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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 12/09/2017

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			10.75906	76.53799	10.76009	76.53169			0.00	0	9,466
ES33 On 01/02/2018 Bond Future			10.86407	77.94539	10.86511	77.93913			0.00	0	0
ES33 On 03/05/2018 Bond Future			10.96668	75.60565	10.96776	75.59926			0.00	0	0
Total ES33 Future									0.00	0	9,466
ES33 On 02/11/2017 Bond Future	10.66	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/11/2017 Bond Future	10.66	Put			615.79000	0.61579	609,490		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			553.93000	0.55393	547,630		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			492.15000	0.49215	485,850		0.00	0	0
ES33 On 01/02/2018 Bond Future	11.00	Call			804.87000	0.80487	811,130		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			864.02000	0.86402	870,280		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			745.64000	0.74564	751,900		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	11.22	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
ES33	On	03/05/2018	Bond Future	11.20	Call			1,356.17000	1.35617	1,362,560		0.00	0	0
ES33	On	03/05/2018	Bond Future	11.20	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	03/05/2018	Bond Future	11.21	Call			1,413.74000	1.41374	1,420,130		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			1,471.24000	1.47124	1,477,630		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			11.01896	79.09337	11.02516	79.05074			0.00	0	7,957
ES42	On	01/02/2018	Bond Future			11.12091	80.54764	11.12731	80.50434			0.00	0	0
ES42	On	03/05/2018	Bond Future			11.22558	77.78655	11.23221	77.74245			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			129.59853	129.59853	129.60791	129.60791			0.00	0	2,291
I2025	On	01/02/2018	Bond Future			130.69022	130.69022	130.70036	130.70036			0.00	0	0
I2025	On	03/05/2018	Bond Future			133.17860	133.17860	133.18762	133.18762			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			3,362.09000	3.36209	3,371,470		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			3,372.09000	3.37209	3,381,470		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			3,352.09000	3.35209	3,361,470		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			3,189.64000	3.18964	3,199,780		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			3,199.64000	3.19964	3,209,780		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			3,179.64000	3.17964	3,189,780		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.22	Put			32.38000	0.03238	41,400		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.20	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.20	Put			12.38000	0.01238	21,400		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			22.38000	0.02238	31,400		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			100.13032	100.13032	100.13762	100.13762			0.00	0	1,370
I2029	On	01/02/2018	Bond Future			102.00730	102.00730	102.01527	102.01527			0.00	0	0
I2029	On	03/05/2018	Bond Future			102.93252	102.93252	102.93953	102.93953			0.00	0	0

Contract 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			104.25590	104.25590	104.26325	104.26325			0.00	0	5,174
I2033	On	01/02/2018	Bond Future			106.21034	106.21034	106.21824	106.21824			0.00	0	0
I2033	On	03/05/2018	Bond Future			107.14584	107.14584	107.15283	107.15283			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			5,806.75000	5.80675	5,814,100		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			5,816.75000	5.81675	5,824,100		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			5,826.75000	5.82675	5,834,100		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.66	Put			3,441.76000	3.44176	3,449,660		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			3,421.76000	3.42176	3,429,660		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			3,431.76000	3.43176	3,439,660		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			547.17000	0.54717	554,160		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			557.17000	0.55717	564,160		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			537.17000	0.53717	544,160		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			128.47881	128.47881	128.48804	128.48804			0.00	0	19,544
I2038	On	01/02/2018	Bond Future			129.38219	129.38219	129.39229	129.39229			0.00	0	0
I2038	On	03/05/2018	Bond Future			131.84571	131.84571	131.85462	131.85462			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			8,321.96000	8.32196	8,331,190		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			8,331.96000	8.33196	8,341,190		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			8,311.96000	8.31196	8,321,190		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			7,547.71000	7.54771	7,557,810		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			7,557.71000	7.55771	7,567,810		0.00	0	0

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			7,537.71000	7.53771	7,547,810		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.27	Put			415.38000	0.41538	424,290		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			425.38000	0.42538	434,290		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			435.38000	0.43538	444,290		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			123.98468	123.98468	123.99366	123.99366			0.00	0	21,292
I2046	On	01/02/2018	Bond Future			126.30891	126.30891	126.31847	126.31847			0.00	0	0
I2046	On	03/05/2018	Bond Future			127.11578	127.11578	127.12423	127.12423			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			12,316.34000	12.31634	12,325,320		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			12,326.34000	12.32634	12,335,320		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			12,306.34000	12.30634	12,315,320		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			6,581.53000	6.58153	6,591,090		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			6,591.53000	6.59153	6,601,090		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			6,601.53000	6.60153	6,611,090		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			815.77000	0.81577	824,220		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			825.77000	0.82577	834,220		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			805.77000	0.80577	814,220		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			131.88146	131.88146	131.89110	131.89110			0.00	0	22,382
I2050	On	01/02/2018	Bond Future			132.68058	132.68058	132.69060	132.69060			0.00	0	0
I2050	On	03/05/2018	Bond Future			135.20683	135.20683	135.21574	135.21574			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			12,768.90000	12.76890	12,778,540		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			12,778.90000	12.77890	12,788,540		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			12,758.90000	12.75890	12,768,540		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			7,549.40000	7.54940	7,559,420		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			7,559.40000	7.55940	7,569,420		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			7,539.40000	7.53940	7,549,420		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			404.26000	0.40426	413,170		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			414.26000	0.41426	423,170		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			394.26000	0.39426	403,170		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			8.46980	116.68904	8.45997	116.75577		7.44	614,834,551.76	5,269	167,512
R186	On	01/02/2018	Bond Future			8.51294	113.53480	8.50267	113.60289		7.13	0.00	0	198
R186	On	03/05/2018	Bond Future			8.55563	115.64936	8.54492	115.71865		7.21	0.00	0	0
Total R186 Future												614,834,551.76	5,269	167,710
R186	On	02/11/2017	Bond Future	8.89	Call			3,230.13000	3.23013	3,167,320	7.66	0.00	0	0
R186	On	02/11/2017	Bond Future	8.89	Put			359.09000	0.35909	363,010	7.66	0.00	0	0
R186	On	02/11/2017	Bond Future	8.90	Call			3,283.60000	3.28360	3,220,580	7.66	0.00	0	0
R186	On	02/11/2017	Bond Future	8.90	Put			346.96000	0.34696	350,670	7.66	0.00	0	0
R186	On	02/11/2017	Bond Future	8.60	Put			893.48000	0.89348	906,970	7.50	0.00	0	3,750
R186	On	02/11/2017	Bond Future	9.00	Call			3,832.77000	3.83277	3,768,060	7.72	0.00	0	0
R186	On	02/11/2017	Bond Future	8.88	Call			3,177.09000	3.17709	3,114,490	7.65	0.00	0	0
R186	On	02/11/2017	Bond Future	9.00	Put			242.96000	0.24296	244,980	7.72	0.00	0	5,000
R186	On	02/11/2017	Bond Future	8.88	Put			371.70000	0.37170	375,830	7.65	0.00	0	0
R186	On	02/11/2017	Bond Future	8.75	Call			2,516.97000	2.51697	2,457,870	7.58	0.00	0	0
R186	On	02/11/2017	Bond Future	8.75	Put			569.85000	0.56985	577,480	7.58	0.00	0	0
R186	On	02/11/2017	Bond Future	8.60	Call			1,839.19000	1.83919	1,785,950	7.50	0.00	0	0
R186	On	01/02/2018	Bond Future	8.96	Call			3,892.39000	3.89239	3,836,990	7.40	0.00	0	0
R186	On	01/02/2018	Bond Future	8.96	Put			912.56000	0.91256	925,250	7.40	0.00	0	0
R186	On	01/02/2018	Bond Future	8.50	Put			2,031.47000	2.03147	2,058,100	7.13	0.00	0	0
R186	On	01/02/2018	Bond Future	8.50	Call			2,013.76000	2.01376	1,972,300	7.13	0.00	0	1,460
R186	On	01/02/2018	Bond Future	8.97	Call			3,939.31000	3.93931	3,883,680	7.40	0.00	0	0
R186	On	01/02/2018	Bond Future	8.97	Put			895.50000	0.89550	907,960	7.40	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
R186	On	01/02/2018	Bond Future	8.98	Call			3,986.46000	3.98646	3,930,600	7.41	0.00	0	0
R186	On	01/02/2018	Bond Future	8.98	Put			878.71000	0.87871	890,940	7.41	0.00	0	0
R186	On	01/02/2018	Bond Future	9.00	Call			4,081.37000	4.08137	4,025,060	7.42	0.00	0	0
R186	On	01/02/2018	Bond Future	9.00	Put			845.91000	0.84591	857,690	7.42	0.00	0	6,200
R186	On	01/02/2018	Bond Future	8.75	Call			2,961.46000	2.96146	2,911,690	7.27	0.00	0	0
R186	On	01/02/2018	Bond Future	8.75	Put			1,336.76000	1.33676	1,355,080	7.27	0.00	0	820
R186	On	01/02/2018	Bond Future	9.25	Call			5,328.85000	5.32885	5,267,830	7.56	0.00	0	0
R186	On	01/02/2018	Bond Future	9.25	Put			513.59000	0.51359	520,660	7.56	0.00	0	820
R186	On	01/02/2018	Bond Future	7.75	Put			5,530.05000	5.53005	5,583,660	6.84	0.00	0	0
R186	On	01/02/2018	Bond Future	7.75	Call			388.11000	0.38811	373,630	6.84	0.00	0	1,460
R186	On	03/05/2018	Bond Future	8.92	Put			1,691.95000	1.69195	1,710,960	7.45	0.00	0	0
R186	On	03/05/2018	Bond Future	8.93	Call			4,127.00000	4.12700	4,076,510	7.45	0.00	0	0
R186	On	03/05/2018	Bond Future	8.93	Put			1,670.58000	1.67058	1,689,380	7.45	0.00	0	0
R186	On	03/05/2018	Bond Future	8.91	Call			4,044.48000	4.04448	3,994,430	7.44	0.00	0	0
R186	On	03/05/2018	Bond Future	8.91	Put			1,713.88000	1.71388	1,733,120	7.44	0.00	0	0
R186	On	03/05/2018	Bond Future	8.92	Call			4,085.48000	4.08548	4,035,200	7.45	0.00	0	0
Total R186 Option												0.00	0	19,510
Total For R186												614,834,551.76	5,269	187,220
R197	On	02/11/2017	Bond Future			301.51245	301.51245	301.29545	301.29545			0.00	0	2,350
R197	On	01/02/2018	Bond Future			300.19078	300.19078	299.97072	299.97072			0.00	0	0
R197	On	03/05/2018	Bond Future			305.90645	305.90645	305.67922	305.67922			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			3,864.55000	3.86455	3,647,550		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			3,874.55000	3.87455	3,657,550		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			3,854.55000	3.85455	3,637,550		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			1,689.28000	1.68928	1,469,220		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			1,699.28000	1.69928	1,479,220		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			1,709.28000	1.70928	1,489,220		0.00	0	0
R197	On	03/05/2018	Bond Future	304.46	Call			1,219.22000	1.21922	1,446,450		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			1,239.22000	1.23922	1,466,450		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			1,229.22000	1.22922	1,456,450		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			240.49755	240.49755	240.51483	240.51483			0.00	0	28,647
R202 On 01/02/2018 Bond Future			241.30197	241.30197	241.32015	241.32015			0.00	0	0
R202 On 03/05/2018 Bond Future			245.89635	245.89635	245.91260	245.91260			0.00	0	0
Total R202 Future									0.00	0	28,647
R202 On 02/11/2017 Bond Future	253.90	Put			13,385.17000	13.38517	13,402,450		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			13,395.17000	13.39517	13,412,450		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			13,375.17000	13.37517	13,392,450		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			7,749.85000	7.74985	7,768,030		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			7,759.85000	7.75985	7,778,030		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			7,739.85000	7.73985	7,758,030		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			1,567.40000	1.56740	1,583,650		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			1,577.40000	1.57740	1,593,650		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			1,557.40000	1.55740	1,573,650		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			7.77962	101.31159	7.76949	101.35499		4.15	0.00	0	57,230
R2023 On 01/02/2018 Bond Future			7.80380	103.17462	7.79303	103.21891		4.28	0.00	0	0
R2023 On 03/05/2018 Bond Future			7.81821	101.16648	7.80678	101.21156		4.28	0.00	0	0
Total R2023 Future									0.00	0	57,230
R2023 On 02/11/2017 Bond Future	8.56	Call			3,332.14000	3.33214	3,288,840	4.39	0.00	0	0
R2023 On 02/11/2017 Bond Future	8.56	Put			13.63000	0.01363	13,730	4.39	0.00	0	0
R2023 On 02/11/2017 Bond Future	8.57	Call			3,372.39000	3.37239	3,329,080	4.39	0.00	0	0
R2023 On 02/11/2017 Bond Future	8.57	Put			12.78000	0.01278	12,870	4.39	0.00	0	0
R2023 On 02/11/2017 Bond Future	8.58	Call			3,412.67000	3.41267	3,369,340	4.39	0.00	0	0
R2023 On 02/11/2017 Bond Future	8.58	Put			11.97000	0.01197	12,040	4.39	0.00	0	0
R2023 On 01/02/2018 Bond Future	8.32	Put			374.83000	0.37483	381,750	4.47	0.00	0	0
R2023 On 01/02/2018 Bond Future	8.33	Call			2,545.68000	2.54568	2,508,160	4.47	0.00	0	0
R2023 On 01/02/2018 Bond Future	8.33	Put			366.43000	0.36643	373,200	4.47	0.00	0	0
R2023 On 01/02/2018 Bond Future	8.31	Call			2,482.72000	2.48272	2,445,510	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			383.59000	0.38359	390,670	4.46	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.32	Call			2,514.03000	2.51403	2,476,660	4.47	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.29	Put			677.03000	0.67703	687,660	4.45	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.27	Call			2,506.79000	2.50679	2,472,640	4.45	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.27	Put			699.45000	0.69945	710,380	4.45	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.28	Call			2,533.94000	2.53394	2,499,640	4.45	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.28	Put			688.03000	0.68803	698,810	4.45	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.29	Call			2,561.49000	2.56149	2,527,040	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			9.06491	94.35469	9.05524	94.42156			100,959,518.30	1,070	59,104
R2030	On	01/02/2018	Bond Future			9.11735	92.08493	9.10732	92.15317			0.00	0	0
R2030	On	03/05/2018	Bond Future			9.17282	93.79988	9.16245	93.86930			0.00	0	0
Total R2030 Future												100,959,518.30	1,070	59,104
R2030	On	02/11/2017	Bond Future	9.36	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.34	Call			1,941.48000	1.94148	1,874,610		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.34	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.35	Call			2,008.64000	2.00864	1,941,770		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			2,075.72000	2.07572	2,008,850		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.39	Call			1,897.15000	1.89715	1,828,910		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.39	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.37	Call			1,764.69000	1.76469	1,696,450		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.37	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.38	Call			1,830.95000	1.83095	1,762,710		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	03/05/2018	Bond Future	9.50	Call			2,223.61000	2.22361	2,154,190		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			2,288.36000	2.28836	2,218,940		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			2,158.79000	2.15879	2,089,370		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												100,959,518.30	1,070	59,104
R2032	On	02/11/2017	Bond Future			9.30349	92.58039	9.29391	92.65113		11.00	0.00	0	35,203
R2032	On	01/02/2018	Bond Future			9.36192	94.28275	9.35200	94.35495		10.37	0.00	0	0
R2032	On	03/05/2018	Bond Future			9.41934	91.88170	9.40910	91.95517		11.04	0.00	0	0
Total R2032 Future												0.00	0	35,203
R2032	On	02/11/2017	Bond Future	9.49	Call			2,344.25000	2.34425	2,284,440	11.00	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.49	Put			911.76000	0.91176	922,690	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			2,391.25000	2.39125	2,331,050	11.00	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.50	Put			886.56000	0.88656	897,100	11.00	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.48	Call			2,297.71000	2.29771	2,238,310	10.99	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.48	Put			937.49000	0.93749	948,830	10.99	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.20	Put			3,049.79000	3.04979	3,081,930	10.34	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.20	Call			1,933.19000	1.93319	1,893,130	10.34	0.00	0	7,500
R2032	On	01/02/2018	Bond Future	9.45	Put			2,130.64000	2.13064	2,154,080	10.52	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.45	Call			2,840.42000	2.84042	2,791,660	10.52	0.00	0	750
R2032	On	01/02/2018	Bond Future	9.40	Put			2,294.75000	2.29475	2,319,830	10.48	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.40	Call			2,643.38000	2.64338	2,596,260	10.48	0.00	0	6,800
R2032	On	01/02/2018	Bond Future	9.30	Put			2,651.33000	2.65133	2,679,860	10.41	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.30	Call			2,271.50000	2.27150	2,227,830	10.41	0.00	0	7,800
R2032	On	01/02/2018	Bond Future	9.56	Call			3,299.21000	3.29921	3,247,020	10.61	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.56	Put			1,802.05000	1.80205	1,822,060	10.61	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.57	Call			3,342.58000	3.34258	3,290,100	10.62	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.57	Put			1,774.32000	1.77432	1,794,040	10.62	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.55	Call			3,256.11000	3.25611	3,204,220	10.60	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.55	Put			1,830.13000	1.83013	1,850,440	10.60	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.70	Call			4,435.99000	4.43599	4,384,030	11.39	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.70	Put			2,381.14000	2.38114	2,402,650	11.39	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.71	Call			4,478.36000	4.47836	4,426,180	11.40	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.71	Put			2,354.05000	2.35405	2,375,340	11.40	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.72	Call			4,521.19000	4.52119	4,468,790	11.41	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.72	Put			2,327.49000	2.32749	2,348,560	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			9.56189	95.88512	9.56256	95.87975			0.00	0	22,815
R2035	On	01/02/2018	Bond Future			9.62673	97.64829	9.62740	97.64299			0.00	0	0
R2035	On	03/05/2018	Bond Future			9.68688	94.96676	9.68758	94.96129			0.00	0	0
Total R2035 Future												0.00	0	22,815
R2035	On	02/11/2017	Bond Future	9.60	Call			299.45000	0.29945	304,820		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			379.19000	0.37919	384,560		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			219.61000	0.21961	224,980		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			884.00000	0.88400	889,300		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			961.90000	0.96190	967,200		0.00	0	0

