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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 11/09/2017

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 02/11/2017 Bond Future			10.76009	76.53169	10.69988	76.90123			0.00	0	9,466
ES33 On 01/02/2018 Bond Future			10.86511	77.93913	10.80272	78.31581			0.00	0	0
ES33 On 03/05/2018 Bond Future			10.96776	75.59926	10.90312	75.98337			0.00	0	0
Total ES33 Future									0.00	0	9,466
ES33 On 02/11/2017 Bond Future	10.66	Put			246.25000	0.24625	615,790		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			184.39000	0.18439	553,930		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			122.61000	0.12261	492,150		0.00	0	0
ES33 On 02/11/2017 Bond Future	10.66	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 01/02/2018 Bond Future	11.00	Call			1,181.55000	1.18155	804,870		0.00	0	0
ES33 On 01/02/2018 Bond Future	11.00	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 01/02/2018 Bond Future	11.01	Call			1,240.70000	1.24070	864,020		0.00	0	0
ES33 On 01/02/2018 Bond Future	11.01	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 01/02/2018 Bond Future	10.99	Call			1,122.32000	1.12232	745,640		0.00	0	0
ES33 On 01/02/2018 Bond Future	10.99	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 03/05/2018 Bond Future	11.20	Call			1,740.28000	1.74028	1,356,170		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	03/05/2018	Bond Future	11.20	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	03/05/2018	Bond Future	11.21	Call			1,797.85000	1.79785	1,413,740		0.00	0	0
ES33	On	03/05/2018	Bond Future	11.21	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	03/05/2018	Bond Future	11.22	Call			1,855.35000	1.85535	1,471,240		0.00	0	0
ES33	On	03/05/2018	Bond Future	11.22	Put			0.00000	0.00000	0,000		0.00	0	0
Total ES33 Option												0.00	0	0
Total For ES33												0.00	0	9,466
ES42	On	02/11/2017	Bond Future			11.02516	79.05074	10.96498	79.46616			0.00	0	7,957
ES42	On	01/02/2018	Bond Future			11.12731	80.50434	11.06498	80.92779			0.00	0	0
ES42	On	03/05/2018	Bond Future			11.23221	77.74245	11.16759	78.17418			0.00	0	0
Total ES42 Future												0.00	0	7,957
Total For ES42												0.00	0	7,957
I2025	On	02/11/2017	Bond Future			129.60791	129.60791	129.61764	129.61764			0.00	0	2,291
I2025	On	01/02/2018	Bond Future			130.70036	130.70036	130.71000	130.71000			0.00	0	0
I2025	On	03/05/2018	Bond Future			133.18762	133.18762	133.20078	133.20078			0.00	0	0
Total I2025 Future												0.00	0	2,291
I2025	On	02/11/2017	Bond Future	132.97	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.97	Put			3,352.36000	3.35236	3,362,090		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.98	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.98	Put			3,362.36000	3.36236	3,372,090		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			3,342.36000	3.34236	3,352,090		0.00	0	0
I2025	On	01/02/2018	Bond Future	133.89	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	01/02/2018	Bond Future	133.89	Put			3,180.00000	3.18000	3,189,640		0.00	0	0
I2025	On	01/02/2018	Bond Future	133.90	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	01/02/2018	Bond Future	133.90	Put			3,190.00000	3.19000	3,199,640		0.00	0	0
I2025	On	01/02/2018	Bond Future	133.88	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	01/02/2018	Bond Future	133.88	Put			3,170.00000	3.17000	3,179,640		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.22	Put			19.22000	0.01922	32,380		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.20	Call			0.78000	0.00078	0,000		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.20	Put			0.00000	0.00000	12,380		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.21	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.21	Put			9.22000	0.00922	22,380		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.22	Call			0.00000	0.00000	0,000		0.00	0	0
Total I2025 Option												0.00	0	0
Total For I2025												0.00	0	2,291
I2029	On	02/11/2017	Bond Future			100.13762	100.13762	100.14512	100.14512			0.00	0	1,370
I2029	On	01/02/2018	Bond Future			102.01527	102.01527	102.02273	102.02273			0.00	0	0
I2029	On	03/05/2018	Bond Future			102.93953	102.93953	102.94973	102.94973			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total I2029 Future												0.00	0	1,370
Total For I2029												0.00	0	1,370
I2033	On	02/11/2017	Bond Future			104.26325	104.26325	104.27088	104.27088			0.00	0	5,174
I2033	On	01/02/2018	Bond Future			106.21824	106.21824	106.22573	106.22573			0.00	0	0
I2033	On	03/05/2018	Bond Future			107.15283	107.15283	107.16316	107.16316			0.00	0	0
Total I2033 Future												0.00	0	5,174
I2033	On	02/11/2017	Bond Future	110.07	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.07	Put			5,799.12000	5.79912	5,806,750		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.08	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.08	Put			5,809.12000	5.80912	5,816,750		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			5,819.12000	5.81912	5,826,750		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.66	Put			3,434.27000	3.43427	3,441,760		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.64	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.64	Put			3,414.27000	3.41427	3,421,760		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.65	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.65	Put			3,424.27000	3.42427	3,431,760		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.66	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.70	Put			536.84000	0.53684	547,170		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.71	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.71	Put			546.84000	0.54684	557,170		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.69	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.69	Put			526.84000	0.52684	537,170		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.70	Call			0.00000	0.00000	0,000		0.00	0	0
Total I2033 Option												0.00	0	0
Total For I2033												0.00	0	5,174
I2038	On	02/11/2017	Bond Future			128.48804	128.48804	128.49768	128.49768			0.00	0	19,544
I2038	On	01/02/2018	Bond Future			129.39229	129.39229	129.40176	129.40176			0.00	0	0
I2038	On	03/05/2018	Bond Future			131.85462	131.85462	131.86762	131.86762			0.00	0	0
Total I2038 Future												0.00	0	19,544
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			8,312.32000	8.31232	8,321,960		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			8,322.32000	8.32232	8,331,960		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			8,302.32000	8.30232	8,311,960		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			7,538.24000	7.53824	7,547,710		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			7,548.24000	7.54824	7,557,710		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			7,528.24000	7.52824	7,537,710		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.27	Put			402.38000	0.40238	415,380		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.28	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.28	Put			412.38000	0.41238	425,380		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.29	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.29	Put			422.38000	0.42238	435,380		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.27	Call			0.00000	0.00000	0,000		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												0.00	0	19,544
I2046	On	02/11/2017	Bond Future			123.99366	123.99366	124.50636	124.50636			0.00	0	21,292
I2046	On	01/02/2018	Bond Future			126.31847	126.31847	126.84077	126.84077			0.00	0	0
I2046	On	03/05/2018	Bond Future			127.12423	127.12423	127.65962	127.65962			0.00	0	0
Total I2046 Future												0.00	0	21,292
I2046	On	02/11/2017	Bond Future	136.31	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.31	Put			11,803.64000	11.80364	12,316,340		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.32	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.32	Put			11,813.64000	11.81364	12,326,340		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.30	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.30	Put			11,793.64000	11.79364	12,306,340		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			6,059.23000	6.05923	6,581,530		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			6,069.23000	6.06923	6,591,530		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			6,079.23000	6.07923	6,601,530		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.94	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.94	Put			280.38000	0.28038	815,770		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.95	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.95	Put			290.38000	0.29038	825,770		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.93	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.93	Put			270.38000	0.27038	805,770		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												0.00	0	21,292
I2050	On	02/11/2017	Bond Future			131.89110	131.89110	131.90045	131.90045			0.00	0	22,382
I2050	On	01/02/2018	Bond Future			132.69060	132.69060	132.70004	132.70004			0.00	0	0
I2050	On	03/05/2018	Bond Future			135.21574	135.21574	135.22885	135.22885			0.00	0	0
Total I2050 Future												0.00	0	22,382
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			12,759.55000	12.75955	12,768,900		0.00	0	0

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I2050	On	02/11/2017	Bond Future	144.67	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.67	Put			12,769.55000	12.76955	12,778,900		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			12,749.55000	12.74955	12,758,900		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			7,539.96000	7.53996	7,549,400		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			7,549.96000	7.54996	7,559,400		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			7,529.96000	7.52996	7,539,400		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.62	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.62	Put			391.15000	0.39115	404,260		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.63	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.63	Put			401.15000	0.40115	414,260		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.61	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.61	Put			381.15000	0.38115	394,260		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												0.00	0	22,382
R186	On	02/11/2017	Bond Future			8.45997	116.75577	8.40399	117.13680		7.44	0.00	0	170,142
R186	On	01/02/2018	Bond Future			8.50267	113.60289	8.44421	113.99151		7.13	0.00	0	198
R186	On	03/05/2018	Bond Future			8.54492	115.71865	8.48382	116.11508		7.21	0.00	0	0
Total R186 Future												0.00	0	170,340
R186	On	02/11/2017	Bond Future	8.89	Call			3,568.08000	3.56808	3,230,130	7.66	0.00	0	0
R186	On	02/11/2017	Bond Future	8.89	Put			316.01000	0.31601	359,090	7.66	0.00	0	0
R186	On	02/11/2017	Bond Future	8.90	Call			3,623.00000	3.62300	3,283,600	7.66	0.00	0	0
R186	On	02/11/2017	Bond Future	8.90	Put			305.33000	0.30533	346,960	7.66	0.00	0	0
R186	On	02/11/2017	Bond Future	8.60	Put			790.95000	0.79095	893,480	7.50	0.00	0	3,750
R186	On	02/11/2017	Bond Future	9.00	Call			4,184.75000	4.18475	3,832,770	7.72	0.00	0	0
R186	On	02/11/2017	Bond Future	8.88	Call			3,513.54000	3.51354	3,177,090	7.65	0.00	0	0
R186	On	02/11/2017	Bond Future	9.00	Put			213.91000	0.21391	242,960	7.72	0.00	0	5,000
R186	On	02/11/2017	Bond Future	8.88	Put			327.12000	0.32712	371,700	7.65	0.00	0	0
R186	On	02/11/2017	Bond Future	8.75	Call			2,830.45000	2.83045	2,516,970	7.58	0.00	0	0
R186	On	02/11/2017	Bond Future	8.75	Put			502.30000	0.50230	569,850	7.58	0.00	0	0
R186	On	02/11/2017	Bond Future	8.60	Call			2,117.69000	2.11769	1,839,190	7.50	0.00	0	0
R186	On	01/02/2018	Bond Future	8.96	Put			827.92000	0.82792	912,560	7.40	0.00	0	0
R186	On	01/02/2018	Bond Future	8.50	Call			2,237.99000	2.23799	2,013,760	7.13	0.00	0	1,460
R186	On	01/02/2018	Bond Future	8.97	Call			4,244.69000	4.24469	3,939,310	7.40	0.00	0	0
R186	On	01/02/2018	Bond Future	8.97	Put			812.26000	0.81226	895,500	7.40	0.00	0	0
R186	On	01/02/2018	Bond Future	8.98	Call			4,293.21000	4.29321	3,986,460	7.41	0.00	0	0
R186	On	01/02/2018	Bond Future	8.98	Put			796.84000	0.79684	878,710	7.41	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	01/02/2018	Bond Future	8.96	Call			4,196.37000	4.19637	3,892,390	7.40	0.00	0	0
R186	On	01/02/2018	Bond Future	9.00	Put			766.74000	0.76674	845,910	7.42	0.00	0	6,200
R186	On	01/02/2018	Bond Future	8.75	Call			3,232.66000	3.23266	2,961,460	7.27	0.00	0	0
R186	On	01/02/2018	Bond Future	8.75	Put			1,219.34000	1.21934	1,336,760	7.27	0.00	0	820
R186	On	01/02/2018	Bond Future	9.25	Call			5,666.95000	5.66695	5,328,850	7.56	0.00	0	0
R186	On	01/02/2018	Bond Future	9.25	Put			463.07000	0.46307	513,590	7.56	0.00	0	820
R186	On	01/02/2018	Bond Future	8.50	Put			1,867.08000	1.86708	2,031,470	7.13	0.00	0	0
R186	On	01/02/2018	Bond Future	7.75	Put			5,218.93000	5.21893	5,530,050	6.84	0.00	0	0
R186	On	01/02/2018	Bond Future	7.75	Call			465.61000	0.46561	388,110	6.84	0.00	0	1,460
R186	On	01/02/2018	Bond Future	9.00	Call			4,390.82000	4.39082	4,081,370	7.42	0.00	0	0
R186	On	03/05/2018	Bond Future	8.92	Put			1,572.71000	1.57271	1,691,950	7.45	0.00	0	0
R186	On	03/05/2018	Bond Future	8.93	Call			4,405.46000	4.40546	4,127,000	7.45	0.00	0	0
R186	On	03/05/2018	Bond Future	8.93	Put			1,552.61000	1.55261	1,670,580	7.45	0.00	0	0
R186	On	03/05/2018	Bond Future	8.91	Call			4,320.40000	4.32040	4,044,480	7.44	0.00	0	0
R186	On	03/05/2018	Bond Future	8.91	Put			1,593.37000	1.59337	1,713,880	7.44	0.00	0	0
R186	On	03/05/2018	Bond Future	8.92	Call			4,362.67000	4.36267	4,085,480	7.45	0.00	0	0
Total R186 Option												0.00	0	19,510
Total For R186												0.00	0	189,850
R197	On	02/11/2017	Bond Future			301.29545	301.29545	301.31881	301.31881			0.00	0	2,350
R197	On	01/02/2018	Bond Future			299.97072	299.97072	299.99403	299.99403			0.00	0	0
R197	On	03/05/2018	Bond Future			305.67922	305.67922	305.71062	305.71062			0.00	0	0
Total R197 Future												0.00	0	2,350
R197	On	02/11/2017	Bond Future	305.16	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	02/11/2017	Bond Future	305.16	Put			3,841.19000	3.84119	3,864,550		0.00	0	0
R197	On	02/11/2017	Bond Future	305.17	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	02/11/2017	Bond Future	305.17	Put			3,851.19000	3.85119	3,874,550		0.00	0	0
R197	On	02/11/2017	Bond Future	305.15	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	02/11/2017	Bond Future	305.15	Put			3,831.19000	3.83119	3,854,550		0.00	0	0
R197	On	01/02/2018	Bond Future	301.66	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	01/02/2018	Bond Future	301.66	Put			1,665.97000	1.66597	1,689,280		0.00	0	0
R197	On	01/02/2018	Bond Future	301.67	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	01/02/2018	Bond Future	301.67	Put			1,675.97000	1.67597	1,699,280		0.00	0	0
R197	On	01/02/2018	Bond Future	301.68	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	01/02/2018	Bond Future	301.68	Put			1,685.97000	1.68597	1,709,280		0.00	0	0
R197	On	03/05/2018	Bond Future	304.46	Call			1,250.62000	1.25062	1,219,220		0.00	0	0
R197	On	03/05/2018	Bond Future	304.46	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/05/2018	Bond Future	304.44	Call			1,270.62000	1.27062	1,239,220		0.00	0	0
R197	On	03/05/2018	Bond Future	304.44	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/05/2018	Bond Future	304.45	Call			1,260.62000	1.26062	1,229,220		0.00	0	0
R197	On	03/05/2018	Bond Future	304.45	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R197 Option									0.00	0	0
Total For R197									0.00	0	2,350
R202 On 02/11/2017 Bond Future			240.51483	240.51483	240.53211	240.53211			0.00	0	28,647
R202 On 01/02/2018 Bond Future			241.32015	241.32015	241.33773	241.33773			0.00	0	0
R202 On 03/05/2018 Bond Future			245.91260	245.91260	245.93649	245.93649			0.00	0	0
Total R202 Future									0.00	0	28,647
R202 On 02/11/2017 Bond Future	253.90	Put			13,367.89000	13.36789	13,385,170		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			13,377.89000	13.37789	13,395,170		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			13,357.89000	13.35789	13,375,170		0.00	0	0
R202 On 02/11/2017 Bond Future	253.90	Call			0.00000	0.00000	0,000		0.00	0	0
R202 On 01/02/2018 Bond Future	249.07	Call			0.00000	0.00000	0,000		0.00	0	0
R202 On 01/02/2018 Bond Future	249.07	Put			7,732.27000	7.73227	7,749,850		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			7,742.27000	7.74227	7,759,850		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			7,722.27000	7.72227	7,739,850		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			1,543.51000	1.54351	1,567,400		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			1,553.51000	1.55351	1,577,400		0.00	0	0
R202 On 03/05/2018 Bond Future	247.47	Call			0.00000	0.00000	0,000		0.00	0	0
R202 On 03/05/2018 Bond Future	247.47	Put			1,533.51000	1.53351	1,557,400		0.00	0	0
Total R202 Option									0.00	0	0
Total For R202									0.00	0	28,647
R2023 On 02/11/2017 Bond Future			7.76949	101.35499	7.71278	101.59838		4.15	0.00	0	57,230
R2023 On 01/02/2018 Bond Future			7.79303	103.21891	7.73274	103.46729		4.28	0.00	0	0
R2023 On 03/05/2018 Bond Future			7.80678	101.21156	7.74262	101.46509		4.28	0.00	0	0
Total R2023 Future									0.00	0	57,230
R2023 On 02/11/2017 Bond Future	8.56	Call			3,573.03000	3.57303	3,332,140	4.39	0.00	0	0
R2023 On 02/11/2017 Bond Future	8.56	Put			11.13000	0.01113	13,630	4.39	0.00	0	0
R2023 On 02/11/2017 Bond Future	8.57	Call			3,613.44000	3.61344	3,372,390	4.39	0.00	0	0
R2023 On 02/11/2017 Bond Future	8.57	Put			10.44000	0.01044	12,780	4.39	0.00	0	0
R2023 On 02/11/2017 Bond Future	8.58	Call			3,653.87000	3.65387	3,412,670	4.39	0.00	0	0
R2023 On 02/11/2017 Bond Future	8.58	Put			9.78000	0.00978	11,970	4.39	0.00	0	0
R2023 On 01/02/2018 Bond Future	8.32	Put			331.07000	0.33107	374,830	4.47	0.00	0	0
R2023 On 01/02/2018 Bond Future	8.33	Call			2,751.17000	2.75117	2,545,680	4.47	0.00	0	0
R2023 On 01/02/2018 Bond Future	8.33	Put			323.54000	0.32354	366,430	4.47	0.00	0	0
R2023 On 01/02/2018 Bond Future	8.31	Call			2,686.45000	2.68645	2,482,720	4.46	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023	On	01/02/2018	Bond Future	8.31	Put			338.94000	0.33894	383,590	4.46	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.32	Call			2,718.65000	2.71865	2,514,030	4.47	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.29	Put			613.45000	0.61345	677,030	4.45	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.27	Call			2,695.01000	2.69501	2,506,790	4.45	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.27	Put			634.14000	0.63414	699,450	4.45	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.28	Call			2,723.03000	2.72303	2,533,940	4.45	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.28	Put			623.59000	0.62359	688,030	4.45	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.29	Call			2,751.44000	2.75144	2,561,490	4.45	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												0.00	0	57,230
R2030	On	02/11/2017	Bond Future			9.05524	94.42156	8.99454	94.84277			0.00	0	59,104
R2030	On	01/02/2018	Bond Future			9.10732	92.15317	9.04444	92.58258			0.00	0	0
R2030	On	03/05/2018	Bond Future			9.16245	93.86930	9.09728	94.30723			0.00	0	0
Total R2030 Future												0.00	0	59,104
R2030	On	02/11/2017	Bond Future	9.34	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.35	Call			2,429.85000	2.42985	2,008,640		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			2,496.93000	2.49693	2,075,720		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			2,362.69000	2.36269	1,941,480		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.37	Call			2,194.10000	2.19410	1,764,690		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			2,260.36000	2.26036	1,830,950		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			2,326.56000	2.32656	1,897,150		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	03/05/2018	Bond Future	9.50	Call			2,661.54000	2.66154	2,223,610		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			2,726.29000	2.72629	2,288,360		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			2,596.72000	2.59672	2,158,790		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.49	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2030 Option												0.00	0	0
Total For R2030												0.00	0	59,104
R2032	On	02/11/2017	Bond Future			9.29391	92.65113	9.23334	93.10017		11.00	0.00	0	35,203
R2032	On	01/02/2018	Bond Future			9.35200	94.35495	9.28937	94.81270		10.37	0.00	0	0
R2032	On	03/05/2018	Bond Future			9.40910	91.95517	9.34431	92.42199		11.04	0.00	0	0
Total R2032 Future												0.00	0	35,203
R2032	On	02/11/2017	Bond Future	9.49	Call			2,686.00000	2.68600	2,344,250	11.00	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.49	Put			804.47000	0.80447	911,760	11.00	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	02/11/2017	Bond Future	9.50	Call			2,735.69000	2.73569	2,391,250	11.00	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.50	Put			781.96000	0.78196	886,560	11.00	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.48	Call			2,636.73000	2.63673	2,297,710	10.99	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.48	Put			827.47000	0.82747	937,490	10.99	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.20	Put			2,826.01000	2.82601	3,049,790	10.34	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.20	Call			2,167.16000	2.16716	1,933,190	10.34	0.00	0	7,500
R2032	On	01/02/2018	Bond Future	9.45	Put			1,960.61000	1.96061	2,130,640	10.52	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.45	Call			3,128.14000	3.12814	2,840,420	10.52	0.00	0	750
R2032	On	01/02/2018	Bond Future	9.40	Put			2,114.40000	2.11440	2,294,750	10.48	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.40	Call			2,920.78000	2.92078	2,643,380	10.48	0.00	0	6,800
R2032	On	01/02/2018	Bond Future	9.30	Put			2,449.63000	2.44963	2,651,330	10.41	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.30	Call			2,527.55000	2.52755	2,271,500	10.41	0.00	0	7,800
R2032	On	01/02/2018	Bond Future	9.56	Call			3,608.58000	3.60858	3,299,210	10.61	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.56	Put			1,653.67000	1.65367	1,802,050	10.61	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.57	Call			3,653.84000	3.65384	3,342,580	10.62	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.57	Put			1,627.83000	1.62783	1,774,320	10.62	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.55	Call			3,563.57000	3.56357	3,256,110	10.60	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.55	Put			1,679.84000	1.67984	1,830,130	10.60	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.70	Call			4,748.42000	4.74842	4,435,990	11.39	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.70	Put			2,226.75000	2.22675	2,381,140	11.39	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.71	Call			4,792.22000	4.79222	4,478,360	11.40	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.71	Put			2,201.09000	2.20109	2,354,050	11.40	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.72	Call			4,836.46000	4.83646	4,521,190	11.41	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.72	Put			2,175.94000	2.17594	2,327,490	11.41	0.00	0	0
Total R2032 Option												0.00	0	22,850
Total For R2032												0.00	0	58,053
R2035	On	02/11/2017	Bond Future			9.56256	95.87975	9.50209	96.36646			0.00	0	22,815
R2035	On	01/02/2018	Bond Future			9.62740	97.64299	9.56490	98.13915			0.00	0	0
R2035	On	03/05/2018	Bond Future			9.68758	94.96129	9.62303	95.46721			0.00	0	0
Total R2035 Future												0.00	0	22,815
R2035	On	02/11/2017	Bond Future	9.60	Call			786.16000	0.78616	299,450		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.60	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.61	Call			865.90000	0.86590	379,190		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.61	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.59	Call			706.32000	0.70632	219,610		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.59	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.73	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.74	Call			1,380.16000	1.38016	884,000		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.74	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.75	Call			1,458.06000	1.45806	961,900		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2035	On	01/02/2018	Bond Future	9.75	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.73	Call			1,302.16000	1.30216	806,000		0.00	0	0
R2035	On	03/05/2018	Bond Future	9.90	Call			2,142.11000	2.14211	1,636,190		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			2,218.07000	2.21807	1,712,150		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			2,066.06000	2.06606	1,560,140		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												0.00	0	22,815
R2037	On	02/11/2017	Bond Future			9.67045	92.12697	9.60998	92.61120		13.20	0.00	0	54,537
R2037	On	01/02/2018	Bond Future			9.73159	89.56600	9.66917	90.05966		12.44	0.00	0	160
R2037	On	03/05/2018	Bond Future			9.79524	91.23398	9.73082	91.73724		12.67	0.00	0	0
Total R2037 Future												0.00	0	54,697
R2037	On	02/11/2017	Bond Future	9.66	Call			2,088.89000	2.08889	1,783,480	13.15	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.66	Put			1,688.05000	1.68805	1,866,870	13.15	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.67	Call			2,131.66000	2.13166	1,822,980	13.16	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.67	Put			1,651.02000	1.65102	1,826,570	13.16	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.65	Call			2,046.45000	2.04645	1,744,330	13.14	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.65	Put			1,725.53000	1.72553	1,907,640	13.14	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.81	Call			3,409.05000	3.40905	3,101,660	12.49	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.81	Put			2,301.21000	2.30121	2,487,480	12.49	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.82	Call			3,453.79000	3.45379	3,144,280	12.50	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.82	Put			2,268.09000	2.26809	2,452,240	12.50	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.83	Call			3,498.79000	3.49879	3,187,170	12.51	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.83	Put			2,235.34000	2.23534	2,417,380	12.51	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.99	Call			4,839.25000	4.83925	4,516,910	12.88	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.99	Put			2,840.86000	2.84086	3,021,780	12.88	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.97	Call			4,749.06000	4.74906	4,429,830	12.86	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.97	Put			2,902.40000	2.90240	3,086,430	12.86	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.98	Call			4,794.07000	4.79407	4,473,280	12.87	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.98	Put			2,871.49000	2.87149	3,053,960	12.87	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												0.00	0	54,697
R204	On	02/11/2017	Bond Future			6.79504	104.30495	6.74776	104.35570		0.29	0.00	0	46,398
R204	On	01/02/2018	Bond Future			6.60213	102.18503	6.54018	102.23725		0.63	0.00	0	0
R204	On	03/05/2018	Bond Future			6.22235	104.08818	6.13397	104.14189		0.46	0.00	0	0
Total R204 Future												0.00	0	46,398
R204	On	02/11/2017	Bond Future	7.75	Call			1,067.99000	1.06799	1,017,240	0.33	0.00	0	0
R204	On	02/11/2017	Bond Future	7.75	Put			0.00000	0.00000	0,000	0.33	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/11/2017	Bond Future	7.76	Call			1,078.56000	1.07856	1,027,810	0.33	0.00	0	0
R204	On	02/11/2017	Bond Future	7.76	Put			0.00000	0.00000	0,000	0.33	0.00	0	0
R204	On	02/11/2017	Bond Future	7.74	Call			1,057.41000	1.05741	1,006,660	0.33	0.00	0	0
R204	On	02/11/2017	Bond Future	7.74	Put			0.00000	0.00000	0,000	0.33	0.00	0	0
R204	On	01/02/2018	Bond Future	7.26	Call			620.11000	0.62011	571,840	0.67	0.00	0	0
R204	On	01/02/2018	Bond Future	7.26	Put			15.98000	0.01598	19,930	0.67	0.00	0	0
R204	On	01/02/2018	Bond Future	7.27	Call			627.89000	0.62789	579,480	0.67	0.00	0	0
R204	On	01/02/2018	Bond Future	7.27	Put			15.41000	0.01541	19,220	0.67	0.00	0	0
R204	On	01/02/2018	Bond Future	7.25	Call			612.35000	0.61235	564,210	0.67	0.00	0	0
R204	On	01/02/2018	Bond Future	7.25	Put			16.58000	0.01658	20,660	0.67	0.00	0	0
R204	On	03/05/2018	Bond Future	7.09	Call			593.92000	0.59392	544,690	0.50	0.00	0	0
R204	On	03/05/2018	Bond Future	7.09	Put			15.57000	0.01557	20,050	0.50	0.00	0	0
R204	On	03/05/2018	Bond Future	7.10	Call			599.58000	0.59958	550,250	0.50	0.00	0	0
R204	On	03/05/2018	Bond Future	7.10	Put			15.21000	0.01521	19,590	0.50	0.00	0	0
R204	On	03/05/2018	Bond Future	7.08	Call			588.27000	0.58827	539,140	0.50	0.00	0	0
R204	On	03/05/2018	Bond Future	7.08	Put			15.94000	0.01594	20,520	0.50	0.00	0	0
Total R204 Option												0.00	0	0
Total For R204												0.00	0	46,398
R2040	On	02/11/2017	Bond Future			9.80156	95.19104	9.74112	95.70472		13.92	0.00	0	15,520
R2040	On	01/02/2018	Bond Future			9.86464	92.43614	9.80227	92.95973		13.10	0.00	0	0
R2040	On	03/05/2018	Bond Future			9.93015	94.15754	9.86578	94.69141		13.35	0.00	0	0
Total R2040 Future												0.00	0	15,520
R2040	On	02/11/2017	Bond Future	9.65	Put			2,456.10000	2.45610	2,694,570	13.71	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.66	Call			1,711.12000	1.71112	1,432,270	13.72	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.66	Put			2,407.86000	2.40786	2,642,690	13.72	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.67	Call			1,749.73000	1.74973	1,467,240	13.73	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.67	Put			2,360.13000	2.36013	2,591,320	13.73	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.65	Call			1,672.89000	1.67289	1,397,680	13.71	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.88	Call			3,425.80000	3.42580	3,113,000	13.22	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.88	Put			2,774.00000	2.77400	2,984,790	13.22	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.89	Call			3,471.13000	3.47113	3,156,090	13.23	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.89	Put			2,736.02000	2.73602	2,944,570	13.23	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.87	Call			3,380.76000	3.38076	3,070,210	13.21	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.87	Put			2,812.40000	2.81240	3,025,440	13.21	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.06	Call			4,956.82000	4.95682	4,625,070	13.62	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.06	Put			3,361.12000	3.36112	3,563,240	13.62	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.07	Call			5,003.31000	5.00331	4,669,940	13.63	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.07	Put			3,326.67000	3.32667	3,527,170	13.63	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.08	Call			5,049.99000	5.04999	4,714,990	13.64	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.08	Put			3,292.52000	3.29252	3,491,390	13.64	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R2040 Option										0.00	0	0
Total For R2040										0.00	0	15,520
R2044 On 02/11/2017 Bond Future			9.82033	92.31032	9.76498	92.78637		14.62		0.00	0	26,125
R2044 On 01/02/2018 Bond Future			9.88121	89.62762	9.82413	90.11286		13.75		0.00	0	0
R2044 On 03/05/2018 Bond Future			9.94432	91.29664	9.88544	91.79149		14.02		0.00	0	0
Total R2044 Future										0.00	0	26,125
R2044 On 02/11/2017 Bond Future	9.67	Call			1,695.30000	1,69530	1,434,950	14.43		0.00	0	0
R2044 On 02/11/2017 Bond Future	9.67	Put			2,522.25000	2,52225	2,737,950	14.43		0.00	0	0
R2044 On 02/11/2017 Bond Future	9.68	Call			1,733.79000	1,73379	1,470,060	14.44		0.00	0	0
R2044 On 02/11/2017 Bond Future	9.68	Put			2,473.07000	2,47307	2,685,390	14.44		0.00	0	0
R2044 On 02/11/2017 Bond Future	9.66	Call			1,657.32000	1,65732	1,400,360	14.43		0.00	0	0
R2044 On 02/11/2017 Bond Future	9.66	Put			2,572.08000	2,57208	2,791,170	14.43		0.00	0	0
R2044 On 01/02/2018 Bond Future	9.89	Put			2,874.29000	2,87429	3,068,280	13.89		0.00	0	0
R2044 On 01/02/2018 Bond Future	9.90	Call			3,479.20000	3,47920	3,185,880	13.89		0.00	0	0
R2044 On 01/02/2018 Bond Future	9.90	Put			2,835.19000	2,83519	3,027,110	13.89		0.00	0	0
R2044 On 01/02/2018 Bond Future	9.91	Call			3,525.05000	3,52505	3,229,660	13.90		0.00	0	0
R2044 On 01/02/2018 Bond Future	9.91	Put			2,796.75000	2,79675	2,986,600	13.90		0.00	0	0
R2044 On 01/02/2018 Bond Future	9.89	Call			3,433.86000	3,43386	3,142,610	13.89		0.00	0	0
R2044 On 03/05/2018 Bond Future	10.10	Call			5,139.16000	5,13916	4,825,460	14.34		0.00	0	0
R2044 On 03/05/2018 Bond Future	10.10	Put			3,358.10000	3,35810	3,539,250	14.34		0.00	0	0
R2044 On 03/05/2018 Bond Future	10.11	Call			5,186.27000	5,18627	4,871,090	14.35		0.00	0	0
R2044 On 03/05/2018 Bond Future	10.11	Put			3,323.67000	3,32367	3,503,340	14.35		0.00	0	0
R2044 On 03/05/2018 Bond Future	10.09	Call			5,092.24000	5,09224	4,780,020	14.33		0.00	0	0
R2044 On 03/05/2018 Bond Future	10.09	Put			3,392.84000	3,39284	3,575,470	14.33		0.00	0	0
Total R2044 Option										0.00	0	0
Total For R2044										0.00	0	26,125
R2048 On 02/11/2017 Bond Future			9.79109	91.57265	9.73066	92.10697		14.49		0.00	0	81,327
R2048 On 01/02/2018 Bond Future			9.85323	93.25675	9.79091	93.80132		13.62		0.00	0	170
R2048 On 03/05/2018 Bond Future			9.91100	90.55668	9.84678	91.11190		14.56		0.00	0	0
Total R2048 Future										0.00	0	81,497
R2048 On 02/11/2017 Bond Future	9.65	Call			1,704.42000	1,70442	1,417,710	14.28		0.00	0	0
R2048 On 02/11/2017 Bond Future	9.65	Put			2,426.40000	2,42640	2,674,010	14.28		0.00	0	0
R2048 On 02/11/2017 Bond Future	9.66	Call			1,744.58000	1,74458	1,453,940	14.29		0.00	0	0
R2048 On 02/11/2017 Bond Future	9.66	Put			2,376.50000	2,37650	2,620,180	14.29		0.00	0	0
R2048 On 02/11/2017 Bond Future	9.64	Call			1,664.81000	1,66481	1,382,040	14.28		0.00	0	0
R2048 On 02/11/2017 Bond Future	9.64	Put			2,477.01000	2,47701	2,728,560	14.28		0.00	0	0
R2048 On 01/02/2018 Bond Future	9.90	Call			3,735.46000	3,73546	3,402,390	13.76		0.00	0	0
R2048 On 01/02/2018 Bond Future	9.90	Put			2,786.01000	2,78601	2,997,510	13.76		0.00	0	0
R2048 On 01/02/2018 Bond Future	9.91	Call			3,783.34000	3,78334	3,447,990	13.77		0.00	0	0
R2048 On 01/02/2018 Bond Future	9.91	Put			2,747.75000	2,74775	2,956,970	13.77		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048	On	01/02/2018	Bond Future	9.89	Call			3,687.87000	3.68787	3,357,080	13.75	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.89	Put			2,824.72000	2.82472	3,038,500	13.75	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.06	Call			5,276.86000	5.27686	4,927,580	14.86	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.06	Put			3,456.62000	3.45662	3,662,560	14.86	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.07	Call			5,325.06000	5.32506	4,974,110	14.87	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.07	Put			3,421.06000	3.42106	3,625,330	14.87	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.05	Call			5,228.55000	5.22855	4,880,950	14.85	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.05	Put			3,492.21000	3.49221	3,699,830	14.85	0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												0.00	0	81,497
R207	On	02/11/2017	Bond Future			7.09585	102.55812	7.03621	102.67747		1.20	0.00	0	41,067
R207	On	01/02/2018	Bond Future			7.04307	100.80300	6.97487	100.92508		1.43	0.00	0	0
R207	On	03/05/2018	Bond Future			6.97436	102.68037	6.89505	102.80525		1.29	0.00	0	0
Total R207 Future												0.00	0	41,067
R207	On	02/11/2017	Bond Future	8.04	Call			1,984.89000	1.98489	1,865,550	1.34	0.00	0	0
R207	On	02/11/2017	Bond Future	8.04	Put			0.01000	0.00001	0,020	1.34	0.00	0	0
R207	On	02/11/2017	Bond Future	8.05	Call			2,004.41000	2.00441	1,885,070	1.34	0.00	0	0
R207	On	02/11/2017	Bond Future	8.05	Put			0.01000	0.00001	0,020	1.34	0.00	0	0
R207	On	02/11/2017	Bond Future	8.03	Call			1,965.36000	1.96536	1,846,020	1.34	0.00	0	0
R207	On	02/11/2017	Bond Future	8.03	Put			0.01000	0.00001	0,020	1.34	0.00	0	0
R207	On	01/02/2018	Bond Future	7.61	Call			1,188.00000	1.18800	1,080,010	1.53	0.00	0	0
R207	On	01/02/2018	Bond Future	7.61	Put			58.48000	0.05848	72,570	1.53	0.00	0	0
R207	On	01/02/2018	Bond Future	7.62	Call			1,203.64000	1.20364	1,095,220	1.53	0.00	0	0
R207	On	01/02/2018	Bond Future	7.62	Put			56.47000	0.05647	70,130	1.53	0.00	0	0
R207	On	01/02/2018	Bond Future	7.60	Call			1,172.29000	1.17229	1,064,710	1.53	0.00	0	0
R207	On	01/02/2018	Bond Future	7.60	Put			60.42000	0.06042	74,920	1.53	0.00	0	0
R207	On	03/05/2018	Bond Future	7.57	Call			1,164.75000	1.16475	1,061,520	1.38	0.00	0	0
R207	On	03/05/2018	Bond Future	7.57	Put			108.56000	0.10856	130,210	1.38	0.00	0	0
R207	On	03/05/2018	Bond Future	7.58	Call			1,177.97000	1.17797	1,074,340	1.38	0.00	0	0
R207	On	03/05/2018	Bond Future	7.58	Put			106.24000	0.10624	127,490	1.38	0.00	0	0
R207	On	03/05/2018	Bond Future	7.56	Call			1,151.79000	1.15179	1,048,980	1.38	0.00	0	0
R207	On	03/05/2018	Bond Future	7.56	Put			111.14000	0.11114	133,210	1.38	0.00	0	0
Total R207 Option												0.00	0	0
Total For R207												0.00	0	41,067
R208	On	02/11/2017	Bond Future			7.31696	99.01692	7.25906	99.18675		2.20	0.00	0	32,186
R208	On	01/02/2018	Bond Future			7.30752	100.83778	7.24430	101.01125		2.46	0.00	0	0
R208	On	03/05/2018	Bond Future			7.28566	99.31468	7.21620	99.49191		2.32	0.00	0	0
Total R208 Future												0.00	0	32,186
R208	On	02/11/2017	Bond Future	8.19	Call			2,688.27000	2.68827	2,518,610	2.40	0.00	0	0
R208	On	02/11/2017	Bond Future	8.19	Put			0.41000	0.00041	0,580	2.40	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	02/11/2017	Bond Future	8.20	Call			2,716.61000	2.71661	2,546,930	2.40	0.00	0	0
R208	On	02/11/2017	Bond Future	8.20	Put			0.37000	0.00037	0,520	2.40	0.00	0	0
R208	On	02/11/2017	Bond Future	8.18	Call			2,659.92000	2.65992	2,490,270	2.40	0.00	0	0
R208	On	02/11/2017	Bond Future	8.18	Put			0.46000	0.00046	0,640	2.40	0.00	0	0
R208	On	01/02/2018	Bond Future	7.84	Call			1,759.71000	1.75971	1,611,680	2.59	0.00	0	0
R208	On	01/02/2018	Bond Future	7.84	Put			139.87000	0.13987	165,310	2.59	0.00	0	0
R208	On	01/02/2018	Bond Future	7.85	Call			1,782.58000	1.78258	1,633,910	2.59	0.00	0	0
R208	On	01/02/2018	Bond Future	7.85	Put			135.83000	0.13583	160,630	2.59	0.00	0	0
R208	On	01/02/2018	Bond Future	7.83	Call			1,736.94000	1.73694	1,589,550	2.59	0.00	0	0
R208	On	01/02/2018	Bond Future	7.83	Put			144.02000	0.14402	170,100	2.59	0.00	0	0
R208	On	03/05/2018	Bond Future	7.79	Put			255.13000	0.25513	293,370	2.44	0.00	0	0
R208	On	03/05/2018	Bond Future	7.77	Call			1,668.08000	1.66808	1,530,400	2.43	0.00	0	0
R208	On	03/05/2018	Bond Future	7.77	Put			265.90000	0.26590	305,450	2.43	0.00	0	0
R208	On	03/05/2018	Bond Future	7.78	Call			1,687.74000	1.68774	1,549,400	2.44	0.00	0	0
R208	On	03/05/2018	Bond Future	7.78	Put			260.47000	0.26047	299,360	2.44	0.00	0	0
R208	On	03/05/2018	Bond Future	7.79	Call			1,707.48000	1.70748	1,568,490	2.44	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												0.00	0	32,186
R209	On	02/11/2017	Bond Future			9.52769	72.44715	9.46724	72.85594		13.29	2,028,520.20	28	116,186
R209	On	01/02/2018	Bond Future			9.58350	73.77937	9.52123	74.19611		12.40	0.00	0	0
R209	On	03/05/2018	Bond Future			9.63827	72.00425	9.57413	72.42909		13.28	0.00	0	0
Total R209 Future												2,028,520.20	28	116,186
R209	On	02/11/2017	Bond Future	9.53	Call			1,701.92000	1.70192	1,442,910	13.16	0.00	0	0
R209	On	02/11/2017	Bond Future	9.53	Put			1,277.58000	1.27758	1,427,360	13.16	0.00	0	0
R209	On	02/11/2017	Bond Future	9.54	Call			1,738.84000	1.73884	1,476,890	13.16	0.00	0	0
R209	On	02/11/2017	Bond Future	9.54	Put			1,247.23000	1.24723	1,394,070	13.16	0.00	0	0
R209	On	02/11/2017	Bond Future	9.52	Call			1,665.43000	1.66543	1,409,370	13.15	0.00	0	0
R209	On	02/11/2017	Bond Future	9.52	Put			1,308.45000	1.30845	1,461,180	13.15	0.00	0	0
R209	On	02/11/2017	Bond Future	9.00	Put			3,665.69000	3.66569	3,976,060	12.86	0.00	0	0
R209	On	02/11/2017	Bond Future	9.00	Call			385.71000	0.38571	287,290	12.86	0.00	0	2,248
R209	On	02/11/2017	Bond Future	10.00	Call			3,837.43000	3.83743	3,474,260	13.51	0.00	0	0
R209	On	02/11/2017	Bond Future	10.00	Put			350.90000	0.35090	396,520	13.51	0.00	0	1,138
R209	On	02/11/2017	Bond Future	10.60	Call			7,159.81000	7.15981	6,755,750	14.04	0.00	0	0
R209	On	02/11/2017	Bond Future	10.60	Put			43.19000	0.04319	47,920	14.04	0.00	0	1,300
R209	On	02/11/2017	Bond Future	9.75	Call			2,607.83000	2.60783	2,290,660	13.29	0.00	0	0
R209	On	02/11/2017	Bond Future	9.75	Put			725.10000	0.72510	816,720	13.29	0.00	0	6,500
R209	On	02/11/2017	Bond Future	8.30	Put			8,635.73000	8.63573	9,037,840	12.71	0.00	0	0
R209	On	02/11/2017	Bond Future	8.30	Call			15.34000	0.01534	8,660	12.71	0.00	0	2,800
R209	On	02/11/2017	Bond Future	9.58	Call			1,890.82000	1.89082	1,617,350	13.19	0.00	0	0
R209	On	02/11/2017	Bond Future	9.58	Put			1,131.07000	1.13107	1,266,390	13.19	0.00	0	1,350

