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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 26/09/2017

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			10.69281	76.94480	10.61267	77.44129			0.00	0	9,466
ES33 On 01/02/2018 Bond Future			10.79554	78.35934	10.71255	78.86520			0.00	0	0
ES33 On 03/05/2018 Bond Future			10.89605	76.02556	10.81011	76.54124			0.00	0	0
Total ES33 Future									0.00	0	9,466
ES33 On 02/11/2017 Bond Future	10.67	Put			0.00000	0.00000	140,820		0.00	0	0
ES33 On 02/11/2017 Bond Future	10.68	Call			417.45000	0.41745	0,000		0.00	0	0
ES33 On 02/11/2017 Bond Future	10.68	Put			0.00000	0.00000	79,040		0.00	0	0
ES33 On 02/11/2017 Bond Future	10.66	Call			293.81000	0.29381	0,000		0.00	0	0
ES33 On 02/11/2017 Bond Future	10.66	Put			0.00000	0.00000	202,680		0.00	0	0
ES33 On 02/11/2017 Bond Future	10.67	Call			355.67000	0.35567	0,000		0.00	0	0
ES33 On 01/02/2018 Bond Future	11.00	Call			1,730.94000	1.73094	1,225,080		0.00	0	0
ES33 On 01/02/2018 Bond Future	11.00	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 01/02/2018 Bond Future	11.01	Call			1,790.09000	1.79009	1,284,230		0.00	0	0
ES33 On 01/02/2018 Bond Future	11.01	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 01/02/2018 Bond Future	10.99	Call			1,671.71000	1.67171	1,165,850		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	11.21	Call			2,355.72000	2.35572	1,840,040		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	03/05/2018	Bond Future	11.21	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	03/05/2018	Bond Future	11.22	Call			2,413.22000	2.41322	1,897,540		0.00	0	0
ES33	On	03/05/2018	Bond Future	11.22	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	03/05/2018	Bond Future	11.20	Call			2,298.15000	2.29815	1,782,470		0.00	0	0
ES33	On	03/05/2018	Bond Future	11.20	Put			0.00000	0.00000	0,000		0.00	0	0
Total ES33 Option												0.00	0	0
Total For ES33												0.00	0	9,466
ES42	On	02/11/2017	Bond Future			10.96779	79.44668	10.89272	79.96996			0.00	0	7,957
ES42	On	01/02/2018	Bond Future			11.06801	80.90711	10.99030	81.44036			0.00	0	0
ES42	On	03/05/2018	Bond Future			11.17106	78.15089	11.09053	78.69446			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			130.43641	130.43641	130.18260	130.18260			0.00	0	914
I2025	On	01/02/2018	Bond Future			131.54196	131.54196	131.28426	131.28426			0.00	0	0
I2025	On	03/05/2018	Bond Future			134.04110	134.04110	133.77860	133.77860			0.00	0	0
Total I2025 Future												0.00	0	914
I2025	On	02/11/2017	Bond Future	132.98	Put			2,797.40000	2.79740	2,543,590		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			2,777.40000	2.77740	2,523,590		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.97	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.97	Put			2,787.40000	2.78740	2,533,590		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.98	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	01/02/2018	Bond Future	133.89	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	01/02/2018	Bond Future	133.89	Put			2,605.74000	2.60574	2,348,040		0.00	0	0
I2025	On	01/02/2018	Bond Future	133.90	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	01/02/2018	Bond Future	133.90	Put			2,615.74000	2.61574	2,358,040		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			2,595.74000	2.59574	2,338,040		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.21	Call			568.60000	0.56860	831,100		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.21	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.22	Call			558.60000	0.55860	821,100		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.22	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.20	Call			578.60000	0.57860	841,100		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.20	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2025 Option												0.00	0	0
Total For I2025												0.00	0	914
I2029	On	02/11/2017	Bond Future			100.13468	100.13468	100.14218	100.14218			0.00	0	1,370
I2029	On	01/02/2018	Bond Future			102.01033	102.01033	102.01870	102.01870			0.00	0	0
I2029	On	03/05/2018	Bond Future			102.93139	102.93139	102.93988	102.93988			0.00	0	0

Contract 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			105.39968	105.39968	104.99163	104.99163			0.00	0	5,234
I2033	On	01/02/2018	Bond Future			107.37390	107.37390	106.95899	106.95899			0.00	0	0
