spot Bond			11.51000	101.40397	11.51000	101.31150			0.00	0	960,000,000
Total OML07 SPOT									0.00	0	960,000,000
Total For OML07									0.00	0	960,000,000
OML08 On 14/09/2020 Spot Bond				100.00000	0.00000	101.64752			0.00	0	0
Total OML08 SPOT									0.00	0	0
Total For OML08									0.00	0	0
OML09 On 14/09/2022 Spot Bond			10.53000	105.73392	10.53000	105.64550			0.00	0	1,000,000,000
Total OML09 SPOT									0.00	0	1,000,000,000
Total For OML09									0.00	0	1,000,000,000
OML10 On 14/09/2025 Spot Bond			11.51000	103.64806	11.51000	103.55354			0.00	0	940,000,000
Total OML10 SPOT									0.00	0	940,000,000
Total For OML10									0.00	0	940,000,000
PMM12 On 25/11/2020 Spot Bond			10.00000	110.27300	10.00000	110.18700			0.00	0	0
Total PMM12/JIBAR SPOT									0.00	0	0
Total For PMM12/JIBAR									0.00	0	0
PMM29 On 04/09/2017 Spot Bond				100.00000	0.00000	101.41591			0.00	0	0
Total PMM29 SPOT									0.00	0	0
Total For PMM29									0.00	0	0
PMM30 On 07/09/2017 Spot Bond				100.00000	0.00000	101.40905			0.00	0	0
Total PMM30 SPOT									0.00	0	0
Total For PMM30									0.00	0	0
PMM33 On 01/09/2017 Spot Bond				100.00000	0.00000	101.47189			0.00	0	0
Total PMM33 SPOT									0.00	0	0
Total For PMM33									0.00	0	0
PMM34 On 07/03/2018 Spot Bond				100.00000	0.00000	101.06814			0.00	0	0
Total PMM34 SPOT									0.00	0	0
Total For PMM34									0.00	0	0
PMM35 On 06/11/2017 Spot Bond				100.00000	0.00000	99.93368			0.00	0	0
Total PMM35 SPOT									0.00	0	0
Total For PMM35									0.00	0	0
PMM36 On 04/05/2018 Spot Bond				100.00000	0.00000	100.00002			0.00	0	0
Total PMM36 SPOT									0.00	0	0
Total For PMM36									0.00	0	0
PMM37 On 27/11/2017 Spot Bond				100.00000	0.00000	101.62933			0.00	0	0
Total PMM37 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 PMM37									0.00	0	0
PMM38 On 12/06/2020 Spot Bond				100.00000	0.00000	101.32412			0.00	0	0
Total PMM38 SPOT									0.00	0	0
Total For PMM38									0.00	0	0
PPC00: On 31/12/2018 Spot Bond				100.00000	0.00000	97.67784			0.00	0	0
Total PPC002 SPOT									0.00	0	0
Total For PPC002									0.00	0	0
PPC00: On 31/10/2019 Spot Bond				100.00000	0.00000	97.06926			0.00	0	0
Total PPC003 SPOT									0.00	0	0
Total For PPC003									0.00	0	0
PRE1A On 27/01/2018 Spot Bond				100.00000	0.00000	100.25534			0.00	0	0
Total PRE1A3 SPOT									0.00	0	0
Total For PRE1A3									0.00	0	0
PRE1B On 27/01/2018 Spot Bond				100.00000	0.00000	100.19330			0.00	0	0
Total PRE1B1 SPOT									0.00	0	0
Total For PRE1B1									0.00	0	0
PRE1C On 27/01/2018 Spot Bond				100.00000	0.00000	100.21158			0.00	0	0
Total PRE1C1 SPOT									0.00	0	0
Total For PRE1C1									0.00	0	0
PRE1D On 27/01/2018 Spot Bond				100.00000	0.00000	100.21582			0.00	0	0
Total PRE1D1 SPOT									0.00	0	0
Total For PRE1D1									0.00	0	0
PRE2A On 20/02/2022 Spot Bond				100.00000	0.00000	102.91055			0.00	0	0
Total PRE2A1 SPOT									0.00	0	0
Total For PRE2A1									0.00	0	0
PRE2A On 20/02/2022 Spot Bond				100.00000	0.00000	103.04783			0.00	0	0
Total PRE2A2 SPOT									0.00	0	0
Total For PRE2A2									0.00	0	0
PRE2A On 20/02/2022 Spot Bond				100.00000	0.00000	103.16792			0.00	0	0
Total PRE2A3 SPOT									0.00	0	0
Total For PRE2A3									0.00	0	0
PRE2B On 20/02/2022 Spot Bond				100.00000	0.00000	103.40801			0.00	0	0
Total PRE2B1 SPOT									0.00	0	0
Total For PRE2B1									0.00	0	0
PRE2C On 20/02/2022 Spot Bond				100.00000	0.00000	103.44230			0.00	0	0
Total PRE2C1 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 PRE2C1									0.00	0	0
PRE2D On 20/02/2022 Spot Bond				100.00000	0.00000	103.47659			0.00	0	0
Total PRE2D1 SPOT									0.00	0	0
Total For PRE2D1									0.00	0	0
R186 On 21/12/2026 Spot Bond			8.60000	113.38462	8.61000	113.23789		489,812,616,920,000.00	1,684,861,932,200	2,335,115,795,900	
Total R186 SPOT								19,812,616,920,000.00	684,861,932,200	335,115,795,900	
Total For R186									19,812,616,920,000.00	684,861,932,200	335,115,795,900
R197 On 07/12/2023 Spot Bond			2.47000	295.07914	2.47000	294.93617		21,866,416,000,000.00	8,852,800,000	44,104,759,900	
Total R197 SPOT								21,866,416,000,000.00	8,852,800,000	44,104,759,900	
Total For R197									21,866,416,000,000.00	8,852,800,000	44,104,759,900
R202 On 07/12/2033 Spot Bond			2.56000	236.82961	2.56000	236.71312		283,255,296,000,000.00	110,646,600,000	247,113,111,100	
Total R202 SPOT								33,255,296,000,000.00	110,646,600,000	247,113,111,100	
Total For R202									33,255,296,000,000.00	110,646,600,000	247,113,111,100
R2023 On 28/02/2023 Spot Bond			7.95000	102.47542	7.96000	102.36622		034,427,754,140,000.00	507,475,189,200	684,591,933,600	
Total R2023 SPOT								14,427,754,140,000.00	507,475,189,200	684,591,933,600	
Total For R2023									14,427,754,140,000.00	507,475,189,200	684,591,933,600
R203 On 15/09/2017 Spot Bond			7.00000	103.35199	7.04000	103.28828		839,670,000,000,000.00	262,810,000,000	1,457,540,000,000	
Total R203 SPOT								19,670,000,000,000.00	262,810,000,000	457,540,000,000	
Total For R203									19,670,000,000,000.00	262,810,000,000	457,540,000,000
R2030 On 31/01/2030 Spot Bond			9.16000	91.62598	9.16000	91.55911		070,104,048,888,000.00	225,993,891,800	505,790,754,000	
Total R2030 SPOT								0,104,048,888,000.00	225,993,891,800	505,790,754,000	
Total For R2030									0,104,048,888,000.00	225,993,891,800	505,790,754,000
R2032 On 31/03/2032 Spot Bond			9.37000	94.06084	9.37000	93.99028		290,357,020,991,000.00	244,435,114,300	461,346,170,200	
Total R2032 SPOT								10,357,020,991,000.00	244,435,114,300	461,346,170,200	
Total For R2032									10,357,020,991,000.00	244,435,114,300	461,346,170,200
R2035 On 28/02/2035 Spot Bond			9.63000	97.50928	9.63000	97.43455		480,950,913,445,000.00	257,627,301,500	449,952,235,400	
Total R2035 SPOT								10,950,913,445,000.00	257,627,301,500	449,952,235,400	
Total For R2035									10,950,913,445,000.00	257,627,301,500	449,952,235,400
R2037 On 31/01/2037 Spot Bond			9.71000	89.66169	9.71000	89.59241		437,955,935,979,000.00	457,050,044,900	686,286,574,900	
Total R2037 SPOT								17,955,935,979,000.00	457,050,044,900	686,286,574,900	
Total For R2037									17,955,935,979,000.00	457,050,044,900	686,286,574,900
R204 On 21/12/2018 Spot Bond			7.10500	102.16435	7.13000	102.07328		417,726,203,244,000.00	58,793,272,800	248,062,518,300	
Total R204 SPOT								17,726,203,244,000.00	58,793,272,800	248,062,518,300	
Total For R204									17,726,203,244,000.00	58,793,272,800	248,062,518,300
R2040 On 31/01/2040 Spot Bond			9.87000	92.36327	9.87000	92.29076		518,008,249,683,000.00	660,385,840,900	681,831,423,800	
Total R2040 SPOT								18,008,249,683,000.00	660,385,840,900	681,831,423,800	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R2040									18,008,249,683,000.00	660,385,840,900	681,831,423,800
R2044 On 31/01/2044 Spot Bond			9.89000	89.53021	9.89000	89.45978			985,067,345,520,000.00	706,275,768,000	681,537,326,300
Total R2044 SPOT									15,067,345,520,000.00	706,275,768,000	681,537,326,300
Total For R2044									15,067,345,520,000.00	706,275,768,000	681,537,326,300
R2048 On 28/02/2048 Spot Bond			9.85500	93.17232	9.85500	93.09928			348,609,792,064,500.00	948,615,909,900	1,107,298,860,200
Total R2048 SPOT									18,609,792,064,500.00	948,615,909,900	1,07,298,860,200
Total For R2048									18,609,792,064,500.00	948,615,909,900	1,07,298,860,200
R207 On 15/01/2020 Spot Bond			7.37000	100.18265	7.38000	100.10158			766,503,993,035,000.00	104,003,255,500	423,727,992,700
Total R207 SPOT									16,503,993,035,000.00	104,003,255,500	423,727,992,700
Total For R207									16,503,993,035,000.00	104,003,255,500	423,727,992,700
R208 On 31/03/2021 Spot Bond			7.52500	99.93355	7.53500	99.84207			772,972,554,130,000.00	102,720,605,200	473,368,992,800
Total R208 SPOT									12,972,554,130,000.00	102,720,605,200	473,368,992,800
Total For R208									12,972,554,130,000.00	102,720,605,200	473,368,992,800
R209 On 31/03/2036 Spot Bond			9.58500	73.46503	9.59500	73.34174			268,456,292,019,500.00	445,326,686,700	973,543,792,400
Total R209 SPOT									18,456,292,019,500.00	445,326,686,700	973,543,792,400
Total For R209									18,456,292,019,500.00	445,326,686,700	973,543,792,400
R210 On 31/03/2028 Spot Bond			2.50000	184.67020	2.50000	184.58027			13,319,750,000,000.00	5,327,900,000	96,736,618,100
Total R210 SPOT									13,319,750,000,000.00	5,327,900,000	96,736,618,100
Total For R210									13,319,750,000,000.00	5,327,900,000	96,736,618,100
R212 On 31/01/2022 Spot Bond			2.45500	148.15449	2.44000	148.17643			399,241,920,000,000.00	162,624,000,000	159,211,603,400
Total R212 SPOT									19,241,920,000,000.00	162,624,000,000	159,211,603,400
Total For R212									19,241,920,000,000.00	162,624,000,000	159,211,603,400