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	02/11/2017	Bond Future	9.33	Put			1,999.01000	1.99901	2,210,890	13.05	0.00	0	0
R209	On	02/11/2017	Bond Future	9.33	Call			1,057.93000	1.05793	861,020	13.05	0.00	0	1,350
R209	On	02/11/2017	Bond Future	9.88	Call			3,226.63000	3.22663	2,882,780	13.41	0.00	0	0
R209	On	02/11/2017	Bond Future	9.88	Put			502.96000	0.50296	567,900	13.41	0.00	0	1,350
R209	On	01/02/2018	Bond Future	10.10	Call			4,686.76000	4.68676	4,358,410	12.95	0.00	0	0
R209	On	01/02/2018	Bond Future	10.10	Put			948.37000	0.94837	1,036,760	12.95	0.00	0	3,000
R209	On	01/02/2018	Bond Future	9.73	Call			3,094.70000	3.09470	2,823,000	12.61	0.00	0	0
R209	On	01/02/2018	Bond Future	9.73	Put			1,711.60000	1.71160	1,856,640	12.61	0.00	0	0
R209	On	01/02/2018	Bond Future	9.71	Call			3,016.29000	3.01629	2,748,120	12.59	0.00	0	0
R209	On	01/02/2018	Bond Future	9.71	Put			1,763.96000	1.76396	1,912,530	12.59	0.00	0	0
R209	On	01/02/2018	Bond Future	10.00	Call			4,232.84000	4.23284	3,918,060	12.86	0.00	0	0
R209	On	01/02/2018	Bond Future	10.00	Put			1,119.22000	1.11922	1,221,180	12.86	0.00	0	7,500
R209	On	01/02/2018	Bond Future	9.72	Call			3,055.47000	3.05547	2,785,530	12.60	0.00	0	0
R209	On	01/02/2018	Bond Future	9.72	Put			1,737.71000	1.73771	1,884,510	12.60	0.00	0	0
R209	On	03/05/2018	Bond Future	9.86	Call			4,147.20000	4.14720	3,870,810	13.61	0.00	0	0
R209	On	03/05/2018	Bond Future	9.86	Put			2,282.19000	2.28219	2,430,640	13.61	0.00	0	0
R209	On	03/05/2018	Bond Future	9.84	Call			4,070.23000	4.07023	3,796,470	13.59	0.00	0	0
R209	On	03/05/2018	Bond Future	9.84	Put			2,333.33000	2.33333	2,484,410	13.59	0.00	0	0
R209	On	03/05/2018	Bond Future	9.85	Call			4,108.64000	4.10864	3,833,560	13.60	0.00	0	0
R209	On	03/05/2018	Bond Future	9.85	Put			2,307.64000	2.30764	2,457,400	13.60	0.00	0	0
Total R209 Option												0.00	0	28,536
Total For R209												2,028,520.20	28	144,722
R210	On	02/11/2017	Bond Future			185.38188	185.38188	185.39581	185.39581			0.00	0	2,179
R210	On	01/02/2018	Bond Future			188.85786	188.85786	188.87184	188.87184			0.00	0	0
R210	On	03/05/2018	Bond Future			190.02912	190.02912	190.04811	190.04811			0.00	0	0
Total R210 Future												0.00	0	2,179
R210	On	02/11/2017	Bond Future	192.08	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	02/11/2017	Bond Future	192.08	Put			6,684.19000	6.68419	6,698,120		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			6,694.19000	6.69419	6,708,120		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			6,674.19000	6.67419	6,688,120		0.00	0	0
R210	On	01/02/2018	Bond Future	192.37	Put			3,498.16000	3.49816	3,512,140		0.00	0	0
R210	On	01/02/2018	Bond Future	192.38	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	01/02/2018	Bond Future	192.38	Put			3,508.16000	3.50816	3,522,140		0.00	0	0
R210	On	01/02/2018	Bond Future	192.36	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	01/02/2018	Bond Future	192.36	Put			3,488.16000	3.48816	3,502,140		0.00	0	0
R210	On	01/02/2018	Bond Future	192.37	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/05/2018	Bond Future	191.44	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/05/2018	Bond Future	191.44	Put			1,391.89000	1.39189	1,410,880		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	03/05/2018	Bond Future	191.45	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/05/2018	Bond Future	191.45	Put			1,401.89000	1.40189	1,420,880		0.00	0	0
R210	On	03/05/2018	Bond Future	191.46	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/05/2018	Bond Future	191.46	Put			1,411.89000	1.41189	1,430,880		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												0.00	0	2,179
R212	On	02/11/2017	Bond Future			151.24811	151.24811	151.16707	151.16707			0.00	0	4,057
R212	On	01/02/2018	Bond Future			152.04575	152.04575	151.96294	151.96294			0.00	0	0
R212	On	03/05/2018	Bond Future			154.93917	154.93917	154.85869	154.85869			0.00	0	0
Total R212 Future												0.00	0	4,057
R212	On	02/11/2017	Bond Future	152.41	Put			1,242.93000	1.24293	1,161,890		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			1,252.93000	1.25293	1,171,890		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			1,232.93000	1.23293	1,151,890		0.00	0	0
R212	On	02/11/2017	Bond Future	152.41	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	01/02/2018	Bond Future	154.70	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	01/02/2018	Bond Future	154.70	Put			2,737.06000	2.73706	2,654,250		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			2,747.06000	2.74706	2,664,250		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			2,727.06000	2.72706	2,644,250		0.00	0	0
R212	On	03/05/2018	Bond Future	154.29	Call			568.69000	0.56869	649,170		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			558.69000	0.55869	639,170		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			578.69000	0.57869	659,170		0.00	0	0
R212	On	03/05/2018	Bond Future	154.28	Put			0.00000	0.00000	0,000		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												0.00	0	4,057
R213	On	02/11/2017	Bond Future			9.15237	84.92445	9.09687	85.29907		10.76	0.00	0	63,283
R213	On	01/02/2018	Bond Future			9.20804	86.48621	9.15064	86.86815		10.13	0.00	0	0
R213	On	03/05/2018	Bond Future			9.25893	84.54749	9.19960	84.93696		10.79	0.00	0	0
Total R213 Future												0.00	0	63,283
R213	On	02/11/2017	Bond Future	9.35	Call			2,419.55000	2.41955	2,131,530	10.84	0.00	0	0
R213	On	02/11/2017	Bond Future	9.35	Put			729.47000	0.72947	816,070	10.84	0.00	0	0
R213	On	02/11/2017	Bond Future	9.36	Call			2,465.13000	2.46513	2,174,880	10.84	0.00	0	0
R213	On	02/11/2017	Bond Future	9.36	Put			709.25000	0.70925	793,620	10.84	0.00	0	0
R213	On	02/11/2017	Bond Future	9.34	Call			2,374.34000	2.37434	2,088,590	10.83	0.00	0	0
R213	On	02/11/2017	Bond Future	9.34	Put			750.13000	0.75013	839,000	10.83	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	01/02/2018	Bond Future	9.42	Call			3,222.39000	3.22239	2,961,840	10.26	0.00	0	0
R213	On	01/02/2018	Bond Future	9.42	Put			1,450.61000	1.45061	1,572,000	10.26	0.00	0	0
R213	On	01/02/2018	Bond Future	9.43	Call			3,263.84000	3.26384	3,001,680	10.27	0.00	0	0
R213	On	01/02/2018	Bond Future	9.43	Put			1,427.28000	1.42728	1,547,060	10.27	0.00	0	0
R213	On	01/02/2018	Bond Future	9.41	Call			3,181.37000	3.18137	2,922,450	10.25	0.00	0	0
R213	On	01/02/2018	Bond Future	9.41	Put			1,474.45000	1.47445	1,597,470	10.25	0.00	0	0
R213	On	03/05/2018	Bond Future	9.57	Call			4,317.38000	4.31738	4,052,720	11.04	0.00	0	0
R213	On	03/05/2018	Bond Future	9.57	Put			1,925.96000	1.92596	2,050,770	11.04	0.00	0	0
R213	On	03/05/2018	Bond Future	9.58	Call			4,358.04000	4.35804	4,092,180	11.04	0.00	0	0
R213	On	03/05/2018	Bond Future	9.58	Put			1,903.37000	1.90337	2,026,980	11.04	0.00	0	0
R213	On	03/05/2018	Bond Future	9.56	Call			4,276.86000	4.27686	4,013,420	11.03	0.00	0	0
R213	On	03/05/2018	Bond Future	9.56	Put			1,948.77000	1.94877	2,074,800	11.03	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	63,283
R214	On	02/11/2017	Bond Future			9.69948	71.84259	9.63906	72.26500		14.14	0.00	0	44,034
R214	On	01/02/2018	Bond Future			9.75875	73.16376	9.69651	73.59432		13.16	0.00	0	0
R214	On	03/05/2018	Bond Future			9.81367	71.23050	9.74962	71.66939		14.13	0.00	0	0
Total R214 Future												0.00	0	44,034
R214	On	02/11/2017	Bond Future	9.59	Call			1,408.28000	1.40828	1,173,660	14.04	0.00	0	0
R214	On	02/11/2017	Bond Future	9.59	Put			1,754.30000	1.75430	1,942,090	14.04	0.00	0	0
R214	On	02/11/2017	Bond Future	9.60	Call			1,441.34000	1.44134	1,203,570	14.05	0.00	0	0
R214	On	02/11/2017	Bond Future	9.60	Put			1,716.61000	1.71661	1,901,250	14.05	0.00	0	0
R214	On	02/11/2017	Bond Future	9.58	Call			1,375.67000	1.37567	1,144,210	14.04	0.00	0	0
R214	On	02/11/2017	Bond Future	9.58	Put			1,792.55000	1.79255	1,983,500	14.04	0.00	0	0
R214	On	01/02/2018	Bond Future	9.83	Call			2,927.88000	2.92788	2,660,740	13.23	0.00	0	0
R214	On	01/02/2018	Bond Future	9.83	Put			2,009.62000	2.00962	2,173,040	13.23	0.00	0	0
R214	On	01/02/2018	Bond Future	9.84	Call			2,966.60000	2.96660	2,697,590	13.24	0.00	0	0
R214	On	01/02/2018	Bond Future	9.84	Put			1,980.33000	1.98033	2,141,880	13.24	0.00	0	0
R214	On	01/02/2018	Bond Future	9.82	Call			2,889.39000	2.88939	2,624,130	13.23	0.00	0	0
R214	On	01/02/2018	Bond Future	9.82	Put			2,039.25000	2.03925	2,204,550	13.23	0.00	0	0
R214	On	03/05/2018	Bond Future	9.98	Call			4,106.50000	4.10650	3,828,150	14.35	0.00	0	0
R214	On	03/05/2018	Bond Future	9.98	Put			2,548.33000	2.54833	2,708,870	14.35	0.00	0	0
R214	On	03/05/2018	Bond Future	9.99	Call			4,145.51000	4.14551	3,865,790	14.36	0.00	0	0
R214	On	03/05/2018	Bond Future	9.99	Put			2,520.98000	2.52098	2,680,150	14.36	0.00	0	0
R214	On	03/05/2018	Bond Future	9.97	Call			4,067.87000	4.06787	3,790,880	14.34	0.00	0	0
R214	On	03/05/2018	Bond Future	9.97	Put			2,576.17000	2.57617	2,738,070	14.34	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												0.00	0	44,034
Total for Bond												2,028,520.20	28	1,063,290
E170	On	01/08/2021	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 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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2038 On 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
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

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 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
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

Contract 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 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
Total For R214									0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214/R209 Future									0.00	0	0
Total For R214/R209									0.00	0	0
Total for Price Contribution									0.00	0	0
GOVI On 02/11/2017 GOVI			578.76000	578.76000	581.07600	581.07600			11,575,200.00	2	670
GOVI On 01/02/2018 GOVI			589.40500	589.40500	591.76500	591.76500			0.00	0	0
GOVI On 03/05/2018 GOVI			600.38400	600.38400	602.79100	602.79100			0.00	0	0
Total GOVI Future									11,575,200.00	2	670
GOVI On 02/11/2017 GOVI	572.45	Call			86,260.00000	8.62600	63,100,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	02/11/2017	GOVI	572.45	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	02/11/2017	GOVI	572.46	Call			86,160.00000	8.61600	63,000,000		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			86,360.00000	8.63600	63,200,000		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			107,350.00000	10.73500	83,750,000		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			107,250.00000	10.72500	83,650,000		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			107,450.00000	10.74500	83,850,000		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	590.28	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	03/05/2018	GOVI	590.29	Call			125,010.00000	12.50100	100,940,000		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			125,210.00000	12.52100	101,140,000		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			125,110.00000	12.51100	101,040,000		0.00	0	0
Total GOVI Option												0.00	0	0
Total For GOVI												11,575,200.00	2	670
Total for GOVI												11,575,200.00	2	670
AL37	On	02/11/2017	Index Future			561.48700	561.48700	562.65800	562.65800			0.00	0	0
AL37	On	01/02/2018	Index Future			571.81300	571.81300	573.00800	573.00800			0.00	0	0
AL37	On	03/05/2018	Index Future			582.46500	582.46500	583.68500	583.68500			0.00	0	0
Total AL37 Future												0.00	0	0
Total For AL37												0.00	0	0
AL7T	On	02/11/2017	Index Future			647.82500	647.82500	649.89300	649.89300			0.00	0	0
AL7T	On	01/02/2018	Index Future			659.74000	659.74000	661.84800	661.84800			0.00	0	0
AL7T	On	03/05/2018	Index Future			672.02900	672.02900	674.18000	674.18000			0.00	0	0
Total AL7T Future												0.00	0	0
Total For AL7T												0.00	0	0
ALBI	On	02/11/2017	Index Future			579.91600	579.91600	582.25400	582.25400			0.00	0	791
ALBI	On	01/02/2018	Index Future			590.58200	590.58200	592.96500	592.96500			0.00	0	0
ALBI	On	03/05/2018	Index Future			601.58400	601.58400	604.01300	604.01300			0.00	0	0
Total ALBI Future												0.00	0	791
Total For ALBI												0.00	0	791
IGOV	On	02/11/2017	Index Future			250.13500	250.13500	250.25300	250.25300			0.00	0	1,163
IGOV	On	01/02/2018	Index Future			254.82500	254.82500	254.94500	254.94500			0.00	0	0
IGOV	On	03/05/2018	Index Future			259.67400	259.67400	259.80300	259.80300			0.00	0	0
Total IGOV Future												0.00	0	1,163

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IGOV										0.00	0	1,163
Total for Index										0.00	0	1,954
JIBAR f On	20/09/2017	Jibar Future	7.01000	92.99000	7.01000	92.99000				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	6.88000	93.12000	6.88000	93.12000				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	6.75000	93.25000	6.75000	93.25000				0.00	0	0
JIBAR f On	21/02/2018	Jibar Future	6.67000	93.33000	6.67000	93.33000				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	6.56000	93.44000	6.56000	93.44000				0.00	0	0
JIBAR f On	19/09/2018	Jibar Future	6.55000	93.45000	6.55000	93.45000				0.00	0	0
JIBAR f On	19/12/2018	Jibar Future	6.58000	93.42000	6.58000	93.42000				0.00	0	0
JIBAR f On	20/03/2019	Jibar Future	6.64000	93.36000	6.64000	93.36000				0.00	0	0
JIBAR f On	19/06/2019	Jibar Future	6.71000	93.29000	6.71000	93.29000				0.00	0	0
Total Jibar Future										0.00	0	2,500
Total For JIBAR FUTURE										0.00	0	2,500
Total for Jibar										0.00	0	2,500
10Y ST On	17/12/2025	Interest Rate Swap	93.44753	93.44753	93.31492	93.31492				0.00	0	0
10Y ST On	16/03/2026	Interest Rate Swap	90.41802	90.41802	90.27857	90.27857				0.00	0	0
10Y ST On	15/06/2026	Interest Rate Swap	89.14369	89.14369	88.99888	88.99888				0.00	0	0
10Y ST On	21/09/2026	Interest Rate Swap	91.31827	91.31827	91.16873	91.16873				0.00	0	0
10Y ST On	21/12/2026	Interest Rate Swap	95.12249	95.12249	94.97009	94.97009				0.00	0	0
10Y ST On	15/03/2027	Interest Rate Swap	93.66014	93.66014	93.50189	93.50189				0.00	0	0
10Y ST On	21/06/2027	Interest Rate Swap	95.74702	95.74702	95.58458	95.58458				0.00	0	0
10Y ST On	20/09/2027	Interest Rate Swap	99.49727	99.49727	99.33571	99.33571				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	99.61249	99.61249	99.61249	99.61249				0.00	0	0
1Y STN On	21/12/2017	Interest Rate Swap	99.76115	99.76115	99.75663	99.75663				0.00	0	0
1Y STN On	15/03/2018	Interest Rate Swap	99.61842	99.61842	99.61391	99.61391				0.00	0	0
1Y STN On	21/06/2018	Interest Rate Swap	99.66421	99.66421	99.65613	99.65613				0.00	0	0
1Y STN On	20/09/2018	Interest Rate Swap	99.71483	99.71483	99.71068	99.71068				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	99.79208	99.79208	99.78799	99.78799				0.00	0	0
2Y STN On	16/03/2018	Interest Rate Swap	98.89775	98.89775	98.89233	98.89233				0.00	0	0
2Y STN On	15/06/2018	Interest Rate Swap	98.35892	98.35892	98.35219	98.35219				0.00	0	0
2Y STN On	21/09/2018	Interest Rate Swap	98.17896	98.17896	98.17477	98.17477				0.00	0	0
2Y STN On	21/12/2018	Interest Rate Swap	98.44000	98.44000	98.43000	98.43000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
2Y STN On 15/03/2019 Interest Rate Swap			98.72355	98.72355	98.71784	98.71784			0.00	0	0
2Y STN On 21/06/2019 Interest Rate Swap			99.01209	99.01209	99.00581	99.00581			0.00	0	0
2Y STN On 20/09/2019 Interest Rate Swap			99.32287	99.32287	99.31754	99.31754			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			95.11655	95.11655	95.06985	95.06985			0.00	0	0
5Y STN On 16/03/2021 Interest Rate Swap			94.27951	94.27951	94.22186	94.22186			0.00	0	0
5Y STN On 15/06/2021 Interest Rate Swap			93.41681	93.41681	93.34958	93.34958			0.00	0	0
5Y STN On 21/09/2021 Interest Rate Swap			93.54159	93.54159	93.46517	93.46517			0.00	0	0
5Y STN On 21/12/2021 Interest Rate Swap			95.69017	95.69017	95.60874	95.60874			0.00	0	51
5Y STN On 15/03/2022 Interest Rate Swap			95.76850	95.76850	95.68411	95.68411			0.00	0	0
5Y STN On 21/06/2022 Interest Rate Swap			96.92665	96.92665	96.83960	96.83960			0.00	0	0
5Y STN On 20/09/2022 Interest Rate Swap			99.10239	99.10239	99.01583	99.01583			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 :									13,603,720.20	30	1,068,465
AA05 On 22/03/2019 Spot Bond			8.45000	100.95115	8.45000	100.92844			0.00	0	255,533,400
Total AA05 SPOT									0.00	0	255,533,400
Total For AA05									0.00	0	255,533,400
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	99.51900			0.00	0	0
Total AA06 SPOT									0.00	0	0
Total For AA06									0.00	0	0
AA06/JI On 15/04/2021 Spot Bond			100.00000	13.94611	100.00000	13.91232			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			9.41500	104.14956	9.41500	104.12338			0.00	0	254,031,500
Total AA07 SPOT									0.00	0	254,031,500
Total For AA07									0.00	0	254,031,500
AB01/R On 24/11/2020 Spot Bond			10.00000	110.54700	10.00000	110.51800			0.00	0	0
Total AB01/R186 SPOT									0.00	0	0
Total For AB01/R186									0.00	0	0
AB010 On 21/11/2017 Spot Bond				100.00000	0.00000	100.67991			0.00	0	0
Total AB010 SPOT									0.00	0	0
Total For AB010									0.00	0	0
AB011 On 21/11/2018 Spot Bond				100.00000	0.00000	100.63958			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AB011 SPOT										0.00	0	0
Total For AB011										0.00	0	0
AB013 On 21/11/2018 Spot Bond			8.83000	102.00424	8.83000	101.98029				0.00	0	2,576,318,800
Total AB013 SPOT										0.00	0	2,576,318,800
Total For AB013										0.00	0	2,576,318,800
AB014L On 19/11/2019 Spot Bond			100.00000	22.95617	100.00000	22.90056				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	103.43182	10.84000	103.40215				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	23.94749	100.00000	23.88948				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	23.91283	100.00000	23.86020				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	100.29350	11.37000	100.26286				0.00	0	0
Total AB018U SPOT										0.00	0	0
Total For AB018U										0.00	0	0
AB019L On 04/09/2020 Spot Bond			100.00000	17.98374	100.00000	17.93969				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	100.34928	11.81000	100.31748				0.00	0	0
Total AB020U SPOT										0.00	0	0
Total For AB020U										0.00	0	0
AB021L On 03/09/2022 Spot Bond			100.00000	11.50465	100.00000	11.47647				0.00	0	0
Total AB021U SPOT										0.00	0	0
Total For AB021U										0.00	0	0
AB023L On 05/05/2021 Spot Bond			100.00000	15.89007	100.00000	15.85158				0.00	0	0
Total AB023U SPOT										0.00	0	0
Total For AB023U										0.00	0	0
AB024L On 05/05/2021 Spot Bond			100.00000	17.16941	100.00000	17.14259				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	15.37360	100.00000	15.33636				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AB025U SPOT										0.00	0	0
Total For AB025U										0.00	0	0
AB026L On 20/08/2021 Spot Bond			100.00000	16.04372	100.00000	16.00841				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	11.55372	100.00000	11.53084				0.00	0	0
Total AB028U SPOT										0.00	0	0
Total For AB028U										0.00	0	0
AB029L On 25/05/2022 Spot Bond			100.00000	13.09178	100.00000	13.06006				0.00	0	0
Total AB029U SPOT										0.00	0	0
Total For AB029U										0.00	0	0
AB030L On 14/08/2024 Spot Bond			100.00000	12.85476	100.00000	12.79823				0.00	0	0
Total AB030U SPOT										0.00	0	0
Total For AB030U										0.00	0	0
ABC12: On 25/11/2020 Spot Bond			10.00000	111.37300	10.00000	111.34400				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			4.45000	160.18826	4.45000	267.42044		4,094,000,000,000.00		920,000,000	360,000,000	
Total ABCPI3 SPOT								4,094,000,000,000.00		920,000,000	360,000,000	
Total For ABCPI3								4,094,000,000,000.00		920,000,000	360,000,000	
ABF19L On 21/04/2022 Spot Bond			100.00000	10.91652	100.00000	10.88243				0.00	0	0
Total ABF19U SPOT										0.00	0	0
Total For ABF19U										0.00	0	0
ABFN07 On 17/03/2018 Spot Bond			100.00000		0.00000	100.13481				0.00	0	0
Total ABFN07 SPOT										0.00	0	0
Total For ABFN07										0.00	0	0
ABFN08 On 17/03/2020 Spot Bond			100.00000		0.00000	101.24101				0.00	0	0
Total ABFN08 SPOT										0.00	0	0
Total For ABFN08										0.00	0	0
ABFN09 On 17/03/2026 Spot Bond			100.00000		0.00000	99.88352				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN10 On 28/10/2019 Spot Bond			100.00000		0.00000	100.82375				0.00	0	0
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0
ABFN11 On 09/04/2019 Spot Bond			100.00000		0.00000	101.30785				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN12 SPOT										0.00	0	0
Total For ABFN12										0.00	0	0
ABFN1: On 14/05/2020 Spot Bond				100.00000	0.00000	101.38235				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	100.73039				0.00	0	0
Total ABFN14 SPOT										0.00	0	0
Total For ABFN14										0.00	0	0
ABFN1: On 11/11/2020 Spot Bond				100.00000	0.00000	101.12785				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	101.00692				0.00	0	0
Total ABFN16 SPOT										0.00	0	0
Total For ABFN16										0.00	0	0
ABFN1: On 17/05/2019 Spot Bond				100.00000	0.00000	100.87047				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	101.99986				0.00	0	0
Total ABFN18 SPOT										0.00	0	0
Total For ABFN18										0.00	0	0
ABFN2: On 30/05/2020 Spot Bond				100.00000	0.00000	100.32534				0.00	0	0
Total ABFN20 SPOT										0.00	0	0
Total For ABFN20										0.00	0	0
ABFN2: On 30/05/2022 Spot Bond				100.00000	0.00000	100.33657				0.00	0	0
Total ABFN21 SPOT										0.00	0	0
Total For ABFN21										0.00	0	0
ABFN2: On 30/05/2024 Spot Bond				100.00000	0.00000	100.34591				0.00	0	520,700,000
Total ABFN22 SPOT										0.00	0	520,700,000
Total For ABFN22										0.00	0	520,700,000
ABFN2: On 25/05/2027 Spot Bond				100.00000	0.00000	100.22515				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			10.83000	103.37618	10.83000	104.70569				0.00	0	0
Total ABK1 SPOT										0.00	0	0
Total For ABK1										0.00	0	0
ABK10 On 14/02/2020 Spot Bond				100.00000	0.00000	97.97231				0.00	3,200,000,000	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 ABK10 SPOT										0.00	3,200,000,000	1,500,000,000
Total For ABK10										0.00	3,200,000,000	1,500,000,000
ABK11 On 20/05/2019 Spot Bond				100.00000	0.00000	99.18661				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	93.73660				0.00	0	45,000,000
Total ABK12 SPOT										0.00	0	45,000,000
Total For ABK12										0.00	0	45,000,000
ABK2 On 24/05/2018 Spot Bond			9.78000	100.18823	9.78000	102.68026				0.00	0	0
Total ABK2 SPOT										0.00	0	0
Total For ABK2										0.00	0	0
ABK3 On 07/11/2018 Spot Bond				100.00000	0.00000	100.13971				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	43.59893	100.00000	43.49331				0.00	0	0
Total ABK3/JIBAR SPOT										0.00	0	0
Total For ABK3/JIBAR										0.00	0	0
ABK4 On 24/05/2018 Spot Bond				100.00000	0.00000	99.86906				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	58.91184	100.00000	58.76912				0.00	0	0
Total ABK4/JIBAR SPOT										0.00	0	0
Total For ABK4/JIBAR										0.00	0	0
ABK5 On 31/10/2018 Spot Bond				100.00000	0.00000	99.47384				0.00	0	105,000,000
Total ABK5 SPOT										0.00	0	105,000,000
Total For ABK5										0.00	0	105,000,000
ABK5/J On 31/10/2018 Spot Bond			100.00000	43.82059	100.00000	43.71443				0.00	0	0
Total ABK5/JIBAR SPOT										0.00	0	0
Total For ABK5/JIBAR										0.00	0	0
ABK6 On 05/06/2020 Spot Bond				100.00000	0.00000	100.20939				0.00	0	0
Total ABK6 SPOT										0.00	0	0
Total For ABK6										0.00	0	0
ABK7 On 03/06/2019 Spot Bond				100.00000	0.00000	96.92956				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	93.77467				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABK8 SPOT										0.00	0	0
Total For ABK8										0.00	0	0
ABK9 On 18/11/2019 Spot Bond				100.00000	0.00000	96.78902				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			6.38000	148.72274	6.38000	149.49961				0.00	0	0
Total ABKI01 SPOT										0.00	0	0
Total For ABKI01										0.00	0	0
ABKI02 On 05/06/2020 Spot Bond			6.37000	103.45489	6.37000	131.70690				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	15.14944	100.00000	15.12466				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			7.63000	93.88343	7.63000	110.64289				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	7.68255	100.00000	7.66998				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	94.90056	8.49000	107.94721				0.00	0	0
Total ABKI04 SPOT										0.00	0	0
Total For ABKI04										0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			100.00000	6.85149	100.00000	6.83572				0.00	0	0
Total ABKI04/I2025 SPOT										0.00	0	0
Total For ABKI04/I2025										0.00	0	0
ABKS1 On 05/04/2021 Spot Bond				100.00000	0.00000	88.73007				0.00	0	150,000,000
Total ABKS1 SPOT										0.00	0	150,000,000
Total For ABKS1										0.00	0	150,000,000
ABN05 On 18/04/2021 Spot Bond			3.65000	186.71798	3.65000	186.68741				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			5.85125	97.85097	5.85125	97.86354				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			5.85125	97.85097	5.85125	97.86354				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN34 SPOT										0.00	0	0
Total For ABN34										0.00	0	0
ABN61 On 31/01/2025 Spot Bond			3.46000	119.66076	3.46000	120.21895				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	125.84385	3.24000	173.70919				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			3.17000	137.64065	3.17000	220.78993				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			9.31000	93.73127	9.31000	93.70771				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	102.45105				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	134.46500				0.00	0	0
Total ABN74 SPOT										0.00	0	0
Total For ABN74										0.00	0	0
ABN79 On 21/12/2026 Spot Bond			9.78500	106.69982	9.78500	106.67197				0.00	0	0
Total ABN79 SPOT										0.00	0	0
Total For ABN79										0.00	0	0
ABN80 On 31/03/2021 Spot Bond			8.44000	97.98948	8.44000	97.96735				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			10.33000	103.40429	10.33000	103.37583				0.00	0	0
Total ABN87 SPOT										0.00	0	0
Total For ABN87										0.00	0	0
ABN91 On 11/12/2018 Spot Bond				100.00000	0.00000	100.04583				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN91 SPOT										0.00	0	0
Total For ABN91										0.00	0	0
ABN92 On 31/01/2019 Spot Bond				100.00000	0.00000	101.11014				0.00	0	0
Total ABN92 SPOT										0.00	0	0
Total For ABN92										0.00	0	0
ABS10 On 17/03/2018 Spot Bond			6.15500	101.75659	6.15500	101.73983				0.00	0	375,048,100
Total ABS10 SPOT										0.00	0	375,048,100
Total For ABS10										0.00	0	375,048,100
ABS11 On 09/04/2021 Spot Bond			8.56500	106.67118	8.56500	106.64673				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			8.64500	104.51012	8.64500	104.48608				0.00	0	115,480,800
Total ABS12 SPOT										0.00	0	115,480,800
Total For ABS12										0.00	0	115,480,800
ABS12/ On 14/05/2020 Spot Bond			9.20000	103.21096	9.20000	103.18574				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			9.14500	105.18671	9.14500	105.16116				0.00	0	736,004,000
Total ABS13 SPOT										0.00	0	736,004,000
Total For ABS13										0.00	0	736,004,000
ABS14 On 11/11/2020 Spot Bond			8.40500	105.60124	8.40500	105.57761				0.00	0	0
Total ABS14 SPOT										0.00	0	0
Total For ABS14										0.00	0	0
ABS15 On 11/11/2022 Spot Bond			8.99000	106.46359	8.99000	106.43816				0.00	0	454,000,000
Total ABS15 SPOT										0.00	0	454,000,000
Total For ABS15										0.00	0	454,000,000
ABS16 On 11/11/2025 Spot Bond			9.68000	107.50285	9.68000	107.47524				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			9.66500	109.80278	9.66500	109.77462				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			9.16000	107.69120	9.16000	107.66499				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			8.31500	102.05774	8.31500	102.03503				0.00	0	847,870,900

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABS6 SPOT									0.00	0	847,870,900
Total For ABS6									0.00	0	847,870,900
ABS7 On 11/09/2026 Spot Bond			9.68000	94.86597	9.68000	94.84120			0.00	0	6,679,829,000
Total ABS7 SPOT									0.00	0	6,679,829,000
Total For ABS7									0.00	0	6,679,829,000
ABS7/F On 11/09/2026 Spot Bond			100.00000	8.92147	100.00000	8.90150			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			3.49000	281.22590	3.49000	281.18107			0.00	0	72,300,000
Total ABS12 SPOT									0.00	0	72,300,000
Total For ABS12									0.00	0	72,300,000
ABS14 On 31/01/2022 Spot Bond			2.87000	143.61371	2.87000	146.47763			0.00	0	0
Total ABS14 SPOT									0.00	0	0
Total For ABS14									0.00	0	0
ABT01L On 12/09/2022 Spot Bond			100.00000	16.10420	100.00000	16.05336			0.00	0	0
Total ABT01U SPOT									0.00	0	0
Total For ABT01U									0.00	0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	0.06976	100.00000	0.06957			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	65.27334	100.00000	65.11521			0.00	0	0
Total ACL02U SPOT									0.00	0	0
Total For ACL02U									0.00	0	0
ACL047 On 22/10/2018 Spot Bond			100.00000		0.00000	91.67589			0.00	0	0
Total ACL047 SPOT									0.00	0	0
Total For ACL047									0.00	0	0
ACL08€ On 25/11/2020 Spot Bond			10.00000	111.37300	10.00000	111.34400			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	99.83011			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	99.82515			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	99.82319			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL09€ On 20/12/2025 Spot Bond				100.00000	0.00000	99.82696				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	99.83572				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			8.66500	102.28440	8.66500	102.53533				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL12€ On 20/09/2021 Spot Bond				100.00000	0.00000	207.05915				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	207.14984				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	99.83185				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	111.37300	10.00000	111.34400				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	99.83131				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL16€ On 20/03/2022 Spot Bond			10.23000	99.83747	10.23000	99.81040				0.00	0	0
Total ACL161 SPOT										0.00	0	0
Total For ACL161										0.00	0	0
ACL16€ On 20/06/2019 Spot Bond			8.96000	103.61975	8.96000	103.59493				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL17€ On 20/06/2019 Spot Bond				100.00000	0.00000	99.83203				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL17€ On 20/06/2019 Spot Bond				100.00000	0.00000	99.84138				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL183 On 20/06/2019 Spot Bond				100.00000	0.00000	100.87240				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	99.83944				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	99.83279				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	99.83045				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	99.82800				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	99.82753				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	99.82753				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL196 On 20/12/2017 Spot Bond				100.00000	0.00000	99.83572				0.00	0	0
Total ACL196 SPOT										0.00	0	0
Total For ACL196										0.00	0	0
ACL201 On 20/12/2022 Spot Bond				100.00000	0.00000	99.82437				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	99.82437				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	144.26223				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	145.22734				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL204 On 20/03/2018 Spot Bond				100.00000	0.00000	99.84649				0.00	0	0
Total ACL208 SPOT										0.00	0	0
Total For ACL208										0.00	0	0
ACL208 On 20/05/2018 Spot Bond				100.00000	0.00000	100.51936				0.00	0	0
Total ACL210 SPOT										0.00	0	0
Total For ACL210										0.00	0	0
ACL210 On 20/09/2018 Spot Bond				100.00000	0.00000	99.84282				0.00	0	0
Total ACL212 SPOT										0.00	0	0
Total For ACL212										0.00	0	0
ACL212 On 20/06/2018 Spot Bond				100.00000	0.00000	99.62223				0.00	0	0
Total ACL213 SPOT										0.00	0	0
Total For ACL213										0.00	0	0
ACL213 On 20/09/2020 Spot Bond				100.00000	0.00000	92.64230				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL214 On 20/09/2018 Spot Bond				100.00000	0.00000	99.84489				0.00	0	0
Total ACL215 SPOT										0.00	0	0
Total For ACL215										0.00	0	0
ACL215 On 20/12/2018 Spot Bond				100.00000	0.00000	99.84509				0.00	0	0
Total ACL216 SPOT										0.00	0	0
Total For ACL216										0.00	0	0
ACL216 On 20/12/2023 Spot Bond				100.00000	0.00000	99.83357				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL217 On 11/05/2020 Spot Bond				100.00000	0.00000	100.84395				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL218 On 26/01/2021 Spot Bond				100.00000	0.00000	101.26804				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	101.24947				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	99.83429				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL221 SPOT										0.00	0	0
Total For ACL221										0.00	0	0
ACL222 On 20/09/2021 Spot Bond				100.00000	0.00000	99.83711				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	99.79703				0.00	1,600,000,000	800,000,000
Total ADCB01 SPOT										0.00	1,600,000,000	800,000,000
Total For ADCB01										0.00	1,600,000,000	800,000,000
ADCB0 On 08/03/2018 Spot Bond			100.00000	83.05483	100.00000	82.87026				0.00	0	0
ADCB0 On 08/03/2018 Spot Bond			100.00000	83.05483	100.00000	82.87026				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	100.45302				0.00	0	0
Total ADCB04 SPOT										0.00	0	0
Total For ADCB04										0.00	0	0
ADCB0 On 04/12/2018 Spot Bond				100.00000	0.00000	100.23613				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	61.95800	100.00000	61.80791				0.00	0	0
Total ADCB2U SPOT										0.00	0	0
Total For ADCB2U										0.00	0	0
AECI00 On 21/12/2017 Spot Bond				100.00000	0.00000	100.71877				0.00	0	0
Total AECI00 SPOT										0.00	0	0
Total For AECI00										0.00	0	0
AHF2A On 18/10/2018 Spot Bond				100.00000	0.00000	101.45263				0.00	0	0
Total AHF2A2 SPOT										0.00	0	0
Total For AHF2A2										0.00	0	0
AHF2B On 18/10/2018 Spot Bond				100.00000	0.00000	101.49906				0.00	0	0
Total AHF2B2 SPOT										0.00	0	0
Total For AHF2B2										0.00	0	0
AHF2C On 18/10/2018 Spot Bond				100.00000	0.00000	101.65371				0.00	0	0
Total AHF2C2 SPOT										0.00	0	0
Total For AHF2C2										0.00	0	0
AHF3A On 18/04/2019 Spot Bond				100.00000	0.00000	101.40623				0.00	0	0
Total AHF3A3 SPOT										0.00	0	0
Total For AHF3A3										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AHF3A: On 18/04/2019 Spot Bond				100.00000	0.00000	101.42171				0.00	0	0
Total AHF3A4 SPOT										0.00	0	0
Total For AHF3A4										0.00	0	0
AHF3B: On 18/04/2019 Spot Bond				100.00000	0.00000	101.80831				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	101.73106				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	102.36343				0.00	0	0
Total AHF3C2 SPOT										0.00	0	0
Total For AHF3C2										0.00	0	0
AHF3C: On 18/04/2019 Spot Bond				100.00000	0.00000	102.13235				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	42.67307	100.00000	42.56303				0.00	0	0
Total AHL01U SPOT										0.00	0	0
Total For AHL01U										0.00	0	0
AHL1AI On 15/04/2020 Spot Bond			100.00000	16.61071	100.00000	16.56788				0.00	0	0
Total AHL1AU SPOT										0.00	0	0
Total For AHL1AU										0.00	0	0
AHY2U On 08/07/2026 Spot Bond			100.00000	11.40445	100.00000	11.37405				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	9.29144	100.00000	9.26668				0.00	0	0
Total AIG2U SPOT										0.00	0	0
Total For AIG2U										0.00	0	0
AIR01 On 15/03/2019 Spot Bond			8.18000	100.53216	8.18000	100.51027				0.00	0	222,536,800
Total AIR01 SPOT										0.00	0	222,536,800
Total For AIR01										0.00	0	222,536,800
AIR02 On 30/04/2023 Spot Bond			9.92000	111.79633	9.92000	111.76676				0.00	0	82,359,900
Total AIR02 SPOT										0.00	0	82,359,900
Total For AIR02										0.00	0	82,359,900
AIR04 On 29/05/2024 Spot Bond			9.27500	102.56643	9.27500	102.54116				0.00	0	99,380,600
Total AIR04 SPOT										0.00	0	99,380,600
Total For AIR04										0.00	0	99,380,600