I2033	On	03/05/2018	Bond Future			108.32722	108.32722	107.90442	107.90442			0.00	0	0
Total I2033 Future												0.00	0	5,234
I2033	On	02/11/2017	Bond Future	110.08	Put			5,088.37000	5.08837	4,680,320		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			5,098.37000	5.09837	4,690,320		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.07	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.07	Put			5,078.37000	5.07837	4,670,320		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.08	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.65	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.65	Put			2,691.01000	2.69101	2,276,100		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.66	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.66	Put			2,701.01000	2.70101	2,286,100		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.64	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.64	Put			2,681.01000	2.68101	2,266,100		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.70	Call			204.42000	0.20442	627,220		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.70	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.71	Call			194.42000	0.19442	617,220		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.71	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.69	Call			214.42000	0.21442	637,220		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.69	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2033 Option												0.00	0	0
Total For I2033												0.00	0	5,234
I2038	On	02/11/2017	Bond Future			128.97411	128.97411	128.88018	128.88018			10,962,799.35	85	19,719
I2038	On	01/02/2018	Bond Future			129.88504	129.88504	129.79028	129.79028			0.00	0	0
I2038	On	03/05/2018	Bond Future			132.35271	132.35271	132.25614	132.25614			0.00	0	0
Total I2038 Future												10,962,799.35	85	19,719
I2038	On	02/11/2017	Bond Future	136.80	Put			7,919.82000	7.91982	7,825,890		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.81	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.81	Put			7,929.82000	7.92982	7,835,890		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			7,939.82000	7.93982	7,845,890		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.80	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	01/02/2018	Bond Future	136.94	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	01/02/2018	Bond Future	136.94	Put			7,149.72000	7.14972	7,054,960		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			7,159.72000	7.15972	7,064,960		0.00	0	0

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			7,139.72000	7.13972	7,044,960		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.29	Call			0.00000	0.00000	62,710		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.29	Put			33.86000	0.03386	0,000		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.27	Call			0.00000	0.00000	82,710		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.27	Put			13.86000	0.01386	0,000		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.28	Call			0.00000	0.00000	72,710		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.28	Put			23.86000	0.02386	0,000		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												10,962,799.35	85	19,719
I2046	On	02/11/2017	Bond Future			124.11678	124.11678	124.12602	124.12602			0.00	0	21,292
I2046	On	01/02/2018	Bond Future			126.44180	126.44180	126.45188	126.45188			0.00	0	0
I2046	On	03/05/2018	Bond Future			127.24595	127.24595	127.25625	127.25625			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			12,183.98000	12.18398	12,193,220		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			12,193.98000	12.19398	12,203,220		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			12,173.98000	12.17398	12,183,220		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			6,448.12000	6.44812	6,458,200		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			6,458.12000	6.45812	6,468,200		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			6,468.12000	6.46812	6,478,200		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			673.75000	0.67375	684,050		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			683.75000	0.68375	694,050		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			693.75000	0.69375	704,050		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			132.78711	132.78711	132.79683	132.79683			13,942,646.55	105	22,612