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			806.00000	0.80600	811,300		0.00	0	0
R2035	On	03/05/2018	Bond Future	9.89	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/05/2018	Bond Future	9.90	Call			1,636.19000	1.63619	1,641,660		0.00	0	0
R2035	On	03/05/2018	Bond Future	9.90	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/05/2018	Bond Future	9.91	Call			1,712.15000	1.71215	1,717,620		0.00	0	0
R2035	On	03/05/2018	Bond Future	9.91	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/05/2018	Bond Future	9.89	Call			1,560.14000	1.56014	1,565,610		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			9.66982	92.13199	9.67045	92.12697		13.20	18,057,870.04	196	54,475
R2037	On	01/02/2018	Bond Future			9.73095	89.57104	9.73159	89.56600		12.44	0.00	0	160
R2037	On	03/05/2018	Bond Future			9.79458	91.23911	9.79524	91.23398		12.67	0.00	0	0
Total R2037 Future												18,057,870.04	196	54,635
R2037	On	02/11/2017	Bond Future	9.66	Call			1,783.48000	1.78348	1,768,370	13.15	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.66	Put			1,866.87000	1.86687	1,846,740	13.15	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.67	Call			1,822.98000	1.82298	1,807,910	13.16	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.67	Put			1,826.57000	1.82657	1,806,480	13.16	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.65	Call			1,744.33000	1.74433	1,729,200	13.14	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.65	Put			1,907.64000	1.90764	1,887,490	13.14	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.81	Call			3,101.66000	3.10166	3,094,730	12.49	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.81	Put			2,487.48000	2.48748	2,475,510	12.49	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.82	Call			3,144.28000	3.14428	3,137,370	12.50	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.82	Put			2,452.24000	2.45224	2,440,290	12.50	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.83	Call			3,187.17000	3.18717	3,180,300	12.51	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.83	Put			2,417.38000	2.41738	2,405,470	12.51	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.99	Call			4,516.91000	4.51691	4,512,050	12.88	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.99	Put			3,021.78000	3.02178	3,011,790	12.88	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.97	Call			4,429.83000	4.42983	4,424,920	12.86	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.97	Put			3,086.43000	3.08643	3,076,390	12.86	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.98	Call			4,473.28000	4.47328	4,468,400	12.87	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.98	Put			3,053.96000	3.05396	3,043,950	12.87	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												18,057,870.04	196	54,635
R204	On	02/11/2017	Bond Future			6.79100	104.30928	6.79504	104.30495		0.29	0.00	0	46,398
R204	On	01/02/2018	Bond Future			6.59705	102.18931	6.60213	102.18503		0.63	0.00	0	0
R204	On	03/05/2018	Bond Future			6.21511	104.09258	6.22235	104.08818		0.46	0.00	0	0
Total R204 Future												0.00	0	46,398
R204	On	02/11/2017	Bond Future	7.75	Call			1,017.24000	1.01724	1,021,570	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			1,027.81000	1.02781	1,032,140	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			1,006.66000	1.00666	1,010,990	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			571.84000	0.57184	575,440	0.67	0.00	0	0
R204	On	01/02/2018	Bond Future	7.26	Put			19.93000	0.01993	19,250	0.67	0.00	0	0
R204	On	01/02/2018	Bond Future	7.27	Call			579.48000	0.57948	583,110	0.67	0.00	0	0
R204	On	01/02/2018	Bond Future	7.27	Put			19.22000	0.01922	18,570	0.67	0.00	0	0
R204	On	01/02/2018	Bond Future	7.25	Call			564.21000	0.56421	567,790	0.67	0.00	0	0
R204	On	01/02/2018	Bond Future	7.25	Put			20.66000	0.02066	19,960	0.67	0.00	0	0
R204	On	03/05/2018	Bond Future	7.09	Call			544.69000	0.54469	548,490	0.50	0.00	0	0
R204	On	03/05/2018	Bond Future	7.09	Put			20.05000	0.02005	19,450	0.50	0.00	0	0
R204	On	03/05/2018	Bond Future	7.10	Call			550.25000	0.55025	554,060	0.50	0.00	0	0
R204	On	03/05/2018	Bond Future	7.10	Put			19.59000	0.01959	19,000	0.50	0.00	0	0
R204	On	03/05/2018	Bond Future	7.08	Call			539.14000	0.53914	542,930	0.50	0.00	0	0
R204	On	03/05/2018	Bond Future	7.08	Put			20.52000	0.02052	19,910	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			9.79582	95.23963	9.80156	95.19104		13.92	100,954,007.80	1,060	16,379
R2040	On	01/02/2018	Bond Future			9.85874	92.48546	9.86464	92.43614		13.10	0.00	0	0
R2040	On	03/05/2018	Bond Future			9.92406	94.20783	9.93015	94.15754		13.35	0.00	0	0
Total R2040 Future												100,954,007.80	1,060	16,379
R2040	On	02/11/2017	Bond Future	9.65	Call			1,397.68000	1.39768	1,399,030	13.71	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.65	Put			2,694.57000	2.69457	2,647,330	13.71	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.66	Call			1,432.27000	1.43227	1,433,860	13.72	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.66	Put			2,642.69000	2.64269	2,595,690	13.72	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.67	Call			1,467.24000	1.46724	1,469,100	13.73	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.67	Put			2,591.32000	2.59132	2,544,590	13.73	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.88	Call			3,113.00000	3.11300	3,128,190	13.22	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.88	Put			2,984.79000	2.98479	2,950,660	13.22	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.89	Call			3,156.09000	3.15609	3,171,500	13.23	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.89	Put			2,944.57000	2.94457	2,910,660	13.23	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.87	Call			3,070.21000	3.07021	3,085,190	13.21	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.87	Put			3,025.44000	3.02544	2,991,100	13.21	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.06	Call			4,625.07000	4.62507	4,644,780	13.62	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.06	Put			3,563.24000	3.56324	3,532,660	13.62	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.07	Call			4,669.94000	4.66994	4,689,810	13.63	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.07	Put			3,527.17000	3.52717	3,496,750	13.63	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.08	Call			4,714.99000	4.71499	4,735,020	13.64	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.08	Put			3,491.39000	3.49139	3,461,130	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										100,954,007.80	1,060	16,379
R2044 On 02/11/2017 Bond Future			9.81462	92.35923	9.82033	92.31032		14.62		0.00	0	26,125
R2044 On 01/02/2018 Bond Future			9.87534	89.67731	9.88121	89.62762		13.75		0.00	0	0
R2044 On 03/05/2018 Bond Future			9.93826	91.34736	9.94432	91.29664		14.02		0.00	0	0
Total R2044 Future										0.00	0	26,125
R2044 On 02/11/2017 Bond Future	9.67	Call			1,434.95000	1,434.95	1,436,120	14.43		0.00	0	0
R2044 On 02/11/2017 Bond Future	9.67	Put			2,737.95000	2,737.95	2,690,210	14.43		0.00	0	0
R2044 On 02/11/2017 Bond Future	9.68	Call			1,470.06000	1,470.06	1,471,490	14.44		0.00	0	0
R2044 On 02/11/2017 Bond Future	9.68	Put			2,685.39000	2,685.39	2,637,910	14.44		0.00	0	0
R2044 On 02/11/2017 Bond Future	9.66	Call			1,400.36000	1,400.36	1,401,290	14.43		0.00	0	0
R2044 On 02/11/2017 Bond Future	9.66	Put			2,791.17000	2,791.17	2,743,190	14.43		0.00	0	0
R2044 On 01/02/2018 Bond Future	9.90	Call			3,185.88000	3,185.88	3,201,180	13.89		0.00	0	0
R2044 On 01/02/2018 Bond Future	9.90	Put			3,027.11000	3,027.11	2,992,720	13.89		0.00	0	0
R2044 On 01/02/2018 Bond Future	9.91	Call			3,229.66000	3,229.66	3,245,180	13.90		0.00	0	0
R2044 On 01/02/2018 Bond Future	9.91	Put			2,986.60000	2,986.60	2,952,430	13.90		0.00	0	0
R2044 On 01/02/2018 Bond Future	9.89	Call			3,142.61000	3,142.61	3,157,700	13.89		0.00	0	0
R2044 On 01/02/2018 Bond Future	9.89	Put			3,068.28000	3,068.28	3,033,680	13.89		0.00	0	0
R2044 On 03/05/2018 Bond Future	10.10	Put			3,539.25000	3,539.25	3,508,790	14.34		0.00	0	0
R2044 On 03/05/2018 Bond Future	10.11	Call			4,871.09000	4,871.09	4,891,500	14.35		0.00	0	0
R2044 On 03/05/2018 Bond Future	10.11	Put			3,503.34000	3,503.34	3,473,030	14.35		0.00	0	0
R2044 On 03/05/2018 Bond Future	10.09	Call			4,780.02000	4,780.02	4,800,110	14.33		0.00	0	0
R2044 On 03/05/2018 Bond Future	10.09	Put			3,575.47000	3,575.47	3,544,840	14.33		0.00	0	0
R2044 On 03/05/2018 Bond Future	10.10	Call			4,825.46000	4,825.46	4,845,720	14.34		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			9.78536	91.62308	9.79109	91.57265		14.49		101,701,618.80	1,110	81,327
R2048 On 01/02/2018 Bond Future			9.84734	93.30797	9.85323	93.25675		13.62		0.00	0	170
R2048 On 03/05/2018 Bond Future			9.90493	90.60890	9.91100	90.55668		14.56		0.00	0	0
Total R2048 Future										101,701,618.80	1,110	81,497
R2048 On 02/11/2017 Bond Future	9.65	Call			1,417.71000	1,417.71	1,419,920	14.28		0.00	0	0
R2048 On 02/11/2017 Bond Future	9.65	Put			2,674.01000	2,674.01	2,625,790	14.28		0.00	0	0
R2048 On 02/11/2017 Bond Future	9.66	Call			1,453.94000	1,453.94	1,456,430	14.29		0.00	0	0
R2048 On 02/11/2017 Bond Future	9.66	Put			2,620.18000	2,620.18	2,572,240	14.29		0.00	0	0
R2048 On 02/11/2017 Bond Future	9.64	Call			1,382.04000	1,382.04	1,383,980	14.28		0.00	0	0
R2048 On 02/11/2017 Bond Future	9.64	Put			2,728.56000	2,728.56	2,680,070	14.28		0.00	0	0
R2048 On 01/02/2018 Bond Future	9.90	Call			3,402.39000	3,402.39	3,418,800	13.76		0.00	0	0
R2048 On 01/02/2018 Bond Future	9.90	Put			2,997.51000	2,997.51	2,962,700	13.76		0.00	0	0
R2048 On 01/02/2018 Bond Future	9.91	Call			3,447.99000	3,447.99	3,464,620	13.77		0.00	0	0
R2048 On 01/02/2018 Bond Future	9.91	Put			2,956.97000	2,956.97	2,922,380	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			3,357.08000	3.35708	3,373,270	13.75	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.89	Put			3,038.50000	3.03850	3,003,470	13.75	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.06	Call			4,927.58000	4.92758	4,948,380	14.86	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.06	Put			3,662.56000	3.66256	3,631,140	14.86	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.07	Call			4,974.11000	4.97411	4,995,080	14.87	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.07	Put			3,625.33000	3.62533	3,594,080	14.87	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.05	Call			4,880.95000	4.88095	4,901,580	14.85	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.05	Put			3,699.83000	3.69983	3,668,240	14.85	0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												101,701,618.80	1,110	81,497
R207	On	02/11/2017	Bond Future			7.10178	102.54626	7.09585	102.55812		1.20	0.00	0	41,067
R207	On	01/02/2018	Bond Future			7.04989	100.79080	7.04307	100.80300		1.43	0.00	0	0
R207	On	03/05/2018	Bond Future			6.98224	102.66798	6.97436	102.68037		1.29	0.00	0	0
Total R207 Future												0.00	0	41,067
R207	On	02/11/2017	Bond Future	8.04	Call			1,865.55000	1.86555	1,853,690	1.34	0.00	0	0
R207	On	02/11/2017	Bond Future	8.04	Put			0.02000	0.00002	0,020	1.34	0.00	0	0
R207	On	02/11/2017	Bond Future	8.05	Call			1,885.07000	1.88507	1,873,200	1.34	0.00	0	0
R207	On	02/11/2017	Bond Future	8.05	Put			0.02000	0.00002	0,010	1.34	0.00	0	0
R207	On	02/11/2017	Bond Future	8.03	Call			1,846.02000	1.84602	1,834,160	1.34	0.00	0	0
R207	On	02/11/2017	Bond Future	8.03	Put			0.02000	0.00002	0,020	1.34	0.00	0	0
R207	On	01/02/2018	Bond Future	7.61	Call			1,080.01000	1.08001	1,068,820	1.53	0.00	0	0
R207	On	01/02/2018	Bond Future	7.61	Put			72.57000	0.07257	73,580	1.53	0.00	0	0
R207	On	01/02/2018	Bond Future	7.62	Call			1,095.22000	1.09522	1,084,000	1.53	0.00	0	0
R207	On	01/02/2018	Bond Future	7.62	Put			70.13000	0.07013	71,110	1.53	0.00	0	0
R207	On	01/02/2018	Bond Future	7.60	Call			1,064.71000	1.06471	1,053,560	1.53	0.00	0	0
R207	On	01/02/2018	Bond Future	7.60	Put			74.92000	0.07492	75,970	1.53	0.00	0	0
R207	On	03/05/2018	Bond Future	7.57	Call			1,061.52000	1.06152	1,050,970	1.38	0.00	0	0
R207	On	03/05/2018	Bond Future	7.57	Put			130.21000	0.13021	132,050	1.38	0.00	0	0
R207	On	03/05/2018	Bond Future	7.58	Call			1,074.34000	1.07434	1,063,760	1.38	0.00	0	0
R207	On	03/05/2018	Bond Future	7.58	Put			127.49000	0.12749	129,300	1.38	0.00	0	0
R207	On	03/05/2018	Bond Future	7.56	Call			1,048.98000	1.04898	1,038,480	1.38	0.00	0	0
R207	On	03/05/2018	Bond Future	7.56	Put			133.21000	0.13321	135,100	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			7.32761	98.98572	7.31696	99.01692		2.20	0.00	0	32,186
R208	On	01/02/2018	Bond Future			7.31916	100.80588	7.30752	100.83778		2.46	0.00	0	0
R208	On	03/05/2018	Bond Future			7.29840	99.28222	7.28566	99.31468		2.32	0.00	0	0
Total R208 Future												0.00	0	32,186
R208	On	02/11/2017	Bond Future	8.19	Call			2,518.61000	2.51861	2,487,420	2.40	0.00	0	0
R208	On	02/11/2017	Bond Future	8.19	Put			0.58000	0.00058	0,590	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			2,546.93000	2.54693	2,515,740	2.40	0.00	0	0
R208	On	02/11/2017	Bond Future	8.20	Put			0.52000	0.00052	0,530	2.40	0.00	0	0
R208	On	02/11/2017	Bond Future	8.18	Call			2,490.27000	2.49027	2,459,080	2.40	0.00	0	0
R208	On	02/11/2017	Bond Future	8.18	Put			0.64000	0.00064	0,650	2.40	0.00	0	0
R208	On	01/02/2018	Bond Future	7.84	Call			1,611.68000	1.61168	1,584,180	2.59	0.00	0	0
R208	On	01/02/2018	Bond Future	7.84	Put			165.31000	0.16531	169,710	2.59	0.00	0	0
R208	On	01/02/2018	Bond Future	7.85	Call			1,633.91000	1.63391	1,606,300	2.59	0.00	0	0
R208	On	01/02/2018	Bond Future	7.85	Put			160.63000	0.16063	164,920	2.59	0.00	0	0
R208	On	01/02/2018	Bond Future	7.83	Call			1,589.55000	1.58955	1,562,170	2.59	0.00	0	0
R208	On	01/02/2018	Bond Future	7.83	Put			170.10000	0.17010	174,620	2.59	0.00	0	0
R208	On	03/05/2018	Bond Future	7.79	Call			1,568.49000	1.56849	1,542,920	2.44	0.00	0	0
R208	On	03/05/2018	Bond Future	7.79	Put			293.37000	0.29337	300,260	2.44	0.00	0	0
R208	On	03/05/2018	Bond Future	7.77	Call			1,530.40000	1.53040	1,505,080	2.43	0.00	0	0
R208	On	03/05/2018	Bond Future	7.77	Put			305.45000	0.30545	312,590	2.43	0.00	0	0
R208	On	03/05/2018	Bond Future	7.78	Call			1,549.40000	1.54940	1,523,960	2.44	0.00	0	0
R208	On	03/05/2018	Bond Future	7.78	Put			299.36000	0.29936	306,380	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			9.52711	72.45105	9.52769	72.44715		13.29	37,312,290.75	515	116,861
R209	On	01/02/2018	Bond Future			9.58291	73.78330	9.58350	73.77937		12.40	0.00	0	0
R209	On	03/05/2018	Bond Future			9.63766	72.00827	9.63827	72.00425		13.28	0.00	0	0
Total R209 Future												37,312,290.75	515	116,861
R209	On	02/11/2017	Bond Future	9.53	Call			1,442.91000	1.44291	1,431,040	13.16	0.00	0	0
R209	On	02/11/2017	Bond Future	9.53	Put			1,427.36000	1.42736	1,411,590	13.16	0.00	0	0
R209	On	02/11/2017	Bond Future	9.54	Call			1,476.89000	1.47689	1,465,060	13.16	0.00	0	0
R209	On	02/11/2017	Bond Future	9.54	Put			1,394.07000	1.39407	1,378,340	13.16	0.00	0	0
R209	On	02/11/2017	Bond Future	9.52	Call			1,409.37000	1.40937	1,397,480	13.15	0.00	0	0
R209	On	02/11/2017	Bond Future	9.52	Put			1,461.18000	1.46118	1,445,390	13.15	0.00	0	0
R209	On	02/11/2017	Bond Future	9.00	Put			3,976.06000	3.97606	3,964,580	12.86	0.00	0	0
R209	On	02/11/2017	Bond Future	9.00	Call			287.29000	0.28729	279,710	12.86	0.00	0	2,248
R209	On	02/11/2017	Bond Future	10.00	Call			3,474.26000	3.47426	3,467,770	13.51	0.00	0	0
R209	On	02/11/2017	Bond Future	10.00	Put			396.52000	0.39652	386,130	13.51	0.00	0	1,138
R209	On	02/11/2017	Bond Future	10.60	Call			6,755.75000	6.75575	6,756,950	14.04	0.00	0	0
R209	On	02/11/2017	Bond Future	10.60	Put			47.92000	0.04792	45,220	14.04	0.00	0	1,300
R209	On	02/11/2017	Bond Future	9.75	Call			2,290.66000	2.29066	2,280,540	13.29	0.00	0	0
R209	On	02/11/2017	Bond Future	9.75	Put			816.72000	0.81672	802,700	13.29	0.00	0	6,500
R209	On	02/11/2017	Bond Future	8.30	Put			9,037.84000	9.03784	9,033,280	12.71	0.00	0	0
R209	On	02/11/2017	Bond Future	8.30	Call			8.66000	0.00866	8,000	12.71	0.00	0	2,800
R209	On	02/11/2017	Bond Future	9.58	Call			1,617.35000	1.61735	1,605,700	13.19	0.00	0	0
R209	On	02/11/2017	Bond Future	9.58	Put			1,266.39000	1.26639	1,250,840	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			2,210.89000	2.21089	2,195,480	13.05	0.00	0	0
R209	On	02/11/2017	Bond Future	9.33	Call			861.02000	0.86102	849,510	13.05	0.00	0	1,350
R209	On	02/11/2017	Bond Future	9.88	Call			2,882.78000	2.88278	2,874,410	13.41	0.00	0	0
R209	On	02/11/2017	Bond Future	9.88	Put			567.90000	0.56790	555,630	13.41	0.00	0	1,350
R209	On	01/02/2018	Bond Future	10.10	Call			4,358.41000	4.35841	4,354,340	12.95	0.00	0	0
R209	On	01/02/2018	Bond Future	10.10	Put			1,036.76000	1.03676	1,028,760	12.95	0.00	0	3,000
R209	On	01/02/2018	Bond Future	9.73	Call			2,823.00000	2.82300	2,817,320	12.61	0.00	0	0
R209	On	01/02/2018	Bond Future	9.73	Put			1,856.64000	1.85664	1,847,030	12.61	0.00	0	0
R209	On	01/02/2018	Bond Future	9.71	Call			2,748.12000	2.74812	2,742,380	12.59	0.00	0	0
R209	On	01/02/2018	Bond Future	9.71	Put			1,912.53000	1.91253	1,902,860	12.59	0.00	0	0
R209	On	01/02/2018	Bond Future	10.00	Call			3,918.06000	3.91806	3,913,480	12.86	0.00	0	0
R209	On	01/02/2018	Bond Future	10.00	Put			1,221.18000	1.22118	1,212,670	12.86	0.00	0	7,500
R209	On	01/02/2018	Bond Future	9.72	Call			2,785.53000	2.78553	2,779,820	12.60	0.00	0	0
R209	On	01/02/2018	Bond Future	9.72	Put			1,884.51000	1.88451	1,874,870	12.60	0.00	0	0
R209	On	03/05/2018	Bond Future	9.86	Call			3,870.81000	3.87081	3,866,690	13.61	0.00	0	0
R209	On	03/05/2018	Bond Future	9.86	Put			2,430.64000	2.43064	2,422,500	13.61	0.00	0	0
R209	On	03/05/2018	Bond Future	9.84	Call			3,796.47000	3.79647	3,792,310	13.59	0.00	0	0
R209	On	03/05/2018	Bond Future	9.84	Put			2,484.41000	2.48441	2,476,230	13.59	0.00	0	0
R209	On	03/05/2018	Bond Future	9.85	Call			3,833.56000	3.83356	3,829,420	13.60	0.00	0	0
R209	On	03/05/2018	Bond Future	9.85	Put			2,457.40000	2.45740	2,449,240	13.60	0.00	0	0
Total R209 Option												0.00	0	28,536
Total For R209												37,312,290.75	515	145,397
R210	On	02/11/2017	Bond Future			185.36829	185.36829	185.38188	185.38188			0.00	0	2,179
R210	On	01/02/2018	Bond Future			188.84322	188.84322	188.85786	188.85786			0.00	0	0
R210	On	03/05/2018	Bond Future			190.01607	190.01607	190.02912	190.02912			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			6,698.12000	6.69812	6,711,710		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			6,708.12000	6.70812	6,721,710		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			6,688.12000	6.68812	6,701,710		0.00	0	0
R210	On	01/02/2018	Bond Future	192.37	Put			3,512.14000	3.51214	3,526,780		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			3,522.14000	3.52214	3,536,780		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			3,502.14000	3.50214	3,516,780		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			1,410.88000	1.41088	1,423,930		0.00	0	0