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AIR04U On 26/10/2029 Spot Bond			100.00000	15.84497	100.00000	15.80990				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			10.46500	99.67612	10.46500	99.64850				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			3.55000	175.84332	3.55000	175.81500				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	101.97191				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	102.65557				0.00	0	0
Total APF02 SPOT										0.00	0	0
Total For APF02										0.00	0	0
APF03 On 07/08/2018 Spot Bond				100.00000	0.00000	101.03744				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	101.40404				0.00	0	0
Total APF04 SPOT										0.00	0	0
Total For APF04										0.00	0	0
APF05 On 24/08/2020 Spot Bond				100.00000	0.00000	100.49905				0.00	0	0
Total APF05 SPOT										0.00	0	0
Total For APF05										0.00	0	0
APF06 On 24/08/2022 Spot Bond				100.00000	0.00000	100.51247				0.00	0	0
Total APF06 SPOT										0.00	0	0
Total For APF06										0.00	0	0
AS116L On 18/01/2018 Spot Bond			100.00000	93.45506	100.00000	93.22316				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	90.38624	100.00000	90.16948				0.00	0	0
Total AS120U SPOT										0.00	0	0
Total For AS120U										0.00	0	0
AS126L On 19/02/2019 Spot Bond			100.00000	41.27984	100.00000	41.17985				0.00	0	0
Total AS126U SPOT										0.00	0	0
Total For AS126U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AS127L On 19/02/2019 Spot Bond			100.00000	41.22614	100.00000	41.12627			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	4.58386	100.00000	4.57737			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	0.12232	100.00000	0.12218			0.00	0	0
Total AS139U SPOT									0.00	0	0
Total For AS139U									0.00	0	0
AS167L On 20/06/2021 Spot Bond			100.00000	12.97427	100.00000	12.94283			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	20.45049	100.00000	20.40095			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	39.12215	100.00000	39.02634			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	99.84144			0.00	0	0
Total ASN011 SPOT									0.00	0	0
Total For ASN011									0.00	0	0
ASN01 On 20/03/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN014 SPOT									0.00	0	0
Total For ASN014									0.00	0	0
ASN02 On 07/12/2033 Spot Bond			3.42000	239.80522	3.42000	239.76743			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	98.78789			0.00	0	0
Total ASN028 SPOT									0.00	0	0
Total For ASN028									0.00	0	0
ASN03 On 19/09/2017 Spot Bond				100.00000	0.00000	99.94619			0.00	0	0
Total ASN032 SPOT									0.00	0	0
Total For ASN032									0.00	0	0
ASN03 On 20/06/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN034 SPOT									0.00	0	0
Total For ASN034									0.00	0	0

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 10/11/2019 Spot Bond				100.00000	0.00000	100.83445			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			3.43500	213.75017	3.43500	213.71641			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	101.46399			0.00	0	0
Total ASN057 SPOT									0.00	0	0
Total For ASN057									0.00	0	0
ASN05 On 22/04/2020 Spot Bond				100.00000	0.00000	101.31379			0.00	0	0
Total ASN058 SPOT									0.00	0	0
Total For ASN058									0.00	0	0
ASN05 On 28/04/2020 Spot Bond				100.00000	0.00000	101.20550			0.00	0	0
Total ASN059 SPOT									0.00	0	0
Total For ASN059									0.00	0	0
ASN06 On 30/04/2020 Spot Bond				100.00000	0.00000	101.11044			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	99.64435			0.00	0	0
Total ASN062 SPOT									0.00	0	0
Total For ASN062									0.00	0	0
ASN06 On 22/05/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN064 SPOT									0.00	0	0
Total For ASN064									0.00	0	0
ASN06 On 01/06/2018 Spot Bond				100.00000	0.00000	100.28748			0.00	0	0
Total ASN066 SPOT									0.00	0	0
Total For ASN066									0.00	0	0

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 15/06/2018 Spot Bond				100.00000	0.00000	99.94981				0.00	0	0
Total ASN068 SPOT										0.00	0	0
Total For ASN068										0.00	0	0
ASN06: On 07/02/2020 Spot Bond				100.00000	0.00000	100.91372				0.00	0	0
Total ASN069 SPOT										0.00	0	0
Total For ASN069										0.00	0	0
ASN07: On 02/07/2018 Spot Bond				100.00000	0.00000	96.28079				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	99.81087				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	99.83929				0.00	0	0
Total ASN080 SPOT										0.00	0	0
Total For ASN080										0.00	0	0
ASN08: On 10/12/2017 Spot Bond				100.00000	0.00000	100.04610				0.00	0	0
Total ASN081 SPOT										0.00	0	0
Total For ASN081										0.00	0	0
ASN08: On 20/06/2020 Spot Bond				100.00000	0.00000	99.46313				0.00	29,200,000	1,040,800,000
Total ASN083 SPOT										0.00	29,200,000	1,040,800,000
Total For ASN083										0.00	29,200,000	1,040,800,000
ASN08: On 03/09/2020 Spot Bond				100.00000	0.00000	100.24819				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	101.94394				0.00	0	0
Total ASN086 SPOT										0.00	0	0
Total For ASN086										0.00	0	0
ASN08: On 01/10/2020 Spot Bond				100.00000	0.00000	118.62268				0.00	0	0
Total ASN087 SPOT										0.00	0	0
Total For ASN087										0.00	0	0
ASN08: On 05/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN088 SPOT										0.00	0	0
Total For ASN088										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN09(On 08/10/2018 Spot Bond				100.00000	0.00000	101.62466			0.00	0	0
Total ASN090 SPOT									0.00	0	0
Total For ASN090									0.00	0	0
ASN09 On 16/10/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN091 SPOT									0.00	0	0
Total For ASN091									0.00	0	0
ASN09 On 21/10/2020 Spot Bond				100.00000	0.00000	101.36011			0.00	0	0
Total ASN092 SPOT									0.00	0	0
Total For ASN092									0.00	0	0
ASN09 On 27/10/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN094 SPOT									0.00	0	0
Total For ASN094									0.00	0	0
ASN09 On 10/11/2020 Spot Bond				100.00000	0.00000	100.85642			0.00	0	0
Total ASN096 SPOT									0.00	0	0
Total For ASN096									0.00	0	0
ASN09 On 20/12/2020 Spot Bond				100.00000	0.00000	75.64152			0.00	0	0
Total ASN099 SPOT									0.00	0	0
Total For ASN099									0.00	0	0
ASN111 On 02/12/2020 Spot Bond				100.00000	0.00000	100.22656			0.00	0	0
Total ASN111 SPOT									0.00	0	0
Total For ASN111									0.00	0	0
ASN11 On 20/12/2017 Spot Bond				100.00000	0.00000	99.83478			0.00	0	0
Total ASN112 SPOT									0.00	0	0
Total For ASN112									0.00	0	0
ASN11 On 07/03/2021 Spot Bond				100.00000	0.00000	100.14791			0.00	0	0
Total ASN113 SPOT									0.00	0	0
Total For ASN113									0.00	0	0
ASN11 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
ASN11 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
ASN11 On 27/01/2018 Spot Bond				100.00000	0.00000	101.15671			0.00	0	0
Total ASN119 SPOT									0.00	0	0
Total For ASN119									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN12: On 20/12/2020 Spot Bond				100.00000	0.00000	99.78678				0.00	0	0
Total ASN121 SPOT										0.00	0	0
Total For ASN121										0.00	0	0
ASN12: On 20/03/2019 Spot Bond				100.00000	0.00000	99.83817				0.00	0	0
Total ASN125 SPOT										0.00	0	0
Total For ASN125										0.00	0	0
ASN12: On 24/02/2019 Spot Bond				100.00000	0.00000	100.50286				0.00	0	0
Total ASN128 SPOT										0.00	0	0
Total For ASN128										0.00	0	0
ASN12: On 24/02/2019 Spot Bond				100.00000	0.00000	100.50559				0.00	0	0
Total ASN129 SPOT										0.00	0	0
Total For ASN129										0.00	0	0
ASN13: On 24/02/2019 Spot Bond				100.00000	0.00000	100.49480				0.00	0	0
Total ASN130 SPOT										0.00	0	0
Total For ASN130										0.00	0	0
ASN13: On 03/03/2019 Spot Bond				100.00000	0.00000	100.22417				0.00	0	0
Total ASN131 SPOT										0.00	0	0
Total For ASN131										0.00	0	0
ASN13: On 03/03/2019 Spot Bond				100.00000	0.00000	100.22235				0.00	0	0
Total ASN132 SPOT										0.00	0	0
Total For ASN132										0.00	0	0
ASN13: On 20/12/2020 Spot Bond				100.00000	0.00000	99.78865				0.00	0	0
Total ASN134 SPOT										0.00	0	0
Total For ASN134										0.00	0	0
ASN13: On 05/03/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN135 SPOT										0.00	0	0
Total For ASN135										0.00	0	0
ASN13: On 31/12/2018 Spot Bond				100.00000	0.00000	87.78000				0.00	0	0
Total ASN136 SPOT										0.00	0	0
Total For ASN136										0.00	0	0
ASN13: On 31/01/2022 Spot Bond			3.60000	142.20750	3.60000	142.18450				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN14: On 31/12/2018 Spot Bond				100.00000	0.00000	87.78000			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	102.03674			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	101.00548			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	101.00548			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			3.64500	141.94779	3.64500	141.92466			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	109.53215			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	100.23146			0.00	0	0
Total ASN152 SPOT									0.00	0	0
Total For ASN152									0.00	0	0
ASN15: On 31/03/2028 Spot Bond			4.14000	160.32440	4.14000	160.29607			0.00	0	0
Total ASN154 SPOT									0.00	0	0
Total For ASN154									0.00	0	0
ASN15: On 29/06/2021 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN156 SPOT									0.00	0	0
Total For ASN156									0.00	0	0
ASN15: On 06/07/2021 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN157 SPOT									0.00	0	0
Total For ASN157									0.00	0	0

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 27/07/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN159 SPOT										0.00	0	0
Total For ASN159										0.00	0	0
ASN16: On 08/08/2021 Spot Bond				100.00000	0.00000	100.92672				0.00	0	0
Total ASN160 SPOT										0.00	0	0
Total For ASN160										0.00	0	0
ASN16: On 19/08/2021 Spot Bond				100.00000	0.00000	100.58141				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	99.82432				0.00	0	0
Total ASN165 SPOT										0.00	0	0
Total For ASN165										0.00	0	0
ASN17: On 22/11/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN172 SPOT										0.00	0	0
Total For ASN172										0.00	0	0
ASN17: On 02/12/2019 Spot Bond				100.00000	0.00000	100.21694				0.00	0	0
Total ASN174 SPOT										0.00	0	0
Total For ASN174										0.00	0	0
ASN17: On 21/12/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN176 SPOT										0.00	0	0
Total For ASN176										0.00	0	0
ASN17: On 23/12/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN177 SPOT										0.00	0	0
Total For ASN177										0.00	0	0
ASN17: On 30/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN178 SPOT										0.00	0	0
Total For ASN178										0.00	0	0
ASN17: On 25/02/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN179 SPOT										0.00	0	0
Total For ASN179										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN18 On 20/06/2022 Spot Bond				100.00000	0.00000	99.81468				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	101.46789				0.00	0	0
Total ASN184 SPOT										0.00	0	0
Total For ASN184										0.00	0	0
ASN18 On 25/04/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN185 SPOT										0.00	0	0
Total For ASN185										0.00	0	0
ASN18 On 05/12/2017 Spot Bond				100.00000	0.00000	100.17309				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	100.02238				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	99.15478				0.00	0	0
Total ASN191 SPOT										0.00	0	0
Total For ASN191										0.00	0	0
ASN19 On 27/06/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN192 SPOT										0.00	0	0
Total For ASN192										0.00	0	0
ASN19 On 12/07/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN193 SPOT										0.00	0	0
Total For ASN193										0.00	0	0
ASN19 On 30/06/2022 Spot Bond				100.00000	0.00000	101.26805				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			3.67000	105.95606	3.67000	105.93871				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	99.84317				0.00	0	0
Total ASN196 SPOT										0.00	0	0
Total For ASN196										0.00	0	0
ASN19 On 09/04/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN197 SPOT										0.00	0	0
Total For ASN197										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN19(On 04/05/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN198 SPOT										0.00	0	0
Total For ASN198										0.00	0	0
ASN19(On 01/07/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN199 SPOT										0.00	0	0
Total For ASN199										0.00	0	0
ASN20(On 25/07/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN200 SPOT										0.00	0	0
Total For ASN200										0.00	0	0
ASN20(On 21/07/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN201 SPOT										0.00	0	0
Total For ASN201										0.00	0	0
ASN20(On 18/07/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN202 SPOT										0.00	0	0
Total For ASN202										0.00	0	0
ASN20(On 20/06/2022 Spot Bond				100.00000	0.00000	99.84163				0.00	0	0
Total ASN203 SPOT										0.00	0	0
Total For ASN203										0.00	0	0
ASN20(On 20/06/2022 Spot Bond				100.00000	0.00000	99.83098				0.00	0	0
Total ASN204 SPOT										0.00	0	0
Total For ASN204										0.00	0	0
ASN20(On 25/08/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN207 SPOT										0.00	0	0
Total For ASN207										0.00	0	0
ASN20(On 24/08/2021 Spot Bond				100.00000	0.00000	100.58076				0.00	0	0
Total ASN208 SPOT										0.00	0	0
Total For ASN208										0.00	0	0
ASN20(On 24/08/2025 Spot Bond				100.00000	0.00000	100.63123				0.00	0	0
Total ASN209 SPOT										0.00	0	0
Total For ASN209										0.00	0	0
ASN21(On 28/08/2020 Spot Bond				100.00000	0.00000	100.33645				0.00	0	0
Total ASN210 SPOT										0.00	0	0
Total For ASN210										0.00	0	0
ASN21(On 05/03/2018 Spot Bond				100.00000	0.00000	100.19477				0.00	0	0
Total ASN211 SPOT										0.00	0	0
Total For ASN211										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN21: On 02/09/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN212 SPOT										0.00	0	0
Total For ASN212										0.00	0	0
ASN21: On 01/09/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN213 SPOT										0.00	0	0
Total For ASN213										0.00	0	0
ASN21: On 29/08/2022 Spot Bond			100.00000	10.78413	100.00000	1.75205				0.00	0	24,600,000,000
Total ASN214 SPOT										0.00	0	24,600,000,000
Total For ASN214										0.00	0	24,600,000,000
ASN38: On 20/12/2017 Spot Bond			100.00000	98.39573	100.00000	98.13334				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	98.39572	100.00000	98.13333				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	98.39572	100.00000	98.13333				0.00	0	0
Total ASN40U SPOT										0.00	0	0
Total For ASN40U										0.00	0	0
ASN50: On 16/03/2018 Spot Bond			100.00000	66.38009	100.00000	66.21928				0.00	0	0
Total ASN50U SPOT										0.00	0	0
Total For ASN50U										0.00	0	0
ASN75: On 20/09/2020 Spot Bond			100.00000	13.61781	100.00000	13.58482				0.00	0	0
Total ASN75U SPOT										0.00	0	0
Total For ASN75U										0.00	0	0
ASN89: On 02/10/2018 Spot Bond			100.00000	45.77332	100.00000	45.66243				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	100.02103				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			8.33000	105.88089	8.33000	105.85728				0.00	0	408,553,900
Total BAW11 SPOT										0.00	0	408,553,900
Total For BAW11										0.00	0	408,553,900
BAW17: On 05/12/2018 Spot Bond				100.00000	0.00000	100.16441				0.00	36,000,000	18,000,000
Total BAW17 SPOT										0.00	36,000,000	18,000,000
Total For BAW17										0.00	36,000,000	18,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAW17 On 05/12/2018 Spot Bond			100.00000	39.53939	100.00000	39.44255				0.00	0	0
Total BAW17/JIBAR SPOT										0.00	0	0
Total For BAW17/JIBAR										0.00	0	0
BAW18 On 05/12/2020 Spot Bond				100.00000	0.00000	100.07981				0.00	0	218,420,700
Total BAW18 SPOT										0.00	0	218,420,700
Total For BAW18										0.00	0	218,420,700
BAW19 On 05/12/2020 Spot Bond			9.01500	104.10802	9.01500	104.08294				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			9.11500	100.40900	9.11500	105.01982				0.00	0	47,347,700
Total BAW21 SPOT										0.00	0	47,347,700
Total For BAW21										0.00	0	47,347,700
BAW21 On 24/03/2022 Spot Bond			9.30000	99.73528	9.30000	104.34554				0.00	0	0
Total BAW21/R208 SPOT										0.00	0	0
Total For BAW21/R208										0.00	0	0
BAW22 On 07/12/2022 Spot Bond				100.00000	0.00000	100.14790				0.00	0	0
Total BAW22 SPOT										0.00	0	0
Total For BAW22										0.00	0	0
BAW23 On 15/10/2017 Spot Bond			100.00000	94.18797	100.00000	93.95073				0.00	0	0
Total BAW23U SPOT										0.00	0	0
Total For BAW23U										0.00	0	0
BAW24 On 30/09/2019 Spot Bond				100.00000	0.00000	102.60219				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	100.88713				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	15.62303	100.00000	15.57425				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	13.67982	100.00000	13.63711				0.00	0	0
Total BAW27U SPOT										0.00	0	0
Total For BAW27U										0.00	0	0
BAW28 On 06/06/2022 Spot Bond				100.00000	0.00000	100.17424				0.00	0	0
Total BAW28 SPOT										0.00	0	0
Total For BAW28										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW3 On 02/10/2017 Spot Bond				100.00000	0.00000	102.06359			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			6.72000	104.62328	6.72000	104.60408			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			9.30500	102.13963	9.30500	102.11371			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	102.41510			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	102.35345			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	102.40450			0.00	0	0
Total BAYA34 SPOT									0.00	0	0
Total For BAYA34									0.00	0	0
BAYA35 On 31/03/2018 Spot Bond				100.00000	0.00000	101.94742			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	99.52819			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	101.56779			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	100.07523			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	102.40484			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	102.40494			0.00	0	0
Total BAYA45 SPOT									0.00	0	0
Total For BAYA45									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA51 On 31/03/2019 Spot Bond				100.00000	0.00000	102.55597			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	102.57855			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	102.04711			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	102.57868			0.00	1,900,000,000	950,000,000
Total BAYA54 SPOT									0.00	1,900,000,000	950,000,000
Total For BAYA54									0.00	1,900,000,000	950,000,000
BAYA55 On 31/03/2018 Spot Bond				100.00000	0.00000	102.31442			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	102.66020			0.00	0	0
Total BAYA57 SPOT									0.00	0	0
Total For BAYA57									0.00	0	0
BAYA58 On 30/06/2020 Spot Bond				100.00000	0.00000	102.57861			0.00	2,300,000,000	1,150,000,000
Total BAYA58 SPOT									0.00	2,300,000,000	1,150,000,000
Total For BAYA58									0.00	2,300,000,000	1,150,000,000
BAYA59 On 30/06/2022 Spot Bond			12.83000	103.78626	12.83000	103.75119			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			12.06500	103.29189	12.06500	103.67698			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	102.57858			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	103.06846			0.00	400,000,000	200,000,000
Total BAYB05 SPOT									0.00	400,000,000	200,000,000
Total For BAYB05									0.00	400,000,000	200,000,000
BAYB06 On 31/12/2019 Spot Bond				100.00000	0.00000	103.06826			0.00	400,000,000	200,000,000
Total BAYB06 SPOT									0.00	400,000,000	200,000,000
Total For BAYB06									0.00	400,000,000	200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYB07 On 31/03/2020 Spot Bond				100.00000	0.00000	103.06836				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	108.16366				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	103.17043				0.00	1,820,000,000	910,000,000
Total BAYB11 SPOT										0.00	1,820,000,000	910,000,000
Total For BAYB11										0.00	1,820,000,000	910,000,000
BAYD1U On 30/06/2035 Spot Bond			100.00000	22.47324	100.00000	22.41879				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	20.45317	100.00000	20.40363				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	12.62542	100.00000	12.59483				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD4U On 30/06/2035 Spot Bond			100.00000	12.62542	100.00000	12.59483				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5U On 30/06/2035 Spot Bond			100.00000	15.26473	100.00000	15.22775				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6U On 30/06/2035 Spot Bond			100.00000	13.22663	100.00000	13.19459				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BC121U On 24/11/2017 Spot Bond			100.00000	87.18979	100.00000	86.99028				0.00	0	0
Total BC121U SPOT										0.00	0	0
Total For BC121U										0.00	0	0
BCJ10 On 12/07/2019 Spot Bond				100.00000	0.00000	101.56138				0.00	0	0
Total BCJ10 SPOT										0.00	0	0
Total For BCJ10										0.00	0	0
BCJ11 On 14/11/2017 Spot Bond				100.00000	0.00000	100.68760				0.00	0	0
Total BCJ11 SPOT										0.00	0	0
Total For BCJ11										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCJ12 On 23/03/2018 Spot Bond			8.65000	98.45180	8.65000	99.77015			0.00	0	0
Total BCJ12 SPOT									0.00	0	0
Total For BCJ12									0.00	0	0
BCJ13 On 20/04/2018 Spot Bond				100.00000	0.00000	101.32275			0.00	0	0
Total BCJ13 SPOT									0.00	0	0
Total For BCJ13									0.00	0	0
BD0205 On 28/04/2028 Spot Bond			8.40000	95.10409	8.40000	187.38081			0.00	0	0
Total BD0205 SPOT									0.00	0	0
Total For BD0205									0.00	0	0
BD0206 On 02/03/2028 Spot Bond			8.40000	96.41927	8.40000	187.85577			0.00	0	0
Total BD0206 SPOT									0.00	0	0
Total For BD0206									0.00	0	0
BD0302 On 18/04/2028 Spot Bond			8.78500	98.76748	8.78500	98.74428			0.00	0	0
Total BD0302 SPOT									0.00	0	0
Total For BD0302									0.00	0	0
BEER02 On 28/03/2018 Spot Bond			7.58000	103.05122	7.58000	103.03038			0.00	0	0
Total BEER02 SPOT									0.00	0	0
Total For BEER02									0.00	0	0
BG1A7U On 21/11/2032 Spot Bond			100.00000	9.05412	100.00000	9.03218			0.00	0	0
Total BG1A7U SPOT									0.00	0	0
Total For BG1A7U									0.00	0	0
BG1A8U On 21/11/2032 Spot Bond			100.00000	7.83519	100.00000	7.81621			0.00	0	0
Total BG1A8U SPOT									0.00	0	0
Total For BG1A8U									0.00	0	0
BG1B2U On 21/11/2032 Spot Bond			100.00000	7.83519	100.00000	7.81621			0.00	0	0
Total BG1B2U SPOT									0.00	0	0
Total For BG1B2U									0.00	0	0
BG1C2U On 21/11/2032 Spot Bond			100.00000	8.31216	100.00000	8.29202			0.00	0	0
Total BG1C2U SPOT									0.00	0	0
Total For BG1C2U									0.00	0	0
BG1D2U On 21/11/2032 Spot Bond			100.00000	8.47115	100.00000	8.45063			0.00	0	0
Total BG1D2U SPOT									0.00	0	0
Total For BG1D2U									0.00	0	0
BG1E2U On 21/11/2032 Spot Bond			100.00000	11.12099	100.00000	11.09406			0.00	0	0
Total BG1E2U SPOT									0.00	0	0
Total For BG1E2U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BG1F2I On 21/11/2032 Spot Bond			100.00000	15.36075	100.00000	15.32353				0.00	0	0
Total BG1F2U SPOT										0.00	0	0
Total For BG1F2U										0.00	0	0
BGL01 On 19/11/2019 Spot Bond				100.00000	0.00000	101.24613				0.00	0	0
Total BGL01 SPOT										0.00	0	0
Total For BGL01										0.00	0	0
BGL02 On 19/11/2019 Spot Bond			9.36500	106.28411	9.36500	106.25768				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	103.21455				0.00	0	54,000,000
Total BGL03 SPOT										0.00	0	54,000,000
Total For BGL03										0.00	0	54,000,000
BGL04 On 05/02/2020 Spot Bond			9.81500	101.56230	9.81500	101.53586				0.00	0	0
Total BGL04 SPOT										0.00	0	0
Total For BGL04										0.00	0	0
BGL05 On 04/09/2020 Spot Bond			10.66500	102.05025	10.66500	102.02096				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	101.41130				0.00	500,000,000	1,000,000,000
Total BGL06 SPOT										0.00	500,000,000	1,000,000,000
Total For BGL06										0.00	500,000,000	1,000,000,000
BGL07 On 03/09/2022 Spot Bond			11.30500	102.23046	11.30500	102.19940				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	100.26238				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			10.66500	107.09113	10.66500	107.06089				0.00	0	0
Total BGL09 SPOT										0.00	0	0
Total For BGL09										0.00	0	0
BGL10 On 05/05/2021 Spot Bond				100.00000	0.00000	101.10744				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			11.04500	104.93630	11.04500	108.45495				0.00	0	0
Total BGL11 SPOT										0.00	0	0
Total For BGL11										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BGL12 On 20/08/2021 Spot Bond				100.00000	0.00000	102.30861			0.00	0	20,000,000
Total BGL12 SPOT									0.00	0	20,000,000
Total For BGL12									0.00	0	20,000,000
BGL13 On 20/08/2021 Spot Bond			10.91500	103.36102	10.91500	103.33118			0.00	0	0
Total BGL13 SPOT									0.00	0	0
Total For BGL13									0.00	0	0
BGL14 On 03/11/2021 Spot Bond				100.00000	0.00000	101.22766			0.00	0	11,630,000,000
Total BGL14 SPOT									0.00	0	11,630,000,000
Total For BGL14									0.00	0	11,630,000,000
BGL15 On 17/03/2022 Spot Bond				100.00000	0.00000	99.85931			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	100.57054			0.00	0	0
Total BGL16 SPOT									0.00	0	0
Total For BGL16									0.00	0	0
BGL17 On 14/08/2024 Spot Bond				100.00000	0.00000	100.90555			0.00	0	0
Total BGL17 SPOT									0.00	0	0
Total For BGL17									0.00	0	0
BGR04 On 28/02/2018 Spot Bond				100.00000	0.00000	104.72260			0.00	0	0
Total BGR04 SPOT									0.00	0	0
Total For BGR04									0.00	0	0
BGT01 On 12/09/2022 Spot Bond			100.00000	16.10420	100.00000	16.05336		55,000,000,000,000.00		550,000,000	157,800,000,000
Total BGT01 SPOT								55,000,000,000,000.00		550,000,000	157,800,000,000
Total For BGT01								55,000,000,000,000.00		550,000,000	157,800,000,000
BID04 On 23/11/2017 Spot Bond				100.00000	0.00000	100.57879			0.00	0	120,000,000
Total BID04 SPOT									0.00	0	120,000,000
Total For BID04									0.00	0	120,000,000
BID05 On 30/06/2019 Spot Bond				100.00000	0.00000	101.04818			0.00	0	170,000,000
Total BID05 SPOT									0.00	0	170,000,000
Total For BID05									0.00	0	170,000,000
BID06 On 30/06/2019 Spot Bond			8.23000	102.83922	8.23000	102.81656			0.00	0	2,200,000,000
Total BID06 SPOT									0.00	0	2,200,000,000
Total For BID06									0.00	0	2,200,000,000
BID07 On 30/06/2020 Spot Bond				100.00000	0.00000	101.85887			0.00	0	0
Total BID07 SPOT									0.00	0	0
Total For BID07									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BID08 On 30/06/2022 Spot Bond				100.00000	0.00000	101.89979			0.00	0	453,200,000
Total BID08 SPOT									0.00	0	453,200,000
Total For BID08									0.00	0	453,200,000
BPPF01 On 22/03/2018 Spot Bond				100.00000	0.00000	99.81381			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	99.79679			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	100.91040			0.00	0	0
Total BSR17 SPOT									0.00	0	0
Total For BSR17									0.00	0	0
BTC181 On 11/09/2017 Spot Bond				100.00000	0.00000	100.00000			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	99.89522			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	99.66344			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	99.51653			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	99.36918			0.00	0	0
Total BTC185 SPOT									0.00	0	0
Total For BTC185									0.00	0	0
BTC186 On 08/11/2017 Spot Bond				100.00000	0.00000	98.86358			0.00	0	0
Total BTC186 SPOT									0.00	0	0
Total For BTC186									0.00	0	0
BTC187 On 15/11/2017 Spot Bond				100.00000	0.00000	98.67891			0.00	0	0
Total BTC187 SPOT									0.00	0	0
Total For BTC187									0.00	0	0
BTC188 On 04/12/2017 Spot Bond				100.00000	0.00000	98.34214			0.00	0	0
Total BTC188 SPOT									0.00	0	0
Total For BTC188									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BTC189 On 12/12/2017 Spot Bond			100.00000	80.39648	100.00000	100.00000			630,000,000,000,000.00	26,300,000,000	20,600,000,000
Total BTC189 SPOT									10,000,000,000,000.00	26,300,000,000	20,600,000,000
Total For BTC189									10,000,000,000,000.00	26,300,000,000	20,600,000,000
BWZ18 On 27/03/2018 Spot Bond				100.00000	0.00000	101.98043			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	102.04423			0.00	0	0
Total BWZ20A SPOT									0.00	0	0
Total For BWZ20A									0.00	0	0
BWZJ18 On 19/11/2018 Spot Bond				100.00000	0.00000	100.56904			0.00	0	0
Total BWZJ18 SPOT									0.00	0	0
Total For BWZJ18									0.00	0	0
BWZJ19 On 10/11/2019 Spot Bond				100.00000	0.00000	100.86101			0.00	0	0
Total BWZJ19 SPOT									0.00	0	0
Total For BWZJ19									0.00	0	0
BWZJ21 On 10/11/2021 Spot Bond				100.00000	0.00000	100.88392			0.00	0	0
Total BWZJ21 SPOT									0.00	0	0
Total For BWZJ21									0.00	0	0
BX161U On 01/10/2021 Spot Bond			100.00000	13.47395	100.00000	13.44130			0.00	0	0
Total BX161U SPOT									0.00	0	0
Total For BX161U									0.00	0	0
BX162U On 01/10/2021 Spot Bond			100.00000	13.40360	100.00000	13.37113			0.00	0	0
Total BX162U SPOT									0.00	0	0
Total For BX162U									0.00	0	0
BX163U On 01/10/2021 Spot Bond			100.00000	13.50912	100.00000	13.47639			0.00	0	0
Total BX163U SPOT									0.00	0	0
Total For BX163U									0.00	0	0
BX164U On 01/10/2021 Spot Bond			100.00000	13.50912	100.00000	13.47639			0.00	0	0
Total BX164U SPOT									0.00	0	0
Total For BX164U									0.00	0	0
BYA49U On 30/06/2018 Spot Bond			100.00000	67.49507	100.00000	67.33157			0.00	0	0
Total BYA49U SPOT									0.00	0	0
Total For BYA49U									0.00	0	0
BYB10U On 30/09/2021 Spot Bond			100.00000	20.75854	100.00000	20.70824			0.00	0	0
Total BYB10U SPOT									0.00	0	0
Total For BYB10U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL12 On 06/09/2018 Spot Bond			14.53000	97.41024	14.53000	97.37250			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	102.33205			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			12.33000	100.38659	12.33000	100.35395			0.00	0	0
Total CBL14 SPOT									0.00	0	0
Total For CBL14									0.00	0	0
CBL17 On 23/08/2019 Spot Bond				100.00000	0.00000	100.73767			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			11.83000	99.34359	11.83000	99.31256			0.00	0	0
Total CBL18 SPOT									0.00	0	0
Total For CBL18									0.00	0	0
CBL20 On 14/12/2019 Spot Bond				100.00000	0.00000	99.45801			0.00	0	0
Total CBL20 SPOT									0.00	0	0
Total For CBL20									0.00	0	0
CBL22 On 06/05/2020 Spot Bond			9.36500	101.02054	9.36500	100.99543			0.00	0	0
Total CBL22 SPOT									0.00	0	0
Total For CBL22									0.00	0	0
CBL23 On 18/05/2018 Spot Bond				100.00000	0.00000	100.68644			0.00	0	0
Total CBL23 SPOT									0.00	0	0
Total For CBL23									0.00	0	0
CBL24 On 02/11/2020 Spot Bond				100.00000	0.00000	101.12642			0.00	0	0
Total CBL24 SPOT									0.00	0	0
Total For CBL24									0.00	0	0
CBL25 On 06/05/2019 Spot Bond				100.00000	0.00000	100.93166			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			9.66500	108.27917	9.66500	108.25141			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	100.75715			0.00	0	0
Total CBL27 SPOT									0.00	0	0
Total For CBL27									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CCT01 On 23/06/2023 Spot Bond			10.20500	112.94115	10.20500	112.91045			0.00	0	0
Total CCT01 SPOT									0.00	0	0
Total For CCT01									0.00	0	0
CCT02 On 12/06/2024 Spot Bond			9.54000	113.09741	9.54000	113.06862			0.00	0	273,600,200
Total CCT02 SPOT									0.00	0	273,600,200
Total For CCT02									0.00	0	273,600,200
CCT03 On 15/03/2025 Spot Bond			9.98000	106.10005	9.98000	106.07198			0.00	0	1,324,290,600
Total CCT03 SPOT									0.00	0	1,324,290,600
Total For CCT03									0.00	0	1,324,290,600
CCT04 On 17/07/2027 Spot Bond			9.71000	111.16897	9.71000	103.22714			0.00	0	1,260,912,200
Total CCT04 SPOT									0.00	0	1,260,912,200
Total For CCT04									0.00	0	1,260,912,200
CGR14 On 13/02/2018 Spot Bond				100.00000	0.00000	102.10037			0.00	0	0
Total CGR14 SPOT									0.00	0	0
Total For CGR14									0.00	0	0
CGR14 On 25/11/2020 Spot Bond			10.00000	111.37310	10.00000	111.34400			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	99.75477			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	101.52080			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	61.57541	100.00000	61.42624			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	57.13858	100.00000	56.99864			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	66.56418	100.00000	66.40292			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	102.07454			0.00	0	0
Total CGR21 SPOT									0.00	0	0
Total For CGR21									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR23 On 08/02/2019 Spot Bond				100.00000	0.00000	101.10056			0.00	0	200,000,000
Total CGR23 SPOT									0.00	0	200,000,000
Total For CGR23									0.00	0	200,000,000
CGR24 On 08/02/2021 Spot Bond				100.00000	0.00000	102.59778			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	102.43809			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	100.57813			0.00	0	0
Total CGR27 SPOT									0.00	0	0
Total For CGR27									0.00	0	0
CGR28 On 08/02/2018 Spot Bond				100.00000	0.00000	100.87732			0.00	0	0
Total CGR28 SPOT									0.00	0	0
Total For CGR28									0.00	0	0
CGR29 On 08/02/2021 Spot Bond				100.00000	0.00000	101.13420			0.00	0	0
Total CGR29 SPOT									0.00	0	0
Total For CGR29									0.00	0	0
CGR31 On 27/06/2018 Spot Bond				100.00000	0.00000	101.94841			0.00	0	0
Total CGR31 SPOT									0.00	0	0
Total For CGR31									0.00	0	0
CGR32 On 21/07/2020 Spot Bond				100.00000	0.00000	101.70415			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	102.81898			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	103.39591			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	100.44515			0.00	0	0
Total CIG06 SPOT									0.00	0	0
Total For CIG06									0.00	0	0
CIG07 On 28/08/2020 Spot Bond				100.00000	0.00000	102.00142			0.00	0	0
Total CIG07 SPOT									0.00	0	0
Total For CIG07									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CIG09L On 07/06/2019 Spot Bond			100.00000	29.62190	100.00000	29.54935				0.00	0	0
Total CIG09U SPOT										0.00	0	0
Total For CIG09U										0.00	0	0
CIG10 On 29/07/2019 Spot Bond				100.00000	0.00000	101.22981				0.00	0	0
Total CIG10 SPOT										0.00	0	0
Total For CIG10										0.00	0	0
CIG11 On 29/07/2020 Spot Bond				100.00000	0.00000	101.26181				0.00	0	0
Total CIG11 SPOT										0.00	0	0
Total For CIG11										0.00	0	0
CIG12 On 29/07/2021 Spot Bond				100.00000	0.00000	101.31296				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	21.23089	100.00000	21.17945				0.00	0	0
Total CLA1U SPOT										0.00	0	0
Total For CLA1U										0.00	0	0
CLA2U On 21/11/2019 Spot Bond			100.00000	21.23089	100.00000	21.17945				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	21.23089	100.00000	21.17945				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	23.47919	100.00000	23.42232				0.00	0	0
Total CLC1U SPOT										0.00	0	0
Total For CLC1U										0.00	0	0
CLN184 On 01/07/2021 Spot Bond			10.11000	102.03042	10.11000	102.00307				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN193 On 29/08/2021 Spot Bond			3.14000	139.60647	3.14000	139.51599				0.00	0	0
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN198 On 13/09/2021 Spot Bond			3.57000	98.27205	3.57000	136.61438				0.00	0	0
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN23(On 25/11/2020 Spot Bond			10.00000	111.37300	10.00000	111.34400			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	111.37300	10.00000	111.34400			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	95.23693	13.50000	95.20312			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	100.47950	9.35000	100.45480			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			8.76000	105.75499	8.76000	105.73035			0.00	0	0
Total CLN262 SPOT									0.00	0	0
Total For CLN262									0.00	0	0
CLN29(On 25/11/2020 Spot Bond			10.00000	111.37300	10.00000	111.34400			0.00	0	0
Total CLN292/JIBAR SPOT									0.00	0	0
Total For CLN292/JIBAR									0.00	0	0
CLN29(On 20/12/2017 Spot Bond				100.00000	0.00000	99.81758			0.00	0	0
Total CLN296 SPOT									0.00	0	0
Total For CLN296									0.00	0	0
CLN30(On 20/12/2017 Spot Bond				100.00000	0.00000	154.95526			0.00	0	0
Total CLN301 SPOT									0.00	0	0
Total For CLN301									0.00	0	0
CLN30(On 20/12/2017 Spot Bond				100.00000	0.00000	99.95076			0.00	0	0
Total CLN302 SPOT									0.00	0	0
Total For CLN302									0.00	0	0
CLN30(On 20/12/2017 Spot Bond				100.00000	0.00000	156.41166			0.00	0	0
Total CLN303 SPOT									0.00	0	0
Total For CLN303									0.00	0	0
CLN30(On 20/12/2017 Spot Bond				100.00000	0.00000	154.57365			0.00	0	0
Total CLN304 SPOT									0.00	0	0
Total For CLN304									0.00	0	0
CLN30(On 20/12/2017 Spot Bond				100.00000	0.00000	155.72905			0.00	0	0
Total CLN305 SPOT									0.00	0	0
Total For CLN305									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN313 On 14/11/2022 Spot Bond				100.00000	0.00000	100.81445				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			10.59000	99.06446	10.59000	99.03668				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			11.11000	95.61497	11.11000	95.58688				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN317 On 20/03/2023 Spot Bond				100.00000	0.00000	99.81477				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN318 On 14/11/2022 Spot Bond				100.00000	0.00000	100.79831				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	101.20563				0.00	0	50,000,000
Total CLN320 SPOT										0.00	0	50,000,000
Total For CLN320										0.00	0	50,000,000
CLN321 On 30/04/2018 Spot Bond			8.80500	103.25985	8.80500	103.23568				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	99.82886				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	99.82606				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	99.81506				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	99.95997				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	99.80965				0.00	0	0
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.45496				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	99.80191				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN344 On 20/12/2018 Spot Bond				100.00000	0.00000	99.84509				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	98.91848				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	101.13547				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	101.12245				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	99.84929				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN362 On 20/03/2024 Spot Bond			9.77000	103.52786	9.77000	103.50102				0.00	0	35,684,800
Total CLN362 SPOT										0.00	0	35,684,800
Total For CLN362										0.00	0	35,684,800
CLN363 On 20/03/2024 Spot Bond				100.00000	0.00000	99.83649				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	101.09376				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			11.91000	104.55127	11.91000	104.51841				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN366 On 06/08/2023 Spot Bond				100.00000	0.00000	101.13362				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			11.94000	104.55221	11.94000	104.51927				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	99.42712				0.00	0	0
Total CLN369 SPOT										0.00	0	0
Total For CLN369										0.00	0	0
CLN370 On 26/07/2022 Spot Bond				100.00000	0.00000	101.29604				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN371 On 20/03/2024 Spot Bond				100.00000	0.00000	99.80381				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN372 On 20/09/2023 Spot Bond				100.00000	0.00000	99.83881				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN373 On 20/09/2023 Spot Bond				100.00000	0.00000	99.83561				0.00	0	0
Total CLN373 SPOT										0.00	0	0
Total For CLN373										0.00	0	0
CLN374 On 20/06/2019 Spot Bond				100.00000	0.00000	99.83577				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN376 On 20/03/2021 Spot Bond			9.06500	102.25052	9.06500	102.22588				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN378 On 20/06/2019 Spot Bond				100.00000	0.00000	95.66609				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN379 On 20/03/2024 Spot Bond			10.98000	97.86796	10.98000	97.83953				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN380 On 20/09/2024 Spot Bond			11.00000	99.82556	11.00000	99.79652				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN382 On 20/03/2021 Spot Bond				100.00000	0.00000	99.81666				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN384 On 20/09/2024 Spot Bond			11.70000	101.38334	11.70000	101.35202				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN385 On 20/09/2024 Spot Bond				100.00000	0.00000	99.80026				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN386 On 20/03/2021 Spot Bond				100.00000	0.00000	99.83549				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	101.36880				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	99.82541				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN393 On 20/12/2019 Spot Bond				100.00000	0.00000	104.90803				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN394 On 20/09/2022 Spot Bond				100.00000	0.00000	99.83467				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	100.21341				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	99.82173				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	100.24362				0.00	0	0
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN398 On 14/11/2022 Spot Bond				100.00000	0.00000	100.77246				0.00	0	0
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN399 On 14/11/2022 Spot Bond				100.00000	0.00000	100.76842				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	99.83456				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	100.70398				0.00	0	0
Total CLN404 SPOT										0.00	0	0
Total For CLN404										0.00	0	0
CLN406 On 20/06/2020 Spot Bond				100.00000	0.00000	99.58016				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN407 On 20/06/2020 Spot Bond				100.00000	0.00000	99.83362				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN409 On 18/07/2020 Spot Bond				100.00000	0.00000	101.73060				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	99.81672				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	99.81578				0.00	0	0
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN412 On 18/07/2020 Spot Bond				100.00000	0.00000	101.73832				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	101.70208				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	99.78299				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	99.80921				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN416 On 18/07/2020 Spot Bond				100.00000	0.00000	101.83863				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	99.93545	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	99.64518				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN419 On 20/12/2020 Spot Bond				100.00000	0.00000	99.79988				0.00	0	0
Total CLN419 SPOT										0.00	0	0
Total For CLN419										0.00	0	0
CLN42 On 18/04/2028 Spot Bond			7.01000	48.79143	7.01000	48.78238				0.00	0	0
Total CLN42 SPOT										0.00	0	0
Total For CLN42										0.00	0	0
CLN420 On 20/12/2020 Spot Bond				100.00000	0.00000	99.79801				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN421 On 26/01/2021 Spot Bond				100.00000	0.00000	101.69168				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN422 On 20/12/2020 Spot Bond				100.00000	0.00000	110.54730				0.00	0	0
Total CLN422 SPOT										0.00	0	0
Total For CLN422										0.00	0	0
CLN423 On 20/12/2020 Spot Bond				100.00000	0.00000	106.51000				0.00	0	0
Total CLN423 SPOT										0.00	0	0
Total For CLN423										0.00	0	0
CLN424 On 20/12/2020 Spot Bond				100.00000	0.00000	107.56110				0.00	0	0
Total CLN424 SPOT										0.00	0	0
Total For CLN424										0.00	0	0
CLN425 On 20/12/2020 Spot Bond				100.00000	0.00000	102.60621				0.00	0	0
Total CLN425 SPOT										0.00	0	0
Total For CLN425										0.00	0	0
CLN426 On 20/12/2020 Spot Bond				100.00000	0.00000	107.33250				0.00	0	0
Total CLN426 SPOT										0.00	0	0
Total For CLN426										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN427 On 20/12/2018 Spot Bond				100.00000	0.00000	101.89682				0.00	0	0
Total CLN427 SPOT										0.00	0	0
Total For CLN427										0.00	0	0
CLN428 On 15/11/2020 Spot Bond				100.00000	0.00000	100.77171				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	99.76065				0.00	0	0
Total CLN429 SPOT										0.00	0	0
Total For CLN429										0.00	0	0
CLN430 On 20/12/2020 Spot Bond				100.00000	0.00000	118.72054				0.00	0	0
Total CLN430 SPOT										0.00	0	0
Total For CLN430										0.00	0	0
CLN431 On 20/12/2020 Spot Bond				100.00000	0.00000	116.14307				0.00	0	0
Total CLN431 SPOT										0.00	0	0
Total For CLN431										0.00	0	0
CLN432 On 20/12/2020 Spot Bond				100.00000	0.00000	115.25712				0.00	0	0
Total CLN432 SPOT										0.00	0	0
Total For CLN432										0.00	0	0
CLN433 On 20/12/2020 Spot Bond				100.00000	0.00000	121.52148				0.00	0	0
Total CLN433 SPOT										0.00	0	0
Total For CLN433										0.00	0	0
CLN434 On 20/12/2020 Spot Bond				100.00000	0.00000	119.54812				0.00	0	0
Total CLN434 SPOT										0.00	0	0
Total For CLN434										0.00	0	0
CLN436 On 20/12/2020 Spot Bond				100.00000	0.00000	99.81769				0.00	0	0
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0
CLN437 On 20/12/2020 Spot Bond				100.00000	0.00000	99.82615				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN439 On 03/02/2021 Spot Bond				100.00000	0.00000	101.08869				0.00	0	0
Total CLN439 SPOT										0.00	0	0
Total For CLN439										0.00	0	0
CLN440 On 20/03/2021 Spot Bond				100.00000	0.00000	120.69164				0.00	0	0
Total CLN440 SPOT										0.00	0	0
Total For CLN440										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN44 On 20/03/2021 Spot Bond				100.00000	0.00000	99.66771				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	100.57328				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			9.41500	109.35758	9.41500	109.33024				0.00	0	0
Total CLN445 SPOT										0.00	0	0
Total For CLN445										0.00	0	0
CLN45 On 31/01/2022 Spot Bond			4.27000	138.39684	4.27000	138.37198				0.00	0	0
Total CLN452 SPOT										0.00	0	0
Total For CLN452										0.00	0	0
CLN45 On 31/01/2025 Spot Bond			6.31000	99.47687	6.31000	99.45362				0.00	0	61,100,000
Total CLN453 SPOT										0.00	0	61,100,000
Total For CLN453										0.00	0	61,100,000
CLN45 On 31/01/2025 Spot Bond			5.95000	101.86167	5.95000	101.83883		565,250,000,000.00		95,000,000	95,000,000	95,000,000
Total CLN454 SPOT								565,250,000,000.00		95,000,000	95,000,000	95,000,000
Total For CLN454								565,250,000,000.00		95,000,000	95,000,000	95,000,000
CLN45 On 04/05/2021 Spot Bond				100.00000	0.00000	100.54064				0.00	0	0
Total CLN455 SPOT										0.00	0	0
Total For CLN455										0.00	0	0
CLN45 On 20/12/2021 Spot Bond				100.00000	0.00000	99.79406				0.00	0	0
Total CLN456 SPOT										0.00	0	0
Total For CLN456										0.00	0	0
CLN45 On 17/11/2021 Spot Bond				100.00000	0.00000	100.69916				0.00	0	0
Total CLN457 SPOT										0.00	0	0
Total For CLN457										0.00	0	0
CLN45 On 29/11/2021 Spot Bond				100.00000	0.00000	100.39085				0.00	0	0
Total CLN458 SPOT										0.00	0	0
Total For CLN458										0.00	0	0
CLN46 On 29/11/2021 Spot Bond				100.00000	0.00000	100.38683				0.00	0	0
Total CLN460 SPOT										0.00	0	0
Total For CLN460										0.00	0	0
CLN46 On 15/02/2022 Spot Bond				100.00000	0.00000	100.82475				0.00	4,180,000,000	2,090,000,000
Total CLN461 SPOT										0.00	4,180,000,000	2,090,000,000
Total For CLN461										0.00	4,180,000,000	2,090,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN462 On 16/02/2022 Spot Bond			10.23500	103.69381	10.23500	103.66568				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	100.51265				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			9.52000	101.91568	9.52000	101.88950				0.00	0	482,600,000
Total CLN464 SPOT										0.00	0	482,600,000
Total For CLN464										0.00	0	482,600,000
CLN465 On 14/03/2020 Spot Bond				100.00000	0.00000	99.97734				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	100.60823				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	101.91645				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	101.95616				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	102.04037				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	100.86386				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	100.64481				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	100.64792				0.00	0	0
Total CLN472 SPOT										0.00	0	0
Total For CLN472										0.00	0	0
CLN473 On 05/10/2022 Spot Bond				100.00000	0.00000	101.92467				0.00	0	0
Total CLN473 SPOT										0.00	0	0
Total For CLN473										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN474 On 05/10/2022 Spot Bond			9.72000	105.07855	9.72000	105.03898			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	100.20161			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	99.81578			0.00	0	0
Total CLN476 SPOT									0.00	0	0
Total For CLN476									0.00	0	0
CLN477 On 29/11/2021 Spot Bond			100.00000	14.53895	100.00000	14.50238			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			9.57500	104.73364	9.57500	102.85485			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	102.07731			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	16.91465	100.00000	16.86067			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	100.20081			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	100.60616			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	100.61231			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	100.22899			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			9.16500	103.95778	9.16500	103.92653			0.00	0	0
Total CLN485 SPOT									0.00	0	0
Total For CLN485									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN486 On 20/06/2022 Spot Bond				100.00000	0.00000	99.82816				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			12.20000	103.92234	12.20000	104.00295				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			9.00000	107.49524	9.00000	101.73085				0.00	0	0
Total CLN488 SPOT										0.00	0	0
Total For CLN488										0.00	0	0
CLN489 On 28/03/2020 Spot Bond				100.00000	0.00000	101.15086				0.00	0	0
Total CLN489 SPOT										0.00	0	0
Total For CLN489										0.00	0	0
CLN490 On 28/03/2022 Spot Bond				100.00000	0.00000	101.20887				0.00	0	0
Total CLN490 SPOT										0.00	0	0
Total For CLN490										0.00	0	0
CLN491 On 07/12/2017 Spot Bond				100.00000	0.00000	99.04490				0.00	0	0
Total CLN491 SPOT										0.00	0	0
Total For CLN491										0.00	0	0
CLN492 On 30/09/2019 Spot Bond				100.00000	0.00000	100.92466				0.00	0	0
Total CLN492 SPOT										0.00	0	0
Total For CLN492										0.00	0	0
CLN493 On 20/06/2022 Spot Bond				100.00000	0.00000	99.81618				0.00	0	0
Total CLN493 SPOT										0.00	0	0
Total For CLN493										0.00	0	0
CLN494 On 07/12/2017 Spot Bond			11.66500	103.18008	11.66500	102.05429				0.00	0	0
Total CLN494 SPOT										0.00	0	0
Total For CLN494										0.00	0	0
CLN495 On 29/08/2020 Spot Bond				100.00000	0.00000	100.31753				0.00	0	0
Total CLN495 SPOT										0.00	0	0
Total For CLN495										0.00	0	0
CLN496 On 04/09/2024 Spot Bond			10.00000	105.82836	10.00000	100.59019				0.00	0	0
Total CLN496 SPOT										0.00	0	0
Total For CLN496										0.00	0	0
CLN497 On 04/09/2024 Spot Bond				100.00000	0.00000	100.23620				0.00	0	0
Total CLN497 SPOT										0.00	0	0
Total For CLN497										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN55 On 18/04/2028 Spot Bond				100.00000	0.00000	216.15162			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			8.78500	98.76748	8.78500	98.74428			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			8.40000	95.10409	8.40000	187.38081			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			8.40000	96.41927	8.40000	187.85577			0.00	0	0
Total CLN89 SPOT									0.00	0	0
Total For CLN89									0.00	0	0
CLNF11 On 20/03/2018 Spot Bond				100.00000	0.00000	99.84686			0.00	0	0
Total CLNF11 SPOT									0.00	0	0
Total For CLNF11									0.00	0	0
CLNF12 On 20/06/2019 Spot Bond				100.00000	0.00000	99.83951			0.00	0	0
Total CLNF12 SPOT									0.00	0	0
Total For CLNF12									0.00	0	0
CLNF13 On 20/06/2019 Spot Bond				100.00000	0.00000	100.24764			0.00	0	0
Total CLNF13 SPOT									0.00	0	0
Total For CLNF13									0.00	0	0
CLNF14 On 20/09/2019 Spot Bond				100.00000	0.00000	99.83945			0.00	0	0
Total CLNF14 SPOT									0.00	0	0
Total For CLNF14									0.00	0	0
CLNF15 On 20/06/2020 Spot Bond				100.00000	0.00000	99.83268			0.00	0	0
Total CLNF15 SPOT									0.00	0	0
Total For CLNF15									0.00	0	0
CLNF16 On 17/08/2021 Spot Bond				100.00000	0.00000	100.69378			0.00	0	0
Total CLNF16 SPOT									0.00	0	0
Total For CLNF16									0.00	0	0
COH00 On 15/04/2019 Spot Bond				100.00000	0.00000	101.61774			0.00	0	0
Total COH002 SPOT									0.00	0	0
Total For COH002									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ04 On 05/06/2018 Spot Bond			7.23000	103.69095	7.23000	103.67083			0.00	0	1,197,792,100
Total COJ04 SPOT									0.00	0	1,197,792,100
Total For COJ04									0.00	0	1,197,792,100
COJ05 On 05/06/2023 Spot Bond			8.84500	118.17644	8.84500	118.14851			0.00	0	700,000,000
Total COJ05 SPOT									0.00	0	700,000,000
Total For COJ05									0.00	0	700,000,000
COJ07 On 23/03/2021 Spot Bond			9.27500	104.18077	9.27500	104.15511			0.00	0	1,390,607,100
Total COJ07 SPOT									0.00	0	1,390,607,100
Total For COJ07									0.00	0	1,390,607,100
COJ08 On 22/06/2026 Spot Bond			10.13000	110.17579	10.13000	110.14605		187,894,684,200,000.00	18,548,340,000	4,872,600,100	
Total COJ08 SPOT								17,894,684,200,000.00	18,548,340,000	4,872,600,100	
Total For COJ08								17,894,684,200,000.00	18,548,340,000	4,872,600,100	
COJG0 On 09/06/2024 Spot Bond			9.66000	105.19950	9.66000	105.17239			0.00	0	1,359,703,000
Total COJG01 SPOT									0.00	0	1,359,703,000
Total For COJG01									0.00	0	1,359,703,000
COT01 On 03/04/2023 Spot Bond			9.83500	101.02606	9.83500	100.99956			0.00	0	645,718,000
Total COT01 SPOT									0.00	0	645,718,000
Total For COT01									0.00	0	645,718,000
COT02 On 03/04/2028 Spot Bond			11.11000	98.98394	11.11000	98.95470			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			11.13000	92.27073	11.13000	92.24343			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			11.47500	99.20550	11.47500	99.99941			0.00	0	0
Total CPV01 SPOT									0.00	0	0
Total For CPV01									0.00	0	0
CS001 On 31/03/2018 Spot Bond				100.00000	0.00000	101.91418			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	99.88821			0.00	0	0
Total CS002 SPOT									0.00	0	0
Total For CS002									0.00	0	0
CS003 On 12/08/2021 Spot Bond				100.00000	0.00000	99.58894			0.00	0	0
Total CS003 SPOT									0.00	0	0
Total For CS003									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CSA04 On 06/06/2020 Spot Bond			100.00000	19.33412	100.00000	19.27309				0.00	0	0
Total CSA04U SPOT										0.00	0	0
Total For CSA04U										0.00	0	0
CSD04 On 06/06/2020 Spot Bond			100.00000	17.96493	100.00000	17.90822				0.00	0	0
Total CSD04U SPOT										0.00	0	0
Total For CSD04U										0.00	0	0
DEN38 On 10/06/2018 Spot Bond			100.00000	55.61019	100.00000	55.47399				0.00	0	0
Total DEN38U SPOT										0.00	0	0
Total For DEN38U										0.00	0	0
DEN40 On 10/06/2018 Spot Bond			100.00000	55.95910	100.00000	55.82205				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			5.63000	103.19124	5.63000	103.17537				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	103.13923	6.86000	103.11991				0.00	0	0
Total DENG44/R203 SPOT										0.00	0	0
Total For DENG44/R203										0.00	0	0
DENG6 On 22/09/2017 Spot Bond				100.00000	0.00000	99.79719				0.00	0	0
Total DENG65 SPOT										0.00	0	0
Total For DENG65										0.00	0	0
DENG7 On 04/12/2017 Spot Bond				100.00000	0.00000	100.20342				0.00	0	0
Total DENG72 SPOT										0.00	0	0
Total For DENG72										0.00	0	0
DLTB03 On 09/10/2017 Spot Bond				100.00000	0.00000	101.70774				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	95.79565	100.00000	95.55065				0.00	0	0
DLTB03 On 09/10/2017 Spot Bond			100.00000	95.79565	100.00000	95.55065				0.00	0	0
Total DLTB03/JIBAR SPOT										0.00	0	0
Total For DLTB03/JIBAR										0.00	0	0
DOL00 On 20/09/2018 Spot Bond				100.00000	0.00000	99.78809				0.00	0	0
Total DOL003 SPOT										0.00	0	0
Total For DOL003										0.00	0	0
DOL00 On 24/01/2019 Spot Bond				100.00000	0.00000	101.94075				0.00	0	0
Total DOL004 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 DOL004										0.00	0	0
DOL00: On 20/12/2019 Spot Bond				100.00000	0.00000	70.26551				0.00	0	0
Total DOL009 SPOT										0.00	0	0
Total For DOL009										0.00	0	0
DOL01: On 20/12/2021 Spot Bond				100.00000	0.00000	99.68601				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			8.83500	102.75926	8.83500	102.73499				0.00	0	547,373,200
Total DV2021 SPOT										0.00	0	547,373,200
Total For DV2021										0.00	0	547,373,200
DV22 On 07/02/2020 Spot Bond			8.36500	103.27300	8.36500	103.25000				0.00	0	2,659,856,100
Total DV22 SPOT										0.00	0	2,659,856,100
Total For DV22										0.00	0	2,659,856,100
DV22/R On 07/02/2020 Spot Bond			100.00000	23.24118	100.00000	23.19003				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			9.20000	103.84937	9.20000	103.82399				0.00	0	5,564,473,400
Total DV23 SPOT										0.00	0	5,564,473,400
Total For DV23										0.00	0	5,564,473,400
DV23/R On 27/02/2023 Spot Bond			100.00000	11.48721	100.00000	11.46193				0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	11.48721	100.00000	11.46193				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			9.37000	102.21632	9.37000	102.19090				0.00	0	2,409,760,200
Total DV24 SPOT										0.00	0	2,409,760,200
Total For DV24										0.00	0	2,409,760,200
DV24/R On 18/02/2024 Spot Bond			9.69000	100.69668	9.69000	100.67079				0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	100.69668	9.69000	100.67079				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			10.86500	95.78524	10.86500	95.75771				0.00	0	1,182,210,400
Total DV29 SPOT										0.00	0	1,182,210,400
Total For DV29										0.00	0	1,182,210,400
DV29/R On 18/02/2029 Spot Bond			10.10000	100.72554	10.10000	100.69858				0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	100.72554	10.10000	100.69858				0.00	0	0
Total DV29/R213 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 DV29/R213										0.00	0	0
DVC02: On 19/02/2018 Spot Bond				100.00000	0.00000	100.55022				0.00	0	0
Total DVC028 SPOT										0.00	0	0
Total For DVC028										0.00	0	0
DVC02: On 29/08/2018 Spot Bond				100.00000	0.00000	100.33253				0.00	0	0
Total DVC029 SPOT										0.00	0	0
Total For DVC029										0.00	0	0
DVC26 On 29/11/2017 Spot Bond				100.00000	0.00000	100.33654				0.00	0	0
Total DVC26 SPOT										0.00	0	0
Total For DVC26										0.00	0	0
DVF18 On 30/03/2018 Spot Bond				100.00000	0.00000	101.97579				0.00	0	0
Total DVF18 SPOT										0.00	0	0
Total For DVF18										0.00	0	0
DVF19 On 31/05/2019 Spot Bond				100.00000	0.00000	100.86540				0.00	300,000,000	300,000,000
Total DVF19 SPOT										0.00	300,000,000	300,000,000
Total For DVF19										0.00	300,000,000	300,000,000
DVF20 On 29/11/2019 Spot Bond				100.00000	0.00000	100.35470				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	101.84060				0.00	0	0
Total DVF20B SPOT										0.00	0	0
Total For DVF20B										0.00	0	0
DVF20(On 31/08/2020 Spot Bond				100.00000	0.00000	100.34677				0.00	0	0
Total DVF20C SPOT										0.00	0	0
Total For DVF20C										0.00	0	0
DVF21 On 29/11/2021 Spot Bond				100.00000	0.00000	100.36752				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	102.01615				0.00	0	0
Total DVF22 SPOT										0.00	0	0
Total For DVF22										0.00	0	0
DVF22f On 29/08/2022 Spot Bond				100.00000	0.00000	100.36069				0.00	0	0
Total DVF22B SPOT										0.00	0	0
Total For DVF22B										0.00	0	0
E170 On 01/08/2020 Spot Bond			7.95500	115.61785	7.95500	115.59334				0.00	0	200,000,000
Total E170 SPOT										0.00	0	200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For E170										0.00	0	200,000,000
E170/R On 01/08/2020 Spot Bond			100.00000	23.24165	100.00000	23.19049				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			8.67500	102.14984	8.67500	102.12627				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			8.87500	103.18907	8.87500	103.16472				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			9.31000	103.06936	9.31000	103.04388				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			3.68000	102.71940	3.68000	102.70257				0.00	0	0
Total ECN32 SPOT										0.00	0	0
Total For ECN32										0.00	0	0
EFS00E On 23/10/2023 Spot Bond				100.00000	0.00000	101.63025				0.00	0	0
Total EFS00B SPOT										0.00	0	0
Total For EFS00B										0.00	0	0
EFS0A2 On 28/10/2023 Spot Bond				100.00000	0.00000	101.31328				0.00	0	0
Total EFS0A2 SPOT										0.00	0	0
Total For EFS0A2										0.00	0	0
EFS0CU On 28/10/2023 Spot Bond			100.00000	18.67677	100.00000	18.63153				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			3.31000	98.38348	3.31000	98.36832				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	115.78932	2.25000	115.77477				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	127.82206	3.22000	127.80268				0.00	0	80,700,000
Total EL28 SPOT										0.00	0	80,700,000
Total For EL28										0.00	0	80,700,000
EL29 On 19/11/2029 Spot Bond			3.23000	114.26324	3.23000	114.24588				0.00	0	0
Total EL29 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 EL29									0.00	0	0
EL30 On 29/07/2030 Spot Bond			3.25000	112.60182	3.25000	112.58466			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			3.32000	104.16754	3.32000	104.15140		36,520,000,000,000.00	11,000,000,000	5,500,000,000	
Total EL31 SPOT								36,520,000,000,000.00	11,000,000,000	5,500,000,000	
Total For EL31								36,520,000,000,000.00	11,000,000,000	5,500,000,000	
EL36 On 31/01/2036 Spot Bond			3.28000	99.46986	3.28000	99.45461		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	115.78932	2.25000	115.77477		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			8.86500	105.56851	8.86500	105.54363		0.00	0	0	
Total EMM01 SPOT								0.00	0	0	
Total For EMM01								0.00	0	0	
EMM02 On 11/03/2021 Spot Bond			8.94500	105.31138	8.94500	105.28593		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			10.18000	102.99067	10.18000	102.96289		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			10.65000	93.58476	10.65000	97.40650		0.00	0	1,200,000,000	
Total EMM04 SPOT								0.00	0	1,200,000,000	
Total For EMM04								0.00	0	1,200,000,000	
EMM05 On 17/04/2029 Spot Bond			10.91500	102.76220	10.91500	103.32331		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			10.28000	102.13470	10.28000	102.17866		0.00	0	490,498,500	
Total EMM06 SPOT								0.00	0	490,498,500	
Total For EMM06								0.00	0	490,498,500	
EMM07 On 10/07/2027 Spot Bond			10.13000	104.24809	10.13000	103.19391		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			10.95000	111.88338	10.95000	91.63486		0.00	0	0	
Total EMM07P 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 EMM07P										0.00	0	0
EPF002 On 28/05/2018 Spot Bond				100.00000	0.00000	100.38503				0.00	0	0
Total EPF002 SPOT										0.00	0	0
Total For EPF002										0.00	0	0
EPF004 On 06/11/2017 Spot Bond				100.00000	0.00000	101.03830				0.00	0	0
Total EPF004 SPOT										0.00	0	0
Total For EPF004										0.00	0	0
EPF006 On 19/08/2018 Spot Bond				100.00000	0.00000	100.54793				0.00	0	0
Total EPF006 SPOT										0.00	0	0
Total For EPF006										0.00	0	0
EPF007 On 02/09/2020 Spot Bond				100.00000	0.00000	100.21564				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	100.47878				0.00	0	0
Total EPF008 SPOT										0.00	0	0
Total For EPF008										0.00	0	0
EPF009 On 30/03/2018 Spot Bond				100.00000	0.00000	101.80173				0.00	0	0
Total EPF009 SPOT										0.00	0	0
Total For EPF009										0.00	0	0
EPF010 On 07/11/2019 Spot Bond				100.00000	0.00000	100.91178				0.00	0	0
Total EPF010 SPOT										0.00	0	0
Total For EPF010										0.00	0	0
EPF011 On 12/06/2020 Spot Bond				100.00000	0.00000	100.63104				0.00	0	0
Total EPF011 SPOT										0.00	0	0
Total For EPF011										0.00	0	0
EPF01U On 01/09/2018 Spot Bond			100.00000	56.83850	100.00000	56.69930				0.00	0	0
Total EPF01U SPOT										0.00	0	0
Total For EPF01U										0.00	0	0
EPF02U On 01/09/2019 Spot Bond			100.00000	28.74899	100.00000	28.67859				0.00	0	0
Total EPF02U SPOT										0.00	0	0
Total For EPF02U										0.00	0	0
EPFC29 On 06/11/2017 Spot Bond				100.00000	0.00000	100.84916				0.00	0	0
Total EPFC29 SPOT										0.00	0	0
Total For EPFC29										0.00	0	0
EPFC30 On 02/03/2018 Spot Bond				100.00000	0.00000	100.20366				0.00	0	0
Total EPFC30 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 EPFC30										0.00	0	0
EPFC3: On 03/11/2017 Spot Bond				100.00000	0.00000	100.87204				0.00	0	0
Total EPFC32 SPOT										0.00	0	0
Total For EPFC32										0.00	0	0
EPFC3: On 06/03/2018 Spot Bond				100.00000	0.00000	100.15103				0.00	0	0
Total EPFC33 SPOT										0.00	0	0
Total For EPFC33										0.00	0	0
EPFC3: On 06/09/2018 Spot Bond				100.00000	0.00000	100.15930				0.00	0	0
Total EPFC34 SPOT										0.00	0	0
Total For EPFC34										0.00	0	0
EQS05 On 25/04/2019 Spot Bond			100.00000	32.48234	100.00000	32.40365				0.00	0	0
Total EQS05 SPOT										0.00	0	0
Total For EQS05										0.00	0	0
EQS06 On 09/04/2020 Spot Bond				100.00000	0.00000	98.72761				0.00	0	0
Total EQS06 SPOT										0.00	0	0
Total For EQS06										0.00	0	0
EQS07 On 09/04/2018 Spot Bond			11.83000	102.02455	11.83000	101.99252				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	100.75454				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	46.41246	100.00000	46.30003				0.00	0	0
EQS08: On 04/10/2018 Spot Bond			100.00000	46.51254	100.00000	46.39986				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	101.31361				0.00	0	0
Total EQS10 SPOT										0.00	0	0
Total For EQS10										0.00	0	0
ERS3B: On 17/08/2019 Spot Bond				100.00000	0.00000	100.67008				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	100.67311				0.00	0	0
Total ERS3B5 SPOT										0.00	0	0
Total For ERS3B5										0.00	0	0
ERS3C: On 17/08/2019 Spot Bond				100.00000	0.00000	100.70640				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ERS3C4 SPOT										0.00	0	0
Total For ERS3C4										0.00	0	0
ERS3C On 17/05/2019 Spot Bond				100.00000	0.00000	100.74459				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	111.37300	10.00000	111.34400				0.00	0	0
Total ERSA12/JIBAR SPOT										0.00	0	0
Total For ERSA12/JIBAR										0.00	0	0
ERSA1 On 17/08/2018 Spot Bond				100.00000	0.00000	100.53966				0.00	0	0
Total ERSA17 SPOT										0.00	0	0
Total For ERSA17										0.00	0	0
ERSA2 On 17/08/2018 Spot Bond				100.00000	0.00000	100.82156				0.00	0	0
Total ERSA20 SPOT										0.00	0	0
Total For ERSA20										0.00	0	0
ERSA2 On 17/08/2020 Spot Bond				100.00000	0.00000	100.25954				0.00	0	0
Total ERSA21 SPOT										0.00	0	0
Total For ERSA21										0.00	0	0
ERSA2 On 17/05/2019 Spot Bond				100.00000	0.00000	101.05036				0.00	0	0
Total ERSA22 SPOT										0.00	0	0
Total For ERSA22										0.00	0	0
ERSA2 On 17/08/2019 Spot Bond				100.00000	0.00000	100.66281				0.00	0	0
Total ERSA23 SPOT										0.00	0	0
Total For ERSA23										0.00	0	0
ERSA2 On 17/08/2020 Spot Bond				100.00000	0.00000	100.64470				0.00	0	0
Total ERSA24 SPOT										0.00	0	0
Total For ERSA24										0.00	0	0
ERSA2 On 17/08/2022 Spot Bond				100.00000	0.00000	100.66651				0.00	0	0
Total ERSA25 SPOT										0.00	0	0
Total For ERSA25										0.00	0	0
ES18 On 20/04/2018 Spot Bond			7.70000	104.59109	7.70000	104.56950			5,135,130,000,000.00		666,900,000	49,027,307,700
Total ES18 SPOT									5,135,130,000,000.00		666,900,000	49,027,307,700
Total For ES18									5,135,130,000,000.00		666,900,000	49,027,307,700
ES18/R On 20/04/2018 Spot Bond			9.25000	103.69856	9.25000	103.67295				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			8.73000	106.71121	8.73000	106.68643				0.00	0	2,106,645,600