R213 On 28/02/2031 Spot Bond			9.24000	85.91106	9.25000	85.78069			172,232,403,416,000.00	451,540,303,400	454,003,639,500
Total R213 SPOT									12,232,403,416,000.00	451,540,303,400	454,003,639,500
Total For R213									12,232,403,416,000.00	451,540,303,400	454,003,639,500
R214 On 28/02/2041 Spot Bond			9.78000	72.81391	9.78000	72.75725			697,077,180,548,000.00	787,022,206,600	780,579,292,700
Total R214 SPOT									17,077,180,548,000.00	787,022,206,600	780,579,292,700
Total For R214									17,077,180,548,000.00	787,022,206,600	780,579,292,700
RCG01 On 24/10/2019 Spot Bond				100.00000	0.00000	100.26949			0.00	0	0
Total RCG01B SPOT									0.00	0	0
Total For RCG01B									0.00	0	0
RCG01 On 24/10/2017 Spot Bond				100.00000	0.00000	100.25000			0.00	0	0
Total RCG01C SPOT									0.00	0	0
Total For RCG01C									0.00	0	0
RCSB0 On 12/04/2018 Spot Bond				100.00000	0.00000	101.30657			0.00	0	0
Total RCSB05 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 RCSB05									0.00	0	0
RCSB0 On 10/12/2017 Spot Bond				100.00000	0.00000	101.68618			0.00	0	0
Total RCSB07 SPOT									0.00	0	0
Total For RCSB07									0.00	0	0
RCSB6 On 31/03/2018 Spot Bond			100.00000	60.80310	100.00000	60.36227			0.00	0	0
Total RCSB6U SPOT									0.00	0	0
Total For RCSB6U									0.00	0	0
RDF01 On 04/09/2017 Spot Bond			100.00000	94.71727	100.00000	93.99971			0.00	0	0
Total RDF01U SPOT									0.00	0	0
Total For RDF01U									0.00	0	0
RDF02 On 04/12/2020 Spot Bond			100.00000	12.67559	100.00000	12.56930			0.00	0	0
Total RDF02U SPOT									0.00	0	0
Total For RDF02U									0.00	0	0
RDF03 On 04/04/2018 Spot Bond			100.00000	60.91245	100.00000	60.44244			0.00	0	0
Total RDF03U SPOT									0.00	0	0
Total For RDF03U									0.00	0	0
RDF04 On 04/10/2018 Spot Bond			100.00000	40.67328	100.00000	40.35944			0.00	0	0
Total RDF04U SPOT									0.00	0	0
Total For RDF04U									0.00	0	0
RDF05 On 04/12/2019 Spot Bond			100.00000	20.45094	100.00000	20.29314			0.00	0	0
Total RDF05U SPOT									0.00	0	0
Total For RDF05U									0.00	0	0
RDFB0 On 11/03/2018 Spot Bond			100.00000		0.00000	101.33553			0.00	0	0
Total RDFB02 SPOT									0.00	0	0
Total For RDFB02									0.00	0	0
RDFB0 On 27/11/2017 Spot Bond			100.00000		0.00000	101.91732			0.00	0	0
Total RDFB04 SPOT									0.00	0	0
Total For RDFB04									0.00	0	0
RDFB0 On 27/11/2019 Spot Bond			100.00000		0.00000	102.80754			0.00	0	90,000,000
Total RDFB05 SPOT									0.00	0	90,000,000
Total For RDFB05									0.00	0	90,000,000
RDFB0 On 22/03/2019 Spot Bond			100.00000		0.00000	101.74463			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	31.67109	100.00000	31.44148			0.00	0	0
Total RDFB06/JIBAR SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For RDFB06/JIBAR									0.00	0	0
RDFB0 On 30/09/2019 Spot Bond				100.00000	0.00000	101.10889			0.00	550,000,000	275,000,000
Total RDFB07 SPOT									0.00	550,000,000	275,000,000
Total For RDFB07									0.00	550,000,000	275,000,000
RDFB0 On 30/09/2021 Spot Bond				100.00000	0.00000	101.02327			0.00	0	0
Total RDFB08 SPOT									0.00	0	0
Total For RDFB08									0.00	0	0
RDFB0 On 02/12/2021 Spot Bond				100.00000	0.00000	101.62062			0.00	0	0
Total RDFB09 SPOT									0.00	0	0
Total For RDFB09									0.00	0	0
RDFB1 On 27/03/2020 Spot Bond				100.00000	0.00000	101.18649			0.00	0	0
Total RDFB10 SPOT									0.00	0	0
Total For RDFB10									0.00	0	0
RDFB1 On 27/03/2022 Spot Bond				100.00000	0.00000	100.99593			0.00	0	0
Total RDFB11 SPOT									0.00	0	0
Total For RDFB11									0.00	0	0
RDFC3 On 05/10/2017 Spot Bond				100.00000	0.00000	100.74817			0.00	0	0
Total RDFC35 SPOT									0.00	0	0
Total For RDFC35									0.00	0	0
RDFC3 On 22/09/2017 Spot Bond				100.00000	0.00000	100.90760			0.00	0	0
Total RDFC36 SPOT									0.00	0	0
Total For RDFC36									0.00	0	0
RDFC3 On 04/06/2018 Spot Bond				100.00000	0.00000	101.47498			0.00	0	0
Total RDFC38 SPOT									0.00	0	0
Total For RDFC38									0.00	0	0
RDFC3 On 27/07/2018 Spot Bond				100.00000	0.00000	100.18195			0.00	0	0
Total RDFC39 SPOT									0.00	0	0
Total For RDFC39									0.00	0	0
REB01 On 21/05/2018 Spot Bond				100.00000	0.00000	101.96361			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	67.25841	100.00000	66.77079			0.00	0	0
Total REB01/JIBAR SPOT									0.00	0	0
Total For REB01/JIBAR									0.00	0	0
REB02 On 21/05/2018 Spot Bond				100.00000	0.00000	101.91789			0.00	0	0
Total REB02 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 REB02									0.00	0	0
REBC0 On 17/11/2017 Spot Bond				100.00000	0.00000	101.77466			0.00	0	0
Total REBC05 SPOT									0.00	0	0
Total For REBC05									0.00	0	0
RED20 On 05/07/2018 Spot Bond				100.00000	0.00000	101.02666			0.00	0	0
Total RED201 SPOT									0.00	0	0
Total For RED201									0.00	0	0
RED20: On 05/04/2019 Spot Bond				100.00000	0.00000	101.07879			0.00	0	0
Total RED202 SPOT									0.00	0	0
Total For RED202									0.00	0	0
RED20: On 05/04/2019 Spot Bond				100.00000	0.00000	101.28327			0.00	0	0
Total RED203 SPOT									0.00	0	0
Total For RED203									0.00	0	0
RED20: On 05/01/2020 Spot Bond				100.00000	0.00000	101.06616			0.00	0	0
Total RED204 SPOT									0.00	0	0
Total For RED204									0.00	0	0
RED30 On 16/09/2021 Spot Bond				100.00000	0.00000	101.53026			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	64.44131	100.00000	63.97411			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	31.70755	100.00000	31.47767			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	18.34172	100.00000	18.20874			0.00	0	0
Total RES03U SPOT									0.00	0	0
Total For RES03U									0.00	0	0
RES04: On 02/03/2021 Spot Bond			100.00000	12.96131	100.00000	12.86734			0.00	0	0
Total RES04U SPOT									0.00	0	0
Total For RES04U									0.00	0	0
RES15 On 12/11/2017 Spot Bond				100.00000	0.00000	99.85397			0.00	0	0
Total RES15 SPOT									0.00	0	0
Total For RES15									0.00	0	0
RES18 On 05/02/2018 Spot Bond				100.00000	0.00000	99.93227			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				100.00000	0.00000	101.47991				0.00	0	0
Total RES30 SPOT										0.00	0	0
Total For RES30										0.00	0	0
RES32 On 20/10/2017 Spot Bond				100.00000	0.00000	100.66666				0.00	0	0
Total RES32 SPOT										0.00	0	0
Total For RES32										0.00	0	0
RES34 On 25/08/2019 Spot Bond				100.00000	0.00000	102.96552				0.00	0	0
Total RES34 SPOT										0.00	0	0
Total For RES34										0.00	0	0
RES35 On 25/08/2021 Spot Bond				100.00000	0.00000	101.82327				0.00	0	0
Total RES35 SPOT										0.00	0	0
Total For RES35										0.00	0	0
RES36 On 21/10/2019 Spot Bond				100.00000	0.00000	100.34599				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				100.00000	0.00000	100.01451				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	55.26338	100.00000	54.74738				0.00	0	0
Total RES39U SPOT										0.00	0	0
Total For RES39U										0.00	0	0
RMBI06 On 24/07/2038 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total RMBI06 SPOT										0.00	0	0
Total For RMBI06										0.00	0	0
RP014 On 27/09/2019 Spot Bond				100.00000	0.00000	81.01434				0.00	0	0
Total RP014 SPOT										0.00	0	0
Total For RP014										0.00	0	0
RPP01 On 31/08/2018 Spot Bond			100.00000	47.85915	100.00000	47.51588				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	19.35987	100.00000	19.21950				0.00	0	0
Total RPP08U SPOT										0.00	0	0
Total For RPP08U										0.00	0	0
RPS00 On 16/11/2022 Spot Bond				100.00000	0.00000	103.83985				0.00	0	0
Total RPS001 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 RPS001									0.00	0	0
RPS00: On 30/04/2025 Spot Bond				100.00000	0.00000	45.57233			0.00	0	0
Total RPS002 SPOT									0.00	0	0
Total For RPS002									0.00	0	0
RW21 On 21/04/2021 Spot Bond			9.20500	105.27116	9.20500	105.19353			0.00	0	0
Total RW21 SPOT									0.00	0	0
Total For RW21									0.00	0	0
RW23 On 10/12/2023 Spot Bond			9.64000	100.87663	9.64000	100.79881			0.00	0	0
Total RW23 SPOT									0.00	0	0
Total For RW23									0.00	0	0
RW28 On 10/12/2028 Spot Bond			10.95000	97.07735	10.95000	96.99256			0.00	0	0
Total RW28 SPOT									0.00	0	0
Total For RW28									0.00	0	0
S1327L On 02/08/2017 Spot Bond			100.00000	98.64865	100.00000	99.45504			0.00	0	0
Total S1327U SPOT									0.00	0	0
Total For S1327U									0.00	0	0
S1328L On 02/11/2017 Spot Bond			100.00000	80.75221	100.00000	80.21978		020,000,000,000,000.00	20,200,000,000	20,200,000,000	
Total S1328U SPOT								20,000,000,000,000.00	20,200,000,000	20,200,000,000	
Total For S1328U								20,000,000,000,000.00	20,200,000,000	20,200,000,000	
SBK12/ On 25/11/2020 Spot Bond			10.00000	110.27300	10.00000	110.18700		0.00	0	0	
Total SBK12/R157 SPOT								0.00	0	0	
Total For SBK12/R157								0.00	0	0	
SBK14 On 01/12/2017 Spot Bond			8.14000	102.18648	8.14000	102.11988		0.00	0	0	