I2050	On	01/02/2018	Bond Future			133.60098	133.60098	133.61198	133.61198			0.00	0	0
I2050	On	03/05/2018	Bond Future			136.13928	136.13928	136.15041	136.15041			0.00	0	0
Total I2050 Future												13,942,646.55	105	22,612
I2050	On	02/11/2017	Bond Future	144.66	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.66	Put			11,863.17000	11.86317	11,872,890		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2050	On	02/11/2017	Bond Future	144.67	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.67	Put			11,873.17000	11.87317	11,882,890		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.65	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.65	Put			11,853.17000	11.85317	11,862,890		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.24	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.24	Put			6,628.02000	6.62802	6,639,020		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.25	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.25	Put			6,638.02000	6.63802	6,649,020		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.23	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.23	Put			6,618.02000	6.61802	6,629,020		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.62	Call			530.41000	0.53041	519,280		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.62	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.63	Call			520.41000	0.52041	509,280		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.63	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.61	Call			540.41000	0.54041	529,280		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.61	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												13,942,646.55	105	22,612
R186	On	02/11/2017	Bond Future			8.52444	116.31905	8.46377	116.72997		7.41	34,546,757.85	297	136,126
R186	On	01/02/2018	Bond Future			8.57000	113.15750	8.50666	113.57643		7.10	0.00	0	198
R186	On	03/05/2018	Bond Future			8.61560	115.26238	8.54940	115.68966		7.18	0.00	0	0
Total R186 Future												34,546,757.85	297	136,324
R186	On	02/11/2017	Bond Future	8.89	Call			3,107.51000	3.10751	2,730,350	7.63	0.00	0	0
R186	On	02/11/2017	Bond Future	8.89	Put			262.27000	0.26227	296,030	7.63	0.00	0	0
R186	On	02/11/2017	Bond Future	8.90	Call			3,162.69000	3.16269	2,783,940	7.63	0.00	0	0
R186	On	02/11/2017	Bond Future	8.90	Put			251.85000	0.25185	284,020	7.63	0.00	0	0
R186	On	02/11/2017	Bond Future	8.60	Put			758.23000	0.75823	864,810	7.47	0.00	0	3,750
R186	On	02/11/2017	Bond Future	9.00	Call			3,729.14000	3.72914	3,337,440	7.69	0.00	0	0
R186	On	02/11/2017	Bond Future	8.88	Call			3,052.75000	3.05275	2,677,230	7.62	0.00	0	0
R186	On	02/11/2017	Bond Future	9.00	Put			165.13000	0.16513	184,350	7.69	0.00	0	5,000
R186	On	02/11/2017	Bond Future	8.88	Put			273.16000	0.27316	308,560	7.62	0.00	0	0
R186	On	02/11/2017	Bond Future	8.75	Call			2,372.02000	2.37202	2,023,290	7.55	0.00	0	0
R186	On	02/11/2017	Bond Future	8.75	Put			450.70000	0.45070	512,890	7.55	0.00	0	0
R186	On	02/11/2017	Bond Future	8.60	Call			1,678.14000	1.67814	1,373,800	7.47	0.00	0	0
R186	On	01/02/2018	Bond Future	8.98	Call			3,892.98000	3.89298	3,562,800	7.38	0.00	0	0
R186	On	01/02/2018	Bond Future	8.98	Put			811.69000	0.81169	900,440	7.38	0.00	0	0
R186	On	01/02/2018	Bond Future	8.96	Call			3,798.32000	3.79832	3,471,370	7.37	0.00	0	0
R186	On	01/02/2018	Bond Future	8.96	Put			844.95000	0.84495	936,930	7.37	0.00	0	0
R186	On	01/02/2018	Bond Future	9.25	Call			5,250.14000	5.25014	4,883,940	7.54	0.00	0	0
R186	On	01/02/2018	Bond Future	9.25	Put			461.34000	0.46134	514,070	7.54	0.00	0	820

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	8.50	Put			1,957.03000	1.95703	2,142,320	7.10	0.00	0	0
R186	On	01/02/2018	Bond Future	8.50	Call			1,912.86000	1.91286	1,679,220	7.10	0.00	0	1,460
R186	On	01/02/2018	Bond Future	8.97	Call			3,845.42000	3.84542	3,516,850	7.37	0.00	0	0
R186	On	01/02/2018	Bond Future	8.97	Put			828.07000	0.82807	918,430	7.37	0.00	0	0
R186	On	01/02/2018	Bond Future	7.75	Put			5,504.97000	5.50497	5,853,540	6.82	0.00	0	0
R186	On	01/02/2018	Bond Future	7.75	Call			336.57000	0.33657	266,210	6.82	0.00	0	1,460
R186	On	01/02/2018	Bond Future	9.00	Call			3,988.51000	3.98851	3,655,190	7.39	0.00	0	0