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			1,420.88000	1.42088	1,433,930		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			1,430.88000	1.43088	1,443,930		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			151.20549	151.20549	151.24811	151.24811			0.00	0	4,057
R212	On	01/02/2018	Bond Future			152.00170	152.00170	152.04575	152.04575			0.00	0	0
R212	On	03/05/2018	Bond Future			154.89585	154.89585	154.93917	154.93917			0.00	0	0
Total R212 Future												0.00	0	4,057
R212	On	02/11/2017	Bond Future	152.41	Put			1,161.89000	1.16189	1,204,510		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			1,171.89000	1.17189	1,214,510		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			1,151.89000	1.15189	1,194,510		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			2,654.25000	2.65425	2,698,300		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			2,664.25000	2.66425	2,708,300		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			2,644.25000	2.64425	2,688,300		0.00	0	0
R212	On	03/05/2018	Bond Future	154.29	Call			649.17000	0.64917	605,850		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			639.17000	0.63917	595,850		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			659.17000	0.65917	615,850		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			9.16708	84.82554	9.15237	84.92445		10.76	0.00	0	63,283
R213	On	01/02/2018	Bond Future			9.22326	86.38534	9.20804	86.48621		10.13	0.00	0	0
R213	On	03/05/2018	Bond Future			9.27464	84.44477	9.25893	84.54749		10.79	0.00	0	0
Total R213 Future												0.00	0	63,283
R213	On	02/11/2017	Bond Future	9.35	Call			2,131.53000	2.13153	2,054,680	10.84	0.00	0	0
R213	On	02/11/2017	Bond Future	9.35	Put			816.07000	0.81607	838,130	10.84	0.00	0	0
R213	On	02/11/2017	Bond Future	9.36	Call			2,174.88000	2.17488	2,097,420	10.84	0.00	0	0
R213	On	02/11/2017	Bond Future	9.36	Put			793.62000	0.79362	815,070	10.84	0.00	0	0
R213	On	02/11/2017	Bond Future	9.34	Call			2,088.59000	2.08859	2,012,360	10.83	0.00	0	0
R213	On	02/11/2017	Bond Future	9.34	Put			839.00000	0.83900	861,680	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			2,961.84000	2.96184	2,892,980	10.26	0.00	0	0
R213	On	01/02/2018	Bond Future	9.42	Put			1,572.00000	1.57200	1,604,010	10.26	0.00	0	0
R213	On	01/02/2018	Bond Future	9.43	Call			3,001.68000	3.00168	2,932,380	10.27	0.00	0	0
R213	On	01/02/2018	Bond Future	9.43	Put			1,547.06000	1.54706	1,578,630	10.27	0.00	0	0
R213	On	01/02/2018	Bond Future	9.41	Call			2,922.45000	2.92245	2,854,030	10.25	0.00	0	0
R213	On	01/02/2018	Bond Future	9.41	Put			1,597.47000	1.59747	1,629,920	10.25	0.00	0	0
R213	On	03/05/2018	Bond Future	9.57	Call			4,052.72000	4.05272	3,982,830	11.04	0.00	0	0
R213	On	03/05/2018	Bond Future	9.57	Put			2,050.77000	2.05077	2,083,600	11.04	0.00	0	0
R213	On	03/05/2018	Bond Future	9.58	Call			4,092.18000	4.09218	4,021,970	11.04	0.00	0	0
R213	On	03/05/2018	Bond Future	9.58	Put			2,026.98000	2.02698	2,059,490	11.04	0.00	0	0
R213	On	03/05/2018	Bond Future	9.56	Call			4,013.42000	4.01342	3,943,850	11.03	0.00	0	0
R213	On	03/05/2018	Bond Future	9.56	Put			2,074.80000	2.07480	2,107,950	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			9.69379	71.88219	9.69948	71.84259		14.14	0.00	0	44,034
R214	On	01/02/2018	Bond Future			9.75290	73.20404	9.75875	73.16376		13.16	0.00	0	0
R214	On	03/05/2018	Bond Future			9.80766	71.27150	9.81367	71.23050		14.13	0.00	0	0
Total R214 Future												0.00	0	44,034
R214	On	02/11/2017	Bond Future	9.59	Call			1,173.66000	1.17366	1,176,310	14.04	0.00	0	0
R214	On	02/11/2017	Bond Future	9.59	Put			1,942.09000	1.94209	1,905,140	14.04	0.00	0	0
R214	On	02/11/2017	Bond Future	9.60	Call			1,203.57000	1.20357	1,206,460	14.05	0.00	0	0
R214	On	02/11/2017	Bond Future	9.60	Put			1,901.25000	1.90125	1,864,540	14.05	0.00	0	0
R214	On	02/11/2017	Bond Future	9.58	Call			1,144.21000	1.14421	1,146,630	14.04	0.00	0	0
R214	On	02/11/2017	Bond Future	9.58	Put			1,983.50000	1.98350	1,946,320	14.04	0.00	0	0
R214	On	01/02/2018	Bond Future	9.83	Call			2,660.74000	2.66074	2,674,480	13.23	0.00	0	0
R214	On	01/02/2018	Bond Future	9.83	Put			2,173.04000	2.17304	2,146,500	13.23	0.00	0	0
R214	On	01/02/2018	Bond Future	9.84	Call			2,697.59000	2.69759	2,711,520	13.24	0.00	0	0
R214	On	01/02/2018	Bond Future	9.84	Put			2,141.88000	2.14188	2,115,530	13.24	0.00	0	0
R214	On	01/02/2018	Bond Future	9.82	Call			2,624.13000	2.62413	2,637,690	13.23	0.00	0	0
R214	On	01/02/2018	Bond Future	9.82	Put			2,204.55000	2.20455	2,177,830	13.23	0.00	0	0
R214	On	03/05/2018	Bond Future	9.98	Call			3,828.15000	3.82815	3,845,010	14.35	0.00	0	0
R214	On	03/05/2018	Bond Future	9.98	Put			2,708.87000	2.70887	2,684,730	14.35	0.00	0	0
R214	On	03/05/2018	Bond Future	9.99	Call			3,865.79000	3.86579	3,882,790	14.36	0.00	0	0
R214	On	03/05/2018	Bond Future	9.99	Put			2,680.15000	2.68015	2,656,150	14.36	0.00	0	0
R214	On	03/05/2018	Bond Future	9.97	Call			3,790.88000	3.79088	3,807,610	14.34	0.00	0	0
R214	On	03/05/2018	Bond Future	9.97	Put			2,738.07000	2.73807	2,713,800	14.34	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												0.00	0	44,034
Total for Bond												973,819,857.45	9,220	1,062,132
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			578.62800	578.62800	578.76000	578.76000			5,786,280.00	1	669
GOVI On 01/02/2018 GOVI			589.26900	589.26900	589.40500	589.40500			0.00	0	0
GOVI On 03/05/2018 GOVI			600.24600	600.24600	600.38400	600.38400			0.00	0	0
Total GOVI Future									5,786,280.00	1	669
GOVI On 02/11/2017 GOVI	572.45	Call			63,100.00000	6.31000	61,780,000		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			63,000.00000	6.30000	61,680,000		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			63,200.00000	6.32000	61,880,000		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			83,750.00000	8.37500	82,390,000		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			83,650.00000	8.36500	82,290,000		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			83,850.00000	8.38500	82,490,000		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			100,940.00000	10.09400	99,560,000		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			101,140.00000	10.11400	99,760,000		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			101,040.00000	10.10400	99,660,000		0.00	0	0
Total GOVI Option												0.00	0	0
Total For GOVI												5,786,280.00	1	669
Total for GOVI												5,786,280.00	1	669
AL37	On	02/11/2017	Index Future			561.35100	561.35100	561.48700	561.48700			0.00	0	0
AL37	On	01/02/2018	Index Future			571.67500	571.67500	571.81300	571.81300			0.00	0	0
AL37	On	03/05/2018	Index Future			582.32400	582.32400	582.46500	582.46500			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			647.45700	647.45700	647.82500	647.82500			0.00	0	0
AL7T	On	01/02/2018	Index Future			659.36400	659.36400	659.74000	659.74000			0.00	0	0
AL7T	On	03/05/2018	Index Future			671.64700	671.64700	672.02900	672.02900			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			579.82600	579.82600	579.91600	579.91600			0.00	0	791
ALBI	On	01/02/2018	Index Future			590.48900	590.48900	590.58200	590.58200			0.00	0	0
ALBI	On	03/05/2018	Index Future			601.48900	601.48900	601.58400	601.58400			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			250.15200	250.15200	250.13500	250.13500			0.00	0	1,163
IGOV	On	01/02/2018	Index Future			254.84100	254.84100	254.82500	254.82500			0.00	0	0
IGOV	On	03/05/2018	Index Future			259.69400	259.69400	259.67400	259.67400			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	93.44041	93.44041	93.44753	93.44753				0.00	0	0
10Y ST On	16/03/2026	Interest Rate Swap	90.42065	90.42065	90.41802	90.41802				0.00	0	0
10Y ST On	15/06/2026	Interest Rate Swap	89.15445	89.15445	89.14369	89.14369				0.00	0	0
10Y ST On	21/09/2026	Interest Rate Swap	91.33378	91.33378	91.31827	91.31827				0.00	0	0
10Y ST On	21/12/2026	Interest Rate Swap	95.13446	95.13446	95.12249	95.12249				0.00	0	0
10Y ST On	15/03/2027	Interest Rate Swap	93.66466	93.66466	93.66014	93.66014				0.00	0	0
10Y ST On	21/06/2027	Interest Rate Swap	95.74368	95.74368	95.74702	95.74702				0.00	0	0
10Y ST On	20/09/2027	Interest Rate Swap	99.48772	99.48772	99.49727	99.49727				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	99.76391	99.76391	99.76115	99.76115				0.00	0	0
1Y STN On	15/03/2018	Interest Rate Swap	99.61892	99.61892	99.61842	99.61842				0.00	0	0
1Y STN On	21/06/2018	Interest Rate Swap	99.66645	99.66645	99.66421	99.66421				0.00	0	0
1Y STN On	20/09/2018	Interest Rate Swap	99.71455	99.71455	99.71483	99.71483				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	99.79413	99.79413	99.79208	99.79208				0.00	0	0
2Y STN On	16/03/2018	Interest Rate Swap	98.89910	98.89910	98.89775	98.89775				0.00	0	0
2Y STN On	15/06/2018	Interest Rate Swap	98.35948	98.35948	98.35892	98.35892				0.00	0	0
2Y STN On	21/09/2018	Interest Rate Swap	98.17893	98.17893	98.17896	98.17896				0.00	0	0
2Y STN On	21/12/2018	Interest Rate Swap	98.44000	98.44000	98.44000	98.44000				0.00	0	0

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			98.72529	98.72529	98.72355	98.72355			0.00	0	0
2Y STN On 21/06/2019 Interest Rate Swap			99.01595	99.01595	99.01209	99.01209			0.00	0	0
2Y STN On 20/09/2019 Interest Rate Swap			99.33286	99.33286	99.32287	99.32287			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			95.11491	95.11491	95.11655	95.11655			0.00	0	0
5Y STN On 16/03/2021 Interest Rate Swap			94.28136	94.28136	94.27951	94.27951			0.00	0	0
5Y STN On 15/06/2021 Interest Rate Swap			93.42097	93.42097	93.41681	93.41681			0.00	0	0
5Y STN On 21/09/2021 Interest Rate Swap			93.54719	93.54719	93.54159	93.54159			0.00	0	0
5Y STN On 21/12/2021 Interest Rate Swap			95.69207	95.69207	95.69017	95.69017			0.00	0	51
5Y STN On 15/03/2022 Interest Rate Swap			95.76421	95.76421	95.76850	95.76850			0.00	0	0
5Y STN On 21/06/2022 Interest Rate Swap			96.91768	96.91768	96.92665	96.92665			0.00	0	0
5Y STN On 20/09/2022 Interest Rate Swap			99.09156	99.09156	99.10239	99.10239			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 :									979,606,137.45	9,221	1,067,306
AA05 On 22/03/2019 Spot Bond			8.49000	100.91753	8.49000	100.89473			0.00	0	150,000,000
Total AA05 SPOT									0.00	0	150,000,000
Total For AA05									0.00	0	150,000,000
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	99.54420			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	13.97997	100.00000	13.94611			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			9.47000	104.01159	9.47000	103.98530			0.00	0	0
Total AA07 SPOT									0.00	0	0
Total For AA07									0.00	0	0
AB01/R On 24/11/2020 Spot Bond			10.00000	110.57500	10.00000	110.54700			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	100.70463			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	100.66590			0.00	0	0

Contract 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			8.87000	101.98433	8.87000	101.96027				0.00	0	1,500,000,000
Total AB013 SPOT										0.00	0	1,500,000,000
Total For AB013										0.00	0	1,500,000,000
AB014L On 19/11/2019 Spot Bond			100.00000	23.01191	100.00000	22.95617				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	103.46150	10.84000	103.43182				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	24.00565	100.00000	23.94749				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	23.96558	100.00000	23.91283				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	100.32414	11.37000	100.29350				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	18.02789	100.00000	17.98374				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	100.38109	11.81000	100.34928				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	11.53290	100.00000	11.50465				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	15.92866	100.00000	15.89007				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	17.19628	100.00000	17.16941				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	15.41093	100.00000	15.37360				0.00	0	0

Contract 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	16.07911	100.00000	16.04372				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	11.57664	100.00000	11.55372				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	13.12356	100.00000	13.09178				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	12.91154	100.00000	12.85476				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	111.40200	10.00000	111.37300				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	160.21791	4.45000	267.46996				0.00	0	300,000,000
Total ABCPI3 SPOT										0.00	0	300,000,000
Total For ABCPI3										0.00	0	300,000,000
ABF19L On 21/04/2022 Spot Bond			100.00000	10.95070	100.00000	10.91652				0.00	0	0
Total ABF19U SPOT										0.00	0	0
Total For ABF19U										0.00	0	0
ABFN0 On 17/03/2018 Spot Bond			100.00000		0.00000	100.15560				0.00	0	0
Total ABFN07 SPOT										0.00	0	0
Total For ABFN07										0.00	0	0
ABFN0 On 17/03/2020 Spot Bond			100.00000		0.00000	101.26241				0.00	0	0
Total ABFN08 SPOT										0.00	0	0
Total For ABFN08										0.00	0	0
ABFN0 On 17/03/2026 Spot Bond			100.00000		0.00000	99.90692				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN1 On 28/10/2019 Spot Bond			100.00000		0.00000	100.84672				0.00	0	0
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0
ABFN1 On 09/04/2019 Spot Bond			100.00000		0.00000	101.33093				0.00	0	0

Contract 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	101.40628				0.00	500,000,000	500,000,000
Total ABFN13 SPOT										0.00	500,000,000	500,000,000
Total For ABFN13										0.00	500,000,000	500,000,000
ABFN1: On 14/05/2022 Spot Bond				100.00000	0.00000	100.75554				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	101.15203				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	101.03181				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	100.89462				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	102.02387				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	100.35015				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	100.36219				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	100.37220				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	100.25211				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			10.87000	103.35523	10.87000	104.69331				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	98.21060				0.00	0	1,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABK10 SPOT										0.00	0	1,500,000,000
Total For ABK10										0.00	0	1,500,000,000
ABK11 On 20/05/2019 Spot Bond				100.00000	0.00000	99.21732				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	93.77324				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			9.82000	100.18176	9.82000	102.68066				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	100.17064				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	43.70480	100.00000	43.59893				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	99.89934				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	59.05490	100.00000	58.91184				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	99.50428				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	43.92701	100.00000	43.82059				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	100.23765				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	96.96119				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	93.80839				0.00	0	0

Contract 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	96.81978				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			6.36500	148.77261	6.36500	149.55893				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			6.35500	103.51185	6.35500	131.78734				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	15.17426	100.00000	15.14944				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			7.61500	93.95400	7.61500	110.73308				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	7.69512	100.00000	7.68255				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	94.92852	8.49000	107.97901				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	6.86731	100.00000	6.85149				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	88.77989				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	186.74855	3.65000	186.71798				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			5.89125	97.85205	5.89125	97.86480				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			5.89125	97.85205	5.89125	97.86480				0.00	0	0

Contract 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	119.67965	3.46000	120.23796				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	125.86307	3.24000	173.73570				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	137.66141	3.17000	220.82323				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			9.36500	93.53335	9.36500	93.50971				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	102.47221				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			9.84000	106.38863	9.84000	106.36072				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			8.49500	97.85156	8.49500	97.82933				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			10.38500	103.10807	10.38500	103.07956				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	100.01519				0.00	0	0

Contract 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	101.13564				0.00	280,000,000	70,000,000
Total ABN92 SPOT										0.00	280,000,000	70,000,000
Total For ABN92										0.00	280,000,000	70,000,000
ABS10 On 17/03/2018 Spot Bond			6.19500	101.75340	6.19500	101.73653				0.00	0	0
Total ABS10 SPOT										0.00	0	0
Total For ABS10										0.00	0	0
ABS11 On 09/04/2021 Spot Bond			8.62000	106.52706	8.62000	106.50251				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			8.70000	104.40458	8.70000	104.38043				0.00	0	0
Total ABS12 SPOT										0.00	0	0
Total For ABS12										0.00	0	0
ABS12/ On 14/05/2020 Spot Bond			9.20000	103.23619	9.20000	103.21096				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			9.20000	105.00482	9.20000	104.97916				0.00	0	0
Total ABS13 SPOT										0.00	0	0
Total For ABS13										0.00	0	0
ABS14 On 11/11/2020 Spot Bond			8.46000	105.47292	8.46000	105.44917				0.00	0	0
Total ABS14 SPOT										0.00	0	0
Total For ABS14										0.00	0	0
ABS15 On 11/11/2022 Spot Bond			9.04500	106.26187	9.04500	106.23633				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			9.73500	107.21767	9.73500	107.18998				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			9.72000	109.46610	9.72000	109.43787				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			9.21500	107.46234	9.21500	107.43603				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			8.37000	101.94961	8.37000	101.92677				0.00	0	405,500,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABS6 SPOT										0.00	0	405,500,000
Total For ABS6										0.00	0	405,500,000
ABS7 On 11/09/2026 Spot Bond			9.73500	94.57739	9.73500	94.55256				0.00	0	3,860,000,000
Total ABS7 SPOT										0.00	0	3,860,000,000
Total For ABS7										0.00	0	3,860,000,000
ABS7/F On 11/09/2026 Spot Bond			100.00000	8.94147	100.00000	8.92147				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	281.27073	3.49000	281.22590				0.00	0	0
Total ABS12 SPOT										0.00	0	0
Total For ABS12										0.00	0	0
ABS14 On 31/01/2022 Spot Bond			2.85500	143.72207	2.85500	146.58820				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	16.15519	100.00000	16.10420				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	0.06995	100.00000	0.06976				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	65.43186	100.00000	65.27334				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	91.70074				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	111.40200	10.00000	111.37300				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	99.85453				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	99.85024				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	99.84854				0.00	0	0

Contract 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	99.85177				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	99.85934				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			8.72000	102.20621	8.72000	102.44544				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL127 On 20/09/2021 Spot Bond				100.00000	0.00000	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	99.85600				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	111.40200	10.00000	111.37300				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	99.85554				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL161 On 20/03/2022 Spot Bond			10.23000	99.86453	10.23000	99.83747				0.00	0	0
Total ACL161 SPOT										0.00	0	0
Total For ACL161										0.00	0	0
ACL167 On 20/06/2019 Spot Bond			9.00000	103.58001	9.00000	103.55510				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	99.85618				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	99.86419				0.00	0	0

Contract 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	100.89519				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	99.86253				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	99.85681				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	99.85478				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	99.85269				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	99.85230				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	99.85230				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	99.85934				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	99.84959				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	99.84959				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	99.86858				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	100.54291				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	99.86543				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	99.64566				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	92.67212				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	99.86719				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	99.86737				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	99.85747				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	100.87035				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	101.29402				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	101.27507				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	99.85810				0.00	0	0

Contract 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	99.86051				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	99.92171				0.00	0	800,000,000
Total ADCB01 SPOT										0.00	0	800,000,000
Total For ADCB01										0.00	0	800,000,000
ADCB0 On 08/03/2018 Spot Bond			100.00000	83.24022	100.00000	83.05483				0.00	0	0
ADCB0 On 08/03/2018 Spot Bond			100.00000	83.24022	100.00000	83.05483				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	100.48088				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	100.26434				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	62.10846	100.00000	61.95800				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	100.74055				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	101.47689				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	101.52414				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	101.68155				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	101.42965				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	101.44541				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	101.83891				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	101.76028				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	102.40398				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	102.16876				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	42.34490	100.00000	42.67307				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	16.01491	100.00000	16.61071				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	11.43491	100.00000	11.40445				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	9.31625	100.00000	9.29144				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			8.22000	100.49848	8.22000	100.47648				0.00	0	0
Total AIR01 SPOT										0.00	0	0
Total For AIR01										0.00	0	0
AIR02 On 30/04/2023 Spot Bond			9.97500	111.58239	9.97500	111.55272				0.00	0	0
Total AIR02 SPOT										0.00	0	0
Total For AIR02										0.00	0	0
AIR04 On 29/05/2024 Spot Bond			9.33000	102.32215	9.33000	102.29680				0.00	0	0
Total AIR04 SPOT										0.00	0	0
Total For AIR04										0.00	0	0