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ES23 SPOT										0.00	0	2,106,645,600
Total For ES23										0.00	0	2,106,645,600
ES23/R On 25/01/2023 Spot Bond			10.00000	101.36152	10.00000	101.33464				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			9.54500	93.77477	9.54500	93.75088			38,180,000,000.00		4,000,000	17,282,589,300
Total ES26 SPOT									38,180,000,000.00		4,000,000	17,282,589,300
Total For ES26									38,180,000,000.00		4,000,000	17,282,589,300
ES26/R On 02/04/2026 Spot Bond			7.85000	103.53220	7.85000	103.51042				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			10.70000	75.71437	10.64000	76.06461			42,800,000,000.00		4,000,000	73,455,228,300
Total ES33 SPOT									42,800,000,000.00		4,000,000	73,455,228,300
Total For ES33									42,800,000,000.00		4,000,000	73,455,228,300
ES33/R On 15/09/2033 Spot Bond			7.50000	99.97999	7.50000	99.95999				0.00	0	0
Total ES33/R209 SPOT										0.00	0	0
Total For ES33/R209										0.00	0	0
ES42 On 25/04/2042 Spot Bond			10.90500	82.84036	10.90500	82.81633				0.00	0	24,625,693,400
Total ES42 SPOT										0.00	0	24,625,693,400
Total For ES42										0.00	0	24,625,693,400
ES42/R On 25/04/2042 Spot Bond			8.50000	103.28238	8.50000	103.25889				0.00	0	0
Total ES42/R214 SPOT										0.00	0	0
Total For ES42/R214										0.00	0	0
EXX02 On 19/05/2019 Spot Bond				100.00000	0.00000	99.11886				0.00	0	10,000,000
Total EXX02 SPOT										0.00	0	10,000,000
Total For EXX02										0.00	0	10,000,000
FBJ20Z On 20/03/2020 Spot Bond				100.00000	0.00000	99.83855				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	99.83275				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	43.09206	100.00000	42.98767				0.00	0	30,000,000,000
Total FIF01U SPOT										0.00	0	30,000,000,000
Total For FIF01U										0.00	0	30,000,000,000
FIF02U On 01/11/2019 Spot Bond			100.00000	23.58180	100.00000	23.52467				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FIF02U SPOT										0.00	0	0
Total For FIF02U										0.00	0	0
FIF03U On 01/11/2020 Spot Bond			100.00000	15.70390	100.00000	15.66585				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	12.57412	100.00000	12.54366				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	14.79054	100.00000	14.75471				0.00	0	0
Total FIF05U SPOT										0.00	0	0
Total For FIF05U										0.00	0	0
FIF06U On 27/02/2023 Spot Bond			100.00000	10.56304	100.00000	10.53745				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	100.56202				0.00	0	0
Total FIFB04 SPOT										0.00	0	0
Total For FIFB04										0.00	0	0
FIFB07 On 27/11/2017 Spot Bond				100.00000	0.00000	100.38797				0.00	0	0
Total FIFB07 SPOT										0.00	0	0
Total For FIFB07										0.00	0	0
FIFB08 On 31/05/2019 Spot Bond				100.00000	0.00000	100.32170				0.00	0	40,000,000
Total FIFB08 SPOT										0.00	0	40,000,000
Total For FIFB08										0.00	0	40,000,000
FIFB09 On 27/06/2019 Spot Bond				100.00000	0.00000	101.97823				0.00	0	0
Total FIFB09 SPOT										0.00	0	0
Total For FIFB09										0.00	0	0
FIFB10 On 12/09/2019 Spot Bond				100.00000	0.00000	100.29608				0.00	0	200,000,000
Total FIFB10 SPOT										0.00	0	200,000,000
Total For FIFB10										0.00	0	200,000,000
FIFB11 On 07/02/2020 Spot Bond				100.00000	0.00000	100.90872				0.00	50,000,000	25,000,000
Total FIFB11 SPOT										0.00	50,000,000	25,000,000
Total For FIFB11										0.00	50,000,000	25,000,000
FIFB12 On 13/08/2020 Spot Bond				100.00000	0.00000	100.74080				0.00	0	0
Total FIFB12 SPOT										0.00	0	0
Total For FIFB12										0.00	0	0
FMLA11 On 17/02/2039 Spot Bond			100.00000	5.81382	100.00000	5.80231				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FMLA1U SPOT										0.00	0	0
Total For FMLA1U										0.00	0	0
FPA1U On 20/08/2023 Spot Bond			100.00000	11.98179	100.00000	11.95276				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	26.50510	100.00000	26.44089				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			8.43000	102.03476	8.43000	102.01174				0.00	0	534,493,100
Total FRB05 SPOT										0.00	0	534,493,100
Total For FRB05										0.00	0	534,493,100
FRB11 On 11/12/2017 Spot Bond				100.00000	0.00000	100.43383				0.00	0	100,000,000
Total FRB11 SPOT										0.00	0	100,000,000
Total For FRB11										0.00	0	100,000,000
FRB12 On 02/06/2019 Spot Bond				100.00000	0.00000	100.62566				0.00	0	0
Total FRB12 SPOT										0.00	0	0
Total For FRB12										0.00	0	0
FRB13 On 02/06/2021 Spot Bond				100.00000	0.00000	97.13482				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			10.26500	102.00890	10.26500	101.98101				0.00	0	0
Total FRB14 SPOT										0.00	0	0
Total For FRB14										0.00	0	0
FRB15 On 06/03/2020 Spot Bond				100.00000	0.00000	102.37427				0.00	0	314,000,000
Total FRB15 SPOT										0.00	0	314,000,000
Total For FRB15										0.00	0	314,000,000
FRB16 On 08/07/2020 Spot Bond				100.00000	0.00000	103.55128				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	102.15932				0.00	0	0
Total FRB17 SPOT										0.00	0	0
Total For FRB17										0.00	0	0
FRB17/On 08/01/2027 Spot Bond			100.00000	12.88179	100.00000	12.85058				0.00	0	0
Total FRB17/JIBAR SPOT										0.00	0	0
Total For FRB17/JIBAR										0.00	0	0
FRB18 On 13/04/2021 Spot Bond				100.00000	0.00000	103.89462				0.00	0	160,000,000

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 FRB18 SPOT									0.00	0	160,000,000
Total For FRB18									0.00	0	160,000,000
FRB19 On 14/04/2021 Spot Bond			10.96500	109.13707	10.96500	109.10525			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	103.32487			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	100.60206			0.00	0	0
Total FRB21 SPOT									0.00	0	0
Total For FRB21									0.00	0	0
FRB22 On 08/12/2022 Spot Bond				100.00000	0.00000	100.05299			0.00	0	10,000,000
Total FRB22 SPOT									0.00	0	10,000,000
Total For FRB22									0.00	0	10,000,000
FRBC2 On 21/12/2018 Spot Bond			9.09000	106.16567	9.09000	106.13988			0.00	0	713,373,400
Total FRBC21 SPOT									0.00	0	713,373,400
Total For FRBC21									0.00	0	713,373,400
FRBC2 On 21/12/2018 Spot Bond				100.00000	0.00000	104.36179			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			3.12000	145.01231	3.12000	144.99071		53,664,000,000,000.00	17,200,000,000	22,200,000,000	
Total FRBI22 SPOT								53,664,000,000,000.00	17,200,000,000	22,200,000,000	
Total For FRBI22								53,664,000,000,000.00	17,200,000,000	22,200,000,000	
FRBI23 On 07/12/2023 Spot Bond			3.29000	169.09509	3.29000	284.15380		3,158,400,000,000.00	960,000,000	20,270,000,000	
Total FRBI23 SPOT								3,158,400,000,000.00	960,000,000	20,270,000,000	
Total For FRBI23								3,158,400,000,000.00	960,000,000	20,270,000,000	
FRBI25 On 31/01/2025 Spot Bond			3.61000	111.97719	3.61000	119.01161		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			3.90000	131.33140	3.90000	163.75167		1,685,580,000,000.00	432,200,000	434,210,000	
Total FRBI28 SPOT								1,685,580,000,000.00	432,200,000	434,210,000	
Total For FRBI28								1,685,580,000,000.00	432,200,000	434,210,000	
FRBI29 On 31/03/2029 Spot Bond			3.84500	82.37930	3.84500	82.93973		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			4.07000	136.55683	4.07000	197.86528		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRBI33 SPOT										0.00	0	0
Total For FRBI33										0.00	0	0
FRBI46 On 31/03/2046 Spot Bond			4.23000	90.63260	4.23000	90.61635				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			4.43500	88.41103	4.43500	88.63498				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			8.36000	77.27466	8.36000	77.16350				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			9.52000	52.33414	9.52000	52.23063				0.00	0	0
Total FRBZ02 SPOT										0.00	0	0
Total For FRBZ02										0.00	0	0
FRBZ0 On 10/12/2024 Spot Bond			9.56000	51.63980	9.56000	51.54613				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	94.73950	100.00000	94.49966				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	98.13333	100.00000	97.87844				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	100.27821				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	103.02842				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	102.18488				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	103.35572				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	102.37083				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC150 SPOT										0.00	0	0
Total For FRC150										0.00	0	0
FRC15:On 20/09/2017 Spot Bond			5.76400	100.38521	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	102.39411				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	102.21048				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	102.27324				0.00	0	0
Total FRC154 SPOT										0.00	0	0
Total For FRC154										0.00	0	0
FRC15:On 20/12/2017 Spot Bond				100.00000	0.00000	102.88911				0.00	0	0
Total FRC155 SPOT										0.00	0	0
Total For FRC155										0.00	0	0
FRC16:On 20/12/2017 Spot Bond				100.00000	0.00000	102.23837				0.00	0	0
Total FRC161 SPOT										0.00	0	0
Total For FRC161										0.00	0	0
FRC16:On 20/03/2018 Spot Bond				100.00000	0.00000	102.12689				0.00	0	0
Total FRC163 SPOT										0.00	0	0
Total For FRC163										0.00	0	0
FRC16:On 20/03/2018 Spot Bond				100.00000	0.00000	102.12922				0.00	0	0
Total FRC166 SPOT										0.00	0	0
Total For FRC166										0.00	0	0
FRC16:On 20/03/2018 Spot Bond				100.00000	0.00000	102.97083				0.00	0	0
Total FRC167 SPOT										0.00	0	0
Total For FRC167										0.00	0	0
FRC16:On 20/06/2018 Spot Bond				100.00000	0.00000	102.18353				0.00	0	0
Total FRC168 SPOT										0.00	0	0
Total For FRC168										0.00	0	0
FRC16:On 31/01/2025 Spot Bond			4.40500	109.08403	4.40500	112.83591				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC17:On 20/06/2018 Spot Bond				100.00000	0.00000	102.29655				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC170 SPOT										0.00	0	0
Total For FRC170										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	102.28557				0.00	0	0
Total FRC171 SPOT										0.00	0	0
Total For FRC171										0.00	0	0
FRC17: On 21/02/2018 Spot Bond				100.00000	0.00000	99.75478				0.00	0	0
Total FRC172 SPOT										0.00	0	0
Total For FRC172										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	102.29655				0.00	0	0
Total FRC174 SPOT										0.00	0	0
Total For FRC174										0.00	0	0
FRC17: On 20/09/2018 Spot Bond				100.00000	0.00000	102.18024				0.00	0	0
Total FRC176 SPOT										0.00	0	0
Total For FRC176										0.00	0	0
FRC17: On 20/09/2018 Spot Bond				100.00000	0.00000	102.13607				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	100.56100				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	102.45191				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC18: On 06/08/2023 Spot Bond				100.00000	0.00000	107.80027				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	105.50094				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	102.77062				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	102.25239				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	102.27338				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC19: On 02/04/2019 Spot Bond				100.00000	0.00000	101.85478				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	111.37300	10.00000	111.34400				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	102.38464				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC20: On 20/06/2019 Spot Bond				100.00000	0.00000	102.70653				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	15.19781	100.00000	15.16100				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	14.24650	100.00000	14.21199				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC20: On 07/10/2020 Spot Bond				100.00000	0.00000	104.58841				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC21: On 20/12/2019 Spot Bond			100.00000	27.21888	100.00000	27.15295				0.00	0	0
FRC21: On 20/12/2019 Spot Bond				100.00000	0.00000	102.34299				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC21: On 29/10/2017 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FRC211 SPOT										0.00	0	0
Total For FRC211										0.00	0	0
FRC21: On 07/05/2020 Spot Bond				100.00000	0.00000	100.92881				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC21: On 04/06/2021 Spot Bond			100.00000	12.69453	100.00000	12.66343				0.00	0	0
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC21: On 07/11/2017 Spot Bond			100.00000	88.98443	100.00000	88.77257				0.00	0	0
Total FRC214 SPOT										0.00	0	0
Total For FRC214										0.00	0	0
FRC21: On 07/11/2019 Spot Bond				100.00000	0.00000	100.92877				0.00	0	0
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0
FRC21: On 07/11/2017 Spot Bond			100.00000	88.97790	100.00000	88.76605				0.00	0	0
Total FRC216 SPOT										0.00	0	0
Total For FRC216										0.00	0	0
FRC21: On 07/11/2017 Spot Bond				100.00000	0.00000	100.92678				0.00	0	0
Total FRC217 SPOT										0.00	0	0
Total For FRC217										0.00	0	0
FRC21: On 07/11/2017 Spot Bond				100.00000	0.00000	100.88578				0.00	0	0
Total FRC218 SPOT										0.00	0	0
Total For FRC218										0.00	0	0
FRC21: On 04/11/2019 Spot Bond				100.00000	0.00000	101.00795				0.00	0	0
Total FRC219 SPOT										0.00	0	0
Total For FRC219										0.00	0	0
FRC22: On 04/11/2017 Spot Bond				100.00000	0.00000	100.95375				0.00	0	0
Total FRC220 SPOT										0.00	0	0
Total For FRC220										0.00	0	0
FRC22: On 31/01/2022 Spot Bond			3.68000	141.74616	3.68000	141.72294				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC22: On 20/05/2020 Spot Bond				100.00000	0.00000	100.58138				0.00	0	0
Total FRC225 SPOT										0.00	0	0
Total For FRC225										0.00	0	0
FRC23: On 25/06/2018 Spot Bond				100.00000	0.00000	101.95047				0.00	0	0
Total FRC231 SPOT										0.00	0	0
Total For FRC231										0.00	0	0
FRC23: On 31/01/2022 Spot Bond			4.54000	136.89474	4.54000	136.86918				0.00	0	0
Total FRC233 SPOT										0.00	0	0
Total For FRC233										0.00	0	0
FRC23: On 20/12/2020 Spot Bond				100.00000	0.00000	103.33446				0.00	0	0
Total FRC234 SPOT										0.00	0	0
Total For FRC234										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC23(On 08/02/2020 Spot Bond				100.00000	0.00000	107.42320				0.00	0	0
Total FRC236 SPOT										0.00	0	0
Total For FRC236										0.00	0	0
FRC23(On 19/10/2020 Spot Bond				100.00000	0.00000	116.78244				0.00	0	0
Total FRC237 SPOT										0.00	0	0
Total For FRC237										0.00	0	0
FRC23(On 08/02/2020 Spot Bond				100.00000	0.00000	107.95608				0.00	0	0
Total FRC238 SPOT										0.00	0	0
Total For FRC238										0.00	0	0
FRC23(On 19/10/2020 Spot Bond				100.00000	0.00000	117.57094				0.00	0	0
Total FRC239 SPOT										0.00	0	0
Total For FRC239										0.00	0	0
FRC24(On 19/10/2020 Spot Bond				100.00000	0.00000	116.63238				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	107.29520				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	106.93365				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	103.07592				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	107.94108				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	103.04586				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	102.45840				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	107.23896				0.00	0	0
Total FRC247 SPOT										0.00	0	0
Total For FRC247										0.00	0	0