R186	On	01/02/2018	Bond Future	9.00	Put			779.51000	0.77951	865,120	7.39	0.00	0	6,200
R186	On	01/02/2018	Bond Future	8.75	Call			2,863.26000	2.86326	2,574,670	7.25	0.00	0	0
R186	On	01/02/2018	Bond Future	8.75	Put			1,265.02000	1.26502	1,395,360	7.25	0.00	0	820
R186	On	03/05/2018	Bond Future	8.92	Put			1,631.24000	1.63124	1,763,080	7.42	0.00	0	0
R186	On	03/05/2018	Bond Future	8.93	Call			4,037.40000	4.03740	3,740,530	7.42	0.00	0	0
R186	On	03/05/2018	Bond Future	8.93	Put			1,609.97000	1.60997	1,740,380	7.42	0.00	0	0
R186	On	03/05/2018	Bond Future	8.91	Call			3,954.67000	3.95467	3,660,690	7.41	0.00	0	0
R186	On	03/05/2018	Bond Future	8.91	Put			1,653.06000	1.65306	1,786,360	7.41	0.00	0	0
R186	On	03/05/2018	Bond Future	8.92	Call			3,995.78000	3.99578	3,700,340	7.42	0.00	0	0
Total R186 Option												0.00	0	19,510
Total For R186												34,546,757.85	297	155,834
R197	On	02/11/2017	Bond Future			301.60177	301.60177	301.62562	301.62562			0.00	0	2,350
R197	On	01/02/2018	Bond Future			300.27746	300.27746	300.30369	300.30369			0.00	0	0
R197	On	03/05/2018	Bond Future			305.98240	305.98240	306.00920	306.00920			0.00	0	0
Total R197 Future												0.00	0	2,350
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			3,544.38000	3.54438	3,568,230		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			3,524.38000	3.52438	3,548,230		0.00	0	0
R197	On	02/11/2017	Bond Future	305.16	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	02/11/2017	Bond Future	305.16	Put			3,534.38000	3.53438	3,558,230		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			1,356.31000	1.35631	1,382,540		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			1,366.31000	1.36631	1,392,540		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			1,376.31000	1.37631	1,402,540		0.00	0	0
R197	On	03/05/2018	Bond Future	304.45	Call			1,559.20000	1.55920	1,532,400		0.00	0	0
R197	On	03/05/2018	Bond Future	304.45	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/05/2018	Bond Future	304.46	Call			1,549.20000	1.54920	1,522,400		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			1,569.20000	1.56920	1,542,400		0.00	0	0
R197	On	03/05/2018	Bond Future	304.44	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			241.32252	241.32252	241.34048	241.34048		4.14		0.00	0	28,647
R202 On 01/02/2018 Bond Future			242.13893	242.13893	242.15868	242.15868		4.29		0.00	0	0
R202 On 03/05/2018 Bond Future			246.73920	246.73920	246.75941	246.75941		4.28		0.00	0	0
Total R202 Future										0.00	0	28,647
R202 On 02/11/2017 Bond Future	253.90	Put			12,559.83000	12.55983	12,577,620	4.44		0.00	0	0
R202 On 02/11/2017 Bond Future	253.91	Call			0.30000	0.00030	0,140	4.44		0.00	0	0
R202 On 02/11/2017 Bond Future	253.91	Put			12,569.82000	12.56982	12,587,620	4.44		0.00	0	0
R202 On 02/11/2017 Bond Future	253.89	Call			0.31000	0.00031	0,140	4.44		0.00	0	0
R202 On 02/11/2017 Bond Future	253.89	Put			12,549.83000	12.54983	12,567,620	4.44		0.00	0	0
R202 On 02/11/2017 Bond Future	253.90	Call			0.31000	0.00031	0,140	4.44		0.00	0	0
R202 On 01/02/2018 Bond Future	249.07	Call			551.13000	0.55113	523,510	4.61		0.00	0	0
R202 On 01/02/2018 Bond Future	249.07	Put			7,462.45000	7.46245	7,454,580	4.61		0.00	0	0
R202 On 01/02/2018 Bond Future	249.08	Call			549.61000	0.54961	522,040	4.61		0.00	0	0
R202 On 01/02/2018 Bond Future	249.08	Put			7,470.93000	7.47093	7,463,110	4.61		0.00	0	0
R202 On 01/02/2018 Bond Future	249.06	Call			552.65000	0.55265	524,980	4.61		0.00	0	0
R202 On 01/02/2018 Bond Future	249.06	Put			7,453.97000	7.45397	7,446,050	4.61		0.00	0	0
R202 On 03/05/2018 Bond Future	247.48	Call			3,188.20000	3.18820	3,146,860	4.59		0.00	0	0
R202 On 03/05/2018 Bond Future	247.48	Put			3,908.79000	3.90879	3,887,660	4.59		0.00	0	0
R202 On 03/05/2018 Bond Future	247.49	Call			3,183.59000	3.18359	3,142,270	4.59		0.00	0	0
R202 On 03/05/2018 Bond Future	247.49	Put			3,914.18000	3.91418	3,893,070	4.59		0.00	0	0
R202 On 03/05/2018 Bond Future	247.47	Call			3,192.80000	3.19280	3,151,460	4.59		0.00	0	0
R202 On 03/05/2018 Bond Future	247.47	Put			3,903.39000	3.90339	3,882,260	4.59		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			7.84764	101.02076	7.78636	101.28272		4.15		0.00	0	57,147
R2023 On 01/02/2018 Bond Future			7.87610	102.87791	7.81099	103.14506		4.28		0.00	0	0
R2023 On 03/05/2018 Bond Future			7.89559	100.86191	7.82631	101.13454		4.28		0.00	0	0