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	15.88012	100.00000	15.84497			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			10.52000	99.33178	10.52000	99.30411			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	175.87162	3.55000	175.84332			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	101.99556			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	102.68018			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	101.06213			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	101.43010			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	100.52518			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	100.53928			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	93.68812	100.00000	93.45506			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	90.60404	100.00000	90.38624			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	41.38009	100.00000	41.27984			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	41.32625	100.00000	41.22614				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	4.59037	100.00000	4.58386				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	0.12246	100.00000	0.12232				0.00	0	0
Total AS139U SPOT										0.00	0	0
Total For AS139U										0.00	0	0
AS167L On 20/06/2021 Spot Bond			100.00000	13.00578	100.00000	12.97427				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	20.50015	100.00000	20.45049				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	39.21820	100.00000	39.12215				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	99.86425				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	239.84299	3.42000	239.80522				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	98.81327				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	100.85908			0.00	120,000,000	30,000,000
Total ASN036 SPOT									0.00	120,000,000	30,000,000
Total For ASN036									0.00	120,000,000	30,000,000
ASN03 On 07/12/2033 Spot Bond			3.43500	213.78392	3.43500	213.75017			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	101.48796			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	101.33956			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	101.23139			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	101.13590			0.00	80,000,000	20,000,000
Total ASN061 SPOT									0.00	80,000,000	20,000,000
Total For ASN061									0.00	80,000,000	20,000,000
ASN06 On 14/05/2018 Spot Bond				100.00000	0.00000	99.64581			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	100.31300			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	99.97136				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	100.93892				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	96.23234				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	99.83798				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	99.86238				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	100.01560				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	99.48843				0.00	0	1,040,800,000
Total ASN083 SPOT										0.00	0	1,040,800,000
Total For ASN083										0.00	0	1,040,800,000
ASN08: On 03/09/2020 Spot Bond				100.00000	0.00000	100.27774				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	101.96723				0.00	0	0
Total ASN086 SPOT										0.00	0	0
Total For ASN086										0.00	0	0
ASN08: On 01/10/2020 Spot Bond				100.00000	0.00000	119.01939				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	101.64890				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	101.38535				0.00	80,000,000	20,000,000
Total ASN092 SPOT										0.00	80,000,000	20,000,000
Total For ASN092										0.00	80,000,000	20,000,000
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	100.88229				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	75.65876				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	100.25370				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	99.85854				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	100.17492				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	101.18092				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	99.81732				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	99.86145				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	100.52929				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	100.53180				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	100.52083				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	100.25104				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	100.24902				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	99.81893				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	87.84000				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			3.58500	142.31718	3.58500	142.29420				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	87.84000				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	102.05953				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	101.03071				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	101.03071				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			3.63000	142.05741	3.63000	142.03430				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	109.33142				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	100.25913				0.00	400,000,000	100,000,000
Total ASN152 SPOT										0.00	400,000,000	100,000,000
Total For ASN152										0.00	400,000,000	100,000,000
ASN15: On 31/03/2028 Spot Bond			4.14000	160.35276	4.14000	160.32440				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	100.95308				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	100.60767				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	99.84954				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	100.24301				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	99.84129				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	101.48998				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	100.19477				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	100.04473				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	99.53187				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	101.29344				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	105.97340	3.67000	105.95606				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	99.86572				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	99.86440			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	99.85526			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	100.61111			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	100.66413			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	100.36183			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	100.21646			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	0.00000	100.08533				0.00	0	0
Total ASN214 SPOT										0.00	0	0
Total For ASN214										0.00	0	0
ASN21: On 14/09/2018 Spot Bond			100.00000	44.64292	100.00000	100.00000				0.00	0	0
Total ASN215 SPOT										0.00	0	0
Total For ASN215										0.00	0	0
ASN38: On 20/12/2017 Spot Bond			100.00000	98.65952	100.00000	98.39573				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	98.65952	100.00000	98.39572				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	98.65952	100.00000	98.39572				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	66.54129	100.00000	66.38009				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	13.65089	100.00000	13.61781				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	45.88448	100.00000	45.77332				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	100.04198				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			8.37000	105.86484	8.37000	105.84112				0.00	0	0
Total BAW11 SPOT										0.00	0	0
Total For BAW11										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAW17 On 05/12/2018 Spot Bond				100.00000	0.00000	100.18998				0.00	800,000,000	818,000,000
Total BAW17 SPOT										0.00	800,000,000	818,000,000
Total For BAW17										0.00	800,000,000	818,000,000
BAW17 On 05/12/2018 Spot Bond			100.00000	39.63647	100.00000	39.53939				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	100.10602				0.00	0	0
Total BAW18 SPOT										0.00	0	0
Total For BAW18										0.00	0	0
BAW19 On 05/12/2020 Spot Bond			9.07000	103.98082	9.07000	103.95563				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			9.17000	100.23254	9.17000	100.20812				0.00	0	10,000,000
Total BAW21 SPOT										0.00	0	10,000,000
Total For BAW21										0.00	0	10,000,000
BAW21 On 24/03/2022 Spot Bond			9.30000	99.75992	9.30000	99.73528				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	100.17490				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	94.42642	100.00000	94.18797				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	102.62554				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	100.91237				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	15.67195	100.00000	15.62303				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	13.72267	100.00000	13.67982				0.00	0	0
Total BAW27U SPOT										0.00	0	0
Total For BAW27U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAW28 On 06/06/2022 Spot Bond				100.00000	0.00000	100.20133				0.00	0	0
Total BAW28 SPOT										0.00	0	0
Total For BAW28										0.00	0	0
BAW3 On 02/10/2017 Spot Bond				100.00000	0.00000	102.08616				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			6.76000	104.64054	6.76000	104.62122				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			9.34500	102.16389	9.34500	102.13785				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	102.44638				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	102.38389				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	102.43563				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	101.98077				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	101.60101				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	102.43597				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA44 On 31/03/2019 Spot Bond				100.00000	0.00000	102.43608				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA51 On 31/03/2019 Spot Bond				100.00000	0.00000	102.58988				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	102.61207				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	102.07337				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	102.61219				0.00	0	0
Total BAYA54 SPOT										0.00	0	0
Total For BAYA54										0.00	0	0
BAYA55 On 31/03/2018 Spot Bond				100.00000	0.00000	102.33937				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	102.69484				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	102.61212				0.00	0	0
Total BAYA58 SPOT										0.00	0	0
Total For BAYA58										0.00	0	0
BAYA59 On 30/06/2022 Spot Bond			12.88500	103.62756	12.88500	103.59240				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			12.12000	103.19693	12.12000	103.51267				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	102.61210				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	103.10869				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYB06 On 31/12/2019 Spot Bond				100.00000	0.00000	103.10850				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB07 On 31/03/2020 Spot Bond				100.00000	0.00000	103.10859				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	108.20087				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	103.21206				0.00	0	0
Total BAYB11 SPOT										0.00	0	0
Total For BAYB11										0.00	0	0
BAYD1U On 30/06/2035 Spot Bond			100.00000	22.52781	100.00000	22.47324				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	20.50284	100.00000	20.45317				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	12.65608	100.00000	12.62542				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	12.65608	100.00000	12.62542				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	15.30180	100.00000	15.26473				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	13.25875	100.00000	13.22663				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	87.39023	100.00000	87.18979				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	101.58489				0.00	0	0
Total BCJ10 SPOT										0.00	0	0
Total For BCJ10										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCJ11 On 14/11/2017 Spot Bond				100.00000	0.00000	100.71132			0.00	0	0
Total BCJ11 SPOT									0.00	0	0
Total For BCJ11									0.00	0	0
BCJ12 On 23/03/2018 Spot Bond			8.65000	98.46701	8.65000	99.79311			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	101.34555			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			8.45500	94.76847	8.45500	186.46073			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			8.45500	96.08677	8.45500	186.94607			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			8.84000	98.42867	8.84000	98.40541			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			7.62000	103.05148	7.62000	103.03054			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	9.07611	100.00000	9.05412			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	7.85422	100.00000	7.83519			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	7.85422	100.00000	7.83519			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	8.33234	100.00000	8.31216			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	8.49173	100.00000	8.47115			0.00	0	0
Total BG1D2U SPOT									0.00	0	0
Total For BG1D2U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BG1E2 On 21/11/2032 Spot Bond			100.00000	11.14800	100.00000	11.12099				0.00	0	0
Total BG1E2U SPOT										0.00	0	0
Total For BG1E2U										0.00	0	0
BG1F2 On 21/11/2032 Spot Bond			100.00000	15.39805	100.00000	15.36075				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	101.27522				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			9.42000	106.20244	9.42000	106.17587				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	103.24200				0.00	0	0
Total BGL03 SPOT										0.00	0	0
Total For BGL03										0.00	0	0
BGL04 On 05/02/2020 Spot Bond			9.87000	101.47372	9.87000	101.44716				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			10.72000	101.94120	10.72000	101.91179				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	101.44114				0.00	0	0
Total BGL06 SPOT										0.00	0	0
Total For BGL06										0.00	0	0
BGL07 On 03/09/2022 Spot Bond			11.36000	102.05452	11.36000	102.02339				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	100.29355				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			10.72000	106.98020	10.72000	106.94985				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	101.13754				0.00	0	0
Total BGL10 SPOT										0.00	0	0
Total For BGL10										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BGL11 On 05/05/2021 Spot Bond			11.10000	104.79236	11.10000	108.32119			0.00	0	0
Total BGL11 SPOT									0.00	0	0
Total For BGL11									0.00	0	0
BGL12 On 20/08/2021 Spot Bond				100.00000	0.00000	102.33900			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			10.97000	103.21615	10.97000	103.18620			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	102.95525			0.00	0	0
Total BGL14 SPOT									0.00	0	0
Total For BGL14									0.00	0	0
BGL15 On 17/03/2022 Spot Bond				100.00000	0.00000	99.88759			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	100.60210			0.00	9,960,000,000	9,960,000,000
Total BGL16 SPOT									0.00	9,960,000,000	9,960,000,000
Total For BGL16									0.00	9,960,000,000	9,960,000,000
BGL17 On 14/08/2024 Spot Bond				100.00000	0.00000	100.93660			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	104.74658			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	0.00000	100.10228			0.00	0	0
Total BGT01 SPOT									0.00	0	0
Total For BGT01									0.00	0	0
BID04 On 23/11/2017 Spot Bond				100.00000	0.00000	100.60204			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	101.07204			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			8.27000	102.79604	8.27000	102.77328			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BID07 On 30/06/2020 Spot Bond				100.00000	0.00000	101.88263			0.00	0	0
Total BID07 SPOT									0.00	0	0
Total For BID07									0.00	0	0
BID08 On 30/06/2022 Spot Bond				100.00000	0.00000	101.92410			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	99.83471			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	99.81957			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	100.93691			0.00	0	0
Total BSR17 SPOT									0.00	0	0
Total For BSR17									0.00	0	0
BTC182 On 18/09/2017 Spot Bond				100.00000	0.00000	99.91618			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	99.68447			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	99.53756			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	99.39021			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	98.88387			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	98.69988			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	98.36236			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	80.57395	100.00000	80.39648				0.00	0	0
Total BTC189 SPOT										0.00	0	0
Total For BTC189										0.00	0	0
BWZ18 On 27/03/2018 Spot Bond				100.00000	0.00000	102.00456				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	102.06919				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	100.59476				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	100.88701				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	100.91060				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	13.50667	100.00000	13.47395				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	13.43614	100.00000	13.40360				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	13.54192	100.00000	13.50912				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	13.54192	100.00000	13.50912				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	67.65897	100.00000	67.49507				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	20.80895	100.00000	20.75854				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			14.57000	97.41354	14.57000	97.37571				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	102.36266				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			12.37000	100.37018	12.37000	100.33745				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	100.77069				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			11.87000	99.30767	11.87000	99.27656				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	99.48859				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			9.42000	100.92113	9.42000	100.89588				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	100.71394				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	101.15363				0.00	195,000,000	97,500,000
Total CBL24 SPOT										0.00	195,000,000	97,500,000
Total For CBL24										0.00	195,000,000	97,500,000
CBL25 On 06/05/2019 Spot Bond				100.00000	0.00000	100.95795				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			9.72000	108.13697	9.72000	108.10908				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	100.78313				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			10.26000	112.72139	10.26000	112.69057			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			9.59500	112.84018	9.59500	112.81129			0.00	0	0
Total CCT02 SPOT									0.00	0	0
Total For CCT02									0.00	0	0
CCT03 On 15/03/2025 Spot Bond			10.03500	105.83166	10.03500	105.80350			0.00	0	0
Total CCT03 SPOT									0.00	0	0
Total For CCT03									0.00	0	0
CCT04 On 17/07/2027 Spot Bond			9.76500	110.87268	9.76500	103.04720		290,997,000,000,000.00	29,800,000,000	15,151,400,000	
Total CCT04 SPOT								10,997,000,000,000.00	29,800,000,000	15,151,400,000	
Total For CCT04								10,997,000,000,000.00	29,800,000,000	15,151,400,000	
CGR14 On 13/02/2018 Spot Bond				100.00000	0.00000	102.12667			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	111.40220	10.00000	111.37310			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	99.78221			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	101.55073			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	61.72493	100.00000	61.57541			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	57.27886	100.00000	57.13858			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	66.72583	100.00000	66.56418			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	102.10636			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	101.13180			0.00	70,000,000	235,000,000
Total CGR23 SPOT									0.00	70,000,000	235,000,000
Total For CGR23									0.00	70,000,000	235,000,000
CGR24 On 08/02/2021 Spot Bond				100.00000	0.00000	102.63057			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	102.46822			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	100.61010			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	100.90229			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	101.16639			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	101.97212			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	101.73464			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	102.84474			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	103.42331			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	100.47445			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	102.03134			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	29.69462	100.00000	29.62190			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	101.25801			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	101.29074			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	101.34307			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	21.28244	100.00000	21.23089			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	21.28244	100.00000	21.23089			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	21.28244	100.00000	21.23089			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	23.53621	100.00000	23.47919			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	102.05777	10.11000	102.03042			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	139.62742	3.14000	139.53692			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			3.55500	98.33650	3.55500	136.71288			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	111.40200	10.00000	111.37300			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	111.40200	10.00000	111.37300			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	95.27073	13.50000	95.23693			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	100.50421	9.35000	100.47950			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			8.80000	105.72302	8.80000	105.69828			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	111.40200	10.00000	111.37300			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	99.84379			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	99.97535			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
CLN311 On 14/11/2022 Spot Bond				100.00000	0.00000	100.84243			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			10.64500	98.88346	10.64500	98.85559			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			11.16500	95.42710	11.16500	95.39894			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	99.84137			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	100.82574			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	101.23332			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	103.28403	8.80500	103.25985			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	99.85346			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	99.85106			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	99.84161			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	99.98473			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	99.83700			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	100.48409				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	99.83032				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	99.86737				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	98.94493				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	101.15985				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	101.14818				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	99.87098				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			9.82500	103.28849	9.82500	103.26158				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN363 On 20/03/2024 Spot Bond				100.00000	0.00000	99.85999				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	101.12383				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			11.96500	104.33247	11.96500	104.29953				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	101.16479				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			11.99500	104.35254	11.99500	104.31951				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	99.45948				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	101.32260				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	99.83196				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	99.86197				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	99.85923				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	99.85939				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			9.12000	102.11052	9.12000	102.08577				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	95.69774				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	97.89638	10.98000	97.86796				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	99.85462	11.00000	99.82556				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	99.84295				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			11.75500	101.15412	11.75500	101.12272				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	99.82889				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	99.85910				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	101.39687				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	99.85049				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	99.85842				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	100.23907				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	99.84735				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	100.27532				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	100.79902				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	100.79485				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	99.85832				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	100.73569				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	99.85751				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	101.75982				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	99.84301				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	99.84220				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	101.76767				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	101.72638				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	99.81406				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	99.83657				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	101.86978			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	99.94621	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	99.67283			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	99.82856			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	48.80049	7.01000	48.79143			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	99.82696			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	101.72645			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	102.63140			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	101.91967				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	100.79918				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	99.79490				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	99.84385				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	99.85110				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	101.11566				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	99.71509				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	100.60183				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			9.47000	109.21058	9.47000	109.18312				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			4.25500	138.50569	4.25500	138.48085				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	99.50011	6.31000	99.47687				0.00	0	0
Total CLN453 SPOT										0.00	0	0
Total For CLN453										0.00	0	0
CLN45 On 31/01/2025 Spot Bond			5.95000	101.88450	5.95000	101.86167				0.00	0	95,000,000
Total CLN454 SPOT										0.00	0	95,000,000
Total For CLN454										0.00	0	95,000,000
CLN45 On 04/05/2021 Spot Bond				100.00000	0.00000	100.56896				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	99.82359				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	100.72598				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	100.41844				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	100.41415				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	100.85407				0.00	0	0
Total CLN461 SPOT										0.00	0	0
Total For CLN461										0.00	0	0

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			10.29000	103.52701	10.29000	103.49879			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	100.53830			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			9.57500	101.74241	9.57500	101.71612			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	99.99989			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	100.63576			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	101.93974			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	101.98034			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	102.06568			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	100.88770			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	100.66960			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	100.67709			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	101.95125			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			9.77500	104.90061	9.77500	104.86090				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	100.23756				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	99.84220				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	14.57561	100.00000	14.53895				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			9.63000	104.56416	9.63000	102.68659				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	102.10352				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	16.96880	100.00000	16.91465				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	100.23664				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	100.63350				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	100.63992				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	100.25640				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			9.22000	103.79659	9.22000	103.76520				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	99.85285				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			12.25500	103.78488	12.25500	103.84956				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			9.05500	107.32276	9.05500	101.54154				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	101.17458				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	101.23383				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	99.08032				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	100.95117				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	99.84257				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			11.72000	103.19964	11.72000	101.90666				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	100.34336				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			10.05500	105.60400	10.05500	100.34568				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	100.26447				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	215.71426			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			8.84000	98.42867	8.84000	98.40541			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			8.45500	94.76847	8.45500	186.46073			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			8.45500	96.08677	8.45500	186.94607			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	99.86890			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	99.86259			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	100.27000			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	99.86253			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	99.85670			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	100.72039			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	101.64440			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			7.27000	103.68306	7.27000	103.66283			0.00	0	940,000,000
Total COJ04 SPOT									0.00	0	940,000,000
Total For COJ04									0.00	0	940,000,000
COJ05 On 05/06/2023 Spot Bond			8.90000	117.93926	8.90000	117.91120		12,460,000,000,000.00		1,400,000,000	700,000,000
Total COJ05 SPOT								12,460,000,000,000.00		1,400,000,000	700,000,000
Total For COJ05								12,460,000,000,000.00		1,400,000,000	700,000,000
COJ07 On 23/03/2021 Spot Bond			9.33000	104.04008	9.33000	104.01430			0.00	0	0
Total COJ07 SPOT									0.00	0	0
Total For COJ07									0.00	0	0
COJ08 On 22/06/2026 Spot Bond			10.18500	109.87546	10.18500	109.84565			0.00	0	0
Total COJ08 SPOT									0.00	0	0
Total For COJ08									0.00	0	0
COJG0 On 09/06/2024 Spot Bond			9.71500	104.95491	9.71500	104.92771			0.00	0	0
Total COJG01 SPOT									0.00	0	0
Total For COJG01									0.00	0	0
COT01 On 03/04/2023 Spot Bond			9.89000	100.82631	9.89000	100.79972			0.00	0	0
Total COT01 SPOT									0.00	0	0
Total For COT01									0.00	0	0
COT02 On 03/04/2028 Spot Bond			11.16500	98.69028	11.16500	98.66098		4,466,000,000,000.00		400,000,000	100,000,000
Total COT02 SPOT								4,466,000,000,000.00		400,000,000	100,000,000
Total For COT02								4,466,000,000,000.00		400,000,000	100,000,000
COT03 On 05/06/2028 Spot Bond			11.18500	91.98391	11.18500	91.95656			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			11.53000	98.89330	11.53000	99.78344			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	101.93863			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	99.91066			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	99.61518			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	19.39534	100.00000	19.33412			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	18.02181	100.00000	17.96493			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	55.74672	100.00000	55.61019			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	56.09648	100.00000	55.95910			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			5.67000	103.20555	5.67000	103.18955			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	103.15857	6.86000	103.13923			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	99.81969			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	100.22603			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	101.73327			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	96.04192	100.00000	95.79565			0.00	0	0
DLTB03 On 09/10/2017 Spot Bond			100.00000	96.04192	100.00000	95.79565			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	99.81850			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	101.97907			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	70.32992			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	99.73091			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			8.89000	102.61028	8.89000	102.58590			0.00	0	0
Total DV2021 SPOT									0.00	0	0
Total For DV2021									0.00	0	0
DV22 On 07/02/2020 Spot Bond			8.42000	103.17713	8.42000	103.15401		842,000,000,000.00		100,000,000	1,637,500,000
Total DV22 SPOT								842,000,000,000.00		100,000,000	1,637,500,000
Total For DV22								842,000,000,000.00		100,000,000	1,637,500,000
DV22/R On 07/02/2020 Spot Bond			100.00000	23.29245	100.00000	23.24118			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			9.25500	103.63856	9.25500	103.61308		2,677,471,500.00		289,300	1,846,722,300
Total DV23 SPOT								2,677,471,500.00		289,300	1,846,722,300
Total For DV23								2,677,471,500.00		289,300	1,846,722,300
DV23/R On 27/02/2023 Spot Bond			100.00000	11.51256	100.00000	11.48721			0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	11.51256	100.00000	11.48721			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			9.42500	101.97857	9.42500	101.95305			0.00	0	15,500,000
Total DV24 SPOT									0.00	0	15,500,000
Total For DV24									0.00	0	15,500,000
DV24/R On 18/02/2024 Spot Bond			9.69000	100.72257	9.69000	100.69668			0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	100.72257	9.69000	100.69668			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			10.92000	95.47098	10.92000	95.44340			0.00	0	0
Total DV29 SPOT									0.00	0	0
Total For DV29									0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	100.75252	10.10000	100.72554			0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	100.75252	10.10000	100.72554			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	100.57343			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	100.35621			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	100.36049			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	101.99710			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	100.88991			0.00	500,000,000	800,000,000
Total DVF19 SPOT									0.00	500,000,000	800,000,000
Total For DVF19									0.00	500,000,000	800,000,000
DVF20 On 29/11/2019 Spot Bond				100.00000	0.00000	100.37986			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	101.86325			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	100.37163			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	100.39355			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	102.03955			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	100.38626			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			8.01000	115.49116	8.01000	115.46652			3,204,000,000,000.00	400,000,000	200,000,000
Total E170 SPOT									3,204,000,000,000.00	400,000,000	200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For E170										3,204,000,000,000.00	400,000,000	200,000,000
E170/R On 01/08/2020 Spot Bond			100.00000	23.29292	100.00000	23.24165				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			8.73000	102.05110	8.73000	102.02701				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			8.93000	103.00976	8.93000	102.98491				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			9.36500	102.82690	9.36500	102.80090				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	102.73641	3.68000	102.71940				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	101.66532				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	101.34150				0.00	0	0
Total EFS0A2 SPOT										0.00	0	0
Total For EFS0A2										0.00	0	0
EFS0C1 On 28/10/2023 Spot Bond			100.00000	18.72213	100.00000	18.67677				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	98.39864	3.31000	98.38348				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	115.80386	2.25000	115.78932				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	127.84146	3.22000	127.82206				0.00	0	0
Total EL28 SPOT										0.00	0	0
Total For EL28										0.00	0	0
EL29 On 19/11/2029 Spot Bond			3.23000	114.28060	3.23000	114.26324				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	112.61901	3.25000	112.60182			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			3.32500	104.12350	3.32500	104.10738			0.00	0	5,500,000,000
Total EL31 SPOT									0.00	0	5,500,000,000
Total For EL31									0.00	0	5,500,000,000
EL36 On 31/01/2036 Spot Bond			3.28000	99.48510	3.28000	99.46986			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	115.80386	2.25000	115.78932			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			8.92000	105.45318	8.92000	105.42818			0.00	0	0
Total EMM01 SPOT									0.00	0	0
Total For EMM01									0.00	0	0
EMM02 On 11/03/2021 Spot Bond			9.00000	105.16998	9.00000	105.14440			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			10.23500	102.75909	10.23500	102.73121			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			10.70500	93.28876	10.70500	97.23796			0.00	0	0
Total EMM04 SPOT									0.00	0	0
Total For EMM04									0.00	0	0
EMM05 On 17/04/2029 Spot Bond			10.97000	102.44006	10.97000	103.14140			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			10.33500	101.87385	10.33500	102.03888			0.00	0	0
Total EMM06 SPOT									0.00	0	0
Total For EMM06									0.00	0	0
EMM07 On 10/07/2027 Spot Bond			10.18500	103.93407	10.18500	103.01872			0.00	0	0
Total EMM07 SPOT									0.00	0	0
Total For EMM07									0.00	0	0
EMM07 On 17/07/2032 Spot Bond			11.01000	111.50393	11.01000	91.46179			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	100.41056				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	101.06051				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	100.57272				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	100.24157				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	100.50094				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	101.82465				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	100.93693				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	100.65359				0.00	0	0
Total EPF011 SPOT										0.00	0	0
Total For EPF011										0.00	0	0
EPF011U On 01/09/2018 Spot Bond			100.00000	56.97805	100.00000	56.83850				0.00	0	0
Total EPF011U SPOT										0.00	0	0
Total For EPF011U										0.00	0	0
EPF021U On 01/09/2019 Spot Bond			100.00000	28.81958	100.00000	28.74899				0.00	0	0
Total EPF021U SPOT										0.00	0	0
Total For EPF021U										0.00	0	0
EPF031U On 14/09/2018 Spot Bond			100.00000	44.64292	100.00000	44.44444				0.00	0	0
Total EPF031U SPOT										0.00	0	0
Total For EPF031U										0.00	0	0
EPFC29 On 06/11/2017 Spot Bond				100.00000	0.00000	100.87255				0.00	0	0
Total EPFC29 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 EPFC29										0.00	0	0
EPFC3 On 02/03/2018 Spot Bond				100.00000	0.00000	100.22824				0.00	0	0
Total EPFC30 SPOT										0.00	0	0
Total For EPFC30										0.00	0	0
EPFC3 On 03/11/2017 Spot Bond				100.00000	0.00000	100.89334				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	100.17260				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	100.18398				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	32.56122	100.00000	32.48234				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	98.75990				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			11.87000	102.03561	11.87000	102.00347				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	100.78225				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	46.52518	100.00000	46.41246				0.00	0	0
EQS08 On 04/10/2018 Spot Bond			100.00000	46.62549	100.00000	46.51254				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	101.34183				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	100.69581				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	100.69806				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	100.73349			0.00	0	0
Total ERS3C4 SPOT									0.00	0	0
Total For ERS3C4									0.00	0	0
ERS3C On 17/05/2019 Spot Bond				100.00000	0.00000	100.77222			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	111.40200	10.00000	111.37300			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	100.56442			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	100.84584			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	100.28564			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	101.07523			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	100.68827			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	100.66948			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	100.69211			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			7.74000	104.58957	7.74000	104.56787		611,460,000,000,000.00	79,000,000,000	48,932,300,000	
Total ES18 SPOT								11,460,000,000,000.00	79,000,000,000	48,932,300,000	
Total For ES18								11,460,000,000,000.00	79,000,000,000	48,932,300,000	
ES18/R On 20/04/2018 Spot Bond			9.25000	103.72419	9.25000	103.69856		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ES18/R204 SPOT									0.00	0	0
Total For ES18/R204									0.00	0	0
ES23 On 25/01/2023 Spot Bond			8.78500	106.49706	8.78500	106.47218			33,387,547,116,000.00	3,800,517,600	1,930,451,000
Total ES23 SPOT									33,387,547,116,000.00	3,800,517,600	1,930,451,000
Total For ES23									33,387,547,116,000.00	3,800,517,600	1,930,451,000
ES23/R On 25/01/2023 Spot Bond			10.00000	101.38840	10.00000	101.36152			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			9.60000	93.50304	9.60000	93.47909			247,687,494,720,000.00	25,800,780,700	14,822,728,600
Total ES26 SPOT									17,687,494,720,000.00	25,800,780,700	14,822,728,600
Total For ES26									17,687,494,720,000.00	25,800,780,700	14,822,728,600
ES26/R On 02/04/2026 Spot Bond			7.85000	103.55399	7.85000	103.53220			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	75.73582	10.70000	75.71437			183,429,165,620,000.00	110,600,856,600	60,697,878,200
Total ES33 SPOT									13,429,165,620,000.00	110,600,856,600	60,697,878,200
Total For ES33									13,429,165,620,000.00	110,600,856,600	60,697,878,200
ES33/R On 15/09/2033 Spot Bond			7.50000	100.00000	7.50000	99.97999			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			10.96500	82.44613	10.96500	82.42209			192,988,709,467,500.00	17,600,429,500	15,919,643,200
Total ES42 SPOT									12,988,709,467,500.00	17,600,429,500	15,919,643,200
Total For ES42									12,988,709,467,500.00	17,600,429,500	15,919,643,200
ES42/R On 25/04/2042 Spot Bond			8.50000	103.30588	8.50000	103.28238			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	99.14717			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	99.86177			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	99.85677			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	43.19671	100.00000	43.09206			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FIF01U SPOT										0.00	0	0
Total For FIF01U										0.00	0	0
FIF02U On 01/11/2019 Spot Bond			100.00000	23.63907	100.00000	23.58180				0.00	0	0
Total FIF02U SPOT										0.00	0	0
Total For FIF02U										0.00	0	0
FIF03U On 01/11/2020 Spot Bond			100.00000	15.74203	100.00000	15.70390				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	12.60466	100.00000	12.57412				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	14.82646	100.00000	14.79054				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	10.58869	100.00000	10.56304				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	100.58752				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	100.41358				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	100.34796				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	102.00233				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	100.31861				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	100.93379				0.00	0	25,000,000
Total FIFB11 SPOT										0.00	0	25,000,000
Total For FIFB11										0.00	0	25,000,000
FIFB12 On 13/08/2020 Spot Bond				100.00000	0.00000	100.76623				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FIFB12 SPOT										0.00	0	0
Total For FIFB12										0.00	0	0
FMLA11 On 17/02/2039 Spot Bond			100.00000	5.82535	100.00000	5.81382				0.00	0	0
Total FMLA1U SPOT										0.00	0	0
Total For FMLA1U										0.00	0	0
FPA1U On 20/08/2023 Spot Bond			100.00000	12.01088	100.00000	11.98179				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	26.56947	100.00000	26.50510				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			8.47000	102.01061	8.47000	101.98749				0.00	0	360,000,000
Total FRB05 SPOT										0.00	0	360,000,000
Total For FRB05										0.00	0	360,000,000
FRB11 On 11/12/2017 Spot Bond				100.00000	0.00000	100.40172				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	100.65262				0.00	530,000,000	265,000,000
Total FRB12 SPOT										0.00	530,000,000	265,000,000
Total For FRB12										0.00	530,000,000	265,000,000
FRB13 On 02/06/2021 Spot Bond				100.00000	0.00000	97.16526				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			10.32000	101.87132	10.32000	101.84332				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	102.40295				0.00	80,000,000	140,000,000
Total FRB15 SPOT										0.00	80,000,000	140,000,000
Total For FRB15										0.00	80,000,000	140,000,000
FRB16 On 08/07/2020 Spot Bond				100.00000	0.00000	103.57923				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	102.18910				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	12.91308	100.00000	12.88179				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	103.92346			0.00	120,000,000	190,000,000
Total FRB18 SPOT									0.00	120,000,000	190,000,000
Total For FRB18									0.00	120,000,000	190,000,000
FRB19 On 14/04/2021 Spot Bond			11.02000	109.00566	11.02000	108.97371			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	103.35416			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	100.63348			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	100.17995			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			9.13000	106.14339	9.13000	106.11750			0.00	0	0
Total FRBC21 SPOT									0.00	0	0
Total For FRBC21									0.00	0	0
FRBC2 On 21/12/2018 Spot Bond				100.00000	0.00000	104.38469			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			3.10500	145.12255	3.10500	145.10099			0.00	0	17,200,000,000
Total FRBI22 SPOT									0.00	0	17,200,000,000
Total For FRBI22									0.00	0	17,200,000,000
FRBI23 On 07/12/2023 Spot Bond			3.29000	169.12115	3.29000	284.19757			0.00	0	270,000,000
Total FRBI23 SPOT									0.00	0	270,000,000
Total For FRBI23									0.00	0	270,000,000
FRBI25 On 31/01/2025 Spot Bond			3.61000	111.99533	3.61000	119.03090			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	131.35377	3.90000	163.77957		195,000,000,000.00		50,000,000	434,210,000
Total FRBI28 SPOT								195,000,000,000.00		50,000,000	434,210,000
Total For FRBI28								195,000,000,000.00		50,000,000	434,210,000
FRBI29 On 31/03/2029 Spot Bond			3.84500	82.40344	3.84500	82.95375		0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRBI29 SPOT										0.00	0	0
Total For FRBI29										0.00	0	0
FRBI33 On 07/12/2033 Spot Bond			4.07000	136.58072	4.07000	197.89988				0.00	0	0
Total FRBI33 SPOT										0.00	0	0
Total For FRBI33										0.00	0	0
FRBI46 On 31/03/2046 Spot Bond			4.25000	90.32007	4.25000	90.30385				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	88.42385	4.43500	88.65137				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			8.35000	77.31455	8.35000	77.23550				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			9.62000	52.00823	9.62000	51.93696				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			9.66000	51.31287	9.66000	51.24899				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	94.98057	100.00000	94.73950				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	98.38956	100.00000	98.13333				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	100.31108				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	103.06283				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	102.20911				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	103.37615				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	102.39730				0.00	0	0
Total FRC150 SPOT										0.00	0	0
Total For FRC150										0.00	0	0
FRC15(On 20/09/2017 Spot Bond			5.76400	99.92110	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	102.42086				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	102.23501				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	102.29853				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	102.92183				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	102.26324				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	102.15042				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	102.15278				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	103.00454				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	102.20819				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	109.10401	4.40500	112.85659				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	102.32212				0.00	0	0
Total FRC170 SPOT										0.00	0	0
Total For FRC170										0.00	0	0
FRC17(On 20/06/2018 Spot Bond				100.00000	0.00000	102.31118				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	99.78222				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	102.32212				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	102.20441				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	102.15971				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	100.59118				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	102.47935				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	107.87674				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	105.52657				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	102.80191				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	102.27771				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC188:On 20/03/2019 Spot Bond				100.00000	0.00000	102.29867				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC189:On 02/04/2019 Spot Bond				100.00000	0.00000	101.87940				0.00	0	0
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0
FRC192:On 25/11/2020 Spot Bond			10.00000	111.40200	10.00000	111.37300				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC193:On 20/06/2024 Spot Bond				100.00000	0.00000	102.41127				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC195:On 20/06/2019 Spot Bond				100.00000	0.00000	102.73068				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC206:On 20/09/2021 Spot Bond			100.00000	12.68656	100.00000	15.19781				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC207:On 20/09/2021 Spot Bond			100.00000	14.28109	100.00000	14.24650				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC208:On 07/10/2020 Spot Bond				100.00000	0.00000	104.61774				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC209:On 20/12/2019 Spot Bond			100.00000	24.81092	100.00000	27.21888				0.00	0	0
FRC210:On 20/12/2019 Spot Bond				100.00000	0.00000	102.36912				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC210:On 29/10/2017 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FRC211 SPOT										0.00	0	0
Total For FRC211										0.00	0	0
FRC211:On 07/05/2020 Spot Bond				100.00000	0.00000	100.95443				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0