Total SBK14 SPOT								0.00	0	0	
Total For SBK14								0.00	0	0	
SBK16 On 15/03/2018 Spot Bond				100.00000	0.00000	101.50951		0.00	0	70,000,000	
Total SBK16 SPOT								0.00	0	70,000,000	
Total For SBK16								0.00	0	70,000,000	
SBK17 On 30/07/2019 Spot Bond				100.00000	0.00000	99.08305		0.00	0	0	
Total SBK17 SPOT								0.00	0	0	
Total For SBK17								0.00	0	0	
SBK18 On 24/10/2020 Spot Bond				100.00000	0.00000	99.05317		0.00	0	0	
Total SBK18 SPOT								0.00	0	0	
Total For SBK18								0.00	0	0	
SBK19 On 24/10/2019 Spot Bond				100.00000	0.00000	100.28570		0.00	0	0	
Total SBK19 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 SBK19									0.00	0	0
SBK20 On 02/12/2019 Spot Bond				100.00000	0.00000	103.34859			0.00	240,000,000	120,000,000
Total SBK20 SPOT									0.00	240,000,000	120,000,000
Total For SBK20									0.00	240,000,000	120,000,000
SBK21 On 28/01/2020 Spot Bond				100.00000	0.00000	100.19987			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				100.00000	0.00000	103.18524			0.00	0	0
Total SBK22 SPOT									0.00	0	0
Total For SBK22									0.00	0	0
SBK23 On 28/05/2022 Spot Bond			11.26000	103.28362	11.26000	103.19142			0.00	0	1,910,000,000
Total SBK23 SPOT									0.00	0	1,910,000,000
Total For SBK23									0.00	0	1,910,000,000
SBK24 On 19/10/2020 Spot Bond				100.00000	0.00000	102.58738			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	11.34239	100.00000	11.26016			0.00	0	0
Total SBK24/JIBAR SPOT									0.00	0	0
Total For SBK24/JIBAR									0.00	0	0
SBK25 On 25/04/2021 Spot Bond				100.00000	0.00000	102.61359			0.00	0	0
Total SBK25 SPOT									0.00	0	0
Total For SBK25									0.00	0	0
SBK26 On 25/04/2021 Spot Bond			11.27500	106.33427	11.27500	106.23872			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			8.48000	102.65985	8.48000	102.58999			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
SBN33 On 15/09/2017 Spot Bond			8.44000	103.19439	8.44000	103.12349			0.00	0	0
Total SBN33 SPOT									0.00	0	0
Total For SBN33									0.00	0	0
SBN45 On 15/09/2017 Spot Bond				100.00000	0.00000	101.26291			0.00	0	0
Total SBN45 SPOT									0.00	0	0
Total For SBN45									0.00	0	0
SBS13 On 22/09/2017 Spot Bond			7.66000	103.45131	7.66000	103.38684			0.00	0	0
Total SBS13 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 SBS13									0.00	0	0
SBS16 On 22/09/2018 Spot Bond				100.00000	0.00000	101.41272			0.00	0	0
Total SBS16 SPOT									0.00	0	0
Total For SBS16									0.00	0	0
SBS18 On 23/06/2021 Spot Bond				100.00000	0.00000	101.76804			0.00	0	0
Total SBS18 SPOT									0.00	0	0
Total For SBS18									0.00	0	0
SBS19 On 23/06/2021 Spot Bond			8.83500	105.56692	8.83500	105.49214			0.00	0	8,600,000,000
Total SBS19 SPOT									0.00	0	8,600,000,000
Total For SBS19									0.00	0	8,600,000,000
SBS20 On 15/05/2026 Spot Bond			9.77500	103.85959	9.77500	103.77881			0.00	0	0
Total SBS20 SPOT									0.00	0	0
Total For SBS20									0.00	0	0
SBS21 On 15/05/2026 Spot Bond				100.00000	0.00000	103.59433			0.00	0	0
Total SBS21 SPOT									0.00	0	0
Total For SBS21									0.00	0	0
SBS24 On 24/05/2019 Spot Bond				100.00000	0.00000	102.50642			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			7.96000	103.28243	7.96000	103.21673		687,744,000,000.00		86,400,000	153,200,000
Total SBS25 SPOT								687,744,000,000.00		86,400,000	153,200,000
Total For SBS25								687,744,000,000.00		86,400,000	153,200,000
SBS27 On 20/02/2024 Spot Bond			9.21000	109.13719	9.21000	109.05579			0.00	0	990,000,000
Total SBS27 SPOT									0.00	0	990,000,000
Total For SBS27									0.00	0	990,000,000
SBS29 On 12/06/2019 Spot Bond			7.93500	102.58551	7.93500	102.52010			0.00	0	0
Total SBS29 SPOT									0.00	0	0
Total For SBS29									0.00	0	0
SBS3 On 25/05/2026 Spot Bond			9.95500	91.49442	9.95500	91.42198			0.00	0	0
Total SBS3 SPOT									0.00	0	0
Total For SBS3									0.00	0	0
SBS30 On 12/06/2019 Spot Bond				100.00000	0.00000	101.17147			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			10.02000	100.02207	10.02000	99.94195			0.00	0	468,600,000
Total SBS31 SPOT									0.00	0	468,600,000

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 SBS31									0.00	0	468,600,000
SBS32 On 19/09/2017 Spot Bond				100.00000	0.00000	101.06182			0.00	246,000,000	123,000,000
Total SBS32 SPOT									0.00	246,000,000	123,000,000
Total For SBS32									0.00	246,000,000	123,000,000
SBS33 On 19/09/2019 Spot Bond				100.00000	0.00000	101.13231			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			9.91000	104.80190	9.91000	104.71930			0.00	0	1,450,000,000
Total SBS34 SPOT									0.00	0	1,450,000,000
Total For SBS34									0.00	0	1,450,000,000
SBS35 On 29/01/2018 Spot Bond				100.00000	0.00000	100.34087			0.00	0	0
Total SBS35 SPOT									0.00	0	0
Total For SBS35									0.00	0	0
SBS36 On 29/01/2020 Spot Bond				100.00000	0.00000	99.94928			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			8.21000	99.67439	8.21000	99.60904			0.00	0	0
Total SBS37 SPOT									0.00	0	0
Total For SBS37									0.00	0	0
SBS38 On 29/01/2025 Spot Bond			9.57500	97.66954	9.57500	97.59509			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			10.27000	96.34222	10.27000	96.26361			0.00	0	0
Total SBS39 SPOT									0.00	0	0
Total For SBS39									0.00	0	0
SBS4 On 16/11/2021 Spot Bond			8.85500	101.02531	8.85500	100.95397			0.00	0	580,000,000
Total SBS4 SPOT									0.00	0	580,000,000
Total For SBS4									0.00	0	580,000,000
SBS40 On 12/11/2020 Spot Bond				100.00000	0.00000	100.34654			0.00	500,000,000	500,000,000
Total SBS40 SPOT									0.00	500,000,000	500,000,000
Total For SBS40									0.00	500,000,000	500,000,000
SBS41 On 12/11/2022 Spot Bond			9.02000	106.28560	9.02000	106.20919			0.00	0	58,000,000
Total SBS41 SPOT									0.00	0	58,000,000
Total For SBS41									0.00	0	58,000,000
SBS42 On 12/11/2025 Spot Bond			9.63000	108.15115	9.63000	108.06826			0.00	0	0
Total SBS42 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 SBS42										0.00	0	0
SBS43 On 12/11/2027 Spot Bond			9.96000	107.97571	9.96000	107.89019				0.00	0	0
Total SBS43 SPOT										0.00	0	0
Total For SBS43										0.00	0	0
SBS44 On 15/02/2019 Spot Bond				100.00000	0.00000	102.17118				0.00	0	0
Total SBS44 SPOT										0.00	0	0
Total For SBS44										0.00	0	0
SBS45 On 15/02/2021 Spot Bond				100.00000	0.00000	102.68070				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			9.03000	106.69446	9.03000	111.92712				0.00	0	0
Total SBS46 SPOT										0.00	0	0
Total For SBS46										0.00	0	0
SBS47 On 15/02/2023 Spot Bond				100.00000	0.00000	102.59830				0.00	0	0
Total SBS47 SPOT										0.00	0	0
Total For SBS47										0.00	0	0
SBS48 On 31/01/2020 Spot Bond				100.00000	0.00000	99.86837				0.00	0	0
Total SBS48 SPOT										0.00	0	0
Total For SBS48										0.00	0	0
SBS49 On 31/01/2022 Spot Bond				100.00000	0.00000	100.09443				0.00	0	230,000,000
Total SBS49 SPOT										0.00	0	230,000,000
Total For SBS49										0.00	0	230,000,000
SBS50 On 31/01/2022 Spot Bond			9.06000	101.60476	9.06000	101.53139				0.00	0	0
Total SBS50 SPOT										0.00	0	0
Total For SBS50										0.00	0	0
SBS51 On 31/01/2024 Spot Bond			9.65000	100.77383	9.65000	100.69643				0.00	0	0
Total SBS51 SPOT										0.00	0	0
Total For SBS51										0.00	0	0
SBS52 On 29/01/2030 Spot Bond				100.00000	0.00000	100.10087				0.00	0	0
Total SBS52 SPOT										0.00	0	0
Total For SBS52										0.00	0	0
SBS53 On 03/05/2027 Spot Bond				100.00000	0.00000	100.02303				0.00	0	0
Total SBS53 SPOT										0.00	0	0
Total For SBS53										0.00	0	0
SBS54 On 12/06/2020 Spot Bond				100.00000	0.00000	101.29486				0.00	0	0
Total SBS54 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 SBS54										0.00	0	0
SBS55 On 12/06/2022 Spot Bond				100.00000	0.00000	101.34079				0.00	0	0
Total SBS55 SPOT										0.00	0	0
Total For SBS55										0.00	0	0
SBS56 On 12/06/2022 Spot Bond			9.09000	100.80920	9.09000	100.73577				0.00	0	0
Total SBS56 SPOT										0.00	0	0
Total For SBS56										0.00	0	0
SBS57 On 12/06/2024 Spot Bond				100.00000	0.00000	101.35517				0.00	0	0
Total SBS57 SPOT										0.00	0	0
Total For SBS57										0.00	0	0
SBS58 On 12/06/2027 Spot Bond				100.00000	0.00000	101.45204				0.00	0	0
Total SBS58 SPOT										0.00	0	0
Total For SBS58										0.00	0	0
SBSI11 On 07/12/2023 Spot Bond			3.92000	272.98038	3.92000	272.81618				0.00	0	0
Total SBSI11 SPOT										0.00	0	0
Total For SBSI11										0.00	0	0
SBSI14 On 07/12/2033 Spot Bond			4.11000	195.13420	4.11000	195.37307				0.00	0	0
Total SBSI14 SPOT										0.00	0	0
Total For SBSI14										0.00	0	0
SBT101 On 31/03/2022 Spot Bond				100.00000	0.00000	101.29384				0.00	0	0
Total SBT101 SPOT										0.00	0	0
Total For SBT101										0.00	0	0