Total R2023 Future										0.00	0	57,147
R2023 On 02/11/2017 Bond Future	8.57	Put			6.34000	0.00634	7,290	4.39		0.00	0	0
R2023 On 02/11/2017 Bond Future	8.58	Call			3,334.29000	3.33429	3,073,180	4.39		0.00	0	0
R2023 On 02/11/2017 Bond Future	8.58	Put			5.86000	0.00586	6,710	4.39		0.00	0	0
R2023 On 02/11/2017 Bond Future	8.56	Call			3,253.09000	3.25309	2,992,170	4.39		0.00	0	0
R2023 On 02/11/2017 Bond Future	8.56	Put			6.85000	0.00685	7,890	4.39		0.00	0	0
R2023 On 02/11/2017 Bond Future	8.57	Call			3,293.68000	3.29368	3,032,670	4.39		0.00	0	0
R2023 On 01/02/2018 Bond Future	8.32	Put			357.55000	0.35755	407,290	4.47		0.00	0	0
R2023 On 01/02/2018 Bond Future	8.33	Call			2,454.57000	2.45457	2,236,120	4.47		0.00	0	0
R2023 On 01/02/2018 Bond Future	8.33	Put			349.17000	0.34917	397,870	4.47		0.00	0	0
R2023 On 01/02/2018 Bond Future	8.31	Call			2,391.57000	2.39157	2,175,220	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			366.29000	0.36629	417,090	4.46	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.32	Call			2,422.90000	2.42290	2,205,490	4.47	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.28	Call			2,450.16000	2.45016	2,251,600	4.45	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.28	Put			681.27000	0.68127	755,340	4.45	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.29	Call			2,477.58000	2.47758	2,278,020	4.45	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.29	Put			670.14000	0.67014	743,210	4.45	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.27	Call			2,423.15000	2.42315	2,225,600	4.45	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.27	Put			692.83000	0.69283	767,910	4.45	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												0.00	0	57,147
R2030	On	02/11/2017	Bond Future			9.08246	94.23352	9.02717	94.61602			0.00	0	58,592
R2030	On	01/02/2018	Bond Future			9.13558	91.96107	9.07831	92.35094			0.00	0	0
R2030	On	03/05/2018	Bond Future			9.19202	93.67153	9.13266	94.06913			0.00	0	0
Total R2030 Future												0.00	0	58,592
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			2,270.18000	2.27018	1,887,680		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.36	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.34	Call			2,135.94000	2.13594	1,753,440		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			2,203.10000	2.20310	1,820,600		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.38	Call			2,028.72000	2.02872	1,638,850		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.38	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.39	Call			2,094.92000	2.09492	1,705,050		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			1,962.46000	1.96246	1,572,590		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	03/05/2018	Bond Future	9.50	Call			2,423.44000	2.42344	2,025,840		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			2,488.19000	2.48819	2,090,590		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			2,358.62000	2.35862	1,961,020		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.49	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2030 Option												0.00	0	0
Total For R2030												0.00	0	58,592
R2032	On	02/11/2017	Bond Future			9.30980	92.53384	9.24953	92.97983		11.00	0.00	0	32,988
R2032	On	01/02/2018	Bond Future			9.36849	94.23497	9.30618	94.68952		10.37	0.00	0	0
R2032	On	03/05/2018	Bond Future			9.42642	91.83095	9.36197	92.29441		11.04	0.00	0	0
Total R2032 Future												0.00	0	32,988
R2032	On	02/11/2017	Bond Future	9.49	Call			2,412.78000	2.41278	2,046,440	11.00	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.49	Put			651.59000	0.65159	731,240	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			2,463.52000	2.46352	2,094,360	11.00	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.50	Put			630.13000	0.63013	706,960	11.00	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.48	Call			2,362.52000	2.36252	1,999,060	10.99	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.48	Put			673.60000	0.67360	756,130	10.99	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.20	Put			2,770.77000	2.77077	2,988,180	10.34	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.20	Call			1,988.74000	1.98874	1,751,600	10.34	0.00	0	7,500