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 04/06/2021 Spot Bond			100.00000	12.72569	100.00000	12.69453			0.00	0	0
Total FRC213 SPOT									0.00	0	0
Total For FRC213									0.00	0	0
FRC21: On 07/11/2017 Spot Bond			100.00000	89.19731	100.00000	88.98443			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	100.95439			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	89.19076	100.00000	88.97790			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	100.95234			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	100.91023			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	101.03368			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	100.97811			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			3.66500	141.85573	3.66500	141.83254			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	100.60764			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	101.97384			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			4.52500	137.00325	4.52500	136.97770			0.00	0	0
Total FRC233 SPOT									0.00	0	0
Total For FRC233									0.00	0	0

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 20/12/2020 Spot Bond				100.00000	0.00000	99.77942			0.00	0	0
Total FRC234 SPOT									0.00	0	0
Total For FRC234									0.00	0	0
FRC23 On 08/02/2020 Spot Bond				100.00000	0.00000	107.46148			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	116.83783			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	107.99448			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	117.62586			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	116.68460			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	107.33375			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	106.97207			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	103.13033			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	107.97737			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	103.09971			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	102.50146			0.00	0	0
Total FRC246 SPOT									0.00	0	0
Total For FRC246									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC247 On 08/02/2020 Spot Bond				100.00000	0.00000	107.27648				0.00	0	0
Total FRC247 SPOT										0.00	0	0
Total For FRC247										0.00	0	0
FRC248 On 08/02/2020 Spot Bond				100.00000	0.00000	97.30637				0.00	0	0
Total FRC248 SPOT										0.00	0	0
Total For FRC248										0.00	0	0
FRC249 On 19/10/2020 Spot Bond				100.00000	0.00000	115.04327				0.00	0	0
Total FRC249 SPOT										0.00	0	0
Total For FRC249										0.00	0	0
FRC250 On 19/10/2020 Spot Bond				100.00000	0.00000	95.96770				0.00	0	0
Total FRC250 SPOT										0.00	0	0
Total For FRC250										0.00	0	0
FRC251 On 13/02/2022 Spot Bond				100.00000	0.00000	100.89954				0.00	0	0
Total FRC251 SPOT										0.00	0	0
Total For FRC251										0.00	0	0
FRC252 On 14/03/2022 Spot Bond				100.00000	0.00000	100.00004				0.00	0	0
Total FRC252 SPOT										0.00	0	0
Total For FRC252										0.00	0	0
FRC254 On 27/03/2020 Spot Bond				100.00000	0.00000	101.86076				0.00	0	0
Total FRC254 SPOT										0.00	0	0
Total For FRC254										0.00	0	0
FRC255 On 05/10/2022 Spot Bond				100.00000	0.00000	101.30773				0.00	0	0
Total FRC255 SPOT										0.00	0	0
Total For FRC255										0.00	0	0
FRC256 On 17/07/2027 Spot Bond				100.00000	0.00000	101.05850				0.00	0	0
Total FRC256 SPOT										0.00	0	0
Total For FRC256										0.00	0	0
FRC257 On 27/03/2020 Spot Bond				100.00000	0.00000	100.17573				0.00	0	0
Total FRC257 SPOT										0.00	0	0
Total For FRC257										0.00	0	0
FRC258 On 08/05/2020 Spot Bond				100.00000	0.00000	100.19502				0.00	0	0
Total FRC258 SPOT										0.00	0	0
Total For FRC258										0.00	0	0
FRC66 On 31/01/2022 Spot Bond			4.18500	94.65817	4.18500	138.87366				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			4.24500	94.42877	4.24500	138.53688				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			4.22500	131.63308	4.22500	138.64904				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	101.43975				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	46.07486	100.00000	45.96324				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	98.62761	100.00000	98.37076				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	15.69558	100.00000	15.64658				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	84.42160	4.11000	84.30057				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	98.86851	4.12000	98.85115				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	101.00614				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	102.05329				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	101.62223				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	99.70706				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	101.13555			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	102.03780			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	101.49479			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	7.92451	100.00000	7.90948			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	7.92451	100.00000	7.90948			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	84.09211	2.77300	105.50629			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	106.23083	3.14000	115.13201			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	101.19827			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	101.19827			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	103.74641	3.28000	112.61837			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	215.49279	3.37000	215.45913			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	97.14669	4.23500	97.12933			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	214.70202	3.40000	214.66831				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	101.33104				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	118.65096	3.66000	118.63158				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	109.75719	3.44500	109.73989				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	109.75719	3.44500	109.73989				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	117.21925	3.52000	211.54030				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	210.28744	3.57000	210.25347				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	107.21417	3.19000	107.19802				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	209.51999	3.60000	209.48596				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	95.38891	4.35500	95.37157				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	164.31848	3.86500	164.29064				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	85.64790	4.17000	98.09800				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	104.64359	3.84000	164.65683				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	90.12905	100.00000	89.91598				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	163.80747	3.90000	163.77957				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	196.98547	4.11000	196.95077				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	96.71510				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	86.27377	4.10000	99.15438				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	82.93242	4.35500	95.37157				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	102.58323	3.88000	102.56588				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	166.60386	3.71000	166.57632				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	202.52052	3.88000	202.48610				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	164.68461	3.84000	164.65683				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	164.68461	3.84000	164.65683				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	96.07605	4.13000	160.46667			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	116.28694	3.96000	116.26703			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			3.36500	143.59511	3.36500	143.57276			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	159.64373	4.19000	159.61529			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	159.07912	4.23000	159.05062			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	116.52095	3.93000	116.50108			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	159.50236	4.20000	159.47391			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	158.93834	4.24000	158.90982			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	106.52941			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	89.80488			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	90.87073			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	91.26604				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	90.93876				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	73.48168				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	74.83304				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	77.60456				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	78.45724				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	61.74371				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	66.62449				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	64.31821				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	64.41939				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	59.86838				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	170.85830	3.00000	288.57357				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	171.53577	2.89000	290.25445				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	163.52134	3.61000	279.46075				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			3.32500	142.82897	3.32500	143.80665				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	101.19697				0.00	0	0
Total FRS49 SPOT										0.00	0	0
Total For FRS49										0.00	0	0
FRS51 On 31/01/2022 Spot Bond			2.85500	146.60901	2.85500	146.58820				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	101.01135				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	110.64276	3.12000	110.62628				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	89.47158	2.89000	117.28706				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	118.83546	3.12000	123.02514				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	99.75794				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	118.20830	3.15000	122.77632				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	139.65378	3.80000	276.69302				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	100.89241				0.00	880,000,000	220,000,000
Total FRS94 SPOT										0.00	880,000,000	220,000,000
Total For FRS94										0.00	880,000,000	220,000,000
FRS96 On 27/08/2018 Spot Bond				100.00000	0.00000	100.42050				0.00	400,000,000	100,000,000
Total FRS96 SPOT										0.00	400,000,000	100,000,000
Total For FRS96										0.00	400,000,000	100,000,000
FRX17 On 15/09/2017 Spot Bond			4.02500	100.00000	4.02500	99.98897				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			7.42000	106.12053	7.42000	106.09940				0.00	0	0
Total FRX18 SPOT										0.00	0	0
Total For FRX18										0.00	0	0
FRX19 On 15/11/2019 Spot Bond			7.62000	105.69747	7.62000	105.67599				0.00	0	0
Total FRX19 SPOT										0.00	0	0
Total For FRX19										0.00	0	0
FRX20 On 01/10/2020 Spot Bond			7.89000	106.27304	7.89000	106.25057				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			8.74500	96.06804	8.74500	96.04533				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			9.16500	111.06981	9.16500	111.04262				0.00	0	2,600,000,000
Total FRX24 SPOT										0.00	0	2,600,000,000
Total For FRX24										0.00	0	2,600,000,000
FRX26 On 01/10/2026 Spot Bond			9.53500	104.11684	9.53500	104.09035				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			9.59500	103.87037	9.59500	103.84348				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			9.99500	99.47850	9.99500	99.45213				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			10.11000	96.20220	10.11000	96.17643				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			10.16000	104.16513	10.16000	107.49456			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			10.79500	78.88559	10.79500	78.86293			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	102.13641			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	102.37518			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	102.20441			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	102.51022			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	100.49013			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	100.49187			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	100.57844			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	100.59461			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	100.66565			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	20.65820	100.00000	20.60815			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	20.79652	100.00000	20.74614			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	100.55386			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	20.99939	100.00000	20.94852			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	100.57197			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	21.25759	100.00000	21.20609			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	21.48813	100.00000	21.43607			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	22.50247	100.00000	22.44796			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	16.78810	100.00000	18.47412			0.00	0	0
Total FS4A3U SPOT									0.00	0	0
Total For FS4A3U									0.00	0	0
FS4A4L On 20/03/2020 Spot Bond			100.00000	17.00858	100.00000	18.75565			0.00	0	0
Total FS4A4U SPOT									0.00	0	0
Total For FS4A4U									0.00	0	0
FS4A5L On 20/03/2020 Spot Bond			100.00000	17.09676	100.00000	18.86827			0.00	0	0
Total FS4A5U SPOT									0.00	0	0
Total For FS4A5U									0.00	0	0
FS4B1L On 20/03/2020 Spot Bond			100.00000	17.27314	100.00000	19.09349			0.00	0	0
Total FS4B1U SPOT									0.00	0	0
Total For FS4B1U									0.00	0	0
FS4C1L On 20/03/2020 Spot Bond			100.00000	17.49360	100.00000	19.37501			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	17.75816	100.00000	19.71285				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	31.33325	100.00000	31.25734				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	13.06033	100.00000	13.02868				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	10.20009	100.00000	10.17539				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	13.66965	100.00000	13.63654				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	13.78044	100.00000	13.74705				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	14.00201	100.00000	13.96808				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	14.27897	100.00000	14.24438				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	14.61133	100.00000	14.57594				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	16.27313	100.00000	16.23371				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	101.58022				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	100.59182				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	100.47319				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	100.47857				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	100.51349				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	100.55641				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	100.58320				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	14.93845	100.00000	14.90227				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	100.16395				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	20.28900	100.00000	20.23931				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	82.80236	100.00000	82.61836				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	38.96237	100.00000	38.86695				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	16.77500	100.00000	16.73437				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	28.31052	100.00000	28.24119				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	17.02430	100.00000	16.98260				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	4.80912	100.00000	4.80000				0.00	0	0
Total GRB07U SPOT										0.00	0	0
Total For GRB07U										0.00	0	0
GRB11 On 31/01/2018 Spot Bond			100.00000	72.56461	100.00000	72.42063				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	49.22686	100.00000	49.11761				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	38.47299	100.00000	38.40000				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	31.18305	100.00000	31.14843				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	19.23649	100.00000	19.20000				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	13.85913	100.00000	13.84374				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	9.65485	100.00000	9.63653				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	6.16646	100.00000	6.15961				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	4.80912	100.00000	4.80000				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	16.96120	100.00000	16.90912				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	11.95513	100.00000	11.91844			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	9.35697	100.00000	9.32825			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	12.19797	100.00000	12.15947			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	101.27188			0.00	5,373,600	1,343,400
Total GRH1A3 SPOT									0.00	5,373,600	1,343,400
Total For GRH1A3									0.00	5,373,600	1,343,400
GRH1B On 25/10/2017 Spot Bond				100.00000	0.00000	101.27264			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	101.34177			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	91.26689	100.00000	91.04210			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	100.20155			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	100.60029			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	100.30989			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	102.13888			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	100.74543			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	100.73340				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	100.03447				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	101.46471				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	99.99408				0.00	20,000,000	35,000,000
Total GRT14 SPOT										0.00	20,000,000	35,000,000
Total For GRT14										0.00	20,000,000	35,000,000
GRT15 On 15/04/2020 Spot Bond				100.00000	0.00000	101.58349				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	101.50698				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			9.29500	108.07856	9.29500	108.05173				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	100.02174				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	100.18556				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	101.86627				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			9.98500	100.32421	9.98500	103.40236				0.00	0	0
Total GRT21 SPOT										0.00	0	0
Total For GRT21										0.00	0	0
GRX01 On 03/07/2032 Spot Bond			100.00000	0.00009	100.00000	0.00008				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	118.86164				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	114.00685				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	103.44781				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	101.71924				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	99.97674				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	21.23644	100.00000	21.18500				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	101.02010				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	100.74669				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	101.64171				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	101.65916				0.00	0	0
Total HILB06 SPOT										0.00	0	0
Total For HILB06										0.00	0	0
HILB07 On 11/07/2021 Spot Bond				100.00000	0.00000	101.67868				0.00	20,000,000	280,000,000
Total HILB07 SPOT										0.00	20,000,000	280,000,000
Total For HILB07										0.00	20,000,000	280,000,000