SCM10 On 15/09/2017 Spot Bond			100.00000	92.43648	100.00000	91.75512				0.00	0	0
Total SCM10U SPOT										0.00	0	0
Total For SCM10U										0.00	0	0
SF2A2L On 11/02/2018 Spot Bond			100.00000	65.66383	100.00000	66.76084				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	66.05601	100.00000	67.42054				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	66.76906	100.00000	68.62000				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	67.12558	100.00000	69.21974				0.00	0	0
Total SF2DU 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 SF2DU										0.00	0	0
SGI004 On 20/01/2021 Spot Bond				100.00000	0.00000	100.93257				0.00	0	0
Total SGI004 SPOT										0.00	0	0
Total For SGI004										0.00	0	0
SGI005 On 10/07/2021 Spot Bond				100.00000	0.00000	100.93270				0.00	0	0
Total SGI005 SPOT										0.00	0	0
Total For SGI005										0.00	0	0
SHI02 On 01/10/2021 Spot Bond				100.00000	0.00000	82.63494				0.00	0	0
Total SHI02 SPOT										0.00	0	0
Total For SHI02										0.00	0	0
SHS06 On 12/12/2017 Spot Bond				100.00000	0.00000	101.71818				0.00	0	0
Total SHS06 SPOT										0.00	0	0
Total For SHS06										0.00	0	0
SHS11U On 25/11/2020 Spot Bond			10.00000	110.27300	10.00000	110.18700				0.00	0	0
Total SHS11U/JIBAR SPOT										0.00	0	0
Total For SHS11U/JIBAR										0.00	0	0
SHS19 On 10/09/2017 Spot Bond			8.64000	104.24104	8.64000	104.16767				0.00	0	0
Total SHS19 SPOT										0.00	0	0
Total For SHS19										0.00	0	0
SHS22 On 23/02/2020 Spot Bond				100.00000	0.00000	102.23500				0.00	0	0
Total SHS22 SPOT										0.00	0	0
Total For SHS22										0.00	0	0
SHS23 On 29/06/2018 Spot Bond				100.00000	0.00000	100.93955				0.00	0	0
Total SHS23 SPOT										0.00	0	0
Total For SHS23										0.00	0	0
SHS24 On 29/06/2020 Spot Bond				100.00000	0.00000	100.96859				0.00	0	0
Total SHS24 SPOT										0.00	0	0
Total For SHS24										0.00	0	0
SHS25 On 29/06/2020 Spot Bond			9.43500	102.00877	9.43500	101.93171				0.00	0	0
Total SHS25 SPOT										0.00	0	0
Total For SHS25										0.00	0	0
SHS26 On 29/06/2020 Spot Bond				100.00000	0.00000	100.96859				0.00	0	0
Total SHS26 SPOT										0.00	0	0
Total For SHS26										0.00	0	0
SHS28 On 15/04/2018 Spot Bond				100.00000	0.00000	101.03130				0.00	0	0
Total SHS28 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 SHS28									0.00	0	0
SHS29I On 03/12/2018 Spot Bond			100.00000	44.79204	100.00000	44.46729			0.00	0	0
Total SHS29U SPOT									0.00	0	0
Total For SHS29U									0.00	0	0
SHS30 On 05/04/2020 Spot Bond				100.00000	0.00000	100.80866			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				100.00000	0.00000	100.82485			0.00	0	0
Total SHS31 SPOT									0.00	0	0
Total For SHS31									0.00	0	0
SHS32 On 10/07/2020 Spot Bond				100.00000	0.00000	100.68543			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				100.00000	0.00000	100.69879			0.00	0	0
Total SHS33 SPOT									0.00	0	0
Total For SHS33									0.00	0	0
SLI3 On 15/08/2018 Spot Bond			8.38000	100.11916	8.38000	104.39022		470,956,000,000.00		56,200,000	428,100,000
Total SLI3 SPOT								470,956,000,000.00		56,200,000	428,100,000
Total For SLI3								470,956,000,000.00		56,200,000	428,100,000
SLI4 On 15/08/2021 Spot Bond				100.00000	0.00000	102.13372			0.00	0	0
Total SLI4 SPOT									0.00	0	0
Total For SLI4									0.00	0	0
SLRA1 On 15/08/2019 Spot Bond				100.00000	0.00000	102.02993			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				100.00000	0.00000	102.08506			0.00	0	0
Total SLRA2 SPOT									0.00	0	0
Total For SLRA2									0.00	0	0
SLRB1 On 15/08/2019 Spot Bond				100.00000	0.00000	102.11844			0.00	0	0
Total SLRB1 SPOT									0.00	0	0
Total For SLRB1									0.00	0	0
SLRB2 On 15/08/2021 Spot Bond				100.00000	0.00000	102.14035			0.00	0	0
Total SLRB2 SPOT									0.00	0	0
Total For SLRB2									0.00	0	0
SLRC1 On 15/08/2019 Spot Bond				100.00000	0.00000	102.29765			0.00	0	0
Total SLRC1 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 SLRC1										0.00	0	0
SLRC2 On 15/08/2021 Spot Bond				100.00000	0.00000	102.34378				0.00	0	0
Total SLRC2 SPOT										0.00	0	0
Total For SLRC2										0.00	0	0
SNT01 On 15/09/2017 Spot Bond			8.24000	103.21625	8.24000	103.14700				0.00	0	3,770,000,000
Total SNT01 SPOT										0.00	0	3,770,000,000
Total For SNT01										0.00	0	3,770,000,000
SNT02 On 12/04/2021 Spot Bond				100.00000	0.00000	100.67604				0.00	0	100,000,000
Total SNT02 SPOT										0.00	0	100,000,000
Total For SNT02										0.00	0	100,000,000
SNT03 On 12/04/2023 Spot Bond			10.56000	108.79946	10.56000	108.70773				0.00	0	1,550,000,000
Total SNT03 SPOT										0.00	0	1,550,000,000
Total For SNT03										0.00	0	1,550,000,000
SNT04 On 27/06/2022 Spot Bond				100.00000	0.00000	101.03185				0.00	0	0
Total SNT04 SPOT										0.00	0	0
Total For SNT04										0.00	0	0
SPDA1 On 21/08/2021 Spot Bond				100.00000	0.00000	101.87517				0.00	0	0
Total SPDA10 SPOT										0.00	0	0
Total For SPDA10										0.00	0	0
SPDA4 On 21/08/2017 Spot Bond				100.00000	0.00000	101.84634				0.00	0	0
Total SPDA4 SPOT										0.00	0	0
Total For SPDA4										0.00	0	0
SPDA5 On 21/08/2017 Spot Bond				100.00000	0.00000	101.77571				0.00	0	0
Total SPDA5 SPOT										0.00	0	0
Total For SPDA5										0.00	0	0
SPDA6 On 21/08/2019 Spot Bond				100.00000	0.00000	101.80678				0.00	0	0
Total SPDA6 SPOT										0.00	0	0
Total For SPDA6										0.00	0	0
SPDA7 On 21/08/2019 Spot Bond				100.00000	0.00000	101.81389				0.00	0	0
Total SPDA7 SPOT										0.00	0	0
Total For SPDA7										0.00	0	0
SPDA8 On 21/08/2021 Spot Bond				100.00000	0.00000	101.86817				0.00	0	0
Total SPDA8 SPOT										0.00	0	0
Total For SPDA8										0.00	0	0
SPDA9 On 21/08/2019 Spot Bond				100.00000	0.00000	101.84312				0.00	0	0
Total SPDA9 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 SPDA9									0.00	0	0
SPG00: On 09/09/2019 Spot Bond				100.00000	0.00000	101.51669			0.00	0	0
Total SPG002 SPOT									0.00	0	0
Total For SPG002									0.00	0	0
SPG00: On 31/10/2019 Spot Bond				100.00000	0.00000	100.10193			0.00	0	0
Total SPG003 SPOT									0.00	0	0
Total For SPG003									0.00	0	0
SSA05 On 16/04/2018 Spot Bond				100.00000	0.00000	100.71653			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			9.23500	99.72246	9.23500	99.64869			0.00	0	300,000,000
Total SSA06 SPOT									0.00	0	300,000,000
Total For SSA06									0.00	0	300,000,000
SSN00: On 31/03/2021 Spot Bond			9.10500	95.19091	9.10500	95.12146			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			9.10500	95.19091	9.10500	95.12146			0.00	0	100,000,000
Total SSN005 SPOT									0.00	0	100,000,000
Total For SSN005									0.00	0	100,000,000
SSN00: On 15/09/2017 Spot Bond			7.92000	103.25124	7.92000	103.18464			0.00	0	0
Total SSN009 SPOT									0.00	0	0
Total For SSN009									0.00	0	0
SSN01: On 31/01/2025 Spot Bond			3.92500	87.66261	3.92500	115.63281			0.00	0	0
Total SSN011 SPOT									0.00	0	0
Total For SSN011									0.00	0	0
SSN01: On 21/12/2026 Spot Bond			10.11000	103.65059	10.11000	103.56684			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			11.12000	74.51810	11.12000	74.45239			0.00	0	0
Total SSN021 SPOT									0.00	0	0
Total For SSN021									0.00	0	0
SSN02: On 21/01/2019 Spot Bond				100.00000	0.00000	100.34443			0.00	0	0
Total SSN024 SPOT									0.00	0	0
Total For SSN024									0.00	0	0
SSN02: On 16/01/2019 Spot Bond				100.00000	0.00000	100.49050			0.00	0	0
Total SSN026 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 SSN026										0.00	0	0
SSN02: On 25/09/2019 Spot Bond				100.00000	0.00000	101.04674				0.00	0	0
Total SSN027 SPOT										0.00	0	0
Total For SSN027										0.00	0	0
SSN02: On 07/12/2023 Spot Bond				100.00000	0.00000	101.71598				0.00	0	0
Total SSN029 SPOT										0.00	0	0
Total For SSN029										0.00	0	0
SSN03: On 17/03/2020 Spot Bond				100.00000	0.00000	101.19063				0.00	0	0
Total SSN033 SPOT										0.00	0	0
Total For SSN033										0.00	0	0
SSN03: On 02/06/2020 Spot Bond				100.00000	0.00000	101.64635				0.00	0	0
Total SSN034 SPOT										0.00	0	0
Total For SSN034										0.00	0	0
SSN03: On 17/11/2020 Spot Bond				100.00000	0.00000	102.04082				0.00	0	0
Total SSN035 SPOT										0.00	0	0
Total For SSN035										0.00	0	0
SSN03: On 18/12/2020 Spot Bond				100.00000	0.00000	107.38958				0.00	0	0
Total SSN036 SPOT										0.00	0	0
Total For SSN036										0.00	0	0
SSN03: On 01/06/2021 Spot Bond				100.00000	0.00000	101.76155				0.00	0	0
Total SSN037 SPOT										0.00	0	0
Total For SSN037										0.00	0	0
SSN03: On 26/01/2021 Spot Bond			9.55000	100.30467	9.55000	100.22842				0.00	0	0
Total SSN038 SPOT										0.00	0	0
Total For SSN038										0.00	0	0
SSN04: On 13/10/2023 Spot Bond				100.00000	0.00000	100.61114				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			9.36000	105.08598	9.36000	105.00722				0.00	0	0