R2032	On	01/02/2018	Bond Future	9.45	Put			1,890.93000	1.89093	2,051,720	10.52	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.45	Call			2,935.28000	2.93528	2,641,520	10.52	0.00	0	750
R2032	On	01/02/2018	Bond Future	9.40	Put			2,046.70000	2.04670	2,218,290	10.48	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.40	Call			2,729.90000	2.72990	2,446,940	10.48	0.00	0	6,800
R2032	On	01/02/2018	Bond Future	9.30	Put			2,387.28000	2.38728	2,581,340	10.41	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.30	Call			2,342.02000	2.34202	2,081,530	10.41	0.00	0	7,800
R2032	On	01/02/2018	Bond Future	9.56	Call			3,412.94000	3.41294	3,096,640	10.61	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.56	Put			1,581.21000	1.58121	1,719,460	10.61	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.57	Call			3,458.05000	3.45805	3,139,790	10.62	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.57	Put			1,555.22000	1.55522	1,691,510	10.62	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.55	Call			3,368.10000	3.36810	3,053,770	10.60	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.55	Put			1,607.55000	1.60755	1,747,770	10.60	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.70	Call			4,571.87000	4.57187	4,255,250	11.39	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.70	Put			2,177.78000	2.17778	2,324,620	11.39	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.71	Call			4,615.49000	4.61549	4,297,420	11.40	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.71	Put			2,151.94000	2.15194	2,297,330	11.40	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.72	Call			4,659.55000	4.65955	4,340,050	11.41	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.72	Put			2,126.61000	2.12661	2,270,570	11.41	0.00	0	0
Total R2032 Option												0.00	0	22,850
Total For R2032												0.00	0	55,838
R2035	On	02/11/2017	Bond Future			9.51675	96.24812	9.43629	96.90040			0.00	0	37,174
R2035	On	01/02/2018	Bond Future			9.58018	98.01748	9.49707	98.68211			0.00	0	0
R2035	On	03/05/2018	Bond Future			9.63913	95.34064	9.55333	96.01812			0.00	0	0
Total R2035 Future												0.00	0	37,174
R2035	On	02/11/2017	Bond Future	9.59	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.60	Call			1,320.10000	1.32010	667,820		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			1,399.84000	1.39984	747,560		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			1,240.26000	1.24026	587,980		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.74	Call			1,923.12000	1.92312	1,258,490		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			2,001.02000	2.00102	1,336,390		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.75	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
R2035	On	01/02/2018	Bond Future	9.73	Call			1,845.12000	1.84512	1,180,490		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	03/05/2018	Bond Future	9.90	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/05/2018	Bond Future	9.91	Call			2,768.98000	2.76898	2,091,500		0.00	0	0
R2035	On	03/05/2018	Bond Future	9.91	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/05/2018	Bond Future	9.89	Call			2,616.97000	2.61697	1,939,490		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			2,693.02000	2.69302	2,015,540		0.00	0	0
Total R2035 Option												0.00	0	0
Total For R2035												0.00	0	37,174
R2037	On	02/11/2017	Bond Future			9.63031	92.44795	9.55492	93.05564		13.20	0.00	0	53,958
R2037	On	01/02/2018	Bond Future			9.69026	89.89240	9.61250	90.51151		12.44	0.00	0	160
R2037	On	03/05/2018	Bond Future			9.75289	91.56433	9.67264	92.19554		12.67	0.00	0	0
Total R2037 Future												0.00	0	54,118
R2037	On	02/11/2017	Bond Future	9.67	Call			2,132.67000	2.13267	1,705,850	13.16	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.67	Put			1,207.59000	1.20759	1,388,460	13.16	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.65	Call			2,039.76000	2.03976	1,622,130	13.14	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.65	Put			1,274.40000	1.27440	1,464,460	13.14	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.66	Call			2,086.00000	2.08600	1,663,750	13.15	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.66	Put			1,240.72000	1.24072	1,426,160	13.15	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.81	Put			1,980.58000	1.98058	2,194,960	12.49	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.82	Call			3,587.24000	3.58724	