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	10.54134	100.00000	10.51581			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	10.54134	100.00000	10.51581			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	11.31830	100.00000	11.29088			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	11.31830	100.00000	11.29088			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	12.26793	100.00000	12.23821			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	111.40200	10.00000	111.37300			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	100.65919		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	101.70852		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	101.56399		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	100.64671		0.00	0	0
Total HPF10 SPOT									0.00	0	0
Total For HPF10									0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			8.05000	105.48774	8.05000	105.46511		80,500,000,000,000.00	10,000,000,000	9,190,000,000	
Total HWAY20 SPOT								80,500,000,000,000.00	10,000,000,000	9,190,000,000	
Total For HWAY20								80,500,000,000,000.00	10,000,000,000	9,190,000,000	
HWAY2 On 31/07/2020 Spot Bond			100.00000	19.55859	100.00000	19.51553		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	288.00764	3.04000	287.96522			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	174.05119	2.75000	298.08467			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	88.69157	3.19000	98.56463			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			10.58500	90.73426	10.58500	90.70884		44,033,600,000,000.00	4,160,000,000	5,372,700,000	
Total HWAY34 SPOT								14,033,600,000,000.00	4,160,000,000	5,372,700,000	
Total For HWAY34								14,033,600,000,000.00	4,160,000,000	5,372,700,000	
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.23691	100.00000	10.21438			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			10.55500	90.73656	10.55500	90.71121		10,555,000,000,000.00	1,000,000,000	1,192,400,000	
Total HWAY35 SPOT								10,555,000,000,000.00	1,000,000,000	1,192,400,000	
Total For HWAY35								10,555,000,000,000.00	1,000,000,000	1,192,400,000	
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.23685	100.00000	10.21432			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	101.45837			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	99.94571			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	25.46341	100.00000	25.40172			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	111.40200	10.00000	111.37300			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	128.22624	2.51000	128.20925		48,296,233,774,000.00	19,241,527,400	55,035,229,600	
Total I2025 SPOT								18,296,233,774,000.00	19,241,527,400	55,035,229,600	
Total For I2025								18,296,233,774,000.00	19,241,527,400	55,035,229,600	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2029 On 31/03/2029 Spot Bond			2.51500	100.06093	2.51500	100.04761			19,955,449,586,000.00	7,934,572,400	32,407,501,300
Total I2029 SPOT									19,955,449,586,000.00	7,934,572,400	32,407,501,300
Total For I2029									19,955,449,586,000.00	7,934,572,400	32,407,501,300
I2033 On 28/02/2033 Spot Bond			2.56000	103.15205	2.56000	103.13812			56,239,321,856,000.00	21,968,485,100	60,882,981,500
Total I2033 SPOT									56,239,321,856,000.00	21,968,485,100	60,882,981,500
Total For I2033									56,239,321,856,000.00	21,968,485,100	60,882,981,500
I2038 On 31/01/2038 Spot Bond			2.52000	127.11834	2.52000	127.10145			329,764,715,532,000.00	130,859,014,100	182,721,540,400
Total I2038 SPOT									329,764,715,532,000.00	130,859,014,100	182,721,540,400
Total For I2038									329,764,715,532,000.00	130,859,014,100	182,721,540,400
I2046 On 31/03/2046 Spot Bond			2.58000	124.22887	2.58000	124.21213			169,887,433,650,000.00	65,847,842,500	119,371,758,500
Total I2046 SPOT									169,887,433,650,000.00	65,847,842,500	119,371,758,500
Total For I2046									169,887,433,650,000.00	65,847,842,500	119,371,758,500
I2050 On 31/12/2050 Spot Bond			2.58500	130.48521	2.58500	130.46765			26,312,392,133,500.00	10,178,875,100	83,174,390,478
Total I2050 SPOT									26,312,392,133,500.00	10,178,875,100	83,174,390,478
Total For I2050									26,312,392,133,500.00	10,178,875,100	83,174,390,478
IB105U On 20/10/2017 Spot Bond			100.00000	91.25000	100.00000	91.02244			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	16.60497	100.00000	16.53115			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	12.62683	100.00000	12.58741			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	100.49551			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			8.77000	103.94082	8.77000	103.91658			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	100.50686			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	100.13152			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	102.81751	8.70500	101.39024			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	102.57770	8.28000	100.87232			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			5.89500	102.01288	5.89500	101.97278			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			2.92500	144.19769	2.92500	146.17001			0.00	0	0
Total IBL36 SPOT									0.00	0	0
Total For IBL36									0.00	0	0
IBL39 On 02/04/2018 Spot Bond			6.01500	105.42675	6.01500	105.40968			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	111.40200	10.00000	111.37300			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			8.30000	101.50617	8.30000	101.48362			0.00	0	0
Total IBL45 SPOT									0.00	0	0
Total For IBL45									0.00	0	0
IBL46 On 15/01/2020 Spot Bond			8.75000	98.10131	8.75000	98.07848			0.00	0	187,600,000
Total IBL46 SPOT									0.00	0	187,600,000
Total For IBL46									0.00	0	187,600,000
IBL49 On 02/04/2018 Spot Bond			6.20500	103.92013	6.20500	103.90277			0.00	0	0
Total IBL49 SPOT									0.00	0	0
Total For IBL49									0.00	0	0
IBL49/F On 02/04/2018 Spot Bond			7.34000	103.31858	7.34000	103.29823			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			8.74000	101.96997	8.74000	101.94626			0.00	0	0
Total IBL50 SPOT									0.00	0	0
Total For IBL50									0.00	0	0
IBL53 On 31/07/2018 Spot Bond				100.00000	0.00000	101.03214			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			8.08000	101.02360	8.08000	101.00186				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	101.12346				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			8.04000	102.25604	8.04000	102.23414				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			9.45500	104.57843	9.45500	104.55217				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	101.63919				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	100.86627				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	101.05674				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	100.37707				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			3.65500	141.91333	3.65500	141.89014				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	101.92915				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	63.05144	100.00000	62.89869				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	100.65772				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	100.58502				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	100.83365				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	100.48393				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			9.50500	105.18707	9.50500	105.16052				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			7.87000	104.04463	7.87000	104.02281				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	42.84147	100.00000	42.73769				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	15.35165	100.00000	15.31447				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	101.10078				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	99.82185				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	31.38498	100.00000	31.30895				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	101.04587				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	102.01752				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			8.17000	105.53719	8.17000	105.51423			0.00	0	0
Total IBL87 SPOT									0.00	0	0
Total For IBL87									0.00	0	0
IBL88 On 20/05/2021 Spot Bond			8.76000	108.10149	8.76000	108.07630			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	17.92298	100.00000	17.88352			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	100.43353			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	29.82799	100.00000	29.75573			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	100.23778			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	101.61083			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	100.74453			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	100.37649			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	100.85547			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	99.84518			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	101.79473			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	101.87625			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			8.04000	105.42099	8.04000	105.39828			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	11.77391	100.00000	11.74799			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	101.22985			0.00	0	200,000,000
Total IDCG02 SPOT									0.00	0	200,000,000
Total For IDCG02									0.00	0	200,000,000
IDCG03 On 22/10/2020 Spot Bond			9.08000	101.35014	9.08000	101.32555			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	100.47752			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	100.40156			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			10.28500	99.25839	10.28500	99.23135			0.00	0	0
Total IDCG06 SPOT									0.00	0	0
Total For IDCG06									0.00	0	0
IDCG07 On 13/11/2020 Spot Bond				100.00000	0.00000	100.74526			0.00	0	0
Total IDCG07 SPOT									0.00	0	0
Total For IDCG07									0.00	0	0
IDCG08 On 13/05/2030 Spot Bond			11.37000	103.16626	11.37000	103.12418			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	100.21643			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	100.21942			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			10.38500	105.40120	10.38500	105.37205				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	102.02482	5.00000	102.01091				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	100.02687	4.00000	100.01612				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	101.64741	4.00000	101.63642				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	9.01456	100.00000	8.99472				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			8.68500	102.47309	8.68500	102.44929				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			7.47000	107.67963	7.47000	107.65806				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	88.23203	100.00000	88.02295				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	13.69903	100.00000	13.66584				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	13.52458	100.00000	13.49182				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	20.70710	100.00000	20.65693				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	31.19474	100.00000	31.11918				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	9.90535	100.00000	9.88344				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	19.44025	100.00000	19.39315				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	39.53661	100.00000	39.43978				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	82.13252	100.00000	81.95474				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	15.12986	100.00000	15.09321				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	16.22029	100.00000	16.18100				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	12.52102	100.00000	12.49068				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	84.31449	100.00000	84.12374				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	84.36752	100.00000	84.17665				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	11.97117	100.00000	11.94468				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	9.17835	100.00000	9.15781				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	8.85749	100.00000	8.83799				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	64.41978	100.00000	64.26372			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	12.75291	100.00000	12.72469			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	14.10522	100.00000	14.07105			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	61.87779	100.00000	61.67810			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	102.29568			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	111.40200	10.00000	111.37300			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	102.24964			0.00	0	0
Total ING228 SPOT									0.00	0	0
Total For ING228									0.00	0	0
ING232 On 04/10/2018 Spot Bond				100.00000	0.00000	100.22288			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	99.18939			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	100.75426			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	100.32139			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	101.01844			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	102.92112			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	101.07140			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			11.12000	105.76134	11.12000	105.73024			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	111.40200	10.00000	111.37300			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	101.81172			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	102.24913			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	45.17448	100.00000	45.06504			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	101.46792			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	100.24279			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	99.91173			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	99.90906			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	99.90746			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	102.06618			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	102.08915			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	102.11211			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	99.91203			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	99.90862			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	99.99999			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	101.03260			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			8.97000	104.21123	8.97000	104.18638		4,485,000,000,000.00	500,000,000	2,350,000,000	
Total IPL10 SPOT								4,485,000,000,000.00	500,000,000	2,350,000,000	
Total For IPL10								4,485,000,000,000.00	500,000,000	2,350,000,000	
IPL11 On 24/05/2022 Spot Bond				100.00000	0.00000	100.53228			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			5.84500	104.67209	5.84500	104.65537			0.00	0	0
Total IPL6 SPOT									0.00	0	0
Total For IPL6									0.00	0	0
IPL6/R2 On 28/09/2017 Spot Bond			100.00000	101.28267	100.00000	101.01544			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	101.74830			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	66.11701	100.00000	65.95684			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	102.13419			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	15.80659	100.00000	15.76829			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	100.52087			0.00	0	18,000,000
Total IPL9 SPOT									0.00	0	18,000,000
Total For IPL9									0.00	0	18,000,000
IV015 On 20/09/2017 Spot Bond				100.00000	0.00000	99.85931			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	100.34200	2.75000	100.33454			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	139.25593	5.75000	139.22535			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	99.04557			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	101.01987			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	111.11893	4.51000	112.06838			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	111.02629	4.51000	112.06838			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	100.02424			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	102.10128			0.00	110,000,000	120,000,000
Total IV032 SPOT									0.00	110,000,000	120,000,000
Total For IV032									0.00	110,000,000	120,000,000
IV033 On 11/02/2021 Spot Bond				100.00000	0.00000	101.76933			0.00	0	0
Total IV033 SPOT									0.00	0	0
Total For IV033									0.00	0	0
IV034 On 11/02/2021 Spot Bond			11.02000	105.18637	11.02000	105.15572			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	104.61326			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	101.62853			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	99.64581			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			5.10500	95.79135	5.10500	133.81221			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	102.46236			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			11.37000	107.41852	11.37000	107.38624			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	100.84410			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			11.26000	107.98186	11.26000	107.94971			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	101.39688			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			5.10500	133.83923	5.10500	133.81221			0.00	0	390,000,000
Total IV045 SPOT									0.00	0	390,000,000
Total For IV045									0.00	0	390,000,000
IV046 On 21/06/2022 Spot Bond				100.00000	0.00000	99.80016			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			8.57000	108.20294	8.57000	108.17827			0.00	0	0
Total IV08 SPOT									0.00	0	0
Total For IV08									0.00	0	0
IV09 On 30/04/2018 Spot Bond				100.00000	0.00000	101.79849			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	5.21831	100.00000	5.20841			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	3.63082	100.00000	3.62393			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	19.13244	100.00000	19.01568			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	155.32835	4.50000	155.29940			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	99.97987	7.35000	99.93963			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	99.87932	7.35000	99.79903			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	99.45924	7.35000	99.37963			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	99.31081	7.45000	99.23035			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	99.17010	7.45000	99.08987			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	99.02978	7.45000	98.94978			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	84.54205	7.45000	98.81008			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	98.73377	7.55000	98.65318			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	98.45228	7.55000	98.37214			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	98.31213	7.55000	98.23222			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	111.40200	10.00000	111.37300			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	101.84851			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	101.88699			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	101.92846			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	97.98568			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			8.64000	102.59939	8.64000	102.57580			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	31.12255	100.00000	31.05403			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	32.56236	100.00000	32.48347			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			8.89000	102.80023	8.89000	102.77593			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	101.26081			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	101.03889			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	100.60044			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	100.24689			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	101.04977			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	100.85640			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	102.06115			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	101.11749			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	101.97160			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	100.99542			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	100.12013			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	100.01650			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	99.18478	100.00000	98.91599			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	101.08984			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	102.31481			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	101.41524			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	101.13980			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	101.63705			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	101.60412			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	101.53264			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	101.09593			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	101.10144			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	100.54062			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	100.51799			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			9.74000	106.54896	9.74000	106.52128			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	102.05298			0.00	280,000,000	240,000,000
Total IVC097 SPOT									0.00	280,000,000	240,000,000
Total For IVC097									0.00	280,000,000	240,000,000
IVC098 On 14/06/2018 Spot Bond			8.04000	102.91767	8.04000	102.89551			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	101.20253			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	101.23909			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	102.08449			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	100.15067			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	100.02338			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	102.06349				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	101.20317				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	100.64008				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			9.39000	104.29252	9.39000	104.26652				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	100.57536				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	100.49848				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	100.42280				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	99.99991				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	100.76733				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	100.59069				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	100.51789				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	10.67718	100.00000	10.65692				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	66.10199	100.00000	65.94186				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	98.11828	100.00000	97.85523				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	7.71660	100.00000	7.70196				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	6.80759	100.00000	6.79467				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	6.66686	100.00000	6.65421				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	5.65157	100.00000	5.64084				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	5.38952	100.00000	5.37930				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	5.38952	100.00000	5.37930				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	5.26809	100.00000	5.25810				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	101.28774				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	100.02351				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	100.20121				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	101.92701				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	102.04248				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			9.29000	107.09426	9.29000	107.06770				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	100.92707				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	100.52657				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	34.70011	100.00000	34.61604				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	101.26554				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	101.14991				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	101.70309				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			8.83500	135.83320	8.83500	135.80129				0.00	0	0
Total KW01 SPOT										0.00	0	0
Total For KW01										0.00	0	0
LBK05 On 28/02/2019 Spot Bond				100.00000	0.00000	99.90550				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	99.90593			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	101.12375			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	23.96943	100.00000	23.91136			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			9.32000	103.43399	9.32000	103.40838			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	102.84834	9.62000	102.82208			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	100.54254	9.71000	100.51663			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	67.08548	100.00000	66.92296			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	101.84572			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	100.37810			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	99.81420			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	102.11160			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	99.73690			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			9.55500	105.13861	9.55500	105.11179				0.00	0	50,000,000,000
Total LBK20 SPOT										0.00	0	50,000,000,000
Total For LBK20										0.00	0	50,000,000,000
LBK21 On 04/09/2018 Spot Bond				100.00000	0.00000	100.23001				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	100.24070				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	100.25844				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			6.79500	103.88666	6.79500	103.86769				0.00	0	0
Total LGL03 SPOT										0.00	0	0
Total For LGL03										0.00	0	0
LGL04 On 14/08/2020 Spot Bond			9.02000	101.14683	9.02000	101.12259				0.00	0	718,500,000
Total LGL04 SPOT										0.00	0	718,500,000
Total For LGL04										0.00	0	718,500,000
LGL05 On 12/12/2021 Spot Bond				100.00000	0.00000	101.45230				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			9.60500	106.89753	9.60500	106.87013				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	102.10740				0.00	500,000,000	525,000,000
Total LGL07 SPOT										0.00	500,000,000	525,000,000
Total For LGL07										0.00	500,000,000	525,000,000
LGL08 On 28/02/2023 Spot Bond				100.00000	0.00000	101.07905				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	100.44911				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	11.25710	100.00000	11.20759				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	11.87818	100.00000	11.82595			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	101.07420			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			12.37000	105.44480	12.37000	105.41042			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			13.32000	106.55846	13.32000	106.52113			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	101.11630			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	104.07707			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	100.57618			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	100.96176			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	100.64923			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	100.78313			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	100.00781			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	100.98571				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	104.12644				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	104.29845				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	100.28003				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	100.28182				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	100.26975				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	99.97926				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	98.85521				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	101.80675				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	101.95685				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	100.86925				0.00	542,000,000	151,000,000
Total MBF046 SPOT										0.00	542,000,000	151,000,000
Total For MBF046										0.00	542,000,000	151,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MBF04 On 07/06/2019 Spot Bond				100.00000	0.00000	100.63594				0.00	1,000,000,000	1,000,000,000
Total MBF047 SPOT										0.00	1,000,000,000	1,000,000,000
Total For MBF047										0.00	1,000,000,000	1,000,000,000
MBF04 On 14/03/2019 Spot Bond				100.00000	0.00000	100.40523				0.00	0	0
Total MBF049 SPOT										0.00	0	0
Total For MBF049										0.00	0	0
MBF05 On 17/05/2019 Spot Bond				100.00000	0.00000	100.94706				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	41.49475	100.00000	41.39423				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	101.77813				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	102.35241				0.00	0	100,000,000
Total MBF053 SPOT										0.00	0	100,000,000
Total For MBF053										0.00	0	100,000,000
MBF05 On 27/03/2018 Spot Bond				100.00000	0.00000	101.78656				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	102.07788				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	100.37343				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	100.39123				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	99.71724	2.30000	99.11974				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	98.38137				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	100.04367			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	101.55485			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	100.39306			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	91.96713	100.00000	91.74004			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	91.98746	100.00000	91.76032			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	88.27300	100.00000	88.06381			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	101.03842			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			8.27000	104.85410	8.27000	104.83089			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	105.25199	8.00000	105.22944			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			8.32000	104.56078	8.32000	104.53749			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	103.70199	8.91000	103.67729			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	101.80288				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	101.86719				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			8.29000	103.07813	8.29000	103.05538				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			9.14500	104.95375	9.14500	104.92825				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	102.02797				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			9.12000	101.91975	9.12000	104.45351				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	99.97633				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	99.97420				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	99.96642				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	99.96642				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	99.40849				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			9.32000	102.13166	9.32000	102.10638				0.00	0	400,000,000
Total MMIG02 SPOT										0.00	0	400,000,000
Total For MMIG02										0.00	0	400,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MMIG0 On 01/06/2020 Spot Bond				100.00000	0.00000	100.45844				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			11.23500	101.35569	11.23500	101.32559				0.00	0	0
Total MMIG04 SPOT										0.00	0	0
Total For MMIG04										0.00	0	0
MMIG0 On 12/08/2022 Spot Bond			10.00500	104.23663	10.00500	104.20897				0.00	0	1,489,900,000
Total MMIG05 SPOT										0.00	0	1,489,900,000
Total For MMIG05										0.00	0	1,489,900,000
MTN06 On 13/07/2020 Spot Bond				100.00000	0.00000	102.11298				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	101.64724				0.00	52,000,000	56,000,000
Total MTN07 SPOT										0.00	52,000,000	56,000,000
Total For MTN07										0.00	52,000,000	56,000,000
MTN08 On 20/04/2019 Spot Bond			100.00000	32.37682	100.00000	32.29839				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	38.64672	100.00000	38.56119				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	102.78828				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	100.81729				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	14.63563	100.00000	14.60018				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	14.62643	100.00000	14.50831				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	100.56833				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	14.59897	100.89771	14.56331				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	102.20588				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	102.34321				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	111.62493				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	11.04744	100.00000	13.61318				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	11.78293	100.00000	14.53168				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			9.35500	98.23606	9.35500	98.21166				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			8.82000	103.89813	8.82000	103.87363				0.00	0	12,917,300,000
Total NAM02 SPOT										0.00	0	12,917,300,000
Total For NAM02										0.00	0	12,917,300,000
NAM03 On 01/08/2023 Spot Bond			9.35500	104.34196	9.35500	104.31604				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			10.23500	102.84029	10.23500	102.81240				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			8.28500	104.39848	8.28500	104.37545				0.00	0	0
Total NBK11A SPOT										0.00	0	0
Total For NBK11A										0.00	0	0
NBK12A On 19/03/2021 Spot Bond			9.04500	100.88916	9.04500	100.86491				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	99.90042	9.38000	99.87553			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			9.15500	102.67073	9.15500	102.64576			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			8.52000	104.48657	8.52000	104.47597			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			9.07000	99.82258	9.07000	99.79852			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			9.73500	99.32366	9.73500	99.29801		33,488,400,000,000.00	3,440,000,000	1,110,000,000	
Total NBK16A SPOT								33,488,400,000,000.00	3,440,000,000	1,110,000,000	
Total For NBK16A								33,488,400,000,000.00	3,440,000,000	1,110,000,000	
NBK17/ On 22/04/2026 Spot Bond			9.67000	105.56042	9.67000	105.53319			0.00	0	1,270,000,000
Total NBK17A SPOT									0.00	0	1,270,000,000
Total For NBK17A									0.00	0	1,270,000,000
NBK18/ On 01/06/2020 Spot Bond			8.75000	103.86505	8.75000	103.84075			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			9.22000	104.34136	9.22000	104.31566			0.00	0	0
Total NBK19A SPOT									0.00	0	0
Total For NBK19A									0.00	0	0
NBK20/ On 01/06/2026 Spot Bond			9.58500	107.47922	9.58500	107.45172			0.00	0	120,000,000
Total NBK20A SPOT									0.00	0	120,000,000
Total For NBK20A									0.00	0	120,000,000
NBK20I On 25/06/2021 Spot Bond				100.00000	0.00000	100.14858			0.00	0	0
Total NBK20B SPOT									0.00	0	0
Total For NBK20B									0.00	0	0
NBK21/ On 21/07/2027 Spot Bond			10.88500	100.07012	10.88500	100.04131			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	100.91357			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			9.49500	105.53896	9.49500	105.51236			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	100.82113			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			9.88500	107.84180	9.88500	107.81353			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	100.84563			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			9.83500	110.48042	9.83500	110.45160			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	100.81513			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			9.39500	106.10317	9.39500	106.07670			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	100.72924			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	15.07296	100.00000	15.03977			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	102.03515			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			9.87500	111.15348	9.87500	111.12436			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	100.61334			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			9.40500	103.86175	9.40500	103.83582			0.00	0	0
Total NBK28A SPOT									0.00	0	0
Total For NBK28A									0.00	0	0
NBK28I On 19/11/2020 Spot Bond				100.00000	0.00000	100.57850			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			9.93500	104.57047	9.93500	104.54292			0.00	0	218,600,000
Total NBK29A SPOT									0.00	0	218,600,000
Total For NBK29A									0.00	0	218,600,000
NBK29I On 18/02/2019 Spot Bond				100.00000	0.00000	100.86857			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			9.19500	102.59875	9.19500	102.57368			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	100.66635			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	100.68692			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	100.40445			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	101.02210			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	100.86351			0.00	400,000,000	100,000,000
Total NBK34B SPOT									0.00	400,000,000	100,000,000
Total For NBK34B									0.00	400,000,000	100,000,000
NBK35I On 10/05/2023 Spot Bond				100.00000	0.00000	100.88239			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	100.90581			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	101.04881			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	101.05487			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			7.88000	106.51584	7.88000	106.49311			0.00	0	295,000,000
Total NBK3A SPOT									0.00	0	295,000,000
Total For NBK3A									0.00	0	295,000,000
NBK3A On 09/09/2019 Spot Bond			100.00000	29.28418	100.00000	29.21866			0.00	0	0
Total NBK3A/R204 SPOT									0.00	0	0
Total For NBK3A/R204									0.00	0	0
NBK4 On 28/10/2024 Spot Bond			11.01000	47.54680	11.01000	47.53319			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	101.15992			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	100.64943			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	100.57769			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	100.59450			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	101.52250			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	99.86614			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	101.70522			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	99.85926				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	8.76924	100.00000	8.74800				0.00	0	0
NCLN8: On 20/03/2024 Spot Bond			100.00000	8.76924	100.00000	8.74800				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			10.18000	102.10445	10.18000	102.07691				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	99.86007				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			10.21500	101.14629	10.21500	101.11891				0.00	0	0
Total NCLN85 SPOT										0.00	0	0
Total For NCLN85										0.00	0	0
NCLN8: On 20/03/2024 Spot Bond				100.00000	0.00000	99.85926				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	99.85787				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	99.85626				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	100.24042				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	101.64886				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	99.78067				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	101.64890				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	16.41153	100.00000	16.37178				0.00	0	0
Total NED01U SPOT										0.00	0	0
Total For NED01U										0.00	0	0
NED02 On 15/03/2022 Spot Bond			100.00000	13.07348	100.00000	11.61749				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	12.98832	100.00000	12.95685				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	17.10942	100.00000	17.06798				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	102.00550				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	101.13410				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			8.82000	106.96256	8.82000	106.93734				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	102.32554				0.00	200,000,000	100,000,000
Total NED16 SPOT										0.00	200,000,000	100,000,000
Total For NED16										0.00	200,000,000	100,000,000
NED17 On 14/10/2019 Spot Bond				100.00000	0.00000	101.75078				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	101.66815				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	103.40630				0.00	80,000,000	200,000,000
Total NED19 SPOT										0.00	80,000,000	200,000,000
Total For NED19										0.00	80,000,000	200,000,000
NED20 On 01/07/2020 Spot Bond			10.37000	104.47994	10.37000	104.45124				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	103.09806			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	100.62318			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	104.74479			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	100.79084			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	100.50965			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	102.72110			0.00	0	0
Total NGLT1A SPOT									0.00	0	0
Total For NGLT1A									0.00	0	0
NHM00 On 25/11/2020 Spot Bond			10.00000	111.40200	10.00000	111.37300			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	104.57450	13.50000	104.53739			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	100.08762			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	106.14467	3.37000	120.96878			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	171.12427	3.45000	171.09717			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	117.85701	3.76000	117.83745			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	166.01057	3.75000	165.98296				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	161.49483	4.06000	161.46664				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	78.73762	3.99000	100.84259				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			8.17000	104.28003	8.17000	104.25734				0.00	0	0
Total NMP20N SPOT										0.00	0	0
Total For NMP20N										0.00	0	0
NQ1A1 On 22/05/2020 Spot Bond			8.80000	104.54707	8.80000	104.52234				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	100.51090				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	100.46957				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	100.53603				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	100.52101				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	100.55503				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	100.56981				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	100.52101				0.00	0	0
Total NQ1A26 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NQ1A26										0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			9.00000	104.54918	9.00000	104.52389				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	100.56643				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	100.56866				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	100.53342				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			9.20000	104.55132	9.20000	104.52548				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	100.53962				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	100.59528				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	100.57572				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	100.65709				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	100.55203				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	100.61393				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			8.05000	108.29500	8.05000	108.27164				0.00	0	0
Total NRA018 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NRA018									0.00	0	0
NRA02: On 31/10/2022 Spot Bond			9.02000	117.59374	9.02000	117.56556			0.00	0	0
Total NRA022 SPOT									0.00	0	0
Total For NRA022									0.00	0	0
NRA02: On 31/05/2023 Spot Bond			3.59000	176.71797	3.59000	176.68932			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			10.90500	112.12348	10.90500	112.09095		93,237,750,000,000.00	8,550,000,000	11,040,000,000	
Total NRA028 SPOT								13,237,750,000,000.00	8,550,000,000	11,040,000,000	
Total For NRA028								13,237,750,000,000.00	8,550,000,000	11,040,000,000	
NRA02: On 30/11/2028 Spot Bond			100.00000	15.53724	100.00000	15.50284			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	100.18733			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	100.81506			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	101.21694			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	101.43711			0.00	123,000,000	61,500,000
Total NTC20 SPOT								0.00	123,000,000	61,500,000	
Total For NTC20								0.00	123,000,000	61,500,000	
NTC21 On 24/03/2022 Spot Bond				100.00000	0.00000	99.72395			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	100.96523			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			9.32000	102.63976	9.32000	102.61436			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	99.99027			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			9.55000	100.35562	9.55000	100.33018				0.00	0	1,500,000,000
Total OML05 SPOT										0.00	0	1,500,000,000
Total For OML05										0.00	0	1,500,000,000
OML06 On 19/03/2022 Spot Bond			10.33500	99.83767	10.33500	99.81034				0.00	0	1,500,000,000
Total OML06 SPOT										0.00	0	1,500,000,000
Total For OML06										0.00	0	1,500,000,000
OML07 On 19/03/2025 Spot Bond			11.33500	97.99641	11.33500	97.96704				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	100.26105				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			10.32500	102.23101	10.32500	102.20258				0.00	0	1,324,100,000
Total OML09 SPOT										0.00	0	1,324,100,000
Total For OML09										0.00	0	1,324,100,000
OML10 On 14/09/2025 Spot Bond			11.33500	100.10804	11.33500	100.07756				0.00	0	870,000,000
Total OML10 SPOT										0.00	0	870,000,000
Total For OML10										0.00	0	870,000,000
PMM12 On 25/11/2020 Spot Bond			10.00000	111.40200	10.00000	111.37300				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	99.88473				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	100.83371				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	100.95615				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	100.37058				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	100.04580				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	100.23405				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	100.16666				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	98.87579				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	98.17949				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	101.20042				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	101.17561				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	101.28967				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	101.31618				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	100.54599				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	100.57183				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	100.59443				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	100.63959				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	100.64603			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	100.65248			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			8.44500	115.46613	8.43500	115.50888		736,095,081,155,500.00	1,231,627,599,900	1,172,261,072,700	
Total R186 SPOT								16,095,081,155,500.00	231,627,599,900	172,261,072,700	
Total For R186								16,095,081,155,500.00	231,627,599,900	172,261,072,700	
R197 On 07/12/2023 Spot Bond			2.37500	298.32001	2.39000	298.04390		31,024,160,687,500.00	13,062,804,500	21,223,037,100	
Total R197 SPOT								11,024,160,687,500.00	13,062,804,500	21,223,037,100	
Total For R197								11,024,160,687,500.00	13,062,804,500	21,223,037,100	
R202 On 07/12/2033 Spot Bond			2.57000	237.95124	2.57000	237.91919		941,950,221,977,000.00	366,517,596,100	185,424,482,300	
Total R202 SPOT								11,950,221,977,000.00	366,517,596,100	185,424,482,300	
Total For R202								11,950,221,977,000.00	366,517,596,100	185,424,482,300	
R2023 On 28/02/2023 Spot Bond			7.76500	100.24983	7.75500	100.27257		336,873,163,383,500.00	1,459,996,543,900	701,772,910,200	
Total R2023 SPOT								16,873,163,383,500.00	459,996,543,900	701,772,910,200	
Total For R2023								16,873,163,383,500.00	459,996,543,900	701,772,910,200	
R203 On 15/09/2017 Spot Bond			4.17000	100.00000	4.16500	99.98859		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			9.02500	93.43562	9.02500	93.41321		812,592,829,995,000.00	1,308,874,551,800	532,717,456,300	
Total R2030 SPOT								12,592,829,995,000.00	308,874,551,800	532,717,456,300	
Total For R2030								12,592,829,995,000.00	308,874,551,800	532,717,456,300	
R2032 On 31/03/2032 Spot Bond			9.26000	95.79730	9.26000	95.77362		049,786,212,536,000.00	437,341,923,600	465,036,687,700	
Total R2032 SPOT								19,786,212,536,000.00	437,341,923,600	465,036,687,700	
Total For R2032								19,786,212,536,000.00	437,341,923,600	465,036,687,700	
R2035 On 28/02/2035 Spot Bond			9.52500	94.88018	9.52500	94.85579		265,009,585,827,500.00	1,077,691,295,100	348,323,485,400	
Total R2035 SPOT								15,009,585,827,500.00	077,691,295,100	348,323,485,400	
Total For R2035								15,009,585,827,500.00	077,691,295,100	348,323,485,400	
R2037 On 31/01/2037 Spot Bond			9.63500	91.16640	9.63500	91.14310		078,621,401,741,500.00	734,677,882,900	572,701,780,700	
Total R2037 SPOT								18,621,401,741,500.00	734,677,882,900	572,701,780,700	
Total For R2037								18,621,401,741,500.00	734,677,882,900	572,701,780,700	
R204 On 21/12/2018 Spot Bond			6.86500	103.21609	6.87000	103.19102		502,400,986,442,500.00	801,515,074,500	237,765,042,900	
Total R204 SPOT								12,400,986,442,500.00	801,515,074,500	237,765,042,900	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R204									12,400,986,442,500.00	801,515,074,500	237,765,042,900
R2040 On 31/01/2040 Spot Bond			9.76500	94.19883	9.76500	94.17443			816,600,493,065,500.00	1,107,690,782,700	524,255,476,100
Total R2040 SPOT									16,600,493,065,500.00	107,690,782,700	524,255,476,100
Total For R2040									16,600,493,065,500.00	107,690,782,700	524,255,476,100
R2044 On 31/01/2044 Spot Bond			9.78500	91.34818	9.78500	91.32447			892,738,913,285,000.00	1,215,405,101,000	730,090,470,000
Total R2044 SPOT									12,738,913,285,000.00	215,405,101,000	730,090,470,000
Total For R2044									12,738,913,285,000.00	215,405,101,000	730,090,470,000
R2048 On 28/02/2048 Spot Bond			9.75500	90.61858	9.75500	90.59474			179,821,400,878,000.00	1,556,106,755,600	459,522,193,000
Total R2048 SPOT									9,821,400,878,000.00	556,106,755,600	459,522,193,000
Total For R2048									9,821,400,878,000.00	556,106,755,600	459,522,193,000
R207 On 15/01/2020 Spot Bond			7.12500	101.47154	7.12000	101.46284			323,482,877,387,500.00	2,010,313,386,300	863,752,109,400
Total R207 SPOT									13,482,877,387,500.00	010,313,386,300	863,752,109,400
Total For R207									13,482,877,387,500.00	010,313,386,300	863,752,109,400
R208 On 31/03/2021 Spot Bond			7.33000	101.31330	7.32000	101.32377			746,757,137,765,000.00	511,153,770,500	439,924,102,900
Total R208 SPOT									16,757,137,765,000.00	511,153,770,500	439,924,102,900
Total For R208									16,757,137,765,000.00	511,153,770,500	439,924,102,900
R209 On 31/03/2036 Spot Bond			9.49500	74.80750	9.49500	74.78855			320,929,078,332,500.00	2,034,852,983,500	877,586,430,100
Total R209 SPOT									10,929,078,332,500.00	034,852,983,500	877,586,430,100
Total For R209									10,929,078,332,500.00	034,852,983,500	877,586,430,100
R210 On 31/03/2028 Spot Bond			2.50000	185.76563	2.50000	185.74097			4,558,746,000,000.00	1,823,498,400	71,014,327,800
Total R210 SPOT									4,558,746,000,000.00	1,823,498,400	71,014,327,800
Total For R210									4,558,746,000,000.00	1,823,498,400	71,014,327,800
R212 On 31/01/2022 Spot Bond			2.36000	149.60449	2.35500	149.61587			780,916,341,800,000.00	330,896,755,000	252,756,792,000
Total R212 SPOT									10,916,341,800,000.00	330,896,755,000	252,756,792,000
Total For R212									10,916,341,800,000.00	330,896,755,000	252,756,792,000
R213 On 28/02/2031 Spot Bond			9.13500	83.93651	9.12000	84.01748			148,321,427,994,000.00	1,001,458,284,400	353,874,694,800
Total R213 SPOT									18,321,427,994,000.00	001,458,284,400	353,874,694,800
Total For R213									18,321,427,994,000.00	001,458,284,400	353,874,694,800
R214 On 28/02/2041 Spot Bond			9.66500	71.09387	9.66500	71.07534			025,020,109,122,500.00	1,347,648,226,500	1,022,716,618,700
Total R214 SPOT									15,020,109,122,500.00	347,648,226,500	1,022,716,618,700
Total For R214									15,020,109,122,500.00	347,648,226,500	1,022,716,618,700
RCG01 On 24/10/2019 Spot Bond				100.00000	0.00000	101.26184			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	101.16870			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	102.42115				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	100.16282				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	66.83549	100.00000	66.67358				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	12.97678	100.00000	12.93919				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	62.24266	100.00000	62.07680				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	41.56151	100.00000	41.45076				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	20.89754	100.00000	20.84186				0.00	0	0
Total RDF05U SPOT										0.00	0	0
Total For RDF05U										0.00	0	0
RDF06 On 28/08/2022 Spot Bond			100.00000	11.34504	100.00000	11.29515				0.00	0	0
Total RDF06U SPOT										0.00	0	0
Total For RDF06U										0.00	0	0
RDFB0 On 11/03/2018 Spot Bond				100.00000	0.00000	100.01316				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	100.57101				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	101.52855				0.00	0	0
Total RDFB05 SPOT										0.00	0	0
Total For RDFB05										0.00	0	0
RDFB0 On 22/03/2019 Spot Bond				100.00000	0.00000	100.37809				0.00	500,000,000	500,000,000
Total RDFB06 SPOT										0.00	500,000,000	500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RDFB06										0.00	500,000,000	500,000,000
RDFB0 On 22/03/2019 Spot Bond			100.00000	32.52542	100.00000	32.44663				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	102.35388				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	102.02348				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	100.24698				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	102.20999				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	101.98281				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	101.66118				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	99.81859				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	100.22405				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	101.10408				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	100.66295				0.00	1,200,000,000	600,000,000
Total REB01 SPOT										0.00	1,200,000,000	600,000,000
Total For REB01										0.00	1,200,000,000	600,000,000
REB01 On 21/05/2018 Spot Bond			100.00000	59.14499	100.00000	59.00171				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	100.60704				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	100.61619				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	102.32850				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	102.45393				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	102.94605				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	102.42440				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	99.87985				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	83.91764	100.00000	83.72821				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	39.13924	100.00000	39.04338				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	20.73898	100.00000	20.68819				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	13.28558	100.00000	13.25305				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	100.96106				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	100.92912				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	100.17023				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	101.51925				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	101.59903				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	100.49742				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	101.35260				0.00	480,000,000	120,000,000
Total RES36 SPOT										0.00	480,000,000	120,000,000
Total For RES36										0.00	480,000,000	120,000,000
RES38 On 01/08/2020 Spot Bond				100.00000	0.00000	101.08686				0.00	0	0
Total RES38 SPOT										0.00	0	0
Total For RES38										0.00	0	0
RES39I On 03/05/2018 Spot Bond			100.00000	62.43104	100.00000	62.23612				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	83.31390				0.00	0	0
Total RP014 SPOT										0.00	0	0
Total For RP014										0.00	0	0
RPP01I On 31/08/2018 Spot Bond			100.00000	58.98360	100.00000	58.83914				0.00	0	0
Total RPP01U SPOT										0.00	0	0
Total For RPP01U										0.00	0	0
RPP08I On 30/04/2020 Spot Bond			100.00000	21.28060	100.00000	21.22904				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	105.84841				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	47.43697				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			8.99000	106.94392	8.99000	106.91822				0.00	0	171,600,000
Total RW21 SPOT										0.00	0	171,600,000
Total For RW21										0.00	0	171,600,000
RW23 On 10/12/2023 Spot Bond			9.43500	102.84063	9.43500	102.81473				0.00	0	0
Total RW23 SPOT										0.00	0	0
Total For RW23										0.00	0	0
RW28 On 10/12/2028 Spot Bond			10.82000	98.99396	10.82000	98.96547				0.00	0	62,500,000
Total RW28 SPOT										0.00	0	62,500,000
Total For RW28										0.00	0	62,500,000
S1328L On 02/11/2017 Spot Bond			100.00000	88.37772	100.00000	88.16425				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	111.40200	10.00000	111.37300				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			6.76000	103.35606	6.76000	103.33718				0.00	0	0
Total SBK14 SPOT										0.00	0	0
Total For SBK14										0.00	0	0
SBK16 On 15/03/2018 Spot Bond				100.00000	0.00000	100.12133				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	100.17502				0.00	0	120,000,000
Total SBK17 SPOT										0.00	0	120,000,000
Total For SBK17										0.00	0	120,000,000
SBK18 On 24/10/2020 Spot Bond				100.00000	0.00000	100.55685				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	101.33941				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	101.67589				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	102.22082				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	101.67424				0.00	0	320,000,000
Total SBK22 SPOT										0.00	0	320,000,000
Total For SBK22										0.00	0	320,000,000
SBK23 On 28/05/2022 Spot Bond			10.58500	106.95879	10.58500	106.92880				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	103.05585				0.00	0	0
Total SBK24 SPOT										0.00	0	0
Total For SBK24										0.00	0	0
SBK24/ On 19/10/2025 Spot Bond			100.00000	12.46769	100.00000	12.43749				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	103.81639				0.00	330,000,000	315,000,000
Total SBK25 SPOT										0.00	330,000,000	315,000,000
Total For SBK25										0.00	330,000,000	315,000,000
SBK26 On 25/04/2021 Spot Bond			10.77000	109.08995	10.77000	109.05868				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			8.22000	103.71419	8.22000	103.69137				0.00	0	2,760,000,000
Total SBK9 SPOT										0.00	0	2,760,000,000
Total For SBK9										0.00	0	2,760,000,000
SBN33 On 15/09/2017 Spot Bond			5.56500	100.00000	5.56500	99.98476				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	99.97914				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			6.76000	99.87053	6.76000	99.85205				0.00	0	0
Total SBS13 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBS13									0.00	0	0
SBS16 On 22/09/2018 Spot Bond				100.00000	0.00000	100.43579			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	100.80452			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			8.20000	108.62307	8.20000	108.59922			0.00	0	0
Total SBS19 SPOT									0.00	0	0
Total For SBS19									0.00	0	0
SBS20 On 15/05/2026 Spot Bond			9.43500	106.91962	9.43500	106.89284		1,271,838,000,000.00		134,800,000	617,100,000
Total SBS20 SPOT								1,271,838,000,000.00		134,800,000	617,100,000
Total For SBS20								1,271,838,000,000.00		134,800,000	617,100,000
SBS21 On 15/05/2026 Spot Bond				100.00000	0.00000	102.71237			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	101.53633			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			7.66500	104.60491	7.66500	104.58352			0.00	0	0
Total SBS25 SPOT									0.00	0	0
Total For SBS25									0.00	0	0
SBS27 On 20/02/2024 Spot Bond			9.00500	106.10403	9.00500	106.07864			0.00	0	0
Total SBS27 SPOT									0.00	0	0
Total For SBS27									0.00	0	0
SBS29 On 12/06/2019 Spot Bond			7.67000	103.86796	7.67000	103.84660			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			9.60000	94.36622	9.60000	94.34217		157,440,000,000.00		16,400,000	44,100,000
Total SBS3 SPOT								157,440,000,000.00		16,400,000	44,100,000
Total For SBS3								157,440,000,000.00		16,400,000	44,100,000
SBS30 On 12/06/2019 Spot Bond				100.00000	0.00000	100.04155			0.00	0	90,000,000
Total SBS30 SPOT									0.00	0	90,000,000
Total For SBS30									0.00	0	90,000,000
SBS31 On 12/06/2027 Spot Bond			9.65000	103.35136	9.65000	103.32475		5,187,840,000,000.00		537,600,000	1,432,000,000
Total SBS31 SPOT								5,187,840,000,000.00		537,600,000	1,432,000,000