Total SSN041 SPOT										0.00	0	0
Total For SSN041										0.00	0	0
SSN04: On 01/12/2017 Spot Bond				100.00000	0.00000	95.29970				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			4.05000	99.18651	4.05000	99.12600				0.00	0	0
Total SSN043 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 SSN043										0.00	0	0
SSN04 On 09/02/2027 Spot Bond				100.00000	0.00000	99.85907				0.00	0	0
Total SSN044 SPOT										0.00	0	0
Total For SSN044										0.00	0	0
SSN04 On 14/02/2018 Spot Bond				100.00000	0.00000	99.79355				0.00	0	0
Total SSN045 SPOT										0.00	0	0
Total For SSN045										0.00	0	0
SSN04 On 30/04/2027 Spot Bond				100.00000	0.00000	100.10314				0.00	0	0
Total SSN046 SPOT										0.00	0	0
Total For SSN046										0.00	0	0
SSN04 On 05/04/2027 Spot Bond				100.00000	0.00000	100.69019				0.00	0	0
Total SSN047 SPOT										0.00	0	0
Total For SSN047										0.00	0	0
SSN04 On 21/06/2018 Spot Bond				100.00000	0.00000	100.99030				0.00	0	0
Total SSN048 SPOT										0.00	0	0
Total For SSN048										0.00	0	0
SZ25 On 30/09/2025 Spot Bond			9.56000	100.02958	9.56000	99.95304				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				100.00000	0.00000	101.79669				0.00	0	0
Total T12A10 SPOT										0.00	0	0
Total For T12A10										0.00	0	0
T12A11 On 21/08/2019 Spot Bond				100.00000	0.00000	102.42690				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			9.03000	104.15861	9.03000	104.08241				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				100.00000	0.00000	102.04657				0.00	0	0
Total T13A10 SPOT										0.00	0	0
Total For T13A10										0.00	0	0
T13A11 On 21/08/2020 Spot Bond				100.00000	0.00000	101.89230				0.00	0	0
Total T13A11 SPOT										0.00	0	0
Total For T13A11										0.00	0	0
T13A12 On 21/08/2020 Spot Bond			8.93000	108.71982	8.93000	108.64114				0.00	0	0
Total T13A12 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 T13A12										0.00	0	0
T13A13 On 21/08/2018 Spot Bond				100.00000	0.00000	101.74751				0.00	0	0
Total T13A13 SPOT										0.00	0	0
Total For T13A13										0.00	0	0
T13A14 On 21/08/2018 Spot Bond				100.00000	0.00000	102.04657				0.00	0	0
Total T13A14 SPOT										0.00	0	0
Total For T13A14										0.00	0	0
T13A15 On 21/08/2020 Spot Bond				100.00000	0.00000	101.88827				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			9.03000	108.08462	9.03000	108.00554				0.00	0	0
Total T13A16 SPOT										0.00	0	0
Total For T13A16										0.00	0	0
T13A18 On 21/08/2018 Spot Bond				100.00000	0.00000	101.83707				0.00	0	0
Total T13A18 SPOT										0.00	0	0
Total For T13A18										0.00	0	0
T13A19 On 21/08/2020 Spot Bond				100.00000	0.00000	101.58271				0.00	0	0
Total T13A19 SPOT										0.00	0	0
Total For T13A19										0.00	0	0
T13A20 On 21/08/2020 Spot Bond			8.98000	106.46831	8.98000	106.39084				0.00	0	0
Total T13A20 SPOT										0.00	0	0
Total For T13A20										0.00	0	0
T14A10 On 21/11/2019 Spot Bond				100.00000	0.00000	101.82692				0.00	0	0
Total T14A10 SPOT										0.00	0	0
Total For T14A10										0.00	0	0
T14A11 On 21/11/2021 Spot Bond				100.00000	0.00000	101.86712				0.00	0	0
Total T14A11 SPOT										0.00	0	0
Total For T14A11										0.00	0	0
T14A12 On 21/11/2021 Spot Bond			9.15000	101.90009	9.15000	101.82539				0.00	0	0
Total T14A12 SPOT										0.00	0	0
Total For T14A12										0.00	0	0
TFS117 On 02/09/2018 Spot Bond				100.00000	0.00000	101.50069				0.00	0	0
Total TFS117 SPOT										0.00	0	0
Total For TFS117										0.00	0	0
TFS123 On 20/03/2019 Spot Bond				100.00000	0.00000	100.78344				0.00	0	0
Total TFS123 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 TFS123										0.00	0	0
TFS13€ On 06/07/2018 Spot Bond				100.00000	0.00000	100.74592				0.00	0	0
Total TFS135 SPOT										0.00	0	0
Total For TFS135										0.00	0	0
TFS13€ On 06/07/2020 Spot Bond				100.00000	0.00000	100.76069				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS13€ On 27/05/2019 Spot Bond				100.00000	0.00000	101.89325				0.00	0	0
Total TFS139 SPOT										0.00	0	0
Total For TFS139										0.00	0	0
TFS141On 28/10/2019 Spot Bond				100.00000	0.00000	100.16353				0.00	0	0
Total TFS141 SPOT										0.00	0	0
Total For TFS141										0.00	0	0
TFS14z On 28/10/2021 Spot Bond				100.00000	0.00000	100.16908				0.00	0	0
Total TFS142 SPOT										0.00	0	0
Total For TFS142										0.00	0	0
TFS14c On 17/11/2017 Spot Bond				100.00000	0.00000	101.79290				0.00	0	0
Total TFS143 SPOT										0.00	0	0
Total For TFS143										0.00	0	0
TFS144 On 20/03/2020 Spot Bond				100.00000	0.00000	101.10202				0.00	0	0
Total TFS144 SPOT										0.00	0	0
Total For TFS144										0.00	0	0
TFS14€ On 20/03/2022 Spot Bond				100.00000	0.00000	101.13357				0.00	0	0
Total TFS145 SPOT										0.00	0	0
Total For TFS145										0.00	0	0
TFS14€ On 25/04/2018 Spot Bond				100.00000	0.00000	99.80521				0.00	0	0
Total TFS146 SPOT										0.00	0	0
Total For TFS146										0.00	0	0
TH10A7 On 18/10/2038 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH11A1 On 18/07/2018 Spot Bond				100.00000	0.00000	100.46132				0.00	0	0
Total TH11A1 SPOT										0.00	0	0
Total For TH11A1										0.00	0	0
TH11Az On 18/07/2018 Spot Bond				100.00000	0.00000	100.47592				0.00	0	0
Total TH11A2 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 TH11A2										0.00	0	0
TH11A2 On 18/07/2018 Spot Bond			8.73000	100.46548	8.73000	100.39551				0.00	0	0
Total TH11A3 SPOT										0.00	0	0
Total For TH11A3										0.00	0	0
TH11A3 On 18/07/2018 Spot Bond				100.00000	0.00000	100.32373				0.00	0	0
Total TH11A4 SPOT										0.00	0	0
Total For TH11A4										0.00	0	0
TH11A4 On 18/07/2018 Spot Bond				100.00000	0.00000	100.64578				0.00	0	0
Total TH11A5 SPOT										0.00	0	0
Total For TH11A5										0.00	0	0
TH11A5 On 18/07/2018 Spot Bond			8.63000	100.05470	8.63000	99.98581				0.00	0	0
Total TH11A6 SPOT										0.00	0	0
Total For TH11A6										0.00	0	0
TH11A6 On 18/07/2018 Spot Bond				100.00000	0.00000	100.31187				0.00	0	0
Total TH11A7 SPOT										0.00	0	0
Total For TH11A7										0.00	0	0
TH11A7 On 18/07/2018 Spot Bond				100.00000	0.00000	100.64578				0.00	0	0
Total TH11A8 SPOT										0.00	0	0
Total For TH11A8										0.00	0	0
TH11A8 On 18/07/2018 Spot Bond				100.00000	0.00000	100.72295				0.00	0	0
Total TH11B1 SPOT										0.00	0	0
Total For TH11B1										0.00	0	0
TH11B1 On 18/07/2018 Spot Bond				100.00000	0.00000	100.49143				0.00	0	0
Total TH11B2 SPOT										0.00	0	0
Total For TH11B2										0.00	0	0
TH11B2 On 18/07/2018 Spot Bond				100.00000	0.00000	100.48960				0.00	0	0
Total TH11B3 SPOT										0.00	0	0
Total For TH11B3										0.00	0	0
TH11B3 On 18/07/2018 Spot Bond				100.00000	0.00000	100.53650				0.00	0	0
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0
TH11C1 On 18/07/2018 Spot Bond				100.00000	0.00000	100.53468				0.00	0	0
Total TH11C2 SPOT										0.00	0	0
Total For TH11C2										0.00	0	0
TH11C2 On 18/07/2018 Spot Bond				100.00000	0.00000	100.51876				0.00	0	0
Total TH11C3 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 TH11C3										0.00	0	0
TH11D On 18/07/2018 Spot Bond				100.00000	0.00000	100.67799				0.00	0	0
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11D On 18/07/2018 Spot Bond				100.00000	0.00000	100.67979				0.00	0	0
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11D On 18/07/2018 Spot Bond				100.00000	0.00000	100.67075				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				100.00000	0.00000	101.75781				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				100.00000	0.00000	101.82697				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			8.98000	104.57004	8.98000	104.49395				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				100.00000	0.00000	101.79669				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				100.00000	0.00000	101.86735				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			8.89000	103.29332	8.89000	103.21889				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				100.00000	0.00000	101.78659				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				100.00000	0.00000	101.86735				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			9.00000	102.56751	9.00000	102.49270				0.00	0	0
Total TH12A9 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 TH12A9										0.00	0	0
TH12B On 21/08/2019 Spot Bond				100.00000	0.00000	101.95818				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B On 21/08/2019 Spot Bond				100.00000	0.00000	101.95818				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				100.00000	0.00000	101.95818				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				100.00000	0.00000	101.95818				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				100.00000	0.00000	102.11961				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				100.00000	0.00000	102.11961				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				100.00000	0.00000	102.11961				0.00	0	0