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 08/02/2020 Spot Bond				100.00000	0.00000	97.27092				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	114.99056				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	95.92163				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	100.86976				0.00	0	0
Total FRC251 SPOT										0.00	0	0
Total For FRC251										0.00	0	0
FRC25 On 14/03/2022 Spot Bond				100.00000	0.00000	99.97668				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	101.83762				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	101.28185				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	0.00000	101.03303				0.00	0	0
Total FRC256 SPOT										0.00	0	0
Total For FRC256										0.00	0	0
FRC25 On 27/03/2020 Spot Bond				100.00000	0.00000	100.15324				0.00	0	0
Total FRC257 SPOT										0.00	0	0
Total For FRC257										0.00	0	0
FRC25 On 08/05/2020 Spot Bond				100.00000	0.00000	100.16942				0.00	0	0
Total FRC258 SPOT										0.00	0	0
Total For FRC258										0.00	0	0
FRC46 On 10/09/2017 Spot Bond				100.00000	0.00000	100.00000				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			4.20000	94.59007	4.20000	138.76471				0.00	0	0
Total FRC66 SPOT										0.00	0	0
Total For FRC66										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC69 On 31/01/2022 Spot Bond			4.26000	94.36070	4.26000	138.42801			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			4.24000	131.52972	4.24000	138.54015			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	101.40741			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	45.96324	100.00000	45.85190			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	98.37076	100.00000	98.11525			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	15.64658	100.00000	15.59774			0.00	0	0
Total FRD17U SPOT									0.00	0	0
Total For FRD17U									0.00	0	0
FRI33 On 28/02/2033 Spot Bond			4.11000	84.40979	4.11000	84.28563			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			4.12000	98.85115	4.12000	98.83378			0.00	0	0
Total FRI38 SPOT									0.00	0	0
Total For FRI38									0.00	0	0
FRJ18 On 21/02/2018 Spot Bond				100.00000	0.00000	100.97521			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	102.03125			0.00	0	0
Total FRJ19 SPOT									0.00	0	0
Total For FRJ19									0.00	0	0
FRJ20 On 20/09/2020 Spot Bond				100.00000	0.00000	101.60052			0.00	0	0
Total FRJ20 SPOT									0.00	0	0
Total For FRJ20									0.00	0	0
FRJ21 On 15/09/2021 Spot Bond				100.00000	0.00000	99.68558			0.00	0	0
Total FRJ21 SPOT									0.00	0	0
Total For FRJ21									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ22 On 07/03/2022 Spot Bond				100.00000	0.00000	101.11052			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	102.06976			0.00	0	0
Total FRJ25 SPOT									0.00	0	0
Total For FRJ25									0.00	0	0
FRJ27 On 25/01/2027 Spot Bond				100.00000	0.00000	101.46992			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	7.90948	100.00000	7.89447			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	7.90948	100.00000	7.89447			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			2.77300	84.08581	2.77300	105.49157			0.00	0	0
Total FRS100 SPOT									0.00	0	0
Total For FRS100									0.00	0	0
FRS101 On 31/01/2038 Spot Bond			3.14000	106.21495	3.14000	115.11478			0.00	0	0
Total FRS101 SPOT									0.00	0	0
Total For FRS101									0.00	0	0
FRS103 On 23/01/2024 Spot Bond				100.00000	0.00000	101.17525			0.00	0	0
Total FRS103 SPOT									0.00	0	0
Total For FRS103									0.00	0	0
FRS104 On 23/01/2024 Spot Bond				100.00000	0.00000	101.17525			0.00	0	0
Total FRS104 SPOT									0.00	0	0
Total For FRS104									0.00	0	0
FRS108 On 31/01/2038 Spot Bond			3.28000	103.73051	3.28000	112.60111			0.00	0	0
Total FRS108 SPOT									0.00	0	0
Total For FRS108									0.00	0	0
FRS109 On 07/12/2033 Spot Bond			3.37000	215.45913	3.37000	215.42548			0.00	0	0
Total FRS109 SPOT									0.00	0	0
Total For FRS109									0.00	0	0
FRS110 On 31/01/2038 Spot Bond			4.23500	97.12933	4.23500	97.11196			0.00	0	0
Total FRS110 SPOT									0.00	0	0
Total For FRS110									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS112 On 07/12/2033 Spot Bond			3.40000	214.66831	3.40000	214.63460				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS113 On 29/04/2019 Spot Bond				100.00000	0.00000	101.30120				0.00	0	0
Total FRS113 SPOT										0.00	0	0
Total For FRS113										0.00	0	0
FRS114 On 31/01/2025 Spot Bond			3.66000	118.63158	3.66000	118.61220				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS115 On 31/01/2038 Spot Bond			3.44500	109.73989	3.44500	109.72257				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS119 On 31/01/2038 Spot Bond			3.44500	109.73989	3.44500	109.72257				0.00	0	0
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS120 On 07/12/2033 Spot Bond			3.52000	117.20046	3.52000	211.50642				0.00	0	0
Total FRS120 SPOT										0.00	0	0
Total For FRS120										0.00	0	0
FRS121 On 07/12/2033 Spot Bond			3.57000	210.25347	3.57000	210.21952				0.00	0	0
Total FRS121 SPOT										0.00	0	0
Total For FRS121										0.00	0	0
FRS122 On 31/01/2025 Spot Bond			3.19000	107.19802	3.19000	107.18184				0.00	0	0
Total FRS122 SPOT										0.00	0	0
Total For FRS122										0.00	0	0
FRS123 On 07/12/2033 Spot Bond			3.60000	209.48596	3.60000	209.45198				0.00	0	0
Total FRS123 SPOT										0.00	0	0
Total For FRS123										0.00	0	0
FRS124 On 31/01/2038 Spot Bond			4.35500	95.37157	4.35500	95.35421				0.00	0	0
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0
FRS126 On 31/03/2028 Spot Bond			3.86500	164.29064	3.86500	164.26281				0.00	0	0
Total FRS126 SPOT										0.00	0	0
Total For FRS126										0.00	0	0
FRS127 On 31/01/2038 Spot Bond			4.17000	85.63276	4.17000	98.08062				0.00	0	0
Total FRS127 SPOT										0.00	0	0
Total For FRS127										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS129 On 31/03/2028 Spot Bond			3.84000	104.62594	3.84000	164.62904			0.00	0	0
Total FRS129 SPOT									0.00	0	0
Total For FRS129									0.00	0	0
FRS130 On 11/11/2017 Spot Bond			100.00000	89.91598	100.00000	89.70392			0.00	0	0
Total FRS130 SPOT									0.00	0	0
Total For FRS130									0.00	0	0
FRS131 On 31/03/2028 Spot Bond			3.90000	163.77957	3.90000	163.75167			0.00	0	0
Total FRS131 SPOT									0.00	0	0
Total For FRS131									0.00	0	0
FRS132 On 07/12/2033 Spot Bond			4.11000	196.95077	4.11000	196.91612			0.00	0	0
Total FRS132 SPOT									0.00	0	0
Total For FRS132									0.00	0	0
FRS133 On 24/03/2020 Spot Bond				100.00000	0.00000	96.54901			0.00	0	0
Total FRS133 SPOT									0.00	0	0
Total For FRS133									0.00	0	0
FRS134 On 31/01/2038 Spot Bond			4.10000	86.25866	4.10000	99.13702			0.00	0	0
Total FRS134 SPOT									0.00	0	0
Total For FRS134									0.00	0	0
FRS135 On 31/01/2038 Spot Bond			4.35500	82.91735	4.35500	95.35421			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			3.88000	102.56588	3.88000	102.54850			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	166.57632	3.71000	166.54880			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			3.88000	202.48610	3.88000	202.45172			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	164.65683	3.84000	164.62904			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	164.65683	3.84000	164.62904			0.00	0	0
Total FRS143 SPOT									0.00	0	0
Total For FRS143									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS144 On 31/03/2028 Spot Bond			4.13000	96.06265	4.13000	160.43835			0.00	0	0
Total FRS145 SPOT									0.00	0	0
Total For FRS145									0.00	0	0
FRS145 On 31/01/2025 Spot Bond			3.96000	116.26703	3.96000	116.24710			0.00	0	0
Total FRS146 SPOT									0.00	0	0
Total For FRS146									0.00	0	0
FRS146 On 31/01/2022 Spot Bond			3.38000	143.48517	3.38000	143.46280			0.00	0	0
Total FRS147 SPOT									0.00	0	0
Total For FRS147									0.00	0	0
FRS147 On 06/05/2021 Spot Bond				100.00000	0.00000	120.46100			0.00	0	0
Total FRS148 SPOT									0.00	0	0
Total For FRS148									0.00	0	0
FRS148 On 31/03/2028 Spot Bond			4.19000	159.61529	4.19000	159.58686			0.00	0	0
Total FRS149 SPOT									0.00	0	0
Total For FRS149									0.00	0	0
FRS149 On 31/03/2028 Spot Bond			4.23000	159.05062	4.23000	159.02213			0.00	0	0
Total FRS150 SPOT									0.00	0	0
Total For FRS150									0.00	0	0
FRS150 On 31/01/2025 Spot Bond			3.93000	116.50108	3.93000	116.48121			0.00	0	0
Total FRS151 SPOT									0.00	0	0
Total For FRS151									0.00	0	0
FRS151 On 31/03/2028 Spot Bond			4.20000	159.47391	4.20000	159.44545			0.00	0	0
Total FRS152 SPOT									0.00	0	0
Total For FRS152									0.00	0	0
FRS152 On 31/03/2028 Spot Bond			4.24000	158.90982	4.24000	158.88131			0.00	0	0
Total FRS153 SPOT									0.00	0	0
Total For FRS153									0.00	0	0
FRS153 On 19/05/2019 Spot Bond				100.00000	0.00000	106.38624			0.00	0	0
Total FRS157 SPOT									0.00	0	0
Total For FRS157									0.00	0	0
FRS154 On 20/06/2022 Spot Bond				100.00000	0.00000	89.22063			0.00	0	0
Total FRS158 SPOT									0.00	0	0
Total For FRS158									0.00	0	0
FRS155 On 06/06/2023 Spot Bond				100.00000	0.00000	89.71905			0.00	0	0
Total FRS159 SPOT									0.00	0	0
Total For FRS159									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS16(On 06/06/2024 Spot Bond				100.00000	0.00000	90.16141				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	89.82966				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	73.03583				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	73.91794				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	76.66477				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	77.48833				0.00	0	0
Total FRS165 SPOT										0.00	0	0
Total For FRS165										0.00	0	0
FRS16 On 01/08/2021 Spot Bond				100.00000	0.00000	61.51320				0.00	0	0
Total FRS166 SPOT										0.00	0	0
Total For FRS166										0.00	0	0
FRS16 On 01/08/2022 Spot Bond				100.00000	0.00000	66.50966				0.00	0	0
Total FRS167 SPOT										0.00	0	0
Total For FRS167										0.00	0	0
FRS16 On 01/08/2022 Spot Bond				100.00000	0.00000	64.20574				0.00	0	0
Total FRS168 SPOT										0.00	0	0
Total For FRS168										0.00	0	0
FRS16 On 01/08/2021 Spot Bond				100.00000	0.00000	64.18003				0.00	0	0
Total FRS169 SPOT										0.00	0	0
Total For FRS169										0.00	0	0
FRS17 On 01/08/2022 Spot Bond				100.00000	0.00000	57.21068				0.00	0	0
Total FRS170 SPOT										0.00	0	0
Total For FRS170										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			3.00000	170.83332	3.00000	288.53136				0.00	0	0
Total FRS36 SPOT										0.00	0	0
Total For FRS36										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS37 On 07/12/2023 Spot Bond			2.89000	171.51119	2.89000	290.21289			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			3.61000	163.49476	3.61000	279.41529			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			3.34000	142.71975	3.34000	143.69664			0.00	0	0
Total FRS46 SPOT									0.00	0	0
Total For FRS46									0.00	0	0
FRS49 On 27/10/2020 Spot Bond				100.00000	0.00000	101.17243			0.00	0	141,346,200
Total FRS49 SPOT									0.00	0	141,346,200
Total For FRS49									0.00	0	141,346,200
FRS51 On 31/01/2022 Spot Bond			2.87000	146.49848	2.87000	146.47763			0.00	0	0
Total FRS51 SPOT									0.00	0	0
Total For FRS51									0.00	0	0
FRS62 On 04/11/2026 Spot Bond				100.00000	0.00000	100.98616			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			3.12000	110.62628	3.12000	110.60980			0.00	0	0
Total FRS64 SPOT									0.00	0	0
Total For FRS64									0.00	0	0
FRS81 On 30/10/2042 Spot Bond			2.89000	89.46457	2.89000	117.27026			0.00	0	0
Total FRS81 SPOT									0.00	0	0
Total For FRS81									0.00	0	0
FRS85 On 31/01/2025 Spot Bond			3.12000	118.81777	3.12000	123.00682			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	99.75685			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	118.19060	3.15000	122.75794			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			3.80000	139.63036	3.80000	276.64661			0.00	0	0
Total FRS90 SPOT									0.00	0	0
Total For FRS90									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS94 On 08/08/2018 Spot Bond				100.00000	0.00000	100.86771			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	100.39448			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			4.06000	99.98888	4.06000	99.97775			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			7.38000	106.12222	7.38000	106.10120			0.00	0	73,949,200
Total FRX18 SPOT									0.00	0	73,949,200
Total For FRX18									0.00	0	73,949,200
FRX19 On 15/11/2019 Spot Bond			7.56500	105.78613	7.56500	105.76479			0.00	0	91,935,800
Total FRX19 SPOT									0.00	0	91,935,800
Total For FRX19									0.00	0	91,935,800
FRX20 On 01/10/2020 Spot Bond			7.83500	106.39923	7.83500	106.37690			0.00	0	0
Total FRX20 SPOT									0.00	0	0
Total For FRX20									0.00	0	0
FRX23 On 28/02/2023 Spot Bond			8.74000	96.06612	8.74000	96.04342			0.00	0	0
Total FRX23 SPOT									0.00	0	0
Total For FRX23									0.00	0	0
FRX24 On 10/12/2024 Spot Bond			9.13000	111.23482	9.13000	111.20769		21,912,000,000,000.00	2,400,000,000	3,569,289,700	
Total FRX24 SPOT								21,912,000,000,000.00	2,400,000,000	3,569,289,700	
Total For FRX24								21,912,000,000,000.00	2,400,000,000	3,569,289,700	
FRX26 On 01/10/2026 Spot Bond			9.50000	104.29940	9.50000	104.27295			0.00	0	1,545,300,000
Total FRX26 SPOT									0.00	0	1,545,300,000
Total For FRX26									0.00	0	1,545,300,000
FRX27 On 07/03/2027 Spot Bond			9.56000	104.06381	9.56000	104.03697			0.00	0	458,900,000
Total FRX27 SPOT									0.00	0	458,900,000
Total For FRX27									0.00	0	458,900,000
FRX30 On 31/01/2030 Spot Bond			9.93500	99.86917	9.93500	99.84286			0.00	0	1,760,000,000
Total FRX30 SPOT									0.00	0	1,760,000,000
Total For FRX30									0.00	0	1,760,000,000
FRX31 On 21/02/2031 Spot Bond			10.05500	96.56423	10.05500	96.53848			0.00	0	460,000,000
Total FRX31 SPOT									0.00	0	460,000,000
Total For FRX31									0.00	0	460,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX32 On 31/03/2032 Spot Bond			10.10000	104.60908	10.10000	107.92692			0.00	0	546,500,000
Total FRX32 SPOT									0.00	0	546,500,000
Total For FRX32									0.00	0	546,500,000
FRX45 On 14/04/2045 Spot Bond			10.73500	79.27661	10.73500	79.25398			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	102.11444			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	102.35248			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	102.18024			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	102.48240			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	100.46632			0.00	0	0
Total FS2A4 SPOT									0.00	0	0
Total For FS2A4									0.00	0	0
FS2A5 On 20/02/2019 Spot Bond				100.00000	0.00000	100.46752			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	100.55340			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	100.56889			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	100.63695			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	20.60815	100.00000	20.55823			0.00	0	0
Total FS3A3U SPOT									0.00	0	0
Total For FS3A3U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS3A4L On 20/02/2020 Spot Bond			100.00000	20.74614	100.00000	20.69588			0.00	0	0
Total FS3A4U SPOT									0.00	0	0
Total For FS3A4U									0.00	0	0
FS3A5 On 20/02/2020 Spot Bond				100.00000	0.00000	100.52984			0.00	0	0
Total FS3A5 SPOT									0.00	0	0
Total For FS3A5									0.00	0	0
FS3A5L On 20/02/2020 Spot Bond			100.00000	20.94852	100.00000	20.89777			0.00	0	0
Total FS3A5U SPOT									0.00	0	0
Total For FS3A5U									0.00	0	0
FS3B1 On 20/02/2020 Spot Bond				100.00000	0.00000	100.54720			0.00	0	0
Total FS3B1 SPOT									0.00	0	0
Total For FS3B1									0.00	0	0
FS3B1L On 20/02/2020 Spot Bond			100.00000	21.20609	100.00000	21.15472			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	21.43607	100.00000	21.38414			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	22.44796	100.00000	22.39358			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	18.47412	100.00000	18.42937			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	18.75565	100.00000	18.71022			0.00	0	0
Total FS4A4U SPOT									0.00	0	0
Total For FS4A4U									0.00	0	0
FS4A5L On 20/03/2020 Spot Bond			100.00000	18.86827	100.00000	18.82256			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	19.09349	100.00000	19.04723			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	19.37501	100.00000	19.32808			0.00	0	0
Total FS4C1U SPOT									0.00	0	0
Total For FS4C1U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FS4D1L On 20/03/2020 Spot Bond			100.00000	19.71285	100.00000	19.66509				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	31.25734	100.00000	31.18162				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	13.02868	100.00000	12.99713				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	10.17539	100.00000	10.15073				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	13.63654	100.00000	13.60350				0.00	0	0
Total FS5A4U SPOT										0.00	0	0
Total For FS5A4U										0.00	0	0
FS5A5L On 20/04/2021 Spot Bond			100.00000	13.74705	100.00000	13.71375				0.00	0	0
Total FS5A5U SPOT										0.00	0	0
Total For FS5A5U										0.00	0	0
FS5B1L On 20/04/2021 Spot Bond			100.00000	13.96808	100.00000	13.93425				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	14.24438	100.00000	14.20988				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	14.57594	100.00000	14.54063				0.00	0	0
Total FS5D1U SPOT										0.00	0	0
Total For FS5D1U										0.00	0	0
FS5E1L On 20/04/2021 Spot Bond			100.00000	16.23371	100.00000	16.19438				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	101.55466				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	100.56819				0.00	0	0
Total GH31A1 SPOT										0.00	0	0
Total For GH31A1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GH31A On 25/02/2020 Spot Bond				100.00000	0.00000	100.44810				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	100.45321				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	100.48638				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	100.52714				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	100.55258				0.00	0	0
Total GH31D SPOT										0.00	0	0
Total For GH31D										0.00	0	0
GH41U On 25/10/2020 Spot Bond			100.00000	14.90227	100.00000	14.86617				0.00	0	0
Total GH41U SPOT										0.00	0	0
Total For GH41U										0.00	0	0
GPT42 On 06/12/2017 Spot Bond				100.00000	0.00000	100.14345				0.00	0	0
Total GPT42 SPOT										0.00	0	0
Total For GPT42										0.00	0	0
GRB01 On 08/12/2019 Spot Bond			100.00000	20.23931	100.00000	20.18974				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	82.61836	100.00000	82.43517				0.00	0	0
Total GRB02U SPOT										0.00	0	0
Total For GRB02U										0.00	0	0
GRB03 On 03/03/2019 Spot Bond			100.00000	38.86695	100.00000	38.77175				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	16.73437	100.00000	16.69383				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	28.24119	100.00000	28.17202				0.00	0	0
Total GRB05U SPOT										0.00	0	0
Total For GRB05U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRB06 On 10/06/2020 Spot Bond			100.00000	16.98260	100.00000	16.94101				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	4.80000	100.00000	4.79089				0.00	0	0
Total GRB07U SPOT										0.00	0	0
Total For GRB07U										0.00	0	0
GRB11I On 31/01/2018 Spot Bond			100.00000	72.42063	100.00000	72.27723				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	49.11761	100.00000	49.00861				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	38.40000	100.00000	38.32714				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	31.14843	100.00000	31.11384				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	19.20000	100.00000	19.16357				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	13.84374	100.00000	13.82837				0.00	0	0
Total GRB16U SPOT										0.00	0	0
Total For GRB16U										0.00	0	0
GRB17 On 29/01/2021 Spot Bond			100.00000	9.63653	100.00000	9.61825				0.00	0	0
Total GRB17U SPOT										0.00	0	0
Total For GRB17U										0.00	0	0
GRB18 On 30/07/2021 Spot Bond			100.00000	6.15961	100.00000	6.15278				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	4.80000	100.00000	4.79089				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	16.90912	100.00000	16.85722				0.00	0	0
Total GRB20U SPOT										0.00	0	0
Total For GRB20U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRB21 On 17/03/2021 Spot Bond			100.00000	11.91844	100.00000	11.88185			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	9.32825	100.00000	9.29961			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	12.15947	100.00000	12.12109			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	101.24903			0.00	0	0
Total GRH1A3 SPOT									0.00	0	0
Total For GRH1A3									0.00	0	0
GRH1B On 25/10/2017 Spot Bond				100.00000	0.00000	101.24762			0.00	0	0
Total GRH1B SPOT									0.00	0	0
Total For GRH1B									0.00	0	0
GRH1C On 25/10/2017 Spot Bond				100.00000	0.00000	101.31537			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	91.04210	100.00000	90.81842			0.00	0	0
Total GRH1YU SPOT									0.00	0	0
Total For GRH1YU									0.00	0	0
GRT06 On 11/12/2017 Spot Bond				100.00000	0.00000	100.23539			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	100.57425			0.00	0	0
Total GRT07 SPOT									0.00	0	0
Total For GRT07									0.00	0	0
GRT08 On 24/06/2019 Spot Bond				100.00000	0.00000	102.49395			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	102.11688			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	100.72067			0.00	0	0
Total GRT10 SPOT									0.00	0	0
Total For GRT10									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT11 On 13/05/2021 Spot Bond				100.00000	0.00000	100.70800			0.00	0	0
Total GRT11 SPOT									0.00	0	0
Total For GRT11									0.00	0	0
GRT12 On 24/06/2020 Spot Bond				100.00000	0.00000	102.27980			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	101.44114			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	99.97142			0.00	50,000,000	25,000,000
Total GRT14 SPOT									0.00	50,000,000	25,000,000
Total For GRT14									0.00	50,000,000	25,000,000
GRT15 On 15/04/2020 Spot Bond				100.00000	0.00000	101.55998			0.00	0	0
Total GRT15 SPOT									0.00	0	0
Total For GRT15									0.00	0	0
GRT16 On 17/10/2021 Spot Bond				100.00000	0.00000	101.48265			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			9.24000	108.30989	9.24000	108.28316			0.00	0	557,300,000
Total GRT17 SPOT									0.00	0	557,300,000
Total For GRT17									0.00	0	557,300,000
GRT18 On 13/03/2020 Spot Bond				100.00000	0.00000	100.00004			0.00	0	0
Total GRT18 SPOT									0.00	0	0
Total For GRT18									0.00	0	0
GRT19 On 14/03/2022 Spot Bond				100.00000	0.00000	100.16315			0.00	0	0
Total GRT19 SPOT									0.00	0	0
Total For GRT19									0.00	0	0
GRT20 On 03/04/2024 Spot Bond				100.00000	0.00000	101.84176			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			9.93000	100.56608	9.93000	103.63372			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
HC1M1 On 31/10/2017 Spot Bond				100.00000	0.00000	118.82808				0.00	0	0
Total HC1M1 SPOT										0.00	0	0
Total For HC1M1										0.00	0	0
HC1M2 On 31/10/2017 Spot Bond				100.00000	0.00000	113.97260				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	103.42355				0.00	0	0
Total HC1M3 SPOT										0.00	0	0
Total For HC1M3										0.00	0	0
HC2T1 On 05/10/2017 Spot Bond				100.00000	0.00000	101.69599				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	99.95349				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	21.18500	100.00000	21.13368				0.00	0	0
Total HIL01U SPOT										0.00	0	0
Total For HIL01U										0.00	0	0
HILB02 On 13/09/2017 Spot Bond				100.00000	0.00000	100.00000				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	100.99603				0.00	0	0
Total HILB03 SPOT										0.00	0	0
Total For HILB03										0.00	0	0
HILB04 On 01/11/2019 Spot Bond				100.00000	0.00000	100.72203				0.00	0	0
Total HILB04 SPOT										0.00	0	0
Total For HILB04										0.00	0	0
HILB05 On 11/07/2019 Spot Bond				100.00000	0.00000	101.61770				0.00	0	0
Total HILB05 SPOT										0.00	0	0
Total For HILB05										0.00	0	0
HILB06 On 11/07/2020 Spot Bond				100.00000	0.00000	101.63488				0.00	0	216,000,000
Total HILB06 SPOT										0.00	0	216,000,000
Total For HILB06										0.00	0	216,000,000
HILB07 On 11/07/2021 Spot Bond				100.00000	0.00000	101.65409				0.00	70,000,000	270,000,000
Total HILB07 SPOT										0.00	70,000,000	270,000,000
Total For HILB07										0.00	70,000,000	270,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
HM1C4 On 19/07/2048 Spot Bond			100.00000	10.51581	100.00000	10.49033				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	10.51581	100.00000	10.49033				0.00	0	0
Total HM1C5U SPOT										0.00	0	0
Total For HM1C5U										0.00	0	0
HM1D4 On 19/07/2048 Spot Bond			100.00000	11.29088	100.00000	11.26353				0.00	0	0
Total HM1D4U SPOT										0.00	0	0
Total For HM1D4U										0.00	0	0
HM1D5 On 19/07/2048 Spot Bond			100.00000	11.29088	100.00000	11.26353				0.00	0	0
Total HM1D5U SPOT										0.00	0	0
Total For HM1D5U										0.00	0	0
HM1E4 On 19/07/2048 Spot Bond			100.00000	12.23821	100.00000	12.20856				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	111.37300	10.00000	111.34400				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	100.63077			0.00	0	0
Total HPF06 SPOT										0.00	0	0
Total For HPF06										0.00	0	0
HPF08 On 15/04/2019 Spot Bond					100.00000	0.00000	101.68074			0.00	0	0
Total HPF08 SPOT										0.00	0	0
Total For HPF08										0.00	0	0
HPF09 On 15/04/2019 Spot Bond					100.00000	0.00000	101.53836			0.00	0	0
Total HPF09 SPOT										0.00	0	0
Total For HPF09										0.00	0	0
HPF10 On 17/02/2018 Spot Bond					100.00000	0.00000	100.62274			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			7.99500	105.60788	7.99500	105.58539				0.00	0	4,436,183,900
Total HWAY20 SPOT										0.00	0	4,436,183,900
Total For HWAY20										0.00	0	4,436,183,900
HWAY2 On 31/07/2020 Spot Bond			100.00000	19.51553	100.00000	19.47258				0.00	0	0
Total HWAY20/R207 SPOT										0.00	0	0
Total For HWAY20/R207										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY2 On 07/12/2023 Spot Bond			3.04000	287.96522	3.04000	287.92280			0.00	0	0
Total HWAY23 SPOT									0.00	0	0
Total For HWAY23									0.00	0	0
HWAY2 On 07/12/2024 Spot Bond			2.75000	174.02691	2.75000	298.04309			0.00	0	0
Total HWAY24 SPOT									0.00	0	0
Total For HWAY24									0.00	0	0
HWAY3 On 28/02/2033 Spot Bond			3.19000	88.68381	3.19000	98.54963			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			10.52500	91.14030	10.52500	91.11490			0.00	0	5,962,430,300
Total HWAY34 SPOT									0.00	0	5,962,430,300
Total For HWAY34									0.00	0	5,962,430,300
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.21438	100.00000	10.19190			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			10.49500	91.15200	10.49500	91.12667			0.00	0	2,092,400,000
Total HWAY35 SPOT									0.00	0	2,092,400,000
Total For HWAY35									0.00	0	2,092,400,000
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.21432	100.00000	10.19184			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	101.43491			0.00	0	0
Total HWF08 SPOT									0.00	0	0
Total For HWF08									0.00	0	0
HWF09 On 19/09/2019 Spot Bond				100.00000	0.00000	99.92373			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	25.40172	100.00000	25.34019			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	111.37300	10.00000	111.34400			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	128.20925	2.51000	128.19225		1,377,022,897,000.00	548,614,700	54,819,593,800	
Total I2025 SPOT								1,377,022,897,000.00	548,614,700	54,819,593,800	
Total For I2025								1,377,022,897,000.00	548,614,700	54,819,593,800	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2029	On	31/03/2029	Spot Bond			2.51500	100.04761	2.51500	100.03429			375,187,448,500.00	149,179,900	33,407,501,300
Total I2029 SPOT												375,187,448,500.00	149,179,900	33,407,501,300
Total For I2029												375,187,448,500.00	149,179,900	33,407,501,300
I2033	On	28/02/2033	Spot Bond			2.56000	103.13812	2.56000	103.12417			624,696,576,000.00	244,022,100	55,309,870,000
Total I2033 SPOT												624,696,576,000.00	244,022,100	55,309,870,000
Total For I2033												624,696,576,000.00	244,022,100	55,309,870,000
I2038	On	31/01/2038	Spot Bond			2.52000	127.10145	2.52000	127.08455			54,399,738,708,000.00	21,587,197,900	182,547,583,000
Total I2038 SPOT												54,399,738,708,000.00	21,587,197,900	182,547,583,000
Total For I2038												54,399,738,708,000.00	21,587,197,900	182,547,583,000
I2046	On	31/03/2046	Spot Bond			2.56000	124.71033	2.56000	124.69357			736,321,536,000.00	287,625,600	119,243,448,200
Total I2046 SPOT												736,321,536,000.00	287,625,600	119,243,448,200
Total For I2046												736,321,536,000.00	287,625,600	119,243,448,200
I2050	On	31/12/2050	Spot Bond			2.58500	130.46765	2.58500	130.45007			588,152,125,000.00	227,525,000	82,944,291,378
Total I2050 SPOT												588,152,125,000.00	227,525,000	82,944,291,378
Total For I2050												588,152,125,000.00	227,525,000	82,944,291,378
IB105U	On	20/10/2017	Spot Bond			100.00000	91.02244	100.00000	90.79602			0.00	0	0
Total IB105U SPOT												0.00	0	0
Total For IB105U												0.00	0	0
IB107U	On	08/09/2020	Spot Bond			100.00000	16.53115	100.00000	16.45765			0.00	0	0
Total IB107U SPOT												0.00	0	0
Total For IB107U												0.00	0	0
IBL02U	On	24/05/2022	Spot Bond			100.00000	12.58741	100.00000	12.54811			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	100.47071			0.00	0	0
Total IBL100 SPOT												0.00	0	0
Total For IBL100												0.00	0	0
IBL101	On	24/05/2022	Spot Bond			8.71500	104.12640	8.71500	104.10227			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	100.48151			0.00	0	0
Total IBL102 SPOT												0.00	0	0
Total For IBL102												0.00	0	0
IBL103	On	08/06/2018	Spot Bond			100.00000		0.00000	100.01200			0.00	0	0
Total IBL103 SPOT												0.00	0	0
Total For IBL103												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL104 On 17/07/2018 Spot Bond			8.70500	102.76991	8.70500	101.36652			0.00	0	0
Total IBL104 SPOT									0.00	0	0
Total For IBL104									0.00	0	0
IBL106 On 06/08/2020 Spot Bond			8.28000	102.54735	8.28000	100.84986			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			5.85500	101.99270	5.85500	101.97671			0.00	0	0
Total IBL22 SPOT									0.00	0	0
Total For IBL22									0.00	0	0
IBL36 On 31/01/2022 Spot Bond			2.94000	144.08875	2.94000	146.05952			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			5.97500	105.43132	5.97500	105.41436			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	111.37300	10.00000	111.34400			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			8.26000	101.53082	8.26000	101.50838			0.00	0	107,054,100
Total IBL45 SPOT									0.00	0	107,054,100
Total For IBL45									0.00	0	107,054,100
IBL46 On 15/01/2020 Spot Bond			8.69500	98.19030	8.69500	98.16759			0.00	0	408,566,000
Total IBL46 SPOT									0.00	0	408,566,000
Total For IBL46									0.00	0	408,566,000
IBL49 On 02/04/2018 Spot Bond			6.16500	103.92420	6.16500	103.90697			0.00	0	118,209,300
Total IBL49 SPOT									0.00	0	118,209,300
Total For IBL49									0.00	0	118,209,300
IBL49/F On 02/04/2018 Spot Bond			7.34000	103.29823	7.34000	103.27789			0.00	0	0
Total IBL49/R203 SPOT									0.00	0	0
Total For IBL49/R203									0.00	0	0
IBL50 On 02/08/2020 Spot Bond			8.68500	102.08481	8.68500	102.06123		15,633,000,000,000.00	1,800,000,000	900,000,000	
Total IBL50 SPOT								15,633,000,000,000.00	1,800,000,000	900,000,000	
Total For IBL50								15,633,000,000,000.00	1,800,000,000	900,000,000	
IBL53 On 31/07/2018 Spot Bond				100.00000	0.00000	101.00897			0.00	0	0
Total IBL53 SPOT									0.00	0	0
Total For IBL53									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL55 On 31/07/2018 Spot Bond			8.04000	101.03520	8.04000	101.01356				0.00	0	0
Total IBL55 SPOT										0.00	0	0
Total For IBL55										0.00	0	0
IBL56 On 31/01/2019 Spot Bond				100.00000	0.00000	101.09823				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			8.00000	102.28760	8.00000	102.26580				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			9.40000	104.81932	9.40000	104.79316				0.00	0	0
Total IBL60 SPOT										0.00	0	0
Total For IBL60										0.00	0	0
IBL61 On 31/03/2019 Spot Bond				100.00000	0.00000	101.61658				0.00	0	0
Total IBL61 SPOT										0.00	0	0
Total For IBL61										0.00	0	0
IBL64 On 29/07/2019 Spot Bond				100.00000	0.00000	100.84277				0.00	0	0
Total IBL64 SPOT										0.00	0	0
Total For IBL64										0.00	0	0
IBL65 On 29/07/2021 Spot Bond				100.00000	0.00000	101.03306				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	100.35735				0.00	0	0
Total IBL66 SPOT										0.00	0	0
Total For IBL66										0.00	0	0
IBL67 On 31/01/2022 Spot Bond			3.67000	141.80373	3.67000	141.78054				0.00	0	0
Total IBL67 SPOT										0.00	0	0
Total For IBL67										0.00	0	0
IBL68 On 29/06/2018 Spot Bond				100.00000	0.00000	101.90656				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	62.89869	100.00000	62.74631				0.00	0	0
Total IBL69U SPOT										0.00	0	0
Total For IBL69U										0.00	0	0
IBL73 On 19/08/2018 Spot Bond				100.00000	0.00000	100.63334				0.00	0	0
Total IBL73 SPOT										0.00	0	0
Total For IBL73										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL75 On 19/08/2020 Spot Bond				100.00000	0.00000	100.55971				0.00	0	0
Total IBL75 SPOT										0.00	0	0
Total For IBL75										0.00	0	0
IBL76 On 25/11/2018 Spot Bond				100.00000	0.00000	100.80948				0.00	0	0
Total IBL76 SPOT										0.00	0	0
Total For IBL76										0.00	0	0
IBL77 On 25/11/2020 Spot Bond				100.00000	0.00000	100.45830				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			9.45000	105.38542	9.45000	105.35898				0.00	0	183,700,000
Total IBL78 SPOT										0.00	0	183,700,000
Total For IBL78										0.00	0	183,700,000
IBL79 On 27/01/2019 Spot Bond			7.83000	104.07478	7.83000	104.05306				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	42.73769	100.00000	42.63415				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	15.31447	100.00000	15.27737				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	101.07674				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	99.79934				0.00	0	0
Total IBL83 SPOT										0.00	0	0
Total For IBL83										0.00	0	0
IBL84U On 21/04/2019 Spot Bond			100.00000	31.30895	100.00000	31.23311				0.00	0	0
Total IBL84U SPOT										0.00	0	0
Total For IBL84U										0.00	0	0
IBL85 On 20/05/2019 Spot Bond				100.00000	0.00000	101.02154				0.00	0	0
Total IBL85 SPOT										0.00	0	0
Total For IBL85										0.00	0	0
IBL86 On 20/05/2021 Spot Bond				100.00000	0.00000	101.99288				0.00	0	0
Total IBL86 SPOT										0.00	0	0
Total For IBL86										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL87 On 20/05/2019 Spot Bond			8.13000	105.57707	8.13000	105.55421			0.00	0	921,868,100
Total IBL87 SPOT									0.00	0	921,868,100
Total For IBL87									0.00	0	921,868,100
IBL88 On 20/05/2021 Spot Bond			8.70500	108.25168	8.70500	108.22662			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	17.88352	100.00000	17.84416			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	100.40805			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	29.75573	100.00000	29.68365			0.00	0	0
Total IBL90U SPOT									0.00	0	0
Total For IBL90U									0.00	0	0
IBL91 On 02/06/2018 Spot Bond				100.00000	0.00000	100.21223			0.00	0	0
Total IBL91 SPOT									0.00	0	0
Total For IBL91									0.00	0	0
IBL92 On 12/01/2020 Spot Bond				100.00000	0.00000	101.58691			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	100.72058			0.00	0	0
Total IBL93 SPOT									0.00	0	0
Total For IBL93									0.00	0	0
IBL94 On 06/09/2019 Spot Bond				100.00000	0.00000	100.35030			0.00	0	0
Total IBL94 SPOT									0.00	0	0
Total For IBL94									0.00	0	0
IBL95 On 12/09/2021 Spot Bond				100.00000	0.00000	100.83351			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	99.82288			0.00	0	0
Total IBL96 SPOT									0.00	0	0
Total For IBL96									0.00	0	0
IBL97 On 03/10/2019 Spot Bond				100.00000	0.00000	101.77123			0.00	0	0
Total IBL97 SPOT									0.00	0	0
Total For IBL97									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL98 On 03/10/2023 Spot Bond				100.00000	0.00000	101.85161			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			8.00000	105.47522	8.00000	105.45261			0.00	0	0
Total IBL99 SPOT									0.00	0	0
Total For IBL99									0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	11.74799	100.00000	11.72213			0.00	0	0
Total IDC01U SPOT									0.00	0	0
Total For IDC01U									0.00	0	0
IDCG02 On 22/10/2018 Spot Bond				100.00000	0.00000	101.20691			0.00	200,000,000	200,000,000
Total IDCG02 SPOT									0.00	200,000,000	200,000,000
Total For IDCG02									0.00	200,000,000	200,000,000
IDCG03 On 22/10/2020 Spot Bond			9.02500	101.46990	9.02500	101.44543			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	100.45299			0.00	0	0
Total IDCG04 SPOT									0.00	0	0
Total For IDCG04									0.00	0	0
IDCG05 On 24/11/2019 Spot Bond				100.00000	0.00000	100.37637			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			10.23000	99.50024	10.23000	99.47326			0.00	0	482,821,600
Total IDCG06 SPOT									0.00	0	482,821,600
Total For IDCG06									0.00	0	482,821,600
IDCG07 On 13/11/2020 Spot Bond				100.00000	0.00000	100.72051			0.00	4,000,000,000	2,000,000,000
Total IDCG07 SPOT									0.00	4,000,000,000	2,000,000,000
Total For IDCG07									0.00	4,000,000,000	2,000,000,000
IDCG08 On 13/05/2030 Spot Bond			11.31500	103.49920	11.31500	103.46355			0.00	0	0
Total IDCG08 SPOT									0.00	0	0
Total For IDCG08									0.00	0	0
IDCG09 On 05/12/2019 Spot Bond				100.00000	0.00000	100.19054			0.00	0	0
Total IDCG09 SPOT									0.00	0	0
Total For IDCG09									0.00	0	0
IDCG10 On 05/12/2021 Spot Bond				100.00000	0.00000	100.19318			0.00	0	0
Total IDCG10 SPOT									0.00	0	0
Total For IDCG10									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCG11 On 05/12/2026 Spot Bond			10.33000	105.69966	10.33000	105.67058			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	102.01091	5.00000	101.99700			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	100.01612	4.00000	99.98924			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	101.63642	4.00000	101.62542			0.00	0	0
Total IDCP06 SPOT									0.00	0	0
Total For IDCP06									0.00	0	0
IDCP1L On 18/05/2024 Spot Bond			100.00000	8.99472	100.00000	8.97492			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			8.63000	102.74132	8.63000	102.71761			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			7.41500	107.83259	7.41500	107.81113			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	88.02295	100.00000	87.81485			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	13.66584	100.00000	13.63273			0.00	0	0
Total IN276U SPOT									0.00	0	0
Total For IN276U									0.00	0	0
IN277U On 30/06/2021 Spot Bond			100.00000	13.49182	100.00000	13.45914			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	20.65693	100.00000	20.60689			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	31.11918	100.00000	31.04379			0.00	0	0
Total IN286U SPOT									0.00	0	0
Total For IN286U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IN289U On 30/06/2025 Spot Bond			100.00000	9.88344	100.00000	9.86156				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	19.39315	100.00000	19.34618				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	39.43978	100.00000	39.34319				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	81.95474	100.00000	81.77774				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	15.09321	100.00000	15.05664				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	16.18100	100.00000	16.14181				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	12.49068	100.00000	12.46043				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	84.12374	100.00000	83.93384				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	84.17665	100.00000	83.98663				0.00	0	0
Total IN341U SPOT										0.00	0	0
Total For IN341U										0.00	0	0
IN342U On 31/03/2032 Spot Bond			100.00000	11.94468	100.00000	11.91824				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	9.15781	100.00000	9.13732				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	8.83799	100.00000	8.81853				0.00	0	0
Total IN345U SPOT										0.00	0	0
Total For IN345U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN346U On 15/04/2018 Spot Bond			100.00000	64.26372	100.00000	64.10805			0.00	0	0
Total IN346U SPOT									0.00	0	0
Total For IN346U									0.00	0	0
IN347U On 21/12/2026 Spot Bond			100.00000	12.72469	100.00000	12.69652			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	14.07105	100.00000	14.03697			0.00	0	0
Total IN355U SPOT									0.00	0	0
Total For IN355U									0.00	0	0
IN359U On 01/07/2018 Spot Bond			100.00000	61.67810	100.00000	61.47906			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	102.26973			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	111.37300	10.00000	111.34400			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	102.22425			0.00	0	0
Total ING228 SPOT									0.00	0	0
Total For ING228									0.00	0	0
ING232 On 04/10/2018 Spot Bond				100.00000	0.00000	101.84844			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	99.16426			0.00	0	0
Total ING335 SPOT									0.00	0	0
Total For ING335									0.00	0	0
ING360 On 22/09/2022 Spot Bond				100.00000	0.00000	100.72870			0.00	0	0
Total ING360 SPOT									0.00	0	0
Total For ING360									0.00	0	0
ING362 On 24/02/2021 Spot Bond				100.00000	0.00000	100.29675			0.00	0	0
Total ING362 SPOT									0.00	0	0
Total For ING362									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
INLV01 On 12/08/2024 Spot Bond				100.00000	0.00000	100.98639			0.00	0	120,000,000
Total INLV01 SPOT									0.00	0	120,000,000
Total For INLV01									0.00	0	120,000,000
INLV02 On 20/10/2020 Spot Bond				100.00000	0.00000	102.89236			0.00	0	0
Total INLV02 SPOT									0.00	0	0
Total For INLV02									0.00	0	0
INLV03 On 11/02/2021 Spot Bond				100.00000	0.00000	101.03901			0.00	0	0
Total INLV03 SPOT									0.00	0	0
Total For INLV03									0.00	0	0
INLV04 On 11/02/2021 Spot Bond			11.06500	105.88747	11.06500	105.85649			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	111.37300	10.00000	111.34400			0.00	0	0
Total IPF01/JIBAR SPOT									0.00	0	0
Total For IPF01/JIBAR									0.00	0	0
IPF08 On 01/07/2018 Spot Bond				100.00000	0.00000	101.78804			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	102.22571			0.00	0	0
Total IPF09 SPOT									0.00	0	0
Total For IPF09									0.00	0	0
IPF11 On 15/10/2018 Spot Bond			100.00000	45.06504	100.00000	44.95587			0.00	0	0
Total IPF11 SPOT									0.00	0	0
Total For IPF11									0.00	0	0
IPF12 On 15/04/2018 Spot Bond				100.00000	0.00000	101.44429			0.00	0	0
Total IPF12 SPOT									0.00	0	0
Total For IPF12									0.00	0	0
IPF13 On 04/12/2020 Spot Bond				100.00000	0.00000	100.21673			0.00	0	0
Total IPF13 SPOT									0.00	0	0
Total For IPF13									0.00	0	0
IPF14 On 17/12/2018 Spot Bond				100.00000	0.00000	99.88955			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	99.88620			0.00	0	0
Total IPF15 SPOT									0.00	0	0
Total For IPF15									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IPF16 On 17/12/2021 Spot Bond				100.00000	0.00000	99.88420				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	102.04302				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	102.06571				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	102.08840				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	99.88989				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	99.88562				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	99.97716				0.00	0	524,000,000
Total IPF22 SPOT										0.00	0	524,000,000
Total For IPF22										0.00	0	524,000,000
IPFC15 On 26/10/2017 Spot Bond				100.00000	0.00000	101.01195				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			8.91500	104.35728	8.91500	104.33255				0.00	0	1,850,000,000
Total IPL10 SPOT										0.00	0	1,850,000,000
Total For IPL10										0.00	0	1,850,000,000
IPL11 On 24/05/2022 Spot Bond				100.00000	0.00000	100.50571				0.00	0	0
Total IPL11 SPOT										0.00	0	0
Total For IPL11										0.00	0	0
IPL6 On 28/09/2017 Spot Bond			5.80500	104.65697	5.80500	104.64036				0.00	0	173,249,700
Total IPL6 SPOT										0.00	0	173,249,700
Total For IPL6										0.00	0	173,249,700
IPL6/R2 On 28/09/2017 Spot Bond			100.00000	101.01544	100.00000	100.74960				0.00	0	0
Total IPL6/R203 SPOT										0.00	0	0
Total For IPL6/R203										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL7 On 05/04/2018 Spot Bond				100.00000	0.00000	101.72463			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	65.95684	100.00000	65.79706			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	102.11019			0.00	0	200,000,000
Total IPL8 SPOT									0.00	0	200,000,000
Total For IPL8									0.00	0	200,000,000
IPL8/JIB On 10/10/2020 Spot Bond			100.00000	15.76829	100.00000	15.73010			0.00	0	0
Total IPL8/JIBAR SPOT									0.00	0	0
Total For IPL8/JIBAR									0.00	0	0
IPL9 On 20/05/2021 Spot Bond				100.00000	0.00000	100.49556			0.00	36,000,000	18,000,000
Total IPL9 SPOT									0.00	36,000,000	18,000,000
Total For IPL9									0.00	36,000,000	18,000,000
IV015 On 20/09/2017 Spot Bond				100.00000	0.00000	99.83569			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	100.33454	2.75000	100.32710			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	139.22535	5.75000	139.19476			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	99.01967			0.00	0	130,000,000
Total IV025 SPOT									0.00	0	130,000,000
Total For IV025									0.00	0	130,000,000
IV026 On 27/09/2019 Spot Bond				100.00000	0.00000	100.99265			0.00	0	0
Total IV026 SPOT									0.00	0	0
Total For IV026									0.00	0	0
IV030 On 31/01/2025 Spot Bond			4.51000	111.09827	4.51000	112.04753			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	111.00565	4.51000	112.04753			0.00	0	0
Total IV030A SPOT									0.00	0	0
Total For IV030A									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV031 On 11/03/2020 Spot Bond				100.00000	0.00000	100.05179			0.00	0	0
Total IV031 SPOT									0.00	0	0
Total For IV031									0.00	0	0
IV032 On 14/08/2018 Spot Bond				100.00000	0.00000	102.07623			0.00	0	10,000,000
Total IV032 SPOT									0.00	0	10,000,000
Total For IV032									0.00	0	10,000,000
IV033 On 11/02/2021 Spot Bond				100.00000	0.00000	101.73780			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			10.96500	105.31269	10.96500	105.28214			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	104.58231			0.00	0	30,000,000
Total IV035 SPOT									0.00	0	30,000,000
Total For IV035									0.00	0	30,000,000
IV036 On 22/07/2021 Spot Bond				100.00000	0.00000	101.59713			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	99.61590			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			5.12000	95.71423	5.12000	133.70443			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	102.43142			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			11.31500	107.56291	11.31500	107.53075			0.00	0	0
Total IV041 SPOT									0.00	0	0
Total For IV041									0.00	0	0
IV042 On 18/11/2021 Spot Bond				100.00000	0.00000	100.81172			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			11.20500	108.13433	11.20500	108.10231			0.00	0	0
Total IV043 SPOT									0.00	0	0
Total For IV043									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV044 On 31/01/2022 Spot Bond				100.00000	0.00000	101.36549			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			5.12000	133.73148	5.12000	133.70443		1,331,200,000,000.00		260,000,000	390,000,000
Total IV045 SPOT								1,331,200,000,000.00		260,000,000	390,000,000
Total For IV045								1,331,200,000,000.00		260,000,000	390,000,000
IV046 On 21/06/2022 Spot Bond				100.00000	0.00000	99.77144			0.00	0	0
Total IV046 SPOT									0.00	0	0
Total For IV046									0.00	0	0
IV08 On 30/04/2018 Spot Bond			8.53000	108.20302	8.53000	108.17846			0.00	0	73,950,300
Total IV08 SPOT									0.00	0	73,950,300
Total For IV08									0.00	0	73,950,300
IV09 On 30/04/2018 Spot Bond				100.00000	0.00000	101.77011			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	5.20841	100.00000	5.19853			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	3.62393	100.00000	3.61705			0.00	0	0
Total IV115U SPOT									0.00	0	0
Total For IV115U									0.00	0	0
IV118U On 30/03/2020 Spot Bond			100.00000	19.01568	100.00000	18.89964			0.00	0	0
Total IV118U SPOT									0.00	0	0
Total For IV118U									0.00	0	0
IV19A On 31/03/2028 Spot Bond			4.50000	155.29940	4.50000	155.27044			0.00	0	0
Total IV19A SPOT									0.00	0	0
Total For IV19A									0.00	0	0
IVA690 On 14/09/2017 Spot Bond			7.35000	100.00000	7.35000	99.87932			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			7.35000	99.85924	7.35000	99.73890			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			7.35000	99.43933	7.35000	99.32000			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA695 On 19/10/2017 Spot Bond			7.45000	99.29068	7.45000	99.17010			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			7.45000	99.15003	7.45000	99.02978			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			7.45000	99.00977	7.45000	98.88986			0.00	0	0
Total IVA697 SPOT									0.00	0	0
Total For IVA697									0.00	0	0
IVA698 On 09/11/2019 Spot Bond			7.45000	84.50881	7.45000	98.75033			0.00	0	0
Total IVA698 SPOT									0.00	0	0
Total For IVA698									0.00	0	0
IVA699 On 16/11/2017 Spot Bond			7.55000	98.71361	7.55000	98.59282			0.00	0	0
Total IVA699 SPOT									0.00	0	0
Total For IVA699									0.00	0	0
IVA701 On 30/11/2017 Spot Bond			7.55000	98.43223	7.55000	98.31213			0.00	0	0
Total IVA701 SPOT									0.00	0	0
Total For IVA701									0.00	0	0
IVA702 On 07/12/2017 Spot Bond			7.55000	98.29214	7.55000	98.17238			0.00	0	0
Total IVA702 SPOT									0.00	0	0
Total For IVA702									0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	111.37300	10.00000	111.34400			0.00	0	0
Total IVC005/JIBAR SPOT									0.00	0	0
Total For IVC005/JIBAR									0.00	0	0
IVC027 On 03/04/2019 Spot Bond				100.00000	0.00000	101.82426			0.00	0	0
Total IVC027 SPOT									0.00	0	0
Total For IVC027									0.00	0	0
IVC033 On 30/06/2019 Spot Bond				100.00000	0.00000	101.86323			0.00	0	0
Total IVC033 SPOT									0.00	0	0
Total For IVC033									0.00	0	0
IVC034 On 30/06/2021 Spot Bond				100.00000	0.00000	101.90415			0.00	0	0
Total IVC034 SPOT									0.00	0	0
Total For IVC034									0.00	0	0
IVC035 On 30/06/2019 Spot Bond				100.00000	0.00000	97.95578			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			8.60000	102.64303	8.60000	102.61955			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	31.05403	100.00000	30.98568			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	32.48347	100.00000	32.40477			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			8.83500	102.95425	8.83500	102.93007			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	101.23773			0.00	0	0
Total IVC046 SPOT									0.00	0	0
Total For IVC046									0.00	0	0
IVC048 On 06/11/2017 Spot Bond				100.00000	0.00000	101.01464			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	100.57440			0.00	0	0
Total IVC049 SPOT									0.00	0	0
Total For IVC049									0.00	0	0
IVC050 On 03/12/2017 Spot Bond				100.00000	0.00000	100.22042			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	101.02439			0.00	0	0
Total IVC051 SPOT									0.00	0	0
Total For IVC051									0.00	0	0
IVC053 On 11/02/2018 Spot Bond				100.00000	0.00000	100.83040			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	102.03667			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	101.09241			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	101.94701				0.00	0	0
Total IVC061 SPOT										0.00	0	0
Total For IVC061										0.00	0	0
IVC063 On 07/08/2020 Spot Bond				100.00000	0.00000	100.96872				0.00	0	0
Total IVC063 SPOT										0.00	0	0
Total For IVC063										0.00	0	0
IVC064 On 15/09/2018 Spot Bond				100.00000	0.00000	100.09737				0.00	0	0
Total IVC064 SPOT										0.00	0	0
Total For IVC064										0.00	0	0
IVC065 On 10/09/2018 Spot Bond				100.00000	0.00000	100.04671				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	98.91599	100.00000	98.64865				0.00	0	0
Total IVC066 SPOT										0.00	0	0
Total For IVC066										0.00	0	0
IVC067 On 04/11/2017 Spot Bond				100.00000	0.00000	101.06708				0.00	0	0
Total IVC067 SPOT										0.00	0	0
Total For IVC067										0.00	0	0
IVC070 On 20/01/2019 Spot Bond				100.00000	0.00000	102.29098				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	101.38945				0.00	0	0
Total IVC075 SPOT										0.00	0	0
Total For IVC075										0.00	0	0
IVC077 On 04/05/2018 Spot Bond				100.00000	0.00000	101.11499				0.00	0	0
Total IVC077 SPOT										0.00	0	0
Total For IVC077										0.00	0	0
IVC081 On 14/07/2019 Spot Bond				100.00000	0.00000	101.61182				0.00	0	0
Total IVC081 SPOT										0.00	0	0
Total For IVC081										0.00	0	0
IVC087 On 10/10/2017 Spot Bond				100.00000	0.00000	101.58271				0.00	0	0
Total IVC087 SPOT										0.00	0	0
Total For IVC087										0.00	0	0
IVC088 On 12/04/2018 Spot Bond				100.00000	0.00000	101.50996				0.00	0	0
Total IVC088 SPOT										0.00	0	0
Total For IVC088										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC089 On 31/10/2017 Spot Bond				100.00000	0.00000	101.07410			0.00	0	0
Total IVC089 SPOT									0.00	0	0
Total For IVC089									0.00	0	0
IVC090 On 31/10/2017 Spot Bond				100.00000	0.00000	101.07893			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	100.51365			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	100.49210			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			9.68500	106.71279	9.68500	106.68523			0.00	0	263,200,000
Total IVC094 SPOT									0.00	0	263,200,000
Total For IVC094									0.00	0	263,200,000
IVC097 On 29/06/2021 Spot Bond				100.00000	0.00000	102.02748			0.00	0	100,000,000
Total IVC097 SPOT									0.00	0	100,000,000
Total For IVC097									0.00	0	100,000,000
IVC098 On 14/06/2018 Spot Bond			8.00000	102.92429	8.00000	102.90224			0.00	0	0
Total IVC098 SPOT									0.00	0	0
Total For IVC098									0.00	0	0
IVC101 On 24/01/2018 Spot Bond				100.00000	0.00000	101.17939			0.00	0	0
Total IVC101 SPOT									0.00	0	0
Total For IVC101									0.00	0	0
IVC102 On 31/01/2020 Spot Bond				100.00000	0.00000	101.21127			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	102.05858			0.00	0	0
Total IVC103 SPOT									0.00	0	0
Total For IVC103									0.00	0	0
IVC105 On 08/03/2020 Spot Bond				100.00000	0.00000	100.02821			0.00	0	0
Total IVC105 SPOT									0.00	0	0
Total For IVC105									0.00	0	0
IVC106 On 13/03/2020 Spot Bond				100.00000	0.00000	100.00005			0.00	0	0
Total IVC106 SPOT									0.00	0	0
Total For IVC106									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC107 On 29/06/2021 Spot Bond				100.00000	0.00000	102.03785				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	101.17621				0.00	0	0
Total IVC108 SPOT										0.00	0	0
Total For IVC108										0.00	0	0
IVC109 On 19/05/2021 Spot Bond				100.00000	0.00000	100.61247				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			9.33500	104.43588	9.33500	104.40999				0.00	0	0
Total IVC110 SPOT										0.00	0	0
Total For IVC110										0.00	0	0
IVC111 On 19/05/2020 Spot Bond				100.00000	0.00000	100.55045				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	100.47354				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	100.39664				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	99.97588				0.00	0	0
Total IVC114 SPOT										0.00	0	0
Total For IVC114										0.00	0	0
IVC116 On 16/08/2020 Spot Bond				100.00000	0.00000	100.74001				0.00	0	0
Total IVC116 SPOT										0.00	0	0
Total For IVC116										0.00	0	0
IVC119 On 21/02/2019 Spot Bond				100.00000	0.00000	100.56506				0.00	0	0
Total IVC119 SPOT										0.00	0	0
Total For IVC119										0.00	0	0
IVC120 On 01/07/2018 Spot Bond				100.00000	0.00000	100.49311				0.00	0	0
Total IVC120 SPOT										0.00	0	0
Total For IVC120										0.00	0	0
IVC68U On 07/12/2020 Spot Bond			100.00000	10.65692	100.00000	10.63671				0.00	0	0
Total IVC68U SPOT										0.00	0	0
Total For IVC68U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC73U On 22/03/2018 Spot Bond			100.00000	65.94186	100.00000	65.78212				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	97.85523	100.00000	97.59359				0.00	0	0
Total IVC74U SPOT										0.00	0	0
Total For IVC74U										0.00	0	0
IVC80U On 27/05/2021 Spot Bond			100.00000	7.70196	100.00000	7.68735				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	6.79467	100.00000	6.78178				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	6.65421	100.00000	6.64158				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	5.64084	100.00000	5.63014				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	5.37930	100.00000	5.36909				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	5.37930	100.00000	5.36909				0.00	0	0
Total IVC96U SPOT										0.00	0	0
Total For IVC96U										0.00	0	0
IVC99U On 14/12/2021 Spot Bond			100.00000	5.25810	100.00000	5.24812				0.00	0	0
Total IVC99U SPOT										0.00	0	0
Total For IVC99U										0.00	0	0
JAS01 On 31/01/2019 Spot Bond				100.00000	0.00000	101.25882				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	100.00008				0.00	0	0
Total KAP002 SPOT										0.00	0	0
Total For KAP002										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KAP003 On 06/06/2019 Spot Bond				100.00000	0.00000	100.17415			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	101.90318			0.00	0	0
Total KAP005 SPOT									0.00	0	0
Total For KAP005									0.00	0	0
KAP006 On 29/06/2021 Spot Bond				100.00000	0.00000	102.01712			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			9.23500	107.25623	9.23500	107.22977			0.00	0	581,600,000
Total KAP007 SPOT									0.00	0	581,600,000
Total For KAP007									0.00	0	581,600,000
KAP008 On 28/11/2019 Spot Bond				100.00000	0.00000	100.90106			0.00	0	0
Total KAP008 SPOT									0.00	0	0
Total For KAP008									0.00	0	0
KAP009 On 24/05/2020 Spot Bond				100.00000	0.00000	100.50027			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	34.61604	100.00000	34.53218			0.00	0	0
Total KAP04U SPOT									0.00	0	0
Total For KAP04U									0.00	0	0
KSB008 On 01/11/2017 Spot Bond				100.00000	0.00000	101.23645			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	101.11915			0.00	0	0
Total KSB009 SPOT									0.00	0	0
Total For KSB009									0.00	0	0
KST01 On 12/07/2020 Spot Bond				100.00000	0.00000	101.67769			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			8.78000	136.24005	8.78000	136.20825			0.00	0	22,421,800
Total KW01 SPOT									0.00	0	22,421,800
Total For KW01									0.00	0	22,421,800
LBK05 On 28/02/2019 Spot Bond				100.00000	0.00000	99.87928			0.00	0	0
Total LBK05 SPOT									0.00	0	0
Total For LBK05									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK07 On 16/09/2017 Spot Bond				100.00000	0.00000	99.88244			0.00	0	0
Total LBK07 SPOT									0.00	0	0
Total For LBK07									0.00	0	0
LBK08 On 30/10/2019 Spot Bond				100.00000	0.00000	101.09857			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	23.91136	100.00000	23.85344			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			9.26500	103.51635	9.26500	103.49088			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	102.82208	9.62000	102.79584			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	100.51663	9.71000	100.49074			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	66.92296	100.00000	66.76083			0.00	0	0
Total LBK14U SPOT									0.00	0	0
Total For LBK14U									0.00	0	0
LBK15 On 12/10/2021 Spot Bond				100.00000	0.00000	101.81806			0.00	0	0
Total LBK15 SPOT									0.00	0	0
Total For LBK15									0.00	0	0
LBK16 On 30/11/2019 Spot Bond				100.00000	0.00000	100.35140			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	99.79075			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	102.08742			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	99.71458			0.00	0	0
Total LBK19 SPOT									0.00	0	0
Total For LBK19									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK20 On 08/06/2022 Spot Bond			9.50000	105.32085	9.50000	105.29414			9,500,000,000,000.00	1,000,000,000	50,000,000,000
Total LBK20 SPOT									9,500,000,000,000.00	1,000,000,000	50,000,000,000
Total For LBK20									9,500,000,000,000.00	1,000,000,000	50,000,000,000
LBK21 On 04/09/2018 Spot Bond				100.00000	0.00000	100.20543			0.00	0	0
Total LBK21 SPOT									0.00	0	0
Total For LBK21									0.00	0	0
LBK22 On 04/09/2020 Spot Bond				100.00000	0.00000	100.21504			0.00	0	250,000,000
Total LBK22 SPOT									0.00	0	250,000,000
Total For LBK22									0.00	0	250,000,000
LBK23 On 05/09/2022 Spot Bond				100.00000	0.00000	100.23085			0.00	0	0
Total LBK23 SPOT									0.00	0	0
Total For LBK23									0.00	0	0
LGL03 On 03/04/2018 Spot Bond			6.75500	103.88914	6.75500	103.87028			0.00	0	322,444,600
Total LGL03 SPOT									0.00	0	322,444,600
Total For LGL03									0.00	0	322,444,600
LGL04 On 14/08/2020 Spot Bond			8.96500	101.26141	8.96500	101.23728			0.00	0	1,511,104,000
Total LGL04 SPOT									0.00	0	1,511,104,000
Total For LGL04									0.00	0	1,511,104,000
LGL05 On 12/12/2021 Spot Bond				100.00000	0.00000	101.42877			0.00	0	10,000,000
Total LGL05 SPOT									0.00	0	10,000,000
Total For LGL05									0.00	0	10,000,000
LGL06 On 04/10/2022 Spot Bond			9.55000	107.08990	9.55000	107.06260			0.00	0	2,910,600,000
Total LGL06 SPOT									0.00	0	2,910,600,000
Total For LGL06									0.00	0	2,910,600,000
LGL07 On 04/10/2022 Spot Bond				100.00000	0.00000	102.08177			0.00	50,000,000	25,000,000
Total LGL07 SPOT									0.00	50,000,000	25,000,000
Total For LGL07									0.00	50,000,000	25,000,000
LGL08 On 28/02/2023 Spot Bond				100.00000	0.00000	101.05252			0.00	0	0
Total LGL08 SPOT									0.00	0	0
Total For LGL08									0.00	0	0
LGL09 On 28/08/2024 Spot Bond				100.00000	0.00000	100.42128			0.00	0	0
Total LGL09 SPOT									0.00	0	0
Total For LGL09									0.00	0	0
LHC01U On 12/07/2023 Spot Bond			100.00000	11.20759	100.00000	11.15831			0.00	0	0
Total LHC01U SPOT									0.00	0	0
Total For LHC01U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LHC02L On 12/07/2023 Spot Bond			100.00000	11.82595	100.00000	11.77394			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	101.03868			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			12.33000	105.45310	12.33000	105.41882			0.00	0	0
Total LHL18 SPOT									0.00	0	0
Total For LHL18									0.00	0	0
LHL19 On 14/11/2019 Spot Bond			13.26500	106.62321	13.26500	106.58601			0.00	0	0
Total LHL19 SPOT									0.00	0	0
Total For LHL19									0.00	0	0
LHL22 On 13/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total LHL22 SPOT									0.00	0	0
Total For LHL22									0.00	0	0
LHL26 On 13/11/2020 Spot Bond				100.00000	0.00000	101.07948			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	104.04708			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	100.55221			0.00	0	0
Total LRFA2 SPOT									0.00	0	0
Total For LRFA2									0.00	0	0
LRFB2 On 20/11/2019 Spot Bond				100.00000	0.00000	100.93676			0.00	0	0
Total LRFB2 SPOT									0.00	0	0
Total For LRFB2									0.00	0	0
LRFC2 On 20/11/2019 Spot Bond				100.00000	0.00000	100.62218			0.00	0	0
Total LRFC2 SPOT									0.00	0	0
Total For LRFC2									0.00	0	0
MAQ09 On 10/11/2017 Spot Bond				100.00000	0.00000	100.76012			0.00	0	0
Total MAQ090 SPOT									0.00	0	0
Total For MAQ090									0.00	0	0
MAQ09 On 11/12/2017 Spot Bond				100.00000	0.00000	100.04098			0.00	0	0
Total MAQ093 SPOT									0.00	0	0
Total For MAQ093									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MAQ09 On 01/02/2018 Spot Bond				100.00000	0.00000	100.96305				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 31/08/2018 Spot Bond				100.00000	0.00000	104.10784				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	104.27889				0.00	0	0
Total MAQ0A4 SPOT										0.00	0	0
Total For MAQ0A4										0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	100.26026				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	100.26192				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	100.25043				0.00	0	0
Total MAQ0J2 SPOT										0.00	0	0
Total For MAQ0J2										0.00	0	0
MAQ10 On 15/09/2017 Spot Bond				100.00000	0.00000	99.95852				0.00	0	0
Total MAQ103 SPOT										0.00	0	0
Total For MAQ103										0.00	0	0
MAQ10 On 10/11/2017 Spot Bond				100.00000	0.00000	98.83512				0.00	0	0
Total MAQ105 SPOT										0.00	0	0
Total For MAQ105										0.00	0	0
MBF03 On 01/10/2017 Spot Bond				100.00000	0.00000	101.78597				0.00	0	0
Total MBF030 SPOT										0.00	0	0
Total For MBF030										0.00	0	0
MBF04 On 13/04/2018 Spot Bond				100.00000	0.00000	101.93568				0.00	0	0
Total MBF045 SPOT										0.00	0	0
Total For MBF045										0.00	0	0
MBF04 On 17/08/2018 Spot Bond				100.00000	0.00000	100.84550				0.00	0	0
Total MBF046 SPOT										0.00	0	0
Total For MBF046										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MBF04 On 07/06/2019 Spot Bond				100.00000	0.00000	100.61132				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	100.38391				0.00	0	500,000,000
Total MBF049 SPOT										0.00	0	500,000,000
Total For MBF049										0.00	0	500,000,000
MBF05 On 17/05/2019 Spot Bond				100.00000	0.00000	100.92276				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	41.39423	100.00000	41.29395				0.00	0	0
Total MBF051/JIBAR SPOT										0.00	0	0
Total For MBF051/JIBAR										0.00	0	0
MBF05 On 28/09/2017 Spot Bond				100.00000	0.00000	101.75658				0.00	0	0
Total MBF052 SPOT										0.00	0	0
Total For MBF052										0.00	0	0
MBF05 On 28/09/2019 Spot Bond				100.00000	0.00000	102.33008				0.00	100,000,000	100,000,000
Total MBF053 SPOT										0.00	100,000,000	100,000,000
Total For MBF053										0.00	100,000,000	100,000,000
MBF05 On 27/03/2018 Spot Bond				100.00000	0.00000	101.76524				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	102.05568				0.00	0	0
Total MBF055 SPOT										0.00	0	0
Total For MBF055										0.00	0	0
MBF05 On 28/08/2018 Spot Bond				100.00000	0.00000	100.35009				0.00	0	0
Total MBF056 SPOT										0.00	0	0
Total For MBF056										0.00	0	0
MBF05 On 28/08/2020 Spot Bond				100.00000	0.00000	100.36684				0.00	0	300,000,000
Total MBF057 SPOT										0.00	0	300,000,000
Total For MBF057										0.00	0	300,000,000
MBLSA On 30/10/2017 Spot Bond			2.30000	99.71097	2.30000	99.09083				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	98.37170				0.00	0	0
Total MBLSA3 SPOT										0.00	0	0
Total For MBLSA3										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP03 On 12/09/2019 Spot Bond				100.00000	0.00000	100.02186			0.00	0	0
Total MBP035 SPOT									0.00	0	0
Total For MBP035									0.00	0	0
MBP03 On 11/04/2020 Spot Bond				100.00000	0.00000	101.53219			0.00	0	0
Total MBP036 SPOT									0.00	0	0
Total For MBP036									0.00	0	0
MBP03 On 26/05/2020 Spot Bond				100.00000	0.00000	100.36866			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
MBP30 On 24/10/2017 Spot Bond			100.00000	91.74004	100.00000	91.51408			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	91.76032	100.00000	91.53431			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	88.06381	100.00000	87.85563			0.00	0	0
Total MBP32U SPOT									0.00	0	0
Total For MBP32U									0.00	0	0
MBP34 On 29/04/2018 Spot Bond				100.00000	0.00000	101.01516			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			8.23000	104.88980	8.23000	104.86668			0.00	0	99,400,000
Total MBSA01 SPOT									0.00	0	99,400,000
Total For MBSA01									0.00	0	99,400,000
MBSA0 On 16/04/2019 Spot Bond			8.00000	105.22944	8.00000	105.20688			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			8.28000	104.59617	8.28000	104.57299			0.00	0	0
Total MBSA02 SPOT									0.00	0	0
Total For MBSA02									0.00	0	0
MBSA0 On 15/04/2019 Spot Bond			8.91000	103.67729	8.91000	103.65261			0.00	0	0
Total MBSA02/R204 SPOT									0.00	0	0
Total For MBSA02/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
MEFSA On 05/01/2019 Spot Bond				100.00000	0.00000	101.77914				0.00	0	0
Total MEFSA4 SPOT										0.00	0	0
Total For MEFSA4										0.00	0	0
MEFSA On 05/07/2026 Spot Bond				100.00000	0.00000	101.84252				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			8.25000	103.10455	8.25000	103.08190				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			9.09000	105.12448	9.09000	105.09910				0.00	0	0
Total MEFSB5 SPOT										0.00	0	0
Total For MEFSB5										0.00	0	0
MFS1A On 20/12/2018 Spot Bond				100.00000	0.00000	102.00589				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			9.06500	104.55507	9.06500	104.52960				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	99.95293				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	99.94879				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	99.93368				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	99.93368				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	99.38556				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			9.26500	102.27015	9.26500	102.24499				0.00	0	817,202,500
Total MMIG02 SPOT										0.00	0	817,202,500
Total For MMIG02										0.00	0	817,202,500