3,179,790	12.50	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.82	Put			1,949.69000	1.94969	2,161,350	12.50	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.83	Call			3,634.48000	3.63448	3,224,340	12.51	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.83	Put			1,919.18000	1.91918	2,128,150	12.51	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.81	Call			3,540.27000	3.54027	3,135,540	12.49	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.98	Call			4,964.64000	4.96464	4,548,200	12.87	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.98	Put			2,583.76000	2.58376	2,798,530	12.87	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.99	Call			5,011.42000	5.01142	4,593,030	12.88	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.99	Put			2,554.73000	2.55473	2,767,550	12.88	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.97	Call			4,918.02000	4.91802	4,503,560	12.86	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.97	Put			2,613.06000	2.61306	2,829,810	12.86	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												0.00	0	54,118
R204	On	02/11/2017	Bond Future			6.89919	104.19327	6.84806	104.24808		14.51	0.00	0	43,883
R204	On	01/02/2018	Bond Future			6.73793	102.07071	6.67115	102.12690		13.65	0.00	0	0
R204	On	03/05/2018	Bond Future			6.41811	103.96938	6.32287	104.02714		14.58	0.00	0	0
Total R204 Future												0.00	0	43,883
R204	On	02/11/2017	Bond Future	7.75	Call			2,447.85000	2.44785	2,321,010	13.91	0.00	0	0
R204	On	02/11/2017	Bond Future	7.75	Put			1,487.48000	1.48748	1,415,450	13.91	0.00	0	0

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			2,453.87000	2.45387	2,327,030	13.91	0.00	0	0
R204	On	02/11/2017	Bond Future	7.76	Put			1,482.93000	1.48293	1,410,900	13.91	0.00	0	0
R204	On	02/11/2017	Bond Future	7.74	Call			2,441.83000	2.44183	2,314,990	13.91	0.00	0	0
R204	On	02/11/2017	Bond Future	7.74	Put			1,492.04000	1.49204	1,420,010	13.91	0.00	0	0
R204	On	01/02/2018	Bond Future	7.26	Call			3,441.85000	3.44185	3,363,000	13.05	0.00	0	0
R204	On	01/02/2018	Bond Future	7.26	Put			2,948.07000	2.94807	2,925,410	13.05	0.00	0	0
R204	On	01/02/2018	Bond Future	7.27	Call			3,446.10000	3.44610	3,367,230	13.05	0.00	0	0
R204	On	01/02/2018	Bond Future	7.27	Put			2,943.97000	2.94397	2,921,290	13.05	0.00	0	0
R204	On	01/02/2018	Bond Future	7.25	Call			3,437.60000	3.43760	3,358,760	13.05	0.00	0	0
R204	On	01/02/2018	Bond Future	7.25	Put			2,952.18000	2.95218	2,929,530	13.05	0.00	0	0
R204	On	03/05/2018	Bond Future	7.09	Call			4,754.92000	4.75492	4,683,270	13.97	0.00	0	0
R204	On	03/05/2018	Bond Future	7.09	Put			4,291.32000	4.29132	4,277,430	13.97	0.00	0	0
R204	On	03/05/2018	Bond Future	7.10	Call			4,757.90000	4.75790	4,686,230	13.97	0.00	0	0
R204	On	03/05/2018	Bond Future	7.10	Put			4,288.28000	4.28828	4,274,370	13.97	0.00	0	0
R204	On	03/05/2018	Bond Future	7.08	Call			4,751.95000	4.75195	4,680,300	13.97	0.00	0	0
R204	On	03/05/2018	Bond Future	7.08	Put			4,294.37000	4.29437	4,280,480	13.97	0.00	0	0
Total R204 Option												0.00	0	0
Total For R204												0.00	0	43,883
R2040	On	02/11/2017	Bond Future			9.75098	95.62061	9.67562	96.26665		13.92	0.00	0	17,446
R2040	On	01/02/2018	Bond Future			9.81256	92.87302	9.73483	93.53134		13.10	0.00	0	0
R2040	On	03/05/2018	Bond Future			9.87671	94.60041	9.79652	95.27149		13.35	0.00	0	0
Total R2040 Future												0.00	0	17,446
R2040	On	02/11/2017	Bond Future	9.65	Put			1,879.93000	1.87993	2,142,360	13.71	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.66	Call			1,700.48000	1.70048	1,311,520	13.72	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.66	Put			1,835.29000	1.83529	2,092,370	13.72	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.67	Call			1,742.79000	1.74279	1,348,520	13.73	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.67	Put			1,791.26000	1.79126	2,043,030	13.73	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.65	Call			1,658.65000	1.65865	1,275,040	13.71	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.88	Call			3,598.28000	3.59828	3,182,370	13.22	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.88	Put			2,374.87000	2.37487	2,617,280	13.22	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.89	Call			3,646.27000	3.64627	3,227,460	13.23	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.89	Put			2,339.55000	