Total TH12C3 SPOT										0.00	0	0
Total For TH12C3										0.00	0	0
TH12C On 21/08/2019 Spot Bond				100.00000	0.00000	102.11759				0.00	0	0
Total TH12C4 SPOT										0.00	0	0
Total For TH12C4										0.00	0	0
TH12D On 21/08/2019 Spot Bond				100.00000	0.00000	102.77481				0.00	0	0
Total TH12D1 SPOT										0.00	0	0
Total For TH12D1										0.00	0	0
TH12D On 21/08/2019 Spot Bond				100.00000	0.00000	102.77481				0.00	0	0
Total TH12D2 SPOT										0.00	0	0
Total For TH12D2										0.00	0	0
TH12D On 21/08/2019 Spot Bond				100.00000	0.00000	102.88114				0.00	0	0
Total TH12D3 SPOT										0.00	0	0
Total For TH12D3										0.00	0	0
TH12D On 21/08/2019 Spot Bond				100.00000	0.00000	102.76273				0.00	0	0
Total TH12D4 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 TH12D4										0.00	0	0
TH13A On 21/08/2018 Spot Bond				100.00000	0.00000	101.75025				0.00	400,000,000	200,000,000
Total TH13A1 SPOT										0.00	400,000,000	200,000,000
Total For TH13A1										0.00	400,000,000	200,000,000
TH13A On 21/08/2018 Spot Bond				100.00000	0.00000	101.79467				0.00	0	0
Total TH13A2 SPOT										0.00	0	0
Total For TH13A2										0.00	0	0
TH13A On 21/08/2020 Spot Bond				100.00000	0.00000	102.26700				0.00	0	0
Total TH13A3 SPOT										0.00	0	0
Total For TH13A3										0.00	0	0
TH13A On 21/08/2020 Spot Bond			9.13000	104.78655	9.13000	104.70905				0.00	0	0
Total TH13A4 SPOT										0.00	0	0
Total For TH13A4										0.00	0	0
TH13A On 21/08/2018 Spot Bond				100.00000	0.00000	101.75227				0.00	0	0
Total TH13A5 SPOT										0.00	0	0
Total For TH13A5										0.00	0	0
TH13A On 21/08/2018 Spot Bond				100.00000	0.00000	101.89603				0.00	0	0
Total TH13A6 SPOT										0.00	0	0
Total For TH13A6										0.00	0	0
TH13A On 21/08/2020 Spot Bond				100.00000	0.00000	101.26850				0.00	0	0
Total TH13A7 SPOT										0.00	0	0
Total For TH13A7										0.00	0	0
TH13A On 21/08/2020 Spot Bond			9.02000	106.02526	9.02000	105.94777				0.00	0	0
Total TH13A8 SPOT										0.00	0	0
Total For TH13A8										0.00	0	0
TH13A On 21/08/2018 Spot Bond				100.00000	0.00000	101.74751				0.00	0	0
Total TH13A9 SPOT										0.00	0	0
Total For TH13A9										0.00	0	0
TH13B On 21/08/2020 Spot Bond				100.00000	0.00000	101.95808				0.00	0	0
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0
TH13B On 21/08/2020 Spot Bond				100.00000	0.00000	101.96010				0.00	0	0
Total TH13B2 SPOT										0.00	0	0
Total For TH13B2										0.00	0	0
TH13B On 21/08/2020 Spot Bond				100.00000	0.00000	101.99881				0.00	0	0
Total TH13B3 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 TH13B3										0.00	0	0
TH13B: On 21/08/2020 Spot Bond				100.00000	0.00000	101.95862				0.00	0	0
Total TH13B4 SPOT										0.00	0	0
Total For TH13B4										0.00	0	0
TH13B: On 21/08/2020 Spot Bond				100.00000	0.00000	101.95202				0.00	0	0
Total TH13B5 SPOT										0.00	0	0
Total For TH13B5										0.00	0	0
TH13C: On 21/08/2020 Spot Bond				100.00000	0.00000	102.09930				0.00	0	0
Total TH13C1 SPOT										0.00	0	0
Total For TH13C1										0.00	0	0
TH13C: On 21/08/2020 Spot Bond				100.00000	0.00000	102.11544				0.00	0	0
Total TH13C2 SPOT										0.00	0	0
Total For TH13C2										0.00	0	0
TH13C: On 21/08/2020 Spot Bond				100.00000	0.00000	102.09924				0.00	0	0
Total TH13C3 SPOT										0.00	0	0
Total For TH13C3										0.00	0	0
TH13C: On 21/08/2020 Spot Bond				100.00000	0.00000	102.13940				0.00	0	0
Total TH13C4 SPOT										0.00	0	0
Total For TH13C4										0.00	0	0
TH13C: On 21/08/2020 Spot Bond				100.00000	0.00000	102.21023				0.00	0	0
Total TH13C5 SPOT										0.00	0	0
Total For TH13C5										0.00	0	0
TH13D: On 21/08/2020 Spot Bond				100.00000	0.00000	102.76442				0.00	0	0
Total TH13D1 SPOT										0.00	0	0
Total For TH13D1										0.00	0	0
TH13D: On 21/08/2020 Spot Bond				100.00000	0.00000	102.76442				0.00	0	0
Total TH13D2 SPOT										0.00	0	0
Total For TH13D2										0.00	0	0
TH13D: On 21/08/2020 Spot Bond				100.00000	0.00000	102.80097				0.00	0	300,000,000
Total TH13D3 SPOT										0.00	0	300,000,000
Total For TH13D3										0.00	0	300,000,000
TH13D: On 21/08/2020 Spot Bond				100.00000	0.00000	102.77094				0.00	0	0
Total TH13D4 SPOT										0.00	0	0
Total For TH13D4										0.00	0	0
TH13D: On 21/08/2020 Spot Bond				100.00000	0.00000	102.80470				0.00	0	0
Total TH13D5 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 TH13D5										0.00	0	0
TH14A On 21/11/2017 Spot Bond				100.00000	0.00000	101.63879				0.00	0	0
Total TH14A1 SPOT										0.00	0	0
Total For TH14A1										0.00	0	0
TH14A On 21/11/2019 Spot Bond				100.00000	0.00000	101.50638				0.00	0	0
Total TH14A2 SPOT										0.00	0	0
Total For TH14A2										0.00	0	0
TH14A On 21/11/2021 Spot Bond				100.00000	0.00000	101.89536				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			9.07500	105.68115	9.07500	105.60471				0.00	0	0
Total TH14A4 SPOT										0.00	0	0
Total For TH14A4										0.00	0	0
TH14A On 21/02/2018 Spot Bond				100.00000	0.00000	101.66538				0.00	0	0
Total TH14A5 SPOT										0.00	0	0
Total For TH14A5										0.00	0	0
TH14A On 21/11/2019 Spot Bond				100.00000	0.00000	101.82692				0.00	0	0
Total TH14A6 SPOT										0.00	0	0
Total For TH14A6										0.00	0	0
TH14A On 21/11/2021 Spot Bond				100.00000	0.00000	101.87922				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			9.02500	102.43046	9.02500	103.01726				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				100.00000	0.00000	101.68970				0.00	0	0
Total TH14A9 SPOT										0.00	0	0
Total For TH14A9										0.00	0	0
TH14B On 21/11/2021 Spot Bond				100.00000	0.00000	102.01839				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				100.00000	0.00000	101.95789				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				100.00000	0.00000	101.93369				0.00	0	0
Total TH14B3 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 TH14B3										0.00	0	0
TH14C On 21/11/2021 Spot Bond				100.00000	0.00000	102.11921				0.00	0	0
Total TH14C1 SPOT										0.00	0	0
Total For TH14C1										0.00	0	0
TH14C On 21/11/2021 Spot Bond				100.00000	0.00000	102.07888				0.00	0	0
Total TH14C2 SPOT										0.00	0	0
Total For TH14C2										0.00	0	0
TH14C On 21/11/2021 Spot Bond				100.00000	0.00000	102.05469				0.00	0	0
Total TH14C3 SPOT										0.00	0	0
Total For TH14C3										0.00	0	0
TH14D On 21/11/2021 Spot Bond				100.00000	0.00000	102.72359				0.00	0	0
Total TH14D1 SPOT										0.00	0	0
Total For TH14D1										0.00	0	0
TH14D On 21/11/2021 Spot Bond				100.00000	0.00000	102.68131				0.00	0	0
Total TH14D2 SPOT										0.00	0	0
Total For TH14D2										0.00	0	0
TH14D On 21/11/2021 Spot Bond				100.00000	0.00000	102.62292				0.00	0	0
Total TH14D3 SPOT										0.00	0	0
Total For TH14D3										0.00	0	0
THE9B On 18/07/2019 Spot Bond				100.00000	0.00000	100.50782				0.00	0	0
Total THE9B4 SPOT										0.00	0	0
Total For THE9B4										0.00	0	0
THE9C On 18/07/2019 Spot Bond				100.00000	0.00000	101.88677				0.00	0	0
Total THE9C4 SPOT										0.00	0	0
Total For THE9C4										0.00	0	0
THE9D On 18/07/2019 Spot Bond				100.00000	0.00000	100.69377				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			8.88000	96.35109	8.88000	96.24623				0.00	0	4,000,000,000
Total TL20 SPOT										0.00	0	4,000,000,000
Total For TL20										0.00	0	4,000,000,000
TL20/R On 22/02/2020 Spot Bond			100.00000	24.32793	100.00000	24.18972				0.00	0	0
TL20/R On 25/11/2020 Spot Bond			10.00000	110.27300	10.00000	110.18700				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	13.45275	100.00000	13.32714				0.00	0	0

Contract 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
TLC01 On 22/09/2017 Spot Bond				100.00000	0.00000	103.07467			0.00	0	0
Total TLC01 SPOT									0.00	0	0
Total For TLC01									0.00	0	0
TLC02 On 22/03/2018 Spot Bond				100.00000	0.00000	101.03621			0.00	0	0
Total TLC02 SPOT									0.00	0	0
Total For TLC02									0.00	0	0
TN17 On 14/11/2017 Spot Bond			7.73000	102.47645	7.73000	102.41271			0.00	0	12,251,513,839
Total TN17 SPOT									0.00	0	12,251,513,839
Total For TN17									0.00	0	12,251,513,839
TN17/R On 14/11/2017 Spot Bond			100.00000	82.30199	100.00000	81.77328			0.00	0	0
Total TN17/R203 SPOT									0.00	0	0
Total For TN17/R203									0.00	0	0
TN20 On 17/09/2020 Spot Bond			8.81500	108.56013	8.81500	108.48382		537,715,000,000.00		61,000,000	47,130,500,000
Total TN20 SPOT								537,715,000,000.00		61,000,000	47,130,500,000
Total For TN20								537,715,000,000.00		61,000,000	47,130,500,000