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 SBS31									5,187,840,000,000.00	537,600,000	1,432,000,000
SBS32 On 19/09/2017 Spot Bond				100.00000	0.00000	99.89002			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	99.89224			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			9.73500	101.71676	9.73500	101.69048			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	101.24041			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	100.92371			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			7.84500	101.30168	7.84500	101.28050			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			9.23000	100.42923	9.23000	100.40460			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			10.00500	99.17658	10.00500	99.15027			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			8.45000	103.34911	8.45000	103.32588			0.00	0	580,000,000
Total SBS4 SPOT									0.00	0	580,000,000
Total For SBS4									0.00	0	580,000,000
SBS40 On 12/11/2020 Spot Bond				100.00000	0.00000	101.42427			0.00	0	0
Total SBS40 SPOT									0.00	0	0
Total For SBS40									0.00	0	0
SBS41 On 12/11/2022 Spot Bond			8.67500	108.72949	8.67500	108.70441			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			9.29000	111.22068	9.29000	111.19324		278,700,000,000.00		30,000,000	80,200,000
Total SBS42 SPOT								278,700,000,000.00		30,000,000	80,200,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SBS42										278,700,000,000.00	30,000,000	80,200,000
SBS43 On 12/11/2027 Spot Bond			9.61500	111.38173	9.61500	111.35331				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	100.90858				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	101.60403				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			8.70500	109.14046	8.70500	109.11519				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	101.58450				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	100.83571				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	101.08196				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			8.85500	103.30056	8.85500	103.27623				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			9.47500	102.61213	9.47500	102.58632				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	101.14187				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	101.85265				0.00	0	0
Total SBS53 SPOT										0.00	0	0
Total For SBS53										0.00	0	0
SBS54 On 12/06/2020 Spot Bond				100.00000	0.00000	100.04285				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	100.25811			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			8.58000	103.71624	8.58000	103.69244		42,900,000,000,000.00	5,000,000,000	2,500,000,000	
Total SBS56 SPOT								12,900,000,000,000.00	5,000,000,000	2,500,000,000	
Total For SBS56								12,900,000,000,000.00	5,000,000,000	2,500,000,000	
SBS57 On 12/06/2024 Spot Bond				100.00000	0.00000	100.04502			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	100.68776			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	279.79937	3.59000	279.75402		2,872,000,000,000.00	800,000,000	5,280,000,000	
Total SBSI11 SPOT								2,872,000,000,000.00	800,000,000	5,280,000,000	
Total For SBSI11								2,872,000,000,000.00	800,000,000	5,280,000,000	
SBSI14 On 07/12/2033 Spot Bond			4.12000	196.10500	4.12000	196.71437			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	102.72283			0.00	0	0
Total SBT101 SPOT								0.00	0	0	
Total For SBT101								0.00	0	0	
SCM10 On 15/09/2017 Spot Bond			100.00000	100.00000	100.00000	99.72678			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	87.97365	100.00000	87.76713			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	88.21177	100.00000	88.00469			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	88.64471	100.00000	88.43662			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	88.86118	100.00000	88.65258			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	102.34841			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	102.34853			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	101.22067			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	100.25081			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	111.40200	10.00000	111.37300			0.00	0	0
Total SHS11U/JIBAR SPOT									0.00	0	0
Total For SHS11U/JIBAR									0.00	0	0
SHS22 On 23/02/2020 Spot Bond				100.00000	0.00000	100.99219			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	101.91650			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	101.97944			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			9.22000	103.53753	9.22000	103.51204			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	101.97944			0.00	0	0
Total SHS26 SPOT									0.00	0	0
Total For SHS26									0.00	0	0
SHS28 On 15/04/2018 Spot Bond				100.00000	0.00000	101.98137			0.00	0	0
Total SHS28 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SHS28										0.00	0	0
SHS29I On 03/12/2018 Spot Bond			100.00000	39.40135	100.00000	39.30485				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	101.80618				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	101.84490				0.00	1,000,000,000	1,000,000,000
Total SHS31 SPOT										0.00	1,000,000,000	1,000,000,000
Total For SHS31										0.00	1,000,000,000	1,000,000,000
SHS32 On 10/07/2020 Spot Bond				100.00000	0.00000	101.68538				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	101.72123				0.00	0	563,700,000
Total SHS33 SPOT										0.00	0	563,700,000
Total For SHS33										0.00	0	563,700,000
SLI3 On 15/08/2018 Spot Bond			8.07000	101.26647	8.07000	101.24470				0.00	0	0
Total SLI3 SPOT										0.00	0	0
Total For SLI3										0.00	0	0
SLI4 On 15/08/2021 Spot Bond				100.00000	0.00000	100.77342				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	100.73560				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	100.75564				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	100.76798				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	100.77584				0.00	0	0
Total SLRB2 SPOT										0.00	0	0
Total For SLRB2										0.00	0	0
SLRC1 On 15/08/2019 Spot Bond				100.00000	0.00000	100.83346				0.00	0	0
Total SLRC1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SLRC1									0.00	0	0
SLRC2 On 15/08/2021 Spot Bond				100.00000	0.00000	100.85010			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			5.36500	100.00000	5.36500	99.98531			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	101.75013			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			10.35500	110.87851	10.35500	110.84793			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	102.05832			0.00	36,000,000	357,000,000
Total SNT04 SPOT									0.00	36,000,000	357,000,000
Total For SNT04									0.00	36,000,000	357,000,000
SPDA1 On 21/08/2021 Spot Bond				100.00000	0.00000	101.39318			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	100.57457			0.00	0	35,000,000
Total SPDA11 SPOT									0.00	0	35,000,000
Total For SPDA11									0.00	0	35,000,000
SPDA1 On 21/08/2022 Spot Bond				100.00000	0.00000	100.58547			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	100.57140			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	100.56208			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	100.57926			0.00	0	0
Total SPDA8 SPOT									0.00	0	0
Total For SPDA8									0.00	0	0
SPDA9 On 21/08/2019 Spot Bond				100.00000	0.00000	100.58304			0.00	0	0
Total SPDA9 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SPDA9									0.00	0	0
SPG00: On 09/09/2019 Spot Bond				100.00000	0.00000	100.01906			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	101.16615			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	101.65241			0.00	0	0
Total SSA05 SPOT									0.00	0	0
Total For SSA05									0.00	0	0
SSA06 On 16/04/2020 Spot Bond			9.02000	101.16460	9.02000	101.14022		5,412,000,000,000.00		600,000,000	869,300,000
Total SSA06 SPOT								5,412,000,000,000.00		600,000,000	869,300,000
Total For SSA06								5,412,000,000,000.00		600,000,000	869,300,000
SSN00: On 31/03/2021 Spot Bond			8.89000	96.71173	8.89000	96.68875		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			8.89000	96.71173	8.89000	96.68875		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			5.04500	100.00000	5.04500	99.98618		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	88.02446	3.92500	116.54014		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			9.93500	105.80652	9.93500	105.77850		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			10.99000	72.58006	10.99000	72.55861		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	101.34657		0.00		0	0
Total SSN024 SPOT								0.00		0	0
Total For SSN024								0.00		0	0
SSN02: On 16/01/2019 Spot Bond				100.00000	0.00000	101.44378		0.00		0	0
Total SSN026 SPOT								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN026										0.00	0	0
SSN02: On 25/09/2019 Spot Bond				100.00000	0.00000	102.06120				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	100.19831				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	99.90101				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	100.25105				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	100.70714				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	100.34710				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	101.30127	9.55000	101.27560				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	101.61294				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			9.15500	107.06681	9.15500	107.04063				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
Total For SSN042										0.00	0	0
SSN04: On 31/01/2038 Spot Bond			4.12000	98.86851	4.12000	98.85115				0.00	0	0
Total SSN043 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN043										0.00	0	0
SSN04 On 09/02/2027 Spot Bond				100.00000	0.00000	100.88264				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	100.69244				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	101.17701				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	101.69905				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	101.91308				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	102.42421				0.00	0	2,500,000,000
Total SSN049 SPOT										0.00	0	2,500,000,000
Total For SSN049										0.00	0	2,500,000,000
SSN05 On 08/12/2023 Spot Bond			3.42000	112.85461	3.42000	280.96574				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			9.38500	101.98325	9.38500	101.95770				0.00	0	0
Total SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0
T12A1C On 21/08/2019 Spot Bond				100.00000	0.00000	100.56816				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	101.12272				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			8.77000	101.05517	8.77000	101.03160				0.00	0	0
Total T12A12 SPOT										0.00	0	0
Total For T12A12										0.00	0	0
T13A1C On 21/08/2018 Spot Bond				100.00000	0.00000	100.76076				0.00	0	0
Total T13A10 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 T13A10										0.00	0	0
T13A11 On 21/08/2020 Spot Bond				100.00000	0.00000	100.58689				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			8.67000	105.16783	8.67000	105.14358				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	100.54105				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	100.76076				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	100.58562				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			8.77000	104.59445	8.77000	104.57006				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	100.58111				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	100.30174				0.00	0	0
Total T13A19 SPOT										0.00	0	0
Total For T13A19										0.00	0	0
T13A20 On 21/08/2020 Spot Bond			8.72000	103.23933	8.72000	103.21539				0.00	0	0
Total T13A20 SPOT										0.00	0	0
Total For T13A20										0.00	0	0
T14A10 On 21/11/2019 Spot Bond				100.00000	0.00000	100.57782				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	100.59058				0.00	0	0
Total T14A11 SPOT										0.00	0	0
Total For T14A11										0.00	0	0
T14A12 On 21/11/2021 Spot Bond			9.15000	102.87621	9.15000	102.85106				0.00	0	0
Total T14A12 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 T14A12										0.00	0	0
TFS117 On 02/09/2018 Spot Bond				100.00000	0.00000	100.22810				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	99.59182				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	102.10062				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	101.72494				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	101.23344				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	101.12739				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	101.16635				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	100.62043				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	99.87157				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	99.86726				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	100.85460				0.00	0	0
Total TFS146 SPOT										0.00	0	0
Total For TFS146										0.00	0	0
TH10A7 On 18/10/2038 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TH10A7 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH10A7										0.00	0	0
TH11A1 On 18/07/2018 Spot Bond				100.00000	0.00000	101.40288				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	101.45331				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	101.37939	8.73000	101.35585				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	101.27734				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	101.59693				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			8.37000	101.16128	8.37000	101.13874				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	101.25979				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	101.59693				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	101.72515				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	101.50688				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	101.50058				0.00	0	0
Total TH11B3 SPOT										0.00	0	0
Total For TH11B3										0.00	0	0
TH11C1 On 18/07/2018 Spot Bond				100.00000	0.00000	101.66277				0.00	0	0
Total TH11C1 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 TH11C1										0.00	0	0
TH11C1 On 18/07/2018 Spot Bond				100.00000	0.00000	101.65648				0.00	0	0
Total TH11C2 SPOT										0.00	0	0
Total For TH11C2										0.00	0	0
TH11C2 On 18/07/2018 Spot Bond				100.00000	0.00000	101.60138				0.00	0	0
Total TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11D1 On 18/07/2018 Spot Bond				100.00000	0.00000	102.15317				0.00	0	0
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11D2 On 18/07/2018 Spot Bond				100.00000	0.00000	102.15945				0.00	0	0
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11D3 On 18/07/2018 Spot Bond				100.00000	0.00000	102.12806				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH12A1 On 21/08/2019 Spot Bond				100.00000	0.00000	100.54393				0.00	0	0
Total TH12A1 SPOT										0.00	0	0
Total For TH12A1										0.00	0	0
TH12A2 On 21/08/2019 Spot Bond				100.00000	0.00000	100.57787				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A3 On 21/08/2019 Spot Bond			8.72000	101.39608	8.72000	101.37257				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A4 On 21/08/2019 Spot Bond				100.00000	0.00000	100.56816				0.00	0	0
Total TH12A4 SPOT										0.00	0	0
Total For TH12A4										0.00	0	0
TH12A5 On 21/08/2019 Spot Bond				100.00000	0.00000	100.59080				0.00	400,000,000	100,000,000
Total TH12A5 SPOT										0.00	400,000,000	100,000,000
Total For TH12A5										0.00	400,000,000	100,000,000
TH12A6 On 21/08/2019 Spot Bond			8.63000	100.41256	8.63000	100.38950				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A7 On 21/08/2019 Spot Bond				100.00000	0.00000	100.56493				0.00	0	0
Total TH12A7 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 TH12A7										0.00	0	0
TH12A: On 21/08/2019 Spot Bond				100.00000	0.00000	100.59080				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			8.74000	99.80466	8.74000	99.78146				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	100.61989				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	100.61989				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	100.61989				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	100.61989				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	102.07898				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	102.07898				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	100.67154				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	100.67089				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	100.88060				0.00	0	0
Total TH12D1 SPOT										0.00	0	0
Total For TH12D1										0.00	0	0
TH12D: On 21/08/2019 Spot Bond				100.00000	0.00000	100.88060				0.00	0	0
Total TH12D2 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 TH12D2										0.00	0	0
TH12D: On 21/08/2019 Spot Bond				100.00000	0.00000	100.98191				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	100.87675				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	100.55328				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	100.56752				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	100.97820				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			8.87000	101.76118	8.87000	101.73718				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	100.55393				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	100.65730				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	100.00364				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			8.76000	102.84969	8.76000	102.82573				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	100.54105				0.00	0	0
Total TH13A9 SPOT										0.00	0	0
Total For TH13A9										0.00	0	0
TH13B: On 21/08/2020 Spot Bond				100.00000	0.00000	100.61979				0.00	0	0
Total TH13B1 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 TH13B1										0.00	0	0
TH13B: On 21/08/2020 Spot Bond				100.00000	0.00000	100.62043				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	100.62056				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	100.60786				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	100.61785				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	100.66495				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	100.67011				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	100.65227				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	100.66494				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	100.70040				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	100.87707				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	100.87707				0.00	0	0
Total TH13D2 SPOT										0.00	0	0
Total For TH13D2										0.00	0	0
TH13D: On 21/08/2020 Spot Bond				100.00000	0.00000	100.87260				0.00	0	0
Total TH13D3 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 TH13D3										0.00	0	0
TH13D On 21/08/2020 Spot Bond				100.00000	0.00000	100.86321				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	100.88988				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	100.50315				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	100.87874				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	100.59961				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			8.86000	107.43437	8.86000	107.40907				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	100.52603				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	100.57782				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	100.59445				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			8.81000	103.81525	8.81000	104.78021				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	100.53388				0.00	0	0
Total TH14A9 SPOT										0.00	0	0
Total For TH14A9										0.00	0	0
TH14B On 21/11/2021 Spot Bond				100.00000	0.00000	100.63894				0.00	0	0
Total TH14B1 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 TH14B1									0.00	0	0
TH14B: On 21/11/2021 Spot Bond				100.00000	0.00000	100.61961			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	100.61187			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	100.67114			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	100.65827			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	100.65054			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	100.86371			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	100.85026			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	100.83169			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	101.56358			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	103.01446			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	102.20806			0.00	0	0
Total THE9D4 SPOT									0.00	0	0
Total For THE9D4									0.00	0	0
TL20 On 22/02/2020 Spot Bond			8.62000	97.75893	8.62000	97.69977			3,879,000,000,000.00	450,000,000	450,000,000
Total TL20 SPOT									3,879,000,000,000.00	450,000,000	450,000,000