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MMIG0 On 01/06/2020 Spot Bond				100.00000	0.00000	100.43101				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			11.18000	101.61022	11.18000	101.58018				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			9.95000	104.42299	9.95000	104.39545				0.00	0	1,846,060,400
Total MMIG05 SPOT										0.00	0	1,846,060,400
Total For MMIG05										0.00	0	1,846,060,400
MTN06 On 13/07/2020 Spot Bond				100.00000	0.00000	102.08910				0.00	0	0
Total MTN06 SPOT										0.00	0	0
Total For MTN06										0.00	0	0
MTN07 On 13/07/2022 Spot Bond				100.00000	0.00000	101.62231				0.00	0	30,000,000
Total MTN07 SPOT										0.00	0	30,000,000
Total For MTN07										0.00	0	30,000,000
MTN08 On 20/04/2019 Spot Bond			100.00000	32.29839	100.00000	32.22014				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	38.56119	100.00000	38.47584				0.00	0	0
Total MTN09U SPOT										0.00	0	0
Total For MTN09U										0.00	0	0
MTNC1 On 15/11/2017 Spot Bond				100.00000	0.00000	102.76543				0.00	0	0
Total MTNC18 SPOT										0.00	0	0
Total For MTNC18										0.00	0	0
MTNC1 On 15/05/2018 Spot Bond				100.00000	0.00000	100.79405				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	14.60018	100.00000	14.56480				0.00	0	0
Total MWA1U SPOT										0.00	0	0
Total For MWA1U										0.00	0	0
MWA2L On 18/07/2021 Spot Bond			100.00000	14.50831	100.00000	14.39112				0.00	0	0
Total MWA2U SPOT										0.00	0	0
Total For MWA2U										0.00	0	0
MWAR(On 22/11/2019 Spot Bond				100.00000	0.00000	100.54358				0.00	0	0
Total MWAR01 SPOT										0.00	0	0
Total For MWAR01										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A211 On 14/08/2020 Spot Bond			100.89771	14.56331	100.89771	14.52775			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	102.18336			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	102.31739			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	111.60346			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	13.61318	100.00000	13.58020			0.00	0	0
Total N5F23U SPOT									0.00	0	0
Total For N5F23U									0.00	0	0
N5G23L On 20/06/2023 Spot Bond			100.00000	14.53168	100.00000	14.49647			0.00	0	0
Total N5G23U SPOT									0.00	0	0
Total For N5G23U									0.00	0	0
NAM01 On 19/11/2022 Spot Bond			9.30000	98.42773	9.30000	98.40342			0.00	0	1,125,000,000
Total NAM01 SPOT									0.00	0	1,125,000,000
Total For NAM01									0.00	0	1,125,000,000
NAM02 On 29/06/2020 Spot Bond			8.76500	104.00891	8.76500	103.98453			0.00	0	13,917,300,000
Total NAM02 SPOT									0.00	0	13,917,300,000
Total For NAM02									0.00	0	13,917,300,000
NAM03 On 01/08/2023 Spot Bond			9.30000	104.56587	9.30000	104.54004			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			10.18000	103.13245	10.18000	103.10462			0.00	0	151,800,000
Total NAM04 SPOT									0.00	0	151,800,000
Total For NAM04									0.00	0	151,800,000
NBK11A On 28/11/2020 Spot Bond			8.23000	104.52942	8.23000	104.50651		61,840,220,000,000.00		7,514,000,000	4,087,589,300
Total NBK11A SPOT								61,840,220,000,000.00		7,514,000,000	4,087,589,300
Total For NBK11A								61,840,220,000,000.00		7,514,000,000	4,087,589,300
NBK12A On 19/03/2021 Spot Bond			8.99000	101.02851	8.99000	105.68765			0.00	0	0
Total NBK12A SPOT									0.00	0	0
Total For NBK12A									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK12/ On 19/03/2021 Spot Bond			9.38000	99.87553	9.38000	104.53365			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			9.10000	102.91628	9.10000	107.74935			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			8.46500	104.64021	8.46500	104.62979			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			9.01500	99.99386	9.01500	99.96990			0.00	0	0
Total NBK15A SPOT									0.00	0	0
Total For NBK15A									0.00	0	0
NBK16/ On 12/02/2025 Spot Bond			9.68000	99.58144	9.68000	99.55586			0.00	0	1,404,106,000
Total NBK16A SPOT									0.00	0	1,404,106,000
Total For NBK16A									0.00	0	1,404,106,000
NBK17/ On 22/04/2026 Spot Bond			9.61500	105.85371	9.61500	105.82655			0.00	0	1,280,000,000
Total NBK17A SPOT									0.00	0	1,280,000,000
Total For NBK17A									0.00	0	1,280,000,000
NBK18/ On 01/06/2020 Spot Bond			8.69500	103.97232	8.69500	103.94814			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			9.16500	104.52458	9.16500	104.49899		73,320,000,000,000.00	8,000,000,000	4,000,000,000	
Total NBK19A SPOT								'3,320,000,000,000.00	8,000,000,000	4,000,000,000	
Total For NBK19A								'3,320,000,000,000.00	8,000,000,000	4,000,000,000	
NBK20/ On 01/06/2026 Spot Bond			9.53000	107.78211	9.53000	107.75470			0.00	0	1,998,767,400
Total NBK20A SPOT									0.00	0	1,998,767,400
Total For NBK20A									0.00	0	1,998,767,400
NBK20I On 25/06/2021 Spot Bond				100.00000	0.00000	100.12455			0.00	0	200,000,000
Total NBK20B SPOT									0.00	0	200,000,000
Total For NBK20B									0.00	0	200,000,000
NBK21/ On 21/07/2027 Spot Bond			10.83000	100.36617	10.83000	100.33741			0.00	0	120,000,000
Total NBK21A SPOT									0.00	0	120,000,000
Total For NBK21A									0.00	0	120,000,000
NBK21I On 10/11/2017 Spot Bond				100.00000	0.00000	100.89208			0.00	0	0
Total NBK21B SPOT									0.00	0	0
Total For NBK21B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK22/ On 19/11/2022 Spot Bond			9.44000	105.73701	9.44000	105.71051				0.00	0	448,600,000
Total NBK22A SPOT										0.00	0	448,600,000
Total For NBK22A										0.00	0	448,600,000
NBK22I On 12/02/2018 Spot Bond				100.00000	0.00000	100.79784				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			9.83000	108.12680	9.83000	108.09861				0.00	0	0
Total NBK23A SPOT										0.00	0	0
Total For NBK23A										0.00	0	0
NBK23I On 12/02/2020 Spot Bond				100.00000	0.00000	100.82127				0.00	0	0
Total NBK23B SPOT										0.00	0	0
Total For NBK23B										0.00	0	0
NBK24/ On 19/11/2027 Spot Bond			9.78000	110.81794	9.78000	110.78919				0.00	0	1,000,000,000
Total NBK24A SPOT										0.00	0	1,000,000,000
Total For NBK24A										0.00	0	1,000,000,000
NBK24I On 11/02/2022 Spot Bond				100.00000	0.00000	100.79036				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			9.34000	106.31435	9.34000	106.28799				0.00	0	0
Total NBK25A SPOT										0.00	0	0
Total For NBK25A										0.00	0	0
NBK25I On 12/02/2025 Spot Bond				100.00000	0.00000	100.70323				0.00	0	30,000,000
Total NBK25B SPOT										0.00	0	30,000,000
Total For NBK25B										0.00	0	30,000,000
NBK26/ On 10/05/2023 Spot Bond			100.00000	15.03977	100.00000	15.00667				0.00	0	0
Total NBK26A SPOT										0.00	0	0
Total For NBK26A										0.00	0	0
NBK26I On 22/04/2026 Spot Bond				100.00000	0.00000	102.01031				0.00	0	130,000,000
Total NBK26B SPOT										0.00	0	130,000,000
Total For NBK26B										0.00	0	130,000,000
NBK27/ On 10/05/2026 Spot Bond			9.82000	111.45559	9.82000	111.42656				0.00	0	150,600,000
Total NBK27A SPOT										0.00	0	150,600,000
Total For NBK27A										0.00	0	150,600,000
NBK27I On 01/06/2018 Spot Bond				100.00000	0.00000	100.58964				0.00	0	0
Total NBK27B SPOT										0.00	0	0
Total For NBK27B										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK28/ On 02/08/2023 Spot Bond			9.35000	104.08469	9.35000	104.05885			65,450,000,000,000.00	7,000,000,000	3,500,000,000
Total NBK28A SPOT									5,450,000,000,000.00	7,000,000,000	3,500,000,000
Total For NBK28A									5,450,000,000,000.00	7,000,000,000	3,500,000,000
NBK28I On 19/11/2020 Spot Bond				100.00000	0.00000	100.55346			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			9.88000	104.87025	9.88000	104.84277			0.00	0	1,595,927,000
Total NBK29A SPOT									0.00	0	1,595,927,000
Total For NBK29A									0.00	0	1,595,927,000
NBK29I On 18/02/2019 Spot Bond				100.00000	0.00000	100.84420			0.00	0	0
Total NBK29B SPOT									0.00	0	0
Total For NBK29B									0.00	0	0
NBK30/ On 20/02/2024 Spot Bond			9.14000	102.84006	9.14000	102.81509			0.00	0	543,700,000
Total NBK30A SPOT									0.00	0	543,700,000
Total For NBK30A									0.00	0	543,700,000
NBK30I On 18/02/2021 Spot Bond				100.00000	0.00000	100.64061			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	100.66237			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	100.37937			0.00	0	0
Total NBK32B SPOT									0.00	0	0
Total For NBK32B									0.00	0	0
NBK33I On 10/05/2019 Spot Bond				100.00000	0.00000	100.99803			0.00	0	0
Total NBK33B SPOT									0.00	0	0
Total For NBK33B									0.00	0	0
NBK34I On 10/05/2021 Spot Bond				100.00000	0.00000	100.83819			0.00	0	0
Total NBK34B SPOT									0.00	0	0
Total For NBK34B									0.00	0	0
NBK35I On 10/05/2023 Spot Bond				100.00000	0.00000	100.85652			0.00	0	0
Total NBK35B SPOT									0.00	0	0
Total For NBK35B									0.00	0	0
NBK36I On 10/05/2026 Spot Bond				100.00000	0.00000	100.87927			0.00	0	200,000,000
Total NBK36B SPOT									0.00	0	200,000,000
Total For NBK36B									0.00	0	200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK37I On 02/08/2019 Spot Bond				100.00000	0.00000	101.02493			0.00	0	0
Total NBK37B SPOT									0.00	0	0
Total For NBK37B									0.00	0	0
NBK38I On 02/08/2021 Spot Bond				100.00000	0.00000	101.02999			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			7.84000	106.56837	7.84000	106.54573			0.00	0	839,179,900
Total NBK3A SPOT									0.00	0	839,179,900
Total For NBK3A									0.00	0	839,179,900
NBK3A On 09/09/2019 Spot Bond			100.00000	29.21866	100.00000	29.15327			0.00	0	0
Total NBK3A/R204 SPOT									0.00	0	0
Total For NBK3A/R204									0.00	0	0
NBK4 On 28/10/2024 Spot Bond			10.95500	47.70122	10.95500	47.68764			0.00	0	0
Total NBK4 SPOT									0.00	0	0
Total For NBK4									0.00	0	0
NBK40I On 31/07/2026 Spot Bond				100.00000	0.00000	101.13388			0.00	0	0
Total NBK40B SPOT									0.00	0	0
Total For NBK40B									0.00	0	0
NBK41I On 20/02/2020 Spot Bond				100.00000	0.00000	100.62519			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	100.55260			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	100.56878			0.00	0	30,000,000
Total NBK43B SPOT									0.00	0	30,000,000
Total For NBK43B									0.00	0	30,000,000
NBK7B On 19/04/2020 Spot Bond				100.00000	0.00000	101.49698			0.00	0	0
Total NBK7B SPOT									0.00	0	0
Total For NBK7B									0.00	0	0
NCLN7 On 20/09/2017 Spot Bond				100.00000	0.00000	99.84366			0.00	0	0
Total NCLN75 SPOT									0.00	0	0
Total For NCLN75									0.00	0	0
NCLN7 On 09/10/2017 Spot Bond				100.00000	0.00000	101.68125			0.00	0	0
Total NCLN77 SPOT									0.00	0	0
Total For NCLN77									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN8: On 20/03/2024 Spot Bond				100.00000	0.00000	99.83565			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	8.74800	100.00000	8.72681			0.00	0	0
NCLN8: On 20/03/2024 Spot Bond			100.00000	8.74800	100.00000	8.72681			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			10.12500	102.33842	10.12500	102.31095			0.00	0	0
Total NCLN83 SPOT									0.00	0	0
Total For NCLN83									0.00	0	0
NCLN8: On 20/03/2024 Spot Bond				100.00000	0.00000	99.83659			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			10.16000	101.37856	10.16000	101.35126			0.00	0	42,821,700
Total NCLN85 SPOT									0.00	0	42,821,700
Total For NCLN85									0.00	0	42,821,700
NCLN8: On 20/03/2024 Spot Bond				100.00000	0.00000	99.83565			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	99.83404			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	99.83216			0.00	0	0
Total NCLN91 SPOT									0.00	0	0
Total For NCLN91									0.00	0	0
NCLN9: On 02/03/2018 Spot Bond				100.00000	0.00000	100.21462			0.00	0	0
Total NCLN92 SPOT									0.00	0	0
Total For NCLN92									0.00	0	0
NCLN9: On 09/04/2018 Spot Bond				100.00000	0.00000	101.62462			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	99.75706			0.00	0	0
Total NCLN94 SPOT									0.00	0	0
Total For NCLN94									0.00	0	0
NCLN9: On 08/10/2018 Spot Bond				100.00000	0.00000	101.62466			0.00	0	0
Total NCLN95 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NCLN95										0.00	0	0
NED01 On 22/12/2021 Spot Bond			100.00000	16.37178	100.00000	16.33211				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	11.61749	100.00000	11.59449				0.00	0	0
Total NED02U SPOT										0.00	0	0
Total For NED02U										0.00	0	0
NED03 On 26/05/2022 Spot Bond			100.00000	12.95685	100.00000	12.92546				0.00	0	0
Total NED03U SPOT										0.00	0	0
Total For NED03U										0.00	0	0
NED04 On 01/07/2022 Spot Bond			100.00000	17.06798	100.00000	17.02663				0.00	0	0
Total NED04U SPOT										0.00	0	0
Total For NED04U										0.00	0	0
NED13 On 25/07/2018 Spot Bond				100.00000	0.00000	101.98004				0.00	0	0
Total NED13 SPOT										0.00	0	0
Total For NED13										0.00	0	0
NED14 On 29/11/2018 Spot Bond				100.00000	0.00000	101.10742				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			8.78000	106.99567	8.78000	106.97056				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	102.29951				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	101.72367				0.00	0	0
Total NED17 SPOT										0.00	0	0
Total For NED17										0.00	0	0
NED18 On 16/01/2020 Spot Bond				100.00000	0.00000	101.64107				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	103.37847				0.00	0	180,000,000
Total NED19 SPOT										0.00	0	180,000,000
Total For NED19										0.00	0	180,000,000
NED20 On 01/07/2020 Spot Bond			10.31500	104.58395	10.31500	104.55537				0.00	0	2,990,000,000
Total NED20 SPOT										0.00	0	2,990,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NED20									0.00	0	2,990,000,000
NEDT1 On 21/05/2021 Spot Bond				100.00000	0.00000	103.05994			0.00	0	160,000,000
Total NEDT1A SPOT									0.00	0	160,000,000
Total For NEDT1A									0.00	0	160,000,000
NEDT1 On 26/11/2021 Spot Bond				100.00000	0.00000	100.58519			0.00	0	0
Total NEDT1B SPOT									0.00	0	0
Total For NEDT1B									0.00	0	0
NGL01 On 22/09/2021 Spot Bond				100.00000	0.00000	104.71663			0.00	0	10,000,000
Total NGL01 SPOT									0.00	0	10,000,000
Total For NGL01									0.00	0	10,000,000
NGL02 On 15/03/2022 Spot Bond				100.00000	0.00000	100.76324			0.00	0	270,500,000
Total NGL02 SPOT									0.00	0	270,500,000
Total For NGL02									0.00	0	270,500,000
NGL03 On 26/05/2022 Spot Bond				100.00000	0.00000	100.47839			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	102.68604			0.00	7,620,000,000	3,810,000,000
Total NGLT1A SPOT									0.00	7,620,000,000	3,810,000,000
Total For NGLT1A									0.00	7,620,000,000	3,810,000,000
NHM00 On 25/11/2020 Spot Bond			10.00000	111.37300	10.00000	111.34400			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	104.53739	13.50000	104.50029			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	100.05839			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	106.12816	3.37000	120.94996			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	171.09717	3.45000	171.07009			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	117.83745	3.76000	117.81787			0.00	0	0
Total NILB13 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NILB13									0.00	0	0
NILB14 On 31/03/2028 Spot Bond			3.75000	165.98296	3.75000	165.95535			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	161.46664	4.06000	161.43843			0.00	0	0
Total NILB15 SPOT									0.00	0	0
Total For NILB15									0.00	0	0
NILB17 On 31/01/2038 Spot Bond			3.99000	78.72407	3.99000	100.82522			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			8.11500	104.39786	8.11500	104.37530			0.00	0	33,013,400
Total NMP20N SPOT									0.00	0	33,013,400
Total For NMP20N									0.00	0	33,013,400
NQ1A1 On 22/05/2020 Spot Bond			8.74500	104.65580	8.74500	104.63120			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	100.48694			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	100.44459			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	100.51269			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	100.49723			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	100.52977			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	100.54390			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	100.49723			0.00	0	0
Total NQ1A26 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NQ1A26										0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			8.94500	104.65697	8.94500	104.63181				0.00	0	0
Total NQ1B10 SPOT										0.00	0	0
Total For NQ1B10										0.00	0	0
NQ1B1 On 22/05/2018 Spot Bond				100.00000	0.00000	100.54224				0.00	0	0
Total NQ1B15 SPOT										0.00	0	0
Total For NQ1B15										0.00	0	0
NQ1B1 On 22/05/2052 Spot Bond				100.00000	0.00000	100.54280				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	100.50910				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			9.14500	104.65819	9.14500	104.63248				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	100.51503				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	100.56825				0.00	0	0
Total NQ1C17 SPOT										0.00	0	0
Total For NQ1C17										0.00	0	0
NQ1C1 On 22/05/2018 Spot Bond				100.00000	0.00000	100.55112				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	100.62737				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	100.52690				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	100.58717				0.00	0	0
Total NQF1D8 SPOT										0.00	0	0
Total For NQF1D8										0.00	0	0
NRA01 On 30/11/2018 Spot Bond			8.01000	108.31862	8.01000	108.29538				0.00	0	163,420,800
Total NRA018 SPOT										0.00	0	163,420,800