TN20/R On 17/09/2020 Spot Bond			100.00000	21.56797	100.00000	21.42586			0.00	0	0
Total TN20/R208 SPOT									0.00	0	0
Total For TN20/R208									0.00	0	0
TN20U On 14/04/2020 Spot Bond			100.00000	16.08082	100.00000	15.96424			0.00	0	0
Total TN20U SPOT									0.00	0	0
Total For TN20U									0.00	0	0
TN21U On 13/05/2021 Spot Bond			100.00000	13.91808	100.00000	13.77413			0.00	0	0
Total TN21U SPOT									0.00	0	0
Total For TN21U									0.00	0	0
TN23 On 06/11/2023 Spot Bond			9.48000	108.81544	9.48000	108.73330		358,344,000,000.00		37,800,000	4,248,900,000
Total TN23 SPOT								358,344,000,000.00		37,800,000	4,248,900,000
Total For TN23								358,344,000,000.00		37,800,000	4,248,900,000
TN23/R On 06/11/2023 Spot Bond			100.00000	13.81900	100.00000	13.72794			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			10.45000	99.34749	10.45000	99.26367			0.00	0	15,480,000,000
Total TN25 SPOT									0.00	0	15,480,000,000
Total For TN25									0.00	0	15,480,000,000
TN25/R On 19/08/2025 Spot Bond			100.00000	14.00617	100.00000	13.91236			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TN25/R186 SPOT										0.00	0	0
Total For TN25/R186										0.00	0	0
TN27 On 14/11/2027 Spot Bond			10.59000	91.59943	10.59000	91.52241				0.00	0	1,210,000,000
Total TN27 SPOT										0.00	0	1,210,000,000
Total For TN27										0.00	0	1,210,000,000
TN27/R On 14/11/2027 Spot Bond			100.00000	10.75540	100.00000	10.68454				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			11.26000	98.25499	11.26000	98.16680				0.00	0	9,300,000,000
Total TN30 SPOT										0.00	0	9,300,000,000
Total For TN30										0.00	0	9,300,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	123.54896	8.00000	123.46955				0.00	0	0
Total TN30/R2030 SPOT										0.00	0	0
Total For TN30/R2030										0.00	0	0
TN40 On 09/10/2040 Spot Bond			11.91000	94.41697	11.91000	94.32747				0.00	0	2,800,000,000
Total TN40 SPOT										0.00	0	2,800,000,000
Total For TN40										0.00	0	2,800,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	103.49275	10.75000	103.40395				0.00	0	0
Total TN40/R214 SPOT										0.00	0	0
Total For TN40/R214										0.00	0	0
TNF18 On 22/08/2018 Spot Bond				100.00000	0.00000	101.82732				0.00	0	0
Total TNF18 SPOT										0.00	0	0
Total For TNF18										0.00	0	0
TORQ1 On 15/08/2018 Spot Bond				100.00000	0.00000	102.31093				0.00	0	0
Total TORQ10 SPOT										0.00	0	0
Total For TORQ10										0.00	0	0
TORQ3 On 15/08/2017 Spot Bond				100.00000	0.00000	101.99566				0.00	0	0
Total TORQ3 SPOT										0.00	0	0
Total For TORQ3										0.00	0	0
TORQ6 On 15/08/2017 Spot Bond				100.00000	0.00000	102.64272				0.00	0	0
Total TORQ6 SPOT										0.00	0	0
Total For TORQ6										0.00	0	0
TORQ7 On 15/08/2019 Spot Bond				100.00000	0.00000	102.00116				0.00	0	0
Total TORQ7 SPOT										0.00	0	0
Total For TORQ7										0.00	0	0
TORQ8 On 15/08/2018 Spot Bond				100.00000	0.00000	102.04543				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TORQ8 SPOT										0.00	0	0
Total For TORQ8										0.00	0	0
TORQ9 On 15/08/2018 Spot Bond				100.00000	0.00000	102.11181				0.00	0	0
Total TORQ9 SPOT										0.00	0	0
Total For TORQ9										0.00	0	0
TPDA0 On 25/11/2020 Spot Bond			10.00000	110.27300	10.00000	110.18700				0.00	0	0
Total TPDA01/JIBAR SPOT										0.00	0	0
Total For TPDA01/JIBAR										0.00	0	0
TPDA0 On 05/04/2018 Spot Bond				100.00000	0.00000	100.77246				0.00	0	0
Total TPDA03 SPOT										0.00	0	0
Total For TPDA03										0.00	0	0
TPDA0 On 10/04/2019 Spot Bond				100.00000	0.00000	100.88257				0.00	0	0
Total TPDA05 SPOT										0.00	0	0
Total For TPDA05										0.00	0	0
TPDA0 On 30/11/2018 Spot Bond				100.00000	0.00000	101.87419				0.00	480,000,000	240,000,000
Total TPDA06 SPOT										0.00	480,000,000	240,000,000
Total For TPDA06										0.00	480,000,000	240,000,000
TPDA0 On 30/11/2020 Spot Bond			9.03500	103.07774	9.03500	103.00350				0.00	0	0
Total TPDA08 SPOT										0.00	0	0
Total For TPDA08										0.00	0	0
TRA2A On 14/12/2018 Spot Bond				100.00000	0.00000	101.26646				0.00	0	0
Total TRA2A1 SPOT										0.00	0	0
Total For TRA2A1										0.00	0	0
TRA2A On 14/12/2020 Spot Bond				100.00000	0.00000	101.32307				0.00	0	0
Total TRA2A2 SPOT										0.00	0	0
Total For TRA2A2										0.00	0	0
TRA2A On 14/12/2020 Spot Bond			9.28000	102.50598	9.28000	102.42979				0.00	0	0
Total TRA2A3 SPOT										0.00	0	0
Total For TRA2A3										0.00	0	0
TRA2A On 14/12/2018 Spot Bond				100.00000	0.00000	101.26785				0.00	0	0
Total TRA2A4 SPOT										0.00	0	0
Total For TRA2A4										0.00	0	0
TRA2A On 14/12/2020 Spot Bond				100.00000	0.00000	101.32307				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			9.08000	104.22267	9.08000	103.06205				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRA2A6 SPOT										0.00	0	0
Total For TRA2A6										0.00	0	0
TRA2B On 14/12/2020 Spot Bond				100.00000	0.00000	101.41287				0.00	0	0
Total TRA2B1 SPOT										0.00	0	0
Total For TRA2B1										0.00	0	0
TRA2B:On 14/12/2020 Spot Bond				100.00000	0.00000	101.44739				0.00	0	0
Total TRA2B2 SPOT										0.00	0	0
Total For TRA2B2										0.00	0	0
TRA2C On 14/12/2020 Spot Bond				100.00000	0.00000	101.59227				0.00	0	0
Total TRA2C1 SPOT										0.00	0	0
Total For TRA2C1										0.00	0	0
TRA2C:On 14/12/2020 Spot Bond				100.00000	0.00000	101.64741				0.00	0	0
Total TRA2C2 SPOT										0.00	0	0
Total For TRA2C2										0.00	0	0
TRA2D On 14/12/2020 Spot Bond				100.00000	0.00000	102.00526				0.00	0	0
Total TRA2D1 SPOT										0.00	0	0
Total For TRA2D1										0.00	0	0
TRA2D:On 14/12/2020 Spot Bond				100.00000	0.00000	102.00526				0.00	0	0
Total TRA2D2 SPOT										0.00	0	0
Total For TRA2D2										0.00	0	0
TRAA2 On 14/06/2019 Spot Bond				100.00000	0.00000	101.31950				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	31.21059	100.00000	30.98431				0.00	0	0
Total TRAA4U SPOT										0.00	0	0
Total For TRAA4U										0.00	0	0
TRAB1 On 14/06/2019 Spot Bond				100.00000	0.00000	101.33703				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	31.48085	100.00000	31.25262				0.00	0	0
Total TRAB2U SPOT										0.00	0	0
Total For TRAB2U										0.00	0	0
TRAC1 On 14/06/2019 Spot Bond				100.00000	0.00000	101.34394				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	31.70607	100.00000	31.47620				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRAC2U SPOT										0.00	0	0
Total For TRAC2U										0.00	0	0
TRAD1 On 14/06/2019 Spot Bond				100.00000	0.00000	101.17798				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	34.45374	100.00000	34.20395				0.00	0	0
Total TRAD2U SPOT										0.00	0	0
Total For TRAD2U										0.00	0	0
TRAE1 On 14/06/2019 Spot Bond				100.00000	0.00000	104.43786				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	37.47168	100.00000	37.20001				0.00	0	0
Total TRAE2U SPOT										0.00	0	0
Total For TRAE2U										0.00	0	0
TSE01 On 31/07/2019 Spot Bond			100.00000	28.85274	100.00000	28.64355				0.00	0	0
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSE03 On 31/10/2020 Spot Bond			100.00000	15.90159	100.00000	15.78631				0.00	0	0
Total TSE03U SPOT										0.00	0	0
Total For TSE03U										0.00	0	0
TSP21 On 03/08/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TSP218 SPOT										0.00	0	0
Total For TSP218										0.00	0	0
TSP21 On 17/08/2017 Spot Bond				100.00000	0.00000	99.71313				0.00	0	0
Total TSP219 SPOT										0.00	0	0
Total For TSP219										0.00	0	0
TSP22 On 26/10/2017 Spot Bond				100.00000	0.00000	98.22322				0.00	0	0
Total TSP220 SPOT										0.00	0	0
Total For TSP220										0.00	0	0
TSP22 On 26/04/2018 Spot Bond				100.00000	0.00000	94.29436				0.00	0	0
Total TSP221 SPOT										0.00	0	0
Total For TSP221										0.00	0	0
TSP22 On 10/05/2018 Spot Bond				100.00000	0.00000	93.98448				0.00	0	0
Total TSP222 SPOT										0.00	0	0
Total For TSP222										0.00	0	0
TSP22 On 23/11/2017 Spot Bond				100.00000	0.00000	97.62588				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TSP223 SPOT										0.00	0	0
Total For TSP223										0.00	0	0
TSP224 On 24/05/2018 Spot Bond				100.00000	0.00000	93.69967				0.00	0	0
Total TSP224 SPOT										0.00	0	0
Total For TSP224										0.00	0	0
TSP225 On 07/12/2017 Spot Bond				100.00000	0.00000	97.32897				0.00	0	0
Total TSP225 SPOT										0.00	0	0
Total For TSP225										0.00	0	0
TSP226 On 07/06/2018 Spot Bond				100.00000	0.00000	93.45493				0.00	0	0
Total TSP226 SPOT										0.00	0	0
Total For TSP226										0.00	0	0
TSP227 On 21/06/2018 Spot Bond				100.00000	0.00000	93.17550				0.00	0	0
Total TSP227 SPOT										0.00	0	0
Total For TSP227										0.00	0	0
TTO01U On 28/08/2019 Spot Bond			100.00000	27.43739	100.00000	27.23847				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TUHF0 On 26/01/2020 Spot Bond				100.00000	0.00000	100.25864				0.00	0	0