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 TL20									3,879,000,000,000.00	450,000,000	450,000,000
TL20/R On 22/02/2020 Spot Bond			100.00000	26.19811	100.00000	26.14840			0.00	0	0
TL20/R On 25/11/2020 Spot Bond			10.00000	111.40200	10.00000	111.37300			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	11.40053	100.00000	11.36454			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	100.23757			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	100.24347			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			8.94500	100.61930	8.94500	100.59498			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			9.47500	105.75108	9.47500	100.73546			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	104.00846			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	99.83257			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			6.76000	103.47515	6.76000	103.45620			0.00	0	12,251,513,839
Total TN17 SPOT									0.00	0	12,251,513,839
Total For TN17									0.00	0	12,251,513,839
TN17/R On 14/11/2017 Spot Bond			100.00000	89.85442	100.00000	89.64348			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			8.60000	104.88375	8.60000	104.85976		810,120,000,000,000.00	94,200,000,000	47,331,400,000	
Total TN20 SPOT								10,120,000,000,000.00	94,200,000,000	47,331,400,000	
Total For TN20								10,120,000,000,000.00	94,200,000,000	47,331,400,000	
TN20/R On 17/09/2020 Spot Bond			100.00000	18.27662	100.00000	18.23638		0.00	0	0	

Contract 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/R208 SPOT									0.00	0	0
Total For TN20/R208									0.00	0	0
TN20U On 14/04/2020 Spot Bond			100.00000	17.67623	100.00000	17.63341			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	15.93223	100.00000	15.87711			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			9.27500	110.86905	9.27500	110.84173		103,138,000,000,000.00	11,120,000,000	4,254,900,000	
Total TN23 SPOT								13,138,000,000,000.00	11,120,000,000	4,254,900,000	
Total For TN23								13,138,000,000,000.00	11,120,000,000	4,254,900,000	
TN23/R On 06/11/2023 Spot Bond			100.00000	15.05914	100.00000	15.02599		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			10.25000	96.67820	10.25000	96.65194		540,380,000,000,000.00	52,720,000,000	16,480,000,000	
Total TN25 SPOT								10,380,000,000,000.00	52,720,000,000	16,480,000,000	
Total For TN25								10,380,000,000,000.00	52,720,000,000	16,480,000,000	
TN25/R On 19/08/2025 Spot Bond			100.00000	10.22861	100.00000	10.20609		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			10.38500	93.78502	10.38500	93.75923		41,955,400,000,000.00	4,040,000,000	2,285,500,000	
Total TN27 SPOT								11,955,400,000,000.00	4,040,000,000	2,285,500,000	
Total For TN27								11,955,400,000,000.00	4,040,000,000	2,285,500,000	
TN27/R On 14/11/2027 Spot Bond			100.00000	11.72062	100.00000	11.69482		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			11.11500	100.35851	11.11500	100.32886		195,624,000,000,000.00	17,600,000,000	9,239,000,000	
Total TN30 SPOT								15,624,000,000,000.00	17,600,000,000	9,239,000,000	
Total For TN30								15,624,000,000,000.00	17,600,000,000	9,239,000,000	
TN30/R On 09/10/2030 Spot Bond			8.00000	124.58598	8.00000	124.55928		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			11.79500	96.42283	11.79500	96.39264		54,257,000,000,000.00	4,600,000,000	2,800,000,000	
Total TN40 SPOT								14,257,000,000,000.00	4,600,000,000	2,800,000,000	
Total For TN40								14,257,000,000,000.00	4,600,000,000	2,800,000,000	
TN40/R On 09/10/2040 Spot Bond			10.75000	104.65395	10.75000	104.62400		0.00	0	0	

Contract 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/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	100.58118				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	100.83832				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	100.32177				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	100.95876				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	100.72508				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	100.74128				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	100.76556				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	111.40200	10.00000	111.37300				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	101.93506				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	101.80623				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	100.59467				0.00	0	0
Total TPDA06 SPOT										0.00	0	0
Total For TPDA06										0.00	0	0
TPDA0 On 30/11/2020 Spot Bond			8.82000	104.64224	8.82000	104.61770				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.00002				0.00	0	0
Total TRA2A1 SPOT										0.00	0	0
Total For TRA2A1										0.00	0	0
TRA2A On 14/12/2020 Spot Bond				100.00000	0.00000	99.99994				0.00	0	0
Total TRA2A2 SPOT										0.00	0	0
Total For TRA2A2										0.00	0	0
TRA2A On 14/12/2020 Spot Bond			9.02000	104.22493	9.02000	104.19981				0.00	0	0
Total TRA2A3 SPOT										0.00	0	0
Total For TRA2A3										0.00	0	0
TRA2A On 14/12/2018 Spot Bond				100.00000	0.00000	100.00002				0.00	0	0
Total TRA2A4 SPOT										0.00	0	0
Total For TRA2A4										0.00	0	0
TRA2A On 14/12/2020 Spot Bond				100.00000	0.00000	99.99994				0.00	0	0
Total TRA2A5 SPOT										0.00	0	0
Total For TRA2A5										0.00	0	0
TRA2A On 14/12/2020 Spot Bond			8.82000	105.59327	8.82000	104.82145				0.00	0	0
Total TRA2A6 SPOT										0.00	0	0
Total For TRA2A6										0.00	0	0
TRA2B On 14/12/2020 Spot Bond				100.00000	0.00000	99.99992				0.00	0	0
Total TRA2B1 SPOT										0.00	0	0
Total For TRA2B1										0.00	0	0
TRA2B On 14/12/2020 Spot Bond				100.00000	0.00000	99.99991				0.00	0	0
Total TRA2B2 SPOT										0.00	0	0
Total For TRA2B2										0.00	0	0
TRA2C On 14/12/2020 Spot Bond				100.00000	0.00000	99.99987				0.00	0	0
Total TRA2C1 SPOT										0.00	0	0
Total For TRA2C1										0.00	0	0
TRA2C On 14/12/2020 Spot Bond				100.00000	0.00000	99.99985				0.00	0	0
Total TRA2C2 SPOT										0.00	0	0
Total For TRA2C2										0.00	0	0
TRA2D On 14/12/2020 Spot Bond				100.00000	0.00000	99.99974				0.00	0	0
Total TRA2D1 SPOT										0.00	0	0
Total For TRA2D1										0.00	0	0
TRA2D On 14/12/2020 Spot Bond				100.00000	0.00000	99.99974				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.01616				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	27.44636	100.00000	27.37915				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	100.00007				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	27.68404	100.00000	27.61623				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	100.00007				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	27.88209	100.00000	27.81381				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	101.92219				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	30.29838	100.00000	30.22417				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	102.33983				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	32.95233	100.00000	32.87163				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	31.71527	100.00000	31.63845				0.00	0	0
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSE03L On 31/10/2020 Spot Bond			100.00000	17.47922	100.00000	17.43687				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	99.10091				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	95.17712				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	94.86848				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	98.50281				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	94.58129				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	98.20507				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	94.32903				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	94.04446				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	31.13293	100.00000	31.05751				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	101.43069				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	101.48246				0.00	0	0
Total TWC239 SPOT										0.00	0	0
Total For TWC239										0.00	0	0
TWC24 On 13/10/2017 Spot Bond				100.00000	0.00000	101.28736				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TWC240 SPOT										0.00	0	0
Total For TWC240										0.00	0	0
TWC24 On 16/10/2017 Spot Bond				100.00000	0.00000	101.33207				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	101.08032				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	101.03877				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	100.70403				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	100.57979				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	100.55908				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	100.35164				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	100.28882				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			8.82000	105.88512	8.82000	105.85987				0.00	0	0
Total UG21 SPOT										0.00	0	0
Total For UG21										0.00	0	0
UG26 On 09/03/2026 Spot Bond			10.40500	105.20195	10.40500	105.17247				0.00	0	398,800,000
Total UG26 SPOT										0.00	0	398,800,000
Total For UG26										0.00	0	398,800,000
VCJA1U On 20/07/2025 Spot Bond			100.00000	11.39679	100.00000	11.34667				0.00	0	0
Total VCJA1U SPOT										0.00	0	0
Total For VCJA1U										0.00	0	0
VCJB1U On 20/07/2025 Spot Bond			100.00000	11.23811	100.00000	11.18869				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VCJB1U SPOT										0.00	0	0
Total For VCJB1U										0.00	0	0
VCPA11 On 20/07/2025 Spot Bond			100.00000	11.00473	100.00000	10.95634				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	10.79911	100.00000	10.75162				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	9.05741	100.00000	9.03547				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	9.46167	100.00000	9.43875				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	10.02574	100.00000	10.00145				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	10.09634	100.00000	10.07189				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	10.14385	100.00000	10.11928				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	10.18033	100.00000	10.15567				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	9.09966	100.00000	9.07125				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	8.83709	100.00000	8.81568				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	9.22259	100.00000	9.20025				0.00	0	0
Total VJB04U SPOT										0.00	0	0
Total For VJB04U										0.00	0	0
VJB05L On 20/04/2024 Spot Bond			100.00000	9.77488	100.00000	9.75119				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VJB05U SPOT										0.00	0	0
Total For VJB05U										0.00	0	0
VJB06L On 20/07/2024 Spot Bond			100.00000	9.91997	100.00000	9.89594				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	9.95092	100.00000	9.92682				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	9.98761	100.00000	9.96342				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	8.92529	100.00000	8.89743				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	101.71175				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	100.17041				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	66.77626	100.00000	66.61449				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	102.11332				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	100.87445				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	100.14394				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	102.30543				0.00	0	0
Total VKE08 SPOT										0.00	0	0
Total For VKE08										0.00	0	0
VKE09 On 08/07/2020 Spot Bond				100.00000	0.00000	101.65607				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.68481				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	10.24549	100.00000	10.22067				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	5.48310	100.00000	5.46982				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	9.82643	100.00000	9.80262				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	9.92145	100.00000	9.89742				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	9.83226	100.00000	9.80844				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	9.83226	100.00000	9.80844				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	8.84239	100.00000	8.81479				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	10.46604	100.00000	10.44068				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	5.24401	100.00000	5.23131				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	9.51829	100.00000	9.49523				0.00	0	0
Total VPB05U SPOT										0.00	0	0
Total For VPB05U										0.00	0	0
VPB06L On 20/07/2024 Spot Bond			100.00000	9.68782	100.00000	9.66435				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VPB06U SPOT										0.00	0	0
Total For VPB06U										0.00	0	0
VPB07L On 20/10/2024 Spot Bond			100.00000	9.59493	100.00000	9.57169				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	9.59551	100.00000	9.57227				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	8.62906	100.00000	8.60212				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	100.32877				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	22.22940	100.00000	22.17555				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			2.93500	251.05326	2.93500	251.01710				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			7.43000	105.13657	7.43000	105.11573				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			7.76000	105.63975	7.76000	105.61790				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			8.07000	105.59403	8.07000	105.57133				0.00	0	0
Total WSP5 SPOT										0.00	0	0
Total For WSP5										0.00	0	0
WSP5/f On 28/05/2021 Spot Bond			100.00000	15.99334	100.00000	15.95813				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			6.81500	87.21788	6.81500	87.20200				0.00	0	0
Total Z083 SPOT										0.00	0	0
Total For Z083										0.00	0	0
Total for SPOT										1.90e+0122,315,410,180,100	345,546,795,517	

Contract 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 SPOT :									1.90e+017	315,410,180,100	345,546,795,517
Total Futures									1.90e+017	315,410,189,321	345,547,791,927
Total Options									0.00	0	70,896
Grand Total:									1.90e+017	315,410,189,321	345,547,862,823