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 NRA018									0.00	0	163,420,800
NRA02: On 31/10/2022 Spot Bond			8.96500	117.80591	8.96500	117.77783			110,254,086,475,500.00	12,298,280,700	3,834,305,900
Total NRA022 SPOT									10,254,086,475,500.00	12,298,280,700	3,834,305,900
Total For NRA022									10,254,086,475,500.00	12,298,280,700	3,834,305,900
NRA02: On 31/05/2023 Spot Bond			3.59000	176.68932	3.59000	176.66069			0.00	0	0
Total NRA023 SPOT									0.00	0	0
Total For NRA023									0.00	0	0
NRA02: On 30/11/2028 Spot Bond			10.85000	112.46439	10.85000	112.43193			33,092,500,000,000.00	3,050,000,000	5,934,398,800
Total NRA028 SPOT									33,092,500,000,000.00	3,050,000,000	5,934,398,800
Total For NRA028									33,092,500,000,000.00	3,050,000,000	5,934,398,800
NRA02: On 30/11/2028 Spot Bond			100.00000	15.50284	100.00000	15.46853			0.00	0	0
Total NRA028/R186 SPOT									0.00	0	0
Total For NRA028/R186									0.00	0	0
NTC16 On 22/03/2018 Spot Bond				100.00000	0.00000	100.16654			0.00	0	300,000,000
Total NTC16 SPOT									0.00	0	300,000,000
Total For NTC16									0.00	0	300,000,000
NTC18 On 27/02/2019 Spot Bond				100.00000	0.00000	100.79057			0.00	0	0
Total NTC18 SPOT									0.00	0	0
Total For NTC18									0.00	0	0
NTC19 On 27/07/2020 Spot Bond				100.00000	0.00000	101.19199			0.00	0	10,000,000
Total NTC19 SPOT									0.00	0	10,000,000
Total For NTC19									0.00	0	10,000,000
NTC20 On 27/07/2020 Spot Bond				100.00000	0.00000	101.41310			0.00	0	0
Total NTC20 SPOT									0.00	0	0
Total For NTC20									0.00	0	0
NTC21 On 24/03/2022 Spot Bond				100.00000	0.00000	101.18067			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	100.93876			0.00	0	100,000,000
Total OML02 SPOT									0.00	0	100,000,000
Total For OML02									0.00	0	100,000,000
OML03 On 27/11/2019 Spot Bond			9.26500	102.72171	9.26500	102.69643			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	99.96601			0.00	0	0
Total OML04 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For OML04									0.00	0	0
OML05 On 19/03/2020 Spot Bond			9.49500	100.45099	9.49500	100.42567			0.00	0	1,654,078,800
Total OML05 SPOT									0.00	0	1,654,078,800
Total For OML05									0.00	0	1,654,078,800
OML06 On 19/03/2022 Spot Bond			10.28000	100.00497	10.28000	99.97774			0.00	0	1,746,170,700
Total OML06 SPOT									0.00	0	1,746,170,700
Total For OML06									0.00	0	1,746,170,700
OML07 On 19/03/2025 Spot Bond			11.28000	98.23739	11.28000	98.20810			0.00	0	1,140,000,000
Total OML07 SPOT									0.00	0	1,140,000,000
Total For OML07									0.00	0	1,140,000,000
OML08 On 14/09/2020 Spot Bond				100.00000	0.00000	100.23726			0.00	0	200,000,000
Total OML08 SPOT									0.00	0	200,000,000
Total For OML08									0.00	0	200,000,000
OML09 On 14/09/2022 Spot Bond			10.27000	102.41648	10.27000	102.38861			0.00	0	1,613,070,500
Total OML09 SPOT									0.00	0	1,613,070,500
Total For OML09									0.00	0	1,613,070,500
OML10 On 14/09/2025 Spot Bond			11.28000	100.36262	11.28000	100.33269			0.00	0	2,790,437,400
Total OML10 SPOT									0.00	0	2,790,437,400
Total For OML10									0.00	0	2,790,437,400
PMM12 On 25/11/2020 Spot Bond			10.00000	111.37300	10.00000	111.34400			0.00	0	0
Total PMM12/JIBAR SPOT									0.00	0	0
Total For PMM12/JIBAR									0.00	0	0
PMM34 On 07/03/2018 Spot Bond				100.00000	0.00000	99.85806			0.00	0	0
Total PMM34 SPOT									0.00	0	0
Total For PMM34									0.00	0	0
PMM35 On 06/11/2017 Spot Bond				100.00000	0.00000	100.81176			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	100.93233			0.00	0	0
Total PMM36 SPOT									0.00	0	0
Total For PMM36									0.00	0	0
PMM37 On 27/11/2017 Spot Bond				100.00000	0.00000	100.34883			0.00	0	0
Total PMM37 SPOT									0.00	0	0
Total For PMM37									0.00	0	0
PMM38 On 12/06/2020 Spot Bond				100.00000	0.00000	100.02291			0.00	0	0
Total PMM38 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 PMM38										0.00	0	0
PMM39 On 04/09/2018 Spot Bond				100.00000	0.00000	100.20906				0.00	0	0
Total PMM39 SPOT										0.00	0	0
Total For PMM39										0.00	0	0
PMM40 On 04/09/2018 Spot Bond				100.00000	0.00000	100.14169				0.00	0	0
Total PMM40 SPOT										0.00	0	0
Total For PMM40										0.00	0	0
PPC00: On 31/12/2018 Spot Bond				100.00000	0.00000	98.84654				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	98.15191				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	101.17724				0.00	0	0
Total PRE1A3 SPOT										0.00	0	0
Total For PRE1A3										0.00	0	0
PRE1B On 27/01/2018 Spot Bond				100.00000	0.00000	101.15152				0.00	0	0
Total PRE1B1 SPOT										0.00	0	0
Total For PRE1B1										0.00	0	0
PRE1C On 27/01/2018 Spot Bond				100.00000	0.00000	101.26321				0.00	0	0
Total PRE1C1 SPOT										0.00	0	0
Total For PRE1C1										0.00	0	0
PRE1D On 27/01/2018 Spot Bond				100.00000	0.00000	101.28917				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	100.52230				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	100.54706				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	100.56872				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	100.61197				0.00	0	0
Total PRE2B1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For PRE2B1									0.00	0	0
PRE2C On 20/02/2022 Spot Bond				100.00000	0.00000	100.61815			0.00	0	0
Total PRE2C1 SPOT									0.00	0	0
Total For PRE2C1									0.00	0	0
PRE2D On 20/02/2022 Spot Bond				100.00000	0.00000	100.62432			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			8.43500	115.50888	8.38000	115.86246			836,506,023,022,500.00	2,351,690,103,500	2,250,837,321,700
Total R186 SPOT									16,506,023,022,500.00	351,690,103,500	250,837,321,700
Total For R186									16,506,023,022,500.00	351,690,103,500	250,837,321,700
R197 On 07/12/2023 Spot Bond			2.39000	298.04390	2.39000	298.00522			441,378,269,000.00	184,677,100	22,944,408,700
Total R197 SPOT									441,378,269,000.00	184,677,100	22,944,408,700
Total For R197									441,378,269,000.00	184,677,100	22,944,408,700
R202 On 07/12/2033 Spot Bond			2.57000	237.91919	2.57000	237.88717			1,817,553,601,000.00	707,219,300	185,732,489,200
Total R202 SPOT									1,817,553,601,000.00	707,219,300	185,732,489,200
Total For R202									1,817,553,601,000.00	707,219,300	185,732,489,200
R2023 On 28/02/2023 Spot Bond			7.75500	100.27257	7.70000	100.49309			095,748,116,276,000.00	141,295,695,200	850,077,060,500
Total R2023 SPOT									35,748,116,276,000.00	141,295,695,200	350,077,060,500
Total For R2023									35,748,116,276,000.00	141,295,695,200	350,077,060,500
R203 On 15/09/2017 Spot Bond			4.16500	99.98859	4.20000	99.97699			0.00	0	3,300,000,000
Total R203 SPOT									0.00	0	3,300,000,000
Total For R203									0.00	0	3,300,000,000
R2030 On 31/01/2030 Spot Bond			8.96500	93.83338	8.96500	93.81102			244,652,966,974,000.00	250,379,583,600	474,874,698,100
Total R2030 SPOT									14,652,966,974,000.00	250,379,583,600	474,874,698,100
Total For R2030									14,652,966,974,000.00	250,379,583,600	474,874,698,100
R2032 On 31/03/2032 Spot Bond			9.20000	96.22213	9.20000	96.19848			863,220,800,000,000.00	202,524,000,000	514,987,245,700
Total R2032 SPOT									3,220,800,000,000.00	202,524,000,000	514,987,245,700
Total For R2032									3,220,800,000,000.00	202,524,000,000	514,987,245,700
R2035 On 28/02/2035 Spot Bond			9.46500	95.34250	9.46500	95.31815			220,265,660,000,000.00	128,924,000,000	377,352,753,600
Total R2035 SPOT									20,265,660,000,000.00	128,924,000,000	377,352,753,600
Total For R2035									20,265,660,000,000.00	128,924,000,000	377,352,753,600
R2037 On 31/01/2037 Spot Bond			9.57500	91.62699	9.57500	91.60370			621,727,477,287,500.00	378,248,300,500	623,565,846,700
Total R2037 SPOT									21,727,477,287,500.00	378,248,300,500	623,565,846,700
Total For R2037									21,727,477,287,500.00	378,248,300,500	623,565,846,700
R204 On 21/12/2018 Spot Bond			6.87000	103.19102	6.83000	103.22044			687,167,967,590,000.00	245,584,857,000	325,839,372,400
Total R204 SPOT									37,167,967,590,000.00	245,584,857,000	325,839,372,400

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R204									17,167,967,590,000.00	245,584,857,000	325,839,372,400
R2040 On 31/01/2040 Spot Bond			9.70500	94.68796	9.70500	94.66357			460,450,420,000,000.00	253,524,000,000	523,817,268,800
Total R2040 SPOT									10,450,420,000,000.00	253,524,000,000	523,817,268,800
Total For R2040									10,450,420,000,000.00	253,524,000,000	523,817,268,800
R2044 On 31/01/2044 Spot Bond			9.73000	91.80066	9.73000	91.77696			846,443,351,080,000.00	292,542,996,000	669,862,445,400
Total R2044 SPOT									16,443,351,080,000.00	292,542,996,000	669,862,445,400
Total For R2044									16,443,351,080,000.00	292,542,996,000	669,862,445,400
R2048 On 28/02/2048 Spot Bond			9.69500	91.12881	9.69500	91.10498			479,104,783,007,500.00	1,390,315,088,500	1,402,789,058,400
Total R2048 SPOT									9,104,783,007,500.00	390,315,088,500	402,789,058,400
Total For R2048									9,104,783,007,500.00	390,315,088,500	402,789,058,400
R207 On 15/01/2020 Spot Bond			7.12000	101.46284	7.06500	101.56046			916,658,397,808,000.00	409,643,033,400	833,511,430,400
Total R207 SPOT									16,658,397,808,000.00	409,643,033,400	833,511,430,400
Total For R207									16,658,397,808,000.00	409,643,033,400	833,511,430,400
R208 On 31/03/2021 Spot Bond			7.32000	101.32377	7.26500	101.47136			118,195,913,248,000.00	289,371,026,400	470,922,603,300
Total R208 SPOT									18,195,913,248,000.00	289,371,026,400	470,922,603,300
Total For R208									18,195,913,248,000.00	289,371,026,400	470,922,603,300
R209 On 31/03/2036 Spot Bond			9.49500	74.78855	9.43500	75.17785			137,778,274,371,000.00	646,422,145,800	909,637,431,100
Total R209 SPOT									17,778,274,371,000.00	646,422,145,800	909,637,431,100
Total For R209									17,778,274,371,000.00	646,422,145,800	909,637,431,100
R210 On 31/03/2028 Spot Bond			2.50000	185.74097	2.50000	185.71634			410,024,000,000.00	164,009,600	70,699,149,700
Total R210 SPOT									410,024,000,000.00	164,009,600	70,699,149,700
Total For R210									410,024,000,000.00	164,009,600	70,699,149,700
R212 On 31/01/2022 Spot Bond			2.35500	149.61587	2.37000	149.50474			389,987,647,221,000.00	165,599,850,200	250,585,575,000
Total R212 SPOT									19,987,647,221,000.00	165,599,850,200	250,585,575,000
Total For R212									19,987,647,221,000.00	165,599,850,200	250,585,575,000
R213 On 28/02/2031 Spot Bond			9.12000	84.01748	9.06500	84.37109			365,134,156,672,000.00	259,334,885,600	395,595,197,200
Total R213 SPOT									15,134,156,672,000.00	259,334,885,600	395,595,197,200
Total For R213									15,134,156,672,000.00	259,334,885,600	395,595,197,200
R214 On 28/02/2041 Spot Bond			9.60500	71.49734	9.60500	71.47881			548,820,395,538,000.00	369,476,355,600	1,016,081,888,600
Total R214 SPOT									18,820,395,538,000.00	369,476,355,600	1,016,081,888,600
Total For R214									18,820,395,538,000.00	369,476,355,600	1,016,081,888,600
RCG01 On 24/10/2019 Spot Bond				100.00000	0.00000	101.23754			0.00	0	0
Total RCG01B SPOT									0.00	0	0
Total For RCG01B									0.00	0	0
RCG01 On 24/10/2017 Spot Bond				100.00000	0.00000	101.14621			0.00	0	0
Total RCG01C 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 RCG01C									0.00	0	0
RCSB0 On 12/04/2018 Spot Bond				100.00000	0.00000	102.39402			0.00	0	0
Total RCSB05 SPOT									0.00	0	0
Total For RCSB05									0.00	0	0
RCSB0 On 10/12/2017 Spot Bond				100.00000	0.00000	100.19300			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	66.67358	100.00000	66.51206			0.00	0	0
Total RCSB6U SPOT									0.00	0	0
Total For RCSB6U									0.00	0	0
RDF02 On 04/12/2020 Spot Bond			100.00000	12.93919	100.00000	12.90172			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	62.07680	100.00000	61.91140			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	41.45076	100.00000	41.34031			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	20.84186	100.00000	20.78633			0.00	0	297,000,000
Total RDF05U SPOT									0.00	0	297,000,000
Total For RDF05U									0.00	0	297,000,000
RDF06 On 28/08/2022 Spot Bond			100.00000	11.29515	100.00000	11.24549			0.00	0	77,500,000,000
Total RDF06U SPOT									0.00	0	77,500,000,000
Total For RDF06U									0.00	0	77,500,000,000
RDFB0 On 11/03/2018 Spot Bond				100.00000	0.00000	100.04451			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	100.54765			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	101.50329			0.00	0	105,000,000
Total RDFB05 SPOT									0.00	0	105,000,000
Total For RDFB05									0.00	0	105,000,000
RDFB0 On 22/03/2019 Spot Bond				100.00000	0.00000	100.35546			0.00	0	0
Total RDFB06 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										0.00	0	0
RDFB0 On 22/03/2019 Spot Bond			100.00000	32.44663	100.00000	32.36803				0.00	0	0
Total RDFB06/JIBAR SPOT										0.00	0	0
Total For RDFB06/JIBAR										0.00	0	0
RDFB0 On 30/09/2019 Spot Bond				100.00000	0.00000	102.33073				0.00	0	0
Total RDFB07 SPOT										0.00	0	0
Total For RDFB07										0.00	0	0
RDFB0 On 30/09/2021 Spot Bond				100.00000	0.00000	101.99910				0.00	0	0
Total RDFB08 SPOT										0.00	0	0
Total For RDFB08										0.00	0	0
RDFB0 On 02/12/2021 Spot Bond				100.00000	0.00000	100.22051				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	102.18703				0.00	0	75,000,000
Total RDFB10 SPOT										0.00	0	75,000,000
Total For RDFB10										0.00	0	75,000,000
RDFB1 On 27/03/2022 Spot Bond				100.00000	0.00000	101.95896				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	101.63875				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	99.79596				0.00	0	0
Total RDFC36 SPOT										0.00	0	0
Total For RDFC36										0.00	0	0
RDFC3 On 04/06/2018 Spot Bond				100.00000	0.00000	100.19987				0.00	0	180,000,000
Total RDFC38 SPOT										0.00	0	180,000,000
Total For RDFC38										0.00	0	180,000,000
RDFC3 On 27/07/2018 Spot Bond				100.00000	0.00000	101.08147				0.00	0	0
Total RDFC39 SPOT										0.00	0	0
Total For RDFC39										0.00	0	0
REB01 On 21/05/2018 Spot Bond				100.00000	0.00000	100.63730				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	59.00171	100.00000	58.85879				0.00	0	0
Total REB01/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 REB01/JIBAR										0.00	0	0
REB02 On 21/05/2018 Spot Bond				100.00000	0.00000	100.58073				0.00	0	0
Total REB02 SPOT										0.00	0	0
Total For REB02										0.00	0	0
REBC0 On 17/11/2017 Spot Bond				100.00000	0.00000	100.59419				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	102.29649				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	102.42011				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	102.90512				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	102.39100				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	99.84965				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	83.72821	100.00000	83.53964				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	39.04338	100.00000	38.94776				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	20.68819	100.00000	20.63751				0.00	0	0
Total RES03U SPOT										0.00	0	0
Total For RES03U										0.00	0	0
RES04 On 02/03/2021 Spot Bond			100.00000	13.25305	100.00000	13.22059				0.00	0	0
Total RES04U SPOT										0.00	0	0
Total For RES04U										0.00	0	0
RES15 On 12/11/2017 Spot Bond				100.00000	0.00000	100.93924				0.00	0	0
Total RES15 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 RES15										0.00	0	0
RES18 On 05/02/2018 Spot Bond				100.00000	0.00000	100.90423				0.00	0	0
Total RES18 SPOT										0.00	0	0
Total For RES18										0.00	0	0
RES30 On 07/03/2021 Spot Bond				100.00000	0.00000	100.14389				0.00	0	0
Total RES30 SPOT										0.00	0	0
Total For RES30										0.00	0	0
RES32 On 20/10/2017 Spot Bond				100.00000	0.00000	101.49845				0.00	0	0
Total RES32 SPOT										0.00	0	0
Total For RES32										0.00	0	0
RES34 On 25/08/2019 Spot Bond				100.00000	0.00000	101.57451				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	100.47111				0.00	0	0
Total RES35 SPOT										0.00	0	0
Total For RES35										0.00	0	0
RES36 On 21/10/2019 Spot Bond				100.00000	0.00000	101.32796				0.00	0	223,000,000
Total RES36 SPOT										0.00	0	223,000,000
Total For RES36										0.00	0	223,000,000
RES38 On 01/08/2020 Spot Bond				100.00000	0.00000	101.06187				0.00	0	169,000,000
Total RES38 SPOT										0.00	0	169,000,000
Total For RES38										0.00	0	169,000,000
RES39U On 03/05/2018 Spot Bond			100.00000	62.23612	100.00000	62.04182				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	0.00001	100.00000	0.00001				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	83.25599				0.00	0	0
Total RP014 SPOT										0.00	0	0
Total For RP014										0.00	0	0
RPP01U On 31/08/2018 Spot Bond			100.00000	58.83914	100.00000	58.69504				0.00	0	0
Total RPP01U SPOT										0.00	0	0
Total For RPP01U										0.00	0	0
RPP08U On 30/04/2020 Spot Bond			100.00000	21.22904	100.00000	21.17761				0.00	0	0
Total RPP08U 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 RPP08U										0.00	0	0
RPS00 On 16/11/2022 Spot Bond				100.00000	0.00000	105.79962				0.00	0	0
Total RPS001 SPOT										0.00	0	0
Total For RPS001										0.00	0	0
RPS00 On 30/04/2025 Spot Bond				100.00000	0.00000	47.37029				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			8.93500	107.08761	8.93500	107.06203				0.00	0	615,264,400
Total RW21 SPOT										0.00	0	615,264,400
Total For RW21										0.00	0	615,264,400
RW23 On 10/12/2023 Spot Bond			9.38000	103.07079	9.38000	103.04499				0.00	0	942,701,700
Total RW23 SPOT										0.00	0	942,701,700
Total For RW23										0.00	0	942,701,700
RW28 On 10/12/2028 Spot Bond			10.76500	99.31007	10.76500	99.28162				0.00	0	1,029,546,000
Total RW28 SPOT										0.00	0	1,029,546,000
Total For RW28										0.00	0	1,029,546,000
S1328L On 02/11/2017 Spot Bond			100.00000	88.16425	100.00000	87.95181				0.00	0	0
Total S1328U SPOT										0.00	0	0
Total For S1328U										0.00	0	0
SBK12 On 25/11/2020 Spot Bond			10.00000	111.37300	10.00000	111.34400				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			6.72000	103.34589	6.72000	103.32714				0.00	0	87,003,500
Total SBK14 SPOT										0.00	0	87,003,500
Total For SBK14										0.00	0	87,003,500
SBK16 On 15/03/2018 Spot Bond				100.00000	0.00000	100.09843				0.00	0	120,000,000
Total SBK16 SPOT										0.00	0	120,000,000
Total For SBK16										0.00	0	120,000,000
SBK17 On 30/07/2019 Spot Bond				100.00000	0.00000	100.14768				0.00	0	222,000,000
Total SBK17 SPOT										0.00	0	222,000,000
Total For SBK17										0.00	0	222,000,000
SBK18 On 24/10/2020 Spot Bond				100.00000	0.00000	100.52990				0.00	0	180,000,000
Total SBK18 SPOT										0.00	0	180,000,000
Total For SBK18										0.00	0	180,000,000
SBK19 On 24/10/2019 Spot Bond				100.00000	0.00000	101.31360				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	101.64660			0.00	0	260,000,000
Total SBK20 SPOT									0.00	0	260,000,000
Total For SBK20									0.00	0	260,000,000
SBK21 On 28/01/2020 Spot Bond				100.00000	0.00000	102.19271			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	101.64475			0.00	300,000,000	320,000,000
Total SBK22 SPOT									0.00	300,000,000	320,000,000
Total For SBK22									0.00	300,000,000	320,000,000
SBK23 On 28/05/2022 Spot Bond			10.53000	107.13345	10.53000	107.10358			0.00	0	1,930,000,000
Total SBK23 SPOT									0.00	0	1,930,000,000
Total For SBK23									0.00	0	1,930,000,000
SBK24 On 19/10/2020 Spot Bond				100.00000	0.00000	103.02780			0.00	460,000,000	230,000,000
Total SBK24 SPOT									0.00	460,000,000	230,000,000
Total For SBK24									0.00	460,000,000	230,000,000
SBK24/ On 19/10/2025 Spot Bond			100.00000	12.43749	100.00000	12.40736			0.00	0	0
Total SBK24/JIBAR SPOT									0.00	0	0
Total For SBK24/JIBAR									0.00	0	0
SBK25 On 25/04/2021 Spot Bond				100.00000	0.00000	103.78749			0.00	0	150,000,000
Total SBK25 SPOT									0.00	0	150,000,000
Total For SBK25									0.00	0	150,000,000
SBK26 On 25/04/2021 Spot Bond			10.71500	109.22445	10.71500	109.19331			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			8.18000	103.71332	8.18000	103.69061			0.00	0	3,023,123,600
Total SBK9 SPOT									0.00	0	3,023,123,600
Total For SBK9									0.00	0	3,023,123,600
SBN33 On 15/09/2017 Spot Bond			5.60000	99.98466	5.60000	99.96932			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	99.95823			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			6.72000	99.85293	6.72000	99.83458			0.00	0	145,678,400
Total SBS13 SPOT									0.00	0	145,678,400

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SBS13										0.00	0	145,678,400
SBS16 On 22/09/2018 Spot Bond				100.00000	0.00000	100.41497				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	100.78217				0.00	0	10,000,000
Total SBS18 SPOT										0.00	0	10,000,000
Total For SBS18										0.00	0	10,000,000
SBS19 On 23/06/2021 Spot Bond			8.14500	108.78184	8.14500	108.75812				0.00	0	37,351,000
Total SBS19 SPOT										0.00	0	37,351,000
Total For SBS19										0.00	0	37,351,000
SBS20 On 15/05/2026 Spot Bond			9.38000	107.22203	9.38000	107.19532				0.00	0	3,853,270,200
Total SBS20 SPOT										0.00	0	3,853,270,200
Total For SBS20										0.00	0	3,853,270,200
SBS21 On 15/05/2026 Spot Bond				100.00000	0.00000	102.68755				0.00	0	330,000,000
Total SBS21 SPOT										0.00	0	330,000,000
Total For SBS21										0.00	0	330,000,000
SBS24 On 24/05/2019 Spot Bond				100.00000	0.00000	101.51254				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			7.62500	104.64683	7.62500	104.62555				0.00	0	118,345,100
Total SBS25 SPOT										0.00	0	118,345,100
Total For SBS25										0.00	0	118,345,100
SBS27 On 20/02/2024 Spot Bond			8.95000	106.35234	8.95000	106.32703				0.00	0	4,135,456,300
Total SBS27 SPOT										0.00	0	4,135,456,300
Total For SBS27										0.00	0	4,135,456,300
SBS29 On 12/06/2019 Spot Bond			7.63000	103.91155	7.63000	103.89029				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			9.54500	94.64523	9.54500	94.62126				0.00	0	2,052,348,900
Total SBS3 SPOT										0.00	0	2,052,348,900
Total For SBS3										0.00	0	2,052,348,900
SBS30 On 12/06/2019 Spot Bond				100.00000	0.00000	100.02081				0.00	90,000,000	90,000,000
Total SBS30 SPOT										0.00	90,000,000	90,000,000
Total For SBS30										0.00	90,000,000	90,000,000
SBS31 On 12/06/2027 Spot Bond			9.59500	103.67005	9.59500	103.64351			12,665,400,000,000.00		1,320,000,000	5,702,099,200
Total SBS31 SPOT									12,665,400,000,000.00		1,320,000,000	5,702,099,200

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBS31									12,665,400,000,000.00	1,320,000,000	5,702,099,200
SBS32 On 19/09/2017 Spot Bond				100.00000	0.00000	99.86788			0.00	0	0
Total SBS32 SPOT									0.00	0	0
Total For SBS32									0.00	0	0
SBS33 On 19/09/2019 Spot Bond				100.00000	0.00000	99.87054			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			9.68000	101.96909	9.68000	101.94290			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	101.21859			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	100.89974			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			7.79000	101.39787	7.79000	101.37682			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			9.17500	100.69338	9.17500	100.66884			0.00	0	10,000,000
Total SBS38 SPOT									0.00	0	10,000,000
Total For SBS38									0.00	0	10,000,000
SBS39 On 29/01/2030 Spot Bond			9.95000	99.53123	9.95000	99.50498			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			8.39500	103.51685	8.39500	103.49372		2,602,450,000,000.00		310,000,000	1,765,856,500
Total SBS4 SPOT								2,602,450,000,000.00		310,000,000	1,765,856,500
Total For SBS4								2,602,450,000,000.00		310,000,000	1,765,856,500
SBS40 On 12/11/2020 Spot Bond				100.00000	0.00000	101.40014			0.00	4,000,000,000	2,000,000,000
Total SBS40 SPOT									0.00	4,000,000,000	2,000,000,000
Total For SBS40									0.00	4,000,000,000	2,000,000,000
SBS41 On 12/11/2022 Spot Bond			8.62000	108.93727	8.62000	108.91229			0.00	0	450,900,000
Total SBS41 SPOT									0.00	0	450,900,000
Total For SBS41									0.00	0	450,900,000
SBS42 On 12/11/2025 Spot Bond			9.23500	111.51921	9.23500	111.49185			0.00	0	1,656,725,300
Total SBS42 SPOT									0.00	0	1,656,725,300