Total TUHF01 SPOT										0.00	0	0
Total For TUHF01										0.00	0	0
TWC23 On 11/08/2017 Spot Bond				100.00000	0.00000	101.86919				0.00	800,000,000	200,000,000
Total TWC235 SPOT										0.00	800,000,000	200,000,000
Total For TWC235										0.00	800,000,000	200,000,000
TWC23 On 17/08/2017 Spot Bond				100.00000	0.00000	101.73806				0.00	0	0
Total TWC236 SPOT										0.00	0	0
Total For TWC236										0.00	0	0
TWC23 On 18/08/2017 Spot Bond				100.00000	0.00000	101.69731				0.00	0	0
Total TWC237 SPOT										0.00	0	0
Total For TWC237										0.00	0	0
TWC23 On 31/08/2017 Spot Bond				100.00000	0.00000	101.35200				0.00	0	0
Total TWC238 SPOT										0.00	0	0
Total For TWC238										0.00	0	0
TWC23 On 09/10/2017 Spot Bond				100.00000	0.00000	100.60158				0.00	0	0
Total TWC239 SPOT										0.00	0	0
Total For TWC239										0.00	0	0
TWC24 On 13/10/2017 Spot Bond				100.00000	0.00000	100.46265				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TWC240 SPOT									0.00	0	0
Total For TWC240									0.00	0	0
TWC24 On 28/08/2017 Spot Bond				100.00000	0.00000	101.43417			0.00	0	0
Total TWC241 SPOT									0.00	0	0
Total For TWC241									0.00	0	0
TWC24 On 16/10/2017 Spot Bond				100.00000	0.00000	100.45118			0.00	0	0
Total TWC242 SPOT									0.00	0	0
Total For TWC242									0.00	0	0
TWC24 On 23/10/2017 Spot Bond				100.00000	0.00000	100.22853			0.00	0	0
Total TWC243 SPOT									0.00	0	0
Total For TWC243									0.00	0	0
TWC24 On 26/10/2017 Spot Bond				100.00000	0.00000	100.18698			0.00	0	0
Total TWC244 SPOT									0.00	0	0
Total For TWC244									0.00	0	0
UG21 On 02/03/2021 Spot Bond			9.13500	109.25796	9.13500	109.17843		1,278,900,000,000.00		140,000,000	70,000,000
Total UG21 SPOT								1,278,900,000,000.00		140,000,000	70,000,000
Total For UG21								1,278,900,000,000.00		140,000,000	70,000,000
UG26 On 09/03/2026 Spot Bond			10.58000	108.67299	10.58000	108.58169		0.00		0	0
Total UG26 SPOT								0.00		0	0
Total For UG26								0.00		0	0
VCJA1U On 20/07/2025 Spot Bond			100.00000	9.59700	100.00000	9.47094		0.00		0	0
Total VCJA1U SPOT								0.00		0	0
Total For VCJA1U								0.00		0	0
VCJB1U On 20/07/2025 Spot Bond			100.00000	9.46337	100.00000	9.33908		0.00		0	0
Total VCJB1U SPOT								0.00		0	0
Total For VCJB1U								0.00		0	0
VCPA1U On 20/07/2025 Spot Bond			100.00000	9.26685	100.00000	9.14514		0.00		0	0
Total VCPA1U SPOT								0.00		0	0
Total For VCPA1U								0.00		0	0
VCPB1U On 20/07/2025 Spot Bond			100.00000	9.09370	100.00000	8.97425		0.00		0	0
Total VCPB1U SPOT								0.00		0	0
Total For VCPB1U								0.00		0	0
VJA03U On 20/10/2023 Spot Bond			100.00000	8.23992	100.00000	8.18018		0.00		0	0
Total VJA03U SPOT								0.00		0	0
Total For VJA03U								0.00		0	0
VJA04U On 20/01/2024 Spot Bond			100.00000	8.60768	100.00000	8.54528		0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VJA04U SPOT										0.00	0	0
Total For VJA04U										0.00	0	0
VJA05L On 20/04/2024 Spot Bond			100.00000	9.12084	100.00000	9.05472				0.00	0	0
Total VJA05U SPOT										0.00	0	0
Total For VJA05U										0.00	0	0
VJA06L On 20/07/2024 Spot Bond			100.00000	9.18508	100.00000	9.11849				0.00	0	0
Total VJA06U SPOT										0.00	0	0
Total For VJA06U										0.00	0	0
VJA07L On 20/10/2024 Spot Bond			100.00000	9.22830	100.00000	9.16139				0.00	0	0
Total VJA07U SPOT										0.00	0	0
Total For VJA07U										0.00	0	0
VJA08L On 20/01/2025 Spot Bond			100.00000	9.26148	100.00000	9.19434				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	10.70260	100.00000	10.60267				0.00	0	0
Total VJA09U SPOT										0.00	0	0
Total For VJA09U										0.00	0	0
VJB03L On 20/10/2023 Spot Bond			100.00000	8.03948	100.00000	7.98119				0.00	0	0
Total VJB03U SPOT										0.00	0	0
Total For VJB03U										0.00	0	0
VJB04L On 20/01/2024 Spot Bond			100.00000	8.39019	100.00000	8.32936				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	8.89262	100.00000	8.82816				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	9.02462	100.00000	8.95919				0.00	0	0
Total VJB06U SPOT										0.00	0	0
Total For VJB06U										0.00	0	0
VJB07L On 20/10/2024 Spot Bond			100.00000	9.05278	100.00000	8.98714				0.00	0	0
Total VJB07U SPOT										0.00	0	0
Total For VJB07U										0.00	0	0
VJB08L On 20/01/2025 Spot Bond			100.00000	9.08615	100.00000	9.02028				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	10.49673	100.00000	10.39872				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VJB09U SPOT										0.00	0	0
Total For VJB09U										0.00	0	0
VKC19 On 06/09/2017 Spot Bond				100.00000	0.00000	103.44404				0.00	0	0
Total VKC19 SPOT										0.00	0	0
Total For VKC19										0.00	0	0
VKC20 On 29/09/2017 Spot Bond				100.00000	0.00000	100.82697				0.00	0	0
Total VKC20 SPOT										0.00	0	0
Total For VKC20										0.00	0	0
VKE01L On 01/04/2018 Spot Bond			100.00000	60.74922	100.00000	60.30879				0.00	0	0
Total VKE01U SPOT										0.00	0	0
Total For VKE01U										0.00	0	0
VKE05 On 28/03/2018 Spot Bond				100.00000	0.00000	101.19654				0.00	0	0
Total VKE05 SPOT										0.00	0	0
Total For VKE05										0.00	0	0
VKE06 On 08/05/2018 Spot Bond				100.00000	0.00000	99.91261				0.00	0	0
Total VKE06 SPOT										0.00	0	0
Total For VKE06										0.00	0	0
VKE07 On 08/06/2020 Spot Bond				100.00000	0.00000	101.44039				0.00	0	0
Total VKE07 SPOT										0.00	0	0
Total For VKE07										0.00	0	0
VKE08 On 29/03/2019 Spot Bond				100.00000	0.00000	100.95417				0.00	0	0
Total VKE08 SPOT										0.00	0	0
Total For VKE08										0.00	0	0
VKE09 On 08/07/2020 Spot Bond				100.00000	0.00000	100.67480				0.00	0	0
Total VKE09 SPOT										0.00	0	0
Total For VKE09										0.00	0	0
VKE10 On 08/07/2022 Spot Bond				100.00000	0.00000	100.68555				0.00	0	0
Total VKE10 SPOT										0.00	0	0
Total For VKE10										0.00	0	0
VPA03L On 20/10/2023 Spot Bond			100.00000	9.32077	100.00000	9.25319				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	4.98821	100.00000	4.95204				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	8.93952	100.00000	8.87471				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VPA05U SPOT										0.00	0	0
Total For VPA05U										0.00	0	0
VPA06L On 20/07/2024 Spot Bond			100.00000	9.02597	100.00000	8.96053				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	8.94501	100.00000	8.88017				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	8.94483	100.00000	8.87998				0.00	0	0
Total VPA08U SPOT										0.00	0	0
Total For VPA08U										0.00	0	0
VPA09L On 20/04/2025 Spot Bond			100.00000	10.39886	100.00000	10.30176				0.00	0	0
Total VPA09U SPOT										0.00	0	0
Total For VPA09U										0.00	0	0
VPB03L On 20/10/2023 Spot Bond			100.00000	9.52140	100.00000	9.45237				0.00	0	0
Total VPB03U SPOT										0.00	0	0
Total For VPB03U										0.00	0	0
VPB04L On 20/01/2024 Spot Bond			100.00000	4.77070	100.00000	4.73612				0.00	0	0
Total VPB04U SPOT										0.00	0	0
Total For VPB04U										0.00	0	0
VPB05L On 20/04/2024 Spot Bond			100.00000	8.65919	100.00000	8.59641				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	8.81342	100.00000	8.74952				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	8.72892	100.00000	8.66564				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	8.72945	100.00000	8.66616				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	10.14699	100.00000	10.05224				0.00	0	0
Total VPB09U SPOT										0.00	0	0
Total For VPB09U										0.00	0	0
WRS2L On 25/11/2019 Spot Bond			100.00000	25.27880	100.00000	25.09552				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total WRS2U SPOT										0.00	0	0
Total For WRS2U										0.00	0	0
WS05 On 01/08/2018 Spot Bond			3.02000	101.98587	3.02000	249.12849				0.00	0	0
Total WS05 SPOT										0.00	0	0
Total For WS05										0.00	0	0
WSP3 On 28/05/2019 Spot Bond			7.69000	103.88779	7.69000	103.82390				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			8.02000	104.13574	8.02000	104.06901				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			8.28500	104.00920	8.28500	103.94039				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	14.67626	100.00000	14.57956				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			7.07500	86.13476	7.07500	86.08596				0.00	0	0
Total Z083 SPOT										0.00	0	0
Total For Z083										0.00	0	0
Total for SPOT										76,052,601,994,919,000.008,296,111,898,300	128,691,318,972	128,691,318,972
Total for SPOT :										76,052,601,994,919,000.00	296,111,898,300	128,691,318,972
Total Futures										76,052,667,456,195,600.00	296,112,526,087	128,692,571,880
Total Options										0.00	0	55,951
Grand Total:										76,052,667,456,195,700.00	296,112,526,087	128,692,627,831