Contract 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	1,656,725,300
SBS43 On 12/11/2027 Spot Bond			9.56000	111.72440	9.56000	111.69606			0.00	0	0
Total SBS43 SPOT									0.00	0	0
Total For SBS43									0.00	0	0
SBS44 On 15/02/2019 Spot Bond				100.00000	0.00000	100.88451			0.00	0	0
Total SBS44 SPOT									0.00	0	0
Total For SBS44									0.00	0	0
SBS45 On 15/02/2021 Spot Bond				100.00000	0.00000	101.57969			0.00	0	0
Total SBS45 SPOT									0.00	0	0
Total For SBS45									0.00	0	0
SBS46 On 15/02/2023 Spot Bond			8.65000	109.36127	8.65000	109.33611			0.00	0	0
Total SBS46 SPOT									0.00	0	0
Total For SBS46									0.00	0	0
SBS47 On 15/02/2023 Spot Bond				100.00000	0.00000	101.55952			0.00	0	0
Total SBS47 SPOT									0.00	0	0
Total For SBS47									0.00	0	0
SBS48 On 31/01/2020 Spot Bond				100.00000	0.00000	100.81189			0.00	0	0
Total SBS48 SPOT									0.00	0	0
Total For SBS48									0.00	0	0
SBS49 On 31/01/2022 Spot Bond				100.00000	0.00000	101.05766			0.00	0	0
Total SBS49 SPOT									0.00	0	0
Total For SBS49									0.00	0	0
SBS50 On 31/01/2022 Spot Bond			8.80000	103.47525	8.80000	103.45104			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			9.42000	102.84802	9.42000	102.82230			0.00	0	0
Total SBS51 SPOT									0.00	0	0
Total For SBS51									0.00	0	0
SBS52 On 29/01/2030 Spot Bond				100.00000	0.00000	101.11628			0.00	0	90,000,000
Total SBS52 SPOT									0.00	0	90,000,000
Total For SBS52									0.00	0	90,000,000
SBS53 On 03/05/2027 Spot Bond				100.00000	0.00000	101.82791			0.00	0	3,000,000,000
Total SBS53 SPOT									0.00	0	3,000,000,000
Total For SBS53									0.00	0	3,000,000,000
SBS54 On 12/06/2020 Spot Bond				100.00000	0.00000	100.02144			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	100.23601			0.00	0	0
Total SBS55 SPOT									0.00	0	0
Total For SBS55									0.00	0	0
SBS56 On 12/06/2022 Spot Bond			8.52500	103.90538	8.52500	103.88169			0.00	0	6,220,448,700
Total SBS56 SPOT									0.00	0	6,220,448,700
Total For SBS56									0.00	0	6,220,448,700
SBS57 On 12/06/2024 Spot Bond				100.00000	0.00000	100.02249			0.00	0	0
Total SBS57 SPOT									0.00	0	0
Total For SBS57									0.00	0	0
SBS58 On 12/06/2027 Spot Bond				100.00000	0.00000	100.66524			0.00	0	639,400,000
Total SBS58 SPOT									0.00	0	639,400,000
Total For SBS58									0.00	0	639,400,000
SBSI11 On 07/12/2023 Spot Bond			3.59000	279.75402	3.59000	279.70869		37,838,600,000,000.00	10,540,000,000	4,880,000,000	
Total SBSI11 SPOT								37,838,600,000,000.00	10,540,000,000	4,880,000,000	
Total For SBSI11								37,838,600,000,000.00	10,540,000,000	4,880,000,000	
SBSI14 On 07/12/2033 Spot Bond			4.12000	196.07765	4.12000	196.67971		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	102.68799		0.00	6,700,000,000	3,350,000,000	
Total SBT101 SPOT								0.00	6,700,000,000	3,350,000,000	
Total For SBT101								0.00	6,700,000,000	3,350,000,000	
SCM10 On 15/09/2017 Spot Bond			100.00000	99.72678	100.00000	99.45504		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	87.76713	100.00000	87.56159		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	88.00469	100.00000	87.79859		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	88.43662	100.00000	88.22950		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	88.65258	100.00000	88.44497		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	102.31359			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	102.31371			0.00	0	0
Total SGI005 SPOT									0.00	0	0
Total For SGI005									0.00	0	0
SGI006 On 11/07/2022 Spot Bond				100.00000	0.00000	101.18916			0.00	0	0
Total SGI006 SPOT									0.00	0	0
Total For SGI006									0.00	0	0
SHI02 On 01/10/2021 Spot Bond				100.00000	0.00000	82.63494			0.00	0	0
Total SHI02 SPOT									0.00	0	0
Total For SHI02									0.00	0	0
SHS06 On 12/12/2017 Spot Bond				100.00000	0.00000	100.22922			0.00	0	0
Total SHS06 SPOT									0.00	0	0
Total For SHS06									0.00	0	0
SHS11L On 25/11/2020 Spot Bond			10.00000	111.37300	10.00000	111.34400			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			6.48500	99.92898	6.48500	99.94672			0.00	0	0
Total SHS19 SPOT									0.00	0	0
Total For SHS19									0.00	0	0
SHS22 On 23/02/2020 Spot Bond				100.00000	0.00000	100.96628			0.00	0	0
Total SHS22 SPOT									0.00	0	0
Total For SHS22									0.00	0	0
SHS23 On 29/06/2018 Spot Bond				100.00000	0.00000	101.89281			0.00	0	0
Total SHS23 SPOT									0.00	0	0
Total For SHS23									0.00	0	0
SHS24 On 29/06/2020 Spot Bond				100.00000	0.00000	101.95492			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			9.16500	103.64616	9.16500	103.62078			0.00	0	141,400,000
Total SHS25 SPOT									0.00	0	141,400,000
Total For SHS25									0.00	0	141,400,000
SHS26 On 29/06/2020 Spot Bond				100.00000	0.00000	101.95492			0.00	0	0
Total SHS26 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 SHS26										0.00	0	0
SHS28 On 15/04/2018 Spot Bond				100.00000	0.00000	101.95824				0.00	0	0
Total SHS28 SPOT										0.00	0	0
Total For SHS28										0.00	0	0
SHS29I On 03/12/2018 Spot Bond			100.00000	39.30485	100.00000	39.20859				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	101.78168				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	101.81984				0.00	0	0
Total SHS31 SPOT										0.00	0	0
Total For SHS31										0.00	0	0
SHS32 On 10/07/2020 Spot Bond				100.00000	0.00000	101.66082				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	101.69611				0.00	0	688,700,000
Total SHS33 SPOT										0.00	0	688,700,000
Total For SHS33										0.00	0	688,700,000
SLI3 On 15/08/2018 Spot Bond			8.03000	101.27966	8.03000	101.25799				0.00	0	70,324,800
Total SLI3 SPOT										0.00	0	70,324,800
Total For SLI3										0.00	0	70,324,800
SLI4 On 15/08/2021 Spot Bond				100.00000	0.00000	100.74682				0.00	0	0
Total SLI4 SPOT										0.00	0	0
Total For SLI4										0.00	0	0
SLRA1 On 15/08/2019 Spot Bond				100.00000	0.00000	100.71028				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	100.72964				0.00	0	0
Total SLRA2 SPOT										0.00	0	0
Total For SLRA2										0.00	0	0
SLRB1 On 15/08/2019 Spot Bond				100.00000	0.00000	100.74156				0.00	0	0
Total SLRB1 SPOT										0.00	0	0
Total For SLRB1										0.00	0	0
SLRB2 On 15/08/2021 Spot Bond				100.00000	0.00000	100.74916				0.00	0	0
Total SLRB2 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 SLRB2									0.00	0	0
SLRC1 On 15/08/2019 Spot Bond				100.00000	0.00000	100.80485			0.00	0	0
Total SLRC1 SPOT									0.00	0	0
Total For SLRC1									0.00	0	0
SLRC2 On 15/08/2021 Spot Bond				100.00000	0.00000	100.82092			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			5.40000	99.98521	5.40000	99.97042			0.00	0	0
Total SNT01 SPOT									0.00	0	0
Total For SNT01									0.00	0	0
SNT02 On 12/04/2021 Spot Bond				100.00000	0.00000	101.72399			0.00	0	0
Total SNT02 SPOT									0.00	0	0
Total For SNT02									0.00	0	0
SNT03 On 12/04/2023 Spot Bond			10.30000	111.08558	10.30000	111.05510			0.00	0	2,370,300,000
Total SNT03 SPOT									0.00	0	2,370,300,000
Total For SNT03									0.00	0	2,370,300,000
SNT04 On 27/06/2022 Spot Bond				100.00000	0.00000	102.03350			0.00	0	339,000,000
Total SNT04 SPOT									0.00	0	339,000,000
Total For SNT04									0.00	0	339,000,000
SPDA1 On 21/08/2021 Spot Bond				100.00000	0.00000	101.36810			0.00	0	0
Total SPDA10 SPOT									0.00	0	0
Total For SPDA10									0.00	0	0
SPDA1 On 21/08/2020 Spot Bond				100.00000	0.00000	100.54961			0.00	70,000,000	35,000,000
Total SPDA11 SPOT									0.00	70,000,000	35,000,000
Total For SPDA11									0.00	70,000,000	35,000,000
SPDA1 On 21/08/2022 Spot Bond				100.00000	0.00000	100.56005			0.00	0	0
Total SPDA12 SPOT									0.00	0	0
Total For SPDA12									0.00	0	0
SPDA6 On 21/08/2019 Spot Bond				100.00000	0.00000	100.54658			0.00	0	0
Total SPDA6 SPOT									0.00	0	0
Total For SPDA6									0.00	0	0
SPDA7 On 21/08/2019 Spot Bond				100.00000	0.00000	100.53870			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	100.55517			0.00	0	0
Total SPDA8 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 SPDA8									0.00	0	0
SPDA9 On 21/08/2019 Spot Bond				100.00000	0.00000	100.55774			0.00	0	0
Total SPDA9 SPOT									0.00	0	0
Total For SPDA9									0.00	0	0
SPG00: On 09/09/2019 Spot Bond				100.00000	0.00000	100.04843			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	101.13997			0.00	0	0
Total SPG003 SPOT									0.00	0	0
Total For SPG003									0.00	0	0
SSA05 On 16/04/2018 Spot Bond				100.00000	0.00000	101.62963			0.00	0	89,538,100
Total SSA05 SPOT									0.00	0	89,538,100
Total For SSA05									0.00	0	89,538,100
SSA06 On 16/04/2020 Spot Bond			8.96500	101.26313	8.96500	101.23887			0.00	0	869,300,000
Total SSA06 SPOT									0.00	0	869,300,000
Total For SSA06									0.00	0	869,300,000
SSN00: On 31/03/2021 Spot Bond			8.83500	96.84656	8.83500	96.82368			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			8.83500	96.84656	8.83500	96.82368			0.00	0	0
Total SSN005 SPOT									0.00	0	0
Total For SSN005									0.00	0	0
SSN00: On 15/09/2017 Spot Bond			5.08000	99.98609	5.08000	99.97217			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	88.01517	3.92500	116.52028			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			9.88000	106.11504	9.88000	106.08708			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			10.93500	72.86316	10.93500	72.84174			0.00	0	0
Total SSN021 SPOT									0.00	0	0
Total For SSN021									0.00	0	0
SSN02: On 21/01/2019 Spot Bond				100.00000	0.00000	101.32205			0.00	0	0
Total SSN024 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 SSN024										0.00	0	0
SSN02: On 16/01/2019 Spot Bond				100.00000	0.00000	101.42056				0.00	0	0
Total SSN026 SPOT										0.00	0	0
Total For SSN026										0.00	0	0
SSN02: On 25/09/2019 Spot Bond				100.00000	0.00000	102.03671				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	100.16796				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	99.87629				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	100.22418				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	100.68100				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	100.31894				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	101.27560	9.55000	101.24992				0.00	0	0
Total SSN038 SPOT										0.00	0	0
Total For SSN038										0.00	0	0
SSN04: On 13/10/2023 Spot Bond				100.00000	0.00000	101.58856				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			9.10000	107.29791	9.10000	107.27183				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	95.34890				0.00	0	0
Total SSN042 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 SSN042										0.00	0	0
SSN04: On 31/01/2038 Spot Bond			4.12000	98.85115	4.12000	98.83378				0.00	0	0
Total SSN043 SPOT										0.00	0	0
Total For SSN043										0.00	0	0
SSN04: On 09/02/2027 Spot Bond				100.00000	0.00000	100.85682				0.00	0	10,000,000
Total SSN044 SPOT										0.00	0	10,000,000
Total For SSN044										0.00	0	10,000,000
SSN04: On 14/02/2018 Spot Bond				100.00000	0.00000	100.66934				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	101.15074				0.00	0	0
Total SSN046 SPOT										0.00	0	0
Total For SSN046										0.00	0	0
SSN04: On 05/04/2027 Spot Bond				100.00000	0.00000	101.67414				0.00	0	0
Total SSN047 SPOT										0.00	0	0
Total For SSN047										0.00	0	0
SSN04: On 21/06/2018 Spot Bond				100.00000	0.00000	101.89058				0.00	0	0
Total SSN048 SPOT										0.00	0	0
Total For SSN048										0.00	0	0
SSN04: On 30/09/2027 Spot Bond				100.00000	0.00000	102.36571				0.00	2,500,000,000	2,500,000,000
Total SSN049 SPOT										0.00	2,500,000,000	2,500,000,000
Total For SSN049										0.00	2,500,000,000	2,500,000,000
SSN05: On 08/12/2023 Spot Bond			3.42000	112.83065	3.42000	280.90610				0.00	0	0
Total SSN050 SPOT										0.00	0	0
Total For SSN050										0.00	0	0
SZ25 On 30/09/2025 Spot Bond			9.33000	102.25989	9.33000	102.23441				0.00	0	860,918,900
Total SZ25 SPOT										0.00	0	860,918,900
Total For SZ25										0.00	0	860,918,900
T12A10 On 21/08/2019 Spot Bond				100.00000	0.00000	100.54348				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	101.09780				0.00	0	0
Total T12A11 SPOT										0.00	0	0
Total For T12A11										0.00	0	0
T12A12 On 21/08/2019 Spot Bond			8.71500	101.12797	8.71500	101.10453				0.00	0	0
Total T12A12 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 T12A12										0.00	0	0
T13A1C On 21/08/2018 Spot Bond				100.00000	0.00000	100.73809				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	100.56248				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			8.61500	105.28756	8.61500	105.26343				0.00	0	0
Total T13A12 SPOT										0.00	0	0
Total For T13A12										0.00	0	0
T13A13 On 21/08/2018 Spot Bond				100.00000	0.00000	100.51856				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	100.73809				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	100.56126				0.00	0	0
Total T13A15 SPOT										0.00	0	0
Total For T13A15										0.00	0	0
T13A16 On 21/08/2020 Spot Bond			8.71500	104.71333	8.71500	104.68905				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	100.55588				0.00	0	0
Total T13A18 SPOT										0.00	0	0
Total For T13A18										0.00	0	0
T13A19 On 21/08/2020 Spot Bond				100.00000	0.00000	100.27556				0.00	0	0
Total T13A19 SPOT										0.00	0	0
Total For T13A19										0.00	0	0
T13A2C On 21/08/2020 Spot Bond			8.66500	103.35761	8.66500	103.33378				0.00	0	0
Total T13A20 SPOT										0.00	0	0
Total For T13A20										0.00	0	0
T14A1C On 21/11/2019 Spot Bond				100.00000	0.00000	100.55273				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	100.56495				0.00	0	0
Total T14A11 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 T14A11										0.00	0	0
T14A12 On 21/11/2021 Spot Bond			9.15000	102.85106	9.15000	102.82592				0.00	0	0
Total T14A12 SPOT										0.00	0	0
Total For T14A12										0.00	0	0
TFS117 On 02/09/2018 Spot Bond				100.00000	0.00000	100.20352				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	99.57013				0.00	0	0
Total TFS123 SPOT										0.00	0	0
Total For TFS123										0.00	0	0
TFS135 On 06/07/2018 Spot Bond				100.00000	0.00000	102.07877				0.00	0	0
Total TFS135 SPOT										0.00	0	0
Total For TFS135										0.00	0	0
TFS136 On 06/07/2020 Spot Bond				100.00000	0.00000	101.70120				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS139 On 27/05/2019 Spot Bond				100.00000	0.00000	101.20962				0.00	0	0
Total TFS139 SPOT										0.00	0	0
Total For TFS139										0.00	0	0
TFS141 On 28/10/2019 Spot Bond				100.00000	0.00000	101.10370				0.00	0	0
Total TFS141 SPOT										0.00	0	0
Total For TFS141										0.00	0	0
TFS142 On 28/10/2021 Spot Bond				100.00000	0.00000	101.14183				0.00	0	0
Total TFS142 SPOT										0.00	0	0
Total For TFS142										0.00	0	0
TFS143 On 17/11/2017 Spot Bond				100.00000	0.00000	100.59741				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	99.84998				0.00	0	0
Total TFS144 SPOT										0.00	0	0
Total For TFS144										0.00	0	0
TFS145 On 20/03/2022 Spot Bond				100.00000	0.00000	99.84498				0.00	0	0
Total TFS145 SPOT										0.00	0	0
Total For TFS145										0.00	0	0
TFS146 On 25/04/2018 Spot Bond				100.00000	0.00000	100.83144				0.00	0	0
Total TFS146 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 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	101.37992				0.00	0	0
Total TH11A1 SPOT										0.00	0	0
Total For TH11A1										0.00	0	0
TH11A2 On 18/07/2018 Spot Bond				100.00000	0.00000	101.42947				0.00	0	0
Total TH11A2 SPOT										0.00	0	0
Total For TH11A2										0.00	0	0
TH11A3 On 18/07/2018 Spot Bond			8.73000	101.35585	8.73000	101.33232				0.00	0	0
Total TH11A3 SPOT										0.00	0	0
Total For TH11A3										0.00	0	0
TH11A4 On 18/07/2018 Spot Bond				100.00000	0.00000	101.25408				0.00	0	0
Total TH11A4 SPOT										0.00	0	0
Total For TH11A4										0.00	0	0
TH11A5 On 18/07/2018 Spot Bond				100.00000	0.00000	101.57374				0.00	0	0
Total TH11A5 SPOT										0.00	0	0
Total For TH11A5										0.00	0	0
TH11A6 On 18/07/2018 Spot Bond			8.33000	101.17069	8.33000	101.14826				0.00	0	0
Total TH11A6 SPOT										0.00	0	0
Total For TH11A6										0.00	0	0
TH11A7 On 18/07/2018 Spot Bond				100.00000	0.00000	101.23667				0.00	0	0
Total TH11A7 SPOT										0.00	0	0
Total For TH11A7										0.00	0	0
TH11A8 On 18/07/2018 Spot Bond				100.00000	0.00000	101.57374				0.00	0	0
Total TH11A8 SPOT										0.00	0	0
Total For TH11A8										0.00	0	0
TH11B1 On 18/07/2018 Spot Bond				100.00000	0.00000	101.70070				0.00	0	0
Total TH11B1 SPOT										0.00	0	0
Total For TH11B1										0.00	0	0
TH11B2 On 18/07/2018 Spot Bond				100.00000	0.00000	101.48210				0.00	0	0
Total TH11B2 SPOT										0.00	0	0
Total For TH11B2										0.00	0	0
TH11B3 On 18/07/2018 Spot Bond				100.00000	0.00000	101.47591				0.00	0	0
Total TH11B3 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 TH11B3										0.00	0	0
TH11C On 18/07/2018 Spot Bond				100.00000	0.00000	101.63527				0.00	0	0
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0
TH11C On 18/07/2018 Spot Bond				100.00000	0.00000	101.62908				0.00	0	0
Total TH11C2 SPOT										0.00	0	0
Total For TH11C2										0.00	0	0
TH11C On 18/07/2018 Spot Bond				100.00000	0.00000	101.57495				0.00	0	0
Total TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11D On 18/07/2018 Spot Bond				100.00000	0.00000	102.11705				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	102.12321				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	102.09237				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	100.51950				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	100.55278				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			8.66500	101.46920	8.66500	101.44582				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	100.54348				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	100.56517				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			8.57500	100.48564	8.57500	100.46272				0.00	0	0
Total TH12A6 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 TH12A6										0.00	0	0
TH12A: On 21/08/2019 Spot Bond				100.00000	0.00000	100.54038				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	100.56517				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			8.68500	99.87710	8.68500	99.85402				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12B: On 21/08/2019 Spot Bond				100.00000	0.00000	100.59304				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	100.59304				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	100.59304				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	100.59304				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	102.05183				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	102.05183				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	100.64253				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	100.64191				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	100.84281				0.00	0	0
Total TH12D1 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 TH12D1										0.00	0	0
TH12D: On 21/08/2019 Spot Bond				100.00000	0.00000	100.84281				0.00	0	0
Total TH12D2 SPOT										0.00	0	0
Total For TH12D2										0.00	0	0
TH12D: On 21/08/2019 Spot Bond				100.00000	0.00000	100.94426				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	100.83913				0.00	0	0
Total TH12D4 SPOT										0.00	0	0
Total For TH12D4										0.00	0	0
TH13A: On 21/08/2018 Spot Bond				100.00000	0.00000	100.52922				0.00	0	0
Total TH13A1 SPOT										0.00	0	0
Total For TH13A1										0.00	0	0
TH13A: On 21/08/2018 Spot Bond				100.00000	0.00000	100.54286				0.00	0	0
Total TH13A2 SPOT										0.00	0	0
Total For TH13A2										0.00	0	0
TH13A: On 21/08/2020 Spot Bond				100.00000	0.00000	100.95294				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			8.81500	101.87779	8.81500	101.85392				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	100.52984				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	100.63287				0.00	0	0
Total TH13A6 SPOT										0.00	0	0
Total For TH13A6										0.00	0	0
TH13A: On 21/08/2020 Spot Bond				100.00000	0.00000	99.97732				0.00	0	0
Total TH13A7 SPOT										0.00	0	0
Total For TH13A7										0.00	0	0
TH13A: On 21/08/2020 Spot Bond			8.70500	102.96753	8.70500	102.94368				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	100.51856				0.00	0	0
Total TH13A9 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 TH13A9										0.00	0	0
TH13B On 21/08/2020 Spot Bond				100.00000	0.00000	100.59294				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	100.59356				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	100.59473				0.00	0	0
Total TH13B3 SPOT										0.00	0	0
Total For TH13B3										0.00	0	0
TH13B On 21/08/2020 Spot Bond				100.00000	0.00000	100.58256				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	100.59109				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	100.63621				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	100.64115				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	100.62509				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	100.63723				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	100.67017				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	100.83942				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	100.83942				0.00	0	0
Total TH13D2 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 TH13D2										0.00	0	0
TH13D: On 21/08/2020 Spot Bond				100.00000	0.00000	100.83611				0.00	0	0
Total TH13D3 SPOT										0.00	0	0
Total For TH13D3										0.00	0	0
TH13D: On 21/08/2020 Spot Bond				100.00000	0.00000	100.82712				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	100.85170				0.00	0	0
Total TH13D5 SPOT										0.00	0	0
Total For TH13D5										0.00	0	0
TH14A: On 21/11/2017 Spot Bond				100.00000	0.00000	100.47953				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	100.85387				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	100.57360				0.00	0	0
Total TH14A3 SPOT										0.00	0	0
Total For TH14A3										0.00	0	0
TH14A: On 21/11/2021 Spot Bond			8.80500	107.60329	8.80500	107.57810				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	100.50311				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	100.55273				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	100.56866				0.00	0	0
Total TH14A7 SPOT										0.00	0	0
Total For TH14A7										0.00	0	0
TH14A: On 21/11/2021 Spot Bond			8.75500	103.98916	8.75500	104.94738				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	100.51064				0.00	0	0
Total TH14A9 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 TH14A9										0.00	0	0
TH14B: On 21/11/2021 Spot Bond				100.00000	0.00000	100.61128				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	100.59276				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	100.58534				0.00	0	0
Total TH14B3 SPOT										0.00	0	0
Total For TH14B3										0.00	0	0
TH14C: On 21/11/2021 Spot Bond				100.00000	0.00000	100.64213				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	100.62979				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	100.62239				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	100.82660				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	100.81372				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	100.79593				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	101.53781				0.00	0	0
Total THE9B4 SPOT										0.00	0	0
Total For THE9B4										0.00	0	0
THE9C: On 18/07/2019 Spot Bond				100.00000	0.00000	102.98699				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	102.17097				0.00	0	0
Total THE9D4 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 THE9D4									0.00	0	0
TL20 On 22/02/2020 Spot Bond			8.56500	97.84913	8.56500	97.79028			0.00	0	0
Total TL20 SPOT									0.00	0	0
Total For TL20									0.00	0	0
TL20/R On 22/02/2020 Spot Bond			100.00000	26.14840	100.00000	26.09880			0.00	0	0
TL20/R On 25/11/2020 Spot Bond			10.00000	111.37300	10.00000	111.34400			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	11.36454	100.00000	11.32867			0.00	0	0
Total TL21U SPOT									0.00	0	0
Total For TL21U									0.00	0	0
TL22 On 04/03/2021 Spot Bond				100.00000	0.00000	100.21223			0.00	0	0
Total TL22 SPOT									0.00	0	0
Total For TL22									0.00	0	0
TL23 On 05/09/2022 Spot Bond				100.00000	0.00000	100.21738			0.00	0	0
Total TL23 SPOT									0.00	0	0
Total For TL23									0.00	0	0
TL24 On 05/09/2022 Spot Bond			8.89000	100.81283	8.89000	100.78862			0.00	0	0
Total TL24 SPOT									0.00	0	0
Total For TL24									0.00	0	0
TL25 On 04/09/2024 Spot Bond			9.42000	105.98489	9.42000	100.98720			0.00	0	0
Total TL25 SPOT									0.00	0	0
Total For TL25									0.00	0	0
TLC01 On 22/09/2017 Spot Bond				100.00000	0.00000	103.98568			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	99.81140			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			6.72000	103.46304	6.72000	103.44420			0.00	0	12,450,921,439
Total TN17 SPOT									0.00	0	12,450,921,439
Total For TN17									0.00	0	12,450,921,439
TN17/R On 14/11/2017 Spot Bond			100.00000	89.64348	100.00000	89.43355			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			8.54500	105.00739	8.54500	104.98351		50,172,822,000,000.00	5,871,600,000	49,411,275,100	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TN20 SPOT									50,172,822,000,000.00	5,871,600,000	49,411,275,100
Total For TN20									50,172,822,000,000.00	5,871,600,000	49,411,275,100
TN20/R On 17/09/2020 Spot Bond			100.00000	18.23638	100.00000	18.19624			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	17.63341	100.00000	17.59069			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	15.87711	100.00000	15.82218			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			9.22000	111.10679	9.22000	111.07958			0.00	0	4,600,745,800
Total TN23 SPOT									0.00	0	4,600,745,800
Total For TN23									0.00	0	4,600,745,800
TN23/R On 06/11/2023 Spot Bond			100.00000	15.02599	100.00000	14.99293			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			10.19500	96.93852	10.19500	96.91233		71,365,000,000,000.00	7,000,000,000	17,038,084,200	
Total TN25 SPOT								71,365,000,000,000.00	7,000,000,000	17,038,084,200	
Total For TN25								71,365,000,000,000.00	7,000,000,000	17,038,084,200	
TN25/R On 19/08/2025 Spot Bond			100.00000	10.20609	100.00000	10.18362			0.00	0	0
Total TN25/R186 SPOT									0.00	0	0
Total For TN25/R186									0.00	0	0
TN27 On 14/11/2027 Spot Bond			10.33000	94.07899	10.33000	94.05324			0.00	0	2,759,972,700
Total TN27 SPOT									0.00	0	2,759,972,700
Total For TN27									0.00	0	2,759,972,700
TN27/R On 14/11/2027 Spot Bond			100.00000	11.69482	100.00000	11.66907			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			11.05500	100.72604	11.05500	100.69643			0.00	0	9,239,000,000
Total TN30 SPOT									0.00	0	9,239,000,000
Total For TN30									0.00	0	9,239,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	124.55928	8.00000	124.53259			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			11.73500	96.83344	11.73500	96.80328			0.00	0	2,800,000,000

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 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	104.62400	10.75000	104.59408				0.00	0	0
Total TN40/R214 SPOT										0.00	0	0
Total For TN40/R214										0.00	0	0
TNF18 On 22/08/2018 Spot Bond				100.00000	0.00000	100.55685				0.00	0	0
Total TNF18 SPOT										0.00	0	0
Total For TNF18										0.00	0	0
TORQ1 On 15/08/2018 Spot Bond				100.00000	0.00000	100.80955				0.00	0	0
Total TORQ10 SPOT										0.00	0	0
Total For TORQ10										0.00	0	0
TORQ3 On 15/04/2022 Spot Bond				100.00000	0.00000	100.29651				0.00	0	0
Total TORQ3 SPOT										0.00	0	0
Total For TORQ3										0.00	0	0
TORQ6 On 15/04/2022 Spot Bond				100.00000	0.00000	100.92592				0.00	0	0
Total TORQ6 SPOT										0.00	0	0
Total For TORQ6										0.00	0	0
TORQ7 On 15/08/2019 Spot Bond				100.00000	0.00000	100.70010				0.00	0	0
Total TORQ7 SPOT										0.00	0	0
Total For TORQ7										0.00	0	0
TORQ8 On 15/08/2018 Spot Bond				100.00000	0.00000	100.71576				0.00	0	0
Total TORQ8 SPOT										0.00	0	0
Total For TORQ8										0.00	0	0
TORQ9 On 15/08/2018 Spot Bond				100.00000	0.00000	100.73922				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	111.37300	10.00000	111.34400				0.00	0	0
Total TPDA01/JIBAR SPOT										0.00	0	0
Total For TPDA01/JIBAR										0.00	0	0
TPDA0 On 05/04/2018 Spot Bond				100.00000	0.00000	101.91286				0.00	0	0
Total TPDA03 SPOT										0.00	0	0
Total For TPDA03										0.00	0	0
TPDA0 On 10/04/2019 Spot Bond				100.00000	0.00000	101.78355				0.00	0	0
Total TPDA05 SPOT										0.00	0	0
Total For TPDA05										0.00	0	0
TPDA0 On 30/11/2018 Spot Bond				100.00000	0.00000	100.57008				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TPDA06 SPOT										0.00	0	0
Total For TPDA06										0.00	0	0
TPDA06 On 30/11/2020 Spot Bond			8.76500	104.77063	8.76500	104.74621				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	99.97816				0.00	0	0
Total TRA2A1 SPOT										0.00	0	0
Total For TRA2A1										0.00	0	0
TRA2A1 On 14/12/2020 Spot Bond				100.00000	0.00000	99.97699				0.00	0	0
Total TRA2A2 SPOT										0.00	0	0
Total For TRA2A2										0.00	0	0
TRA2A2 On 14/12/2020 Spot Bond			8.96500	104.35377	8.96500	104.32877				0.00	0	0
Total TRA2A3 SPOT										0.00	0	0
Total For TRA2A3										0.00	0	0
TRA2A3 On 14/12/2018 Spot Bond				100.00000	0.00000	99.97813				0.00	0	0
Total TRA2A4 SPOT										0.00	0	0
Total For TRA2A4										0.00	0	0
TRA2A4 On 14/12/2020 Spot Bond				100.00000	0.00000	99.97699				0.00	0	0
Total TRA2A5 SPOT										0.00	0	0
Total For TRA2A5										0.00	0	0
TRA2A5 On 14/12/2020 Spot Bond			8.76500	105.72825	8.76500	104.95192				0.00	0	0
Total TRA2A6 SPOT										0.00	0	0
Total For TRA2A6										0.00	0	0
TRA2A6 On 14/12/2020 Spot Bond				100.00000	0.00000	99.97522				0.00	0	0
Total TRA2B1 SPOT										0.00	0	0
Total For TRA2B1										0.00	0	0
TRA2B1 On 14/12/2020 Spot Bond				100.00000	0.00000	99.97454				0.00	0	0
Total TRA2B2 SPOT										0.00	0	0
Total For TRA2B2										0.00	0	0
TRA2B2 On 14/12/2020 Spot Bond				100.00000	0.00000	99.97170				0.00	0	0
Total TRA2C1 SPOT										0.00	0	0
Total For TRA2C1										0.00	0	0
TRA2C1 On 14/12/2020 Spot Bond				100.00000	0.00000	99.97061				0.00	0	0
Total TRA2C2 SPOT										0.00	0	0
Total For TRA2C2										0.00	0	0
TRA2C2 On 14/12/2020 Spot Bond				100.00000	0.00000	99.96359				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	99.96359				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	99.99362				0.00	0	0
Total TRAA2 SPOT										0.00	0	0
Total For TRAA2										0.00	0	0
TRAA4I On 14/06/2019 Spot Bond			100.00000	27.37915	100.00000	32.11894				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	99.97684				0.00	0	0
Total TRAB1 SPOT										0.00	0	0
Total For TRAB1										0.00	0	0
TRAB2I On 14/06/2019 Spot Bond			100.00000	27.61623	100.00000	32.33975				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	99.97671				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	27.81381	100.00000	32.52378				0.00	0	0
Total TRAC2U SPOT										0.00	0	0
Total For TRAC2U										0.00	0	0
TRAD1 On 14/06/2019 Spot Bond				100.00000	0.00000	101.89786				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	30.22417	100.00000	34.76878				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	102.30775				0.00	0	0
Total TRAE1 SPOT										0.00	0	0
Total For TRAE1										0.00	0	0
TRAE2I On 14/06/2019 Spot Bond			100.00000	32.87163	100.00000	37.23462				0.00	0	0
Total TRAE2U SPOT										0.00	0	0
Total For TRAE2U										0.00	0	0
TSE01L On 31/07/2019 Spot Bond			100.00000	31.63845	100.00000	31.56180				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSE03L On 31/10/2020 Spot Bond			100.00000	17.43687	100.00000	17.39464				0.00	0	0
Total TSE03U SPOT										0.00	0	0
Total For TSE03U										0.00	0	0
TSP22C On 26/10/2017 Spot Bond				100.00000	0.00000	99.07950				0.00	0	0
Total TSP220 SPOT										0.00	0	0
Total For TSP220										0.00	0	0
TSP221 On 26/04/2018 Spot Bond				100.00000	0.00000	95.15559				0.00	0	0
Total TSP221 SPOT										0.00	0	0
Total For TSP221										0.00	0	0
TSP222 On 10/05/2018 Spot Bond				100.00000	0.00000	94.84692				0.00	0	0
Total TSP222 SPOT										0.00	0	0
Total For TSP222										0.00	0	0
TSP223 On 23/11/2017 Spot Bond				100.00000	0.00000	98.48142				0.00	0	0
Total TSP223 SPOT										0.00	0	0
Total For TSP223										0.00	0	0
TSP224 On 24/05/2018 Spot Bond				100.00000	0.00000	94.55978				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	98.18370				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	94.30771				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	94.02326				0.00	0	0
Total TSP227 SPOT										0.00	0	0
Total For TSP227										0.00	0	0
TTO01L On 28/08/2019 Spot Bond			100.00000	31.05751	100.00000	30.98227				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	101.40193				0.00	0	0
Total TUHF01 SPOT										0.00	0	0
Total For TUHF01										0.00	0	0
TWC23 On 09/10/2017 Spot Bond				100.00000	0.00000	101.46098				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.26725				0.00	0	0
Total TWC240 SPOT										0.00	0	0
Total For TWC240										0.00	0	0
TWC24 On 16/10/2017 Spot Bond				100.00000	0.00000	101.31058				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	101.05954				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	101.01799				0.00	0	0
Total TWC244 SPOT										0.00	0	0
Total For TWC244										0.00	0	0
TWC24 On 10/11/2017 Spot Bond				100.00000	0.00000	100.68333				0.00	0	0
Total TWC245 SPOT										0.00	0	0
Total For TWC245										0.00	0	0
TWC24 On 10/11/2017 Spot Bond				100.00000	0.00000	100.55908				0.00	0	0
Total TWC246 SPOT										0.00	0	0
Total For TWC246										0.00	0	0
TWC24 On 14/11/2017 Spot Bond				100.00000	0.00000	100.53838				0.00	0	0
Total TWC247 SPOT										0.00	0	0
Total For TWC247										0.00	0	0
TWC24 On 27/11/2017 Spot Bond				100.00000	0.00000	100.33096				0.00	0	0
Total TWC248 SPOT										0.00	0	0
Total For TWC248										0.00	0	0
TWC24 On 30/11/2017 Spot Bond				100.00000	0.00000	100.26819				0.00	0	0
Total TWC249 SPOT										0.00	0	0
Total For TWC249										0.00	0	0
UG21 On 02/03/2021 Spot Bond			8.76500	106.02686	8.76500	106.00174				0.00	0	404,074,000
Total UG21 SPOT										0.00	0	404,074,000
Total For UG21										0.00	0	404,074,000
UG26 On 09/03/2026 Spot Bond			10.35000	105.48844	10.35000	105.45904				0.00	0	2,937,348,500
Total UG26 SPOT										0.00	0	2,937,348,500
Total For UG26										0.00	0	2,937,348,500
VCJA11 On 20/07/2025 Spot Bond			100.00000	11.34667	100.00000	11.29677				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VCJA1U SPOT										0.00	0	0
Total For VCJA1U										0.00	0	0
VCJB1L On 20/07/2025 Spot Bond			100.00000	11.18869	100.00000	11.13949				0.00	0	0
Total VCJB1U SPOT										0.00	0	0
Total For VCJB1U										0.00	0	0
VCPA1I On 20/07/2025 Spot Bond			100.00000	10.95634	100.00000	10.90816				0.00	0	0
Total VCPA1U SPOT										0.00	0	0
Total For VCPA1U										0.00	0	0
VCPB1 On 20/07/2025 Spot Bond			100.00000	10.75162	100.00000	10.70434				0.00	0	0
Total VCPB1U SPOT										0.00	0	0
Total For VCPB1U										0.00	0	0
VJA03L On 20/10/2023 Spot Bond			100.00000	9.03547	100.00000	9.01357				0.00	0	0
Total VJA03U SPOT										0.00	0	0
Total For VJA03U										0.00	0	0
VJA04L On 20/01/2024 Spot Bond			100.00000	9.43875	100.00000	9.41589				0.00	0	0
Total VJA04U SPOT										0.00	0	0
Total For VJA04U										0.00	0	0
VJA05L On 20/04/2024 Spot Bond			100.00000	10.00145	100.00000	9.97723				0.00	0	0
Total VJA05U SPOT										0.00	0	0
Total For VJA05U										0.00	0	0
VJA06L On 20/07/2024 Spot Bond			100.00000	10.07189	100.00000	10.04749				0.00	0	0
Total VJA06U SPOT										0.00	0	0
Total For VJA06U										0.00	0	0
VJA07L On 20/10/2024 Spot Bond			100.00000	10.11928	100.00000	10.09476				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	10.15567	100.00000	10.13107				0.00	0	0
Total VJA08U SPOT										0.00	0	0
Total For VJA08U										0.00	0	0
VJA09L On 20/04/2025 Spot Bond			100.00000	9.07125	100.00000	9.04293				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	8.81568	100.00000	8.79432				0.00	0	0
Total VJB03U SPOT										0.00	0	0
Total For VJB03U										0.00	0	0
VJB04L On 20/01/2024 Spot Bond			100.00000	9.20025	100.00000	9.17796				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VJB04U SPOT										0.00	0	0
Total For VJB04U										0.00	0	0
VJB05L On 20/04/2024 Spot Bond			100.00000	9.75119	100.00000	9.72758				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	9.89594	100.00000	9.87196				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	9.92682	100.00000	9.90276				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	9.96342	100.00000	9.93928				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	8.89743	100.00000	8.86965				0.00	0	0
Total VJB09U SPOT										0.00	0	0
Total For VJB09U										0.00	0	0
VKC20 On 29/09/2017 Spot Bond				100.00000	0.00000	101.69011				0.00	0	0
Total VKC20 SPOT										0.00	0	0
Total For VKC20										0.00	0	0
VKC21 On 06/03/2018 Spot Bond				100.00000	0.00000	100.14911				0.00	0	0
Total VKC21 SPOT										0.00	0	0
Total For VKC21										0.00	0	0
VKE01L On 01/04/2018 Spot Bond			100.00000	66.61449	100.00000	66.45312				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	102.09115				0.00	0	0
Total VKE05 SPOT										0.00	0	0
Total For VKE05										0.00	0	0
VKE06 On 08/05/2018 Spot Bond				100.00000	0.00000	100.85024				0.00	0	0
Total VKE06 SPOT										0.00	0	0
Total For VKE06										0.00	0	0
VKE07 On 08/06/2020 Spot Bond				100.00000	0.00000	100.02252				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	102.28193				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VKE08 SPOT										0.00	0	0
Total For VKE08										0.00	0	0
VKE09 On 08/07/2020 Spot Bond				100.00000	0.00000	101.63172				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	101.66002				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	10.22067	100.00000	10.19591				0.00	0	0
Total VPA03U SPOT										0.00	0	0
Total For VPA03U										0.00	0	0
VPA04L On 20/01/2024 Spot Bond			100.00000	5.46982	100.00000	5.45656				0.00	0	0
Total VPA04U SPOT										0.00	0	0
Total For VPA04U										0.00	0	0
VPA05L On 20/04/2024 Spot Bond			100.00000	9.80262	100.00000	9.77887				0.00	0	0
Total VPA05U SPOT										0.00	0	0
Total For VPA05U										0.00	0	0
VPA06L On 20/07/2024 Spot Bond			100.00000	9.89742	100.00000	9.87344				0.00	0	0
Total VPA06U SPOT										0.00	0	0
Total For VPA06U										0.00	0	0
VPA07L On 20/10/2024 Spot Bond			100.00000	9.80844	100.00000	9.78488				0.00	0	0
Total VPA07U SPOT										0.00	0	0
Total For VPA07U										0.00	0	0
VPA08L On 20/01/2025 Spot Bond			100.00000	9.80844	100.00000	9.78468				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	8.81479	100.00000	8.78727				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	10.44068	100.00000	10.41540				0.00	0	0
Total VPB03U SPOT										0.00	0	0
Total For VPB03U										0.00	0	0
VPB04L On 20/01/2024 Spot Bond			100.00000	5.23131	100.00000	5.21864				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	9.49523	100.00000	9.47223				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VPB05U SPOT										0.00	0	0
Total For VPB05U										0.00	0	0
VPB06L On 20/07/2024 Spot Bond			100.00000	9.66435	100.00000	9.64094				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	9.57169	100.00000	9.54851				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	9.57227	100.00000	9.54908				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	8.60212	100.00000	8.57526				0.00	0	0
Total VPB09U SPOT										0.00	0	0
Total For VPB09U										0.00	0	0
VRI708 On 29/11/2017 Spot Bond				100.00000	0.00000	100.30822				0.00	0	0
Total VRI708 SPOT										0.00	0	0
Total For VRI708										0.00	0	0
WRS2L On 25/11/2019 Spot Bond			100.00000	22.17555	100.00000	22.12183				0.00	0	0
Total WRS2U SPOT										0.00	0	0
Total For WRS2U										0.00	0	0
WS05 On 01/08/2018 Spot Bond			2.95000	250.98488	2.95000	250.94862				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			7.39000	105.17982	7.39000	105.15908				0.00	0	0
Total WSP3 SPOT										0.00	0	0
Total For WSP3										0.00	0	0
WSP4 On 28/05/2020 Spot Bond			7.70500	105.75246	7.70500	105.73074				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			8.01500	105.74789	8.01500	105.72531				0.00	0	133,483,100
Total WSP5 SPOT										0.00	0	133,483,100
Total For WSP5										0.00	0	133,483,100
WSP5/f On 28/05/2021 Spot Bond			100.00000	15.95813	100.00000	15.92300				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			6.77500	87.27096	6.77500	87.25517				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total Z083 SPOT									0.00	0	0
Total For Z083									0.00	0	0
Total for SPOT									71,437,407,727,931,500.00	986,981,513,200	519,831,282,617
Total for SPOT :									71,437,407,727,931,500.00	986,981,513,200	519,831,282,617
Total Futures									71 437 407 741 535 200.00	986,981,513,230	519,832,280,186
Total Options									0.00	0	70,896
Grand Total:									71,437,407,741,535,200.00	986,981,513,230	519,832,351,082