2.33955	2,579,060	13.23	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.87	Call			3,550.59000	3.55059	3,137,590	13.21	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.87	Put			2,410.62000	2.41062	2,655,940	13.21	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.06	Call			5,180.61000	5.18061	4,746,750	13.62	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.06	Put			3,004.83000	3.00483	3,242,050	13.62	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.07	Call			5,229.05000	5.22905	4,793,120	13.63	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.07	Put			2,972.33000	2.97233	3,207,480	13.63	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.08	Call			5,277.67000	5.27767	4,839,690	13.64	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.08	Put			2,940.12000	2.94012	3,173,220	13.64	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R2040 Option										0.00	0	0
Total For R2040										0.00	0	17,446
R2044 On 02/11/2017 Bond Future			9.77010	92.74216	9.69980	93.35249		14.62		0.00	0	26,425
R2044 On 01/02/2018 Bond Future			9.82952	90.06685	9.75707	90.68868		13.75		0.00	0	0
R2044 On 03/05/2018 Bond Future			9.89130	91.74203	9.81661	92.37592		14.02		0.00	0	0
Total R2044 Future										0.00	0	26,425
R2044 On 02/11/2017 Bond Future	9.67	Put			1,937.15000	1.93715	2,178,710	14.43		0.00	0	0
R2044 On 02/11/2017 Bond Future	9.68	Call			1,718.38000	1.71838	1,344,580	14.44		0.00	0	0
R2044 On 02/11/2017 Bond Future	9.68	Put			1,891.54000	1.89154	2,128,070	14.44		0.00	0	0
R2044 On 02/11/2017 Bond Future	9.66	Call			1,634.87000	1.63487	1,271,170	14.43		0.00	0	0
R2044 On 02/11/2017 Bond Future	9.66	Put			1,983.51000	1.98351	2,230,140	14.43		0.00	0	0
R2044 On 02/11/2017 Bond Future	9.67	Call			1,676.32000	1.67632	1,307,550	14.43		0.00	0	0
R2044 On 01/02/2018 Bond Future	9.91	Call			3,699.47000	3.69947	3,300,170	13.90		0.00	0	0
R2044 On 01/02/2018 Bond Future	9.91	Put			2,395.35000	2.39535	2,617,880	13.90		0.00	0	0
R2044 On 01/02/2018 Bond Future	9.89	Call			3,602.97000	3.60297	3,209,110	13.89		0.00	0	0
R2044 On 01/02/2018 Bond Future	9.89	Put			2,467.58000	2.46758	2,695,550	13.89		0.00	0	0
R2044 On 01/02/2018 Bond Future	9.90	Call			3,650.97000	3.65097	3,254,380	13.89		0.00	0	0
R2044 On 01/02/2018 Bond Future	9.90	Put			2,431.14000	2.43114	2,656,380	13.89		0.00	0	0
R2044 On 03/05/2018 Bond Future	10.10	Call			5,367.52000	5.36752	4,950,320	14.34		0.00	0	0
R2044 On 03/05/2018 Bond Future	10.10	Put			3,002.03000	3.00203	3,218,720	14.34		0.00	0	0
R2044 On 03/05/2018 Bond Future	10.11	Call			5,416.58000	5.41658	4,997,470	14.35		0.00	0	0
R2044 On 03/05/2018 Bond Future	10.11	Put			2,969.55000	2.96955	3,184,330	14.35		0.00	0	0
R2044 On 03/05/2018 Bond Future	10.09	Call			5,318.64000	5.31864	4,903,370	14.33		0.00	0	0
R2044 On 03/05/2018 Bond Future	10.09	Put			3,034.81000	3.03481	3,253,430	14.33		0.00	0	0
Total R2044 Option										0.00	0	0
Total For R2044										0.00	0	26,425
R2048 On 02/11/2017 Bond Future			9.73557	92.06335	9.66529	92.69131		14.49		0.00	0	85,474
R2048 On 01/02/2018 Bond Future			9.79609	93.75583	9.72365	94.39566		13.62		0.00	0	170
R2048 On 03/05/2018 Bond Future			9.85241	91.06298	9.77778	91.71529		14.56		0.00	0	0
Total R2048 Future										0.00	0	85,644
R2048 On 02/11/2017 Bond Future	9.65	Call			1,703.47000	1.70347	1,322,050	14.28		0.00	0	0
R2048 On 02/11/2017 Bond Future	9.65	Put			1,841.11000	1.84111	2,087,650	14.28		0.00	0	0
R2048 On 02/11/2017 Bond Future	9.66	Call			1,747.64000	1.74764	1,360,840	14.29		0.00	0	0
R2048 On 02/11/2017 Bond Future	9.66	Put			1,795.22000	1.79522	2,036,380	14.29		0.00	0	0
R2048 On 02/11/2017 Bond Future	9.64	Call			1,659.95000	1.65995	1,283,950	14.28		0.00	0	0
R2048 On 02/11/2017 Bond Future	9.64	Put			1,887.81000	1.88781	2,139,770	14.28		0.00	0	0
R2048 On 01/02/2018 Bond Future	9.90	Call			3,922.37000	3.92237	3,505,190	13.76		0.00	0	0
R2048 On 01/02/2018 Bond Future	9.90	Put			2,378.58000	2.37858	2,601,230	13.76		0.00	0	0
R2048 On 01/02/2018 Bond Future	9.91	Call			3,973.01000	3.97301	3,553,110	13.77		0.00	0	0
R2048 On 01/02/2018 Bond Future	9.91	Put			2,343.08000	2.34308	2,563,010	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			3,872.01000	3.87201	3,457,580	13.75	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.89	Put			2,414.52000	2.41452	2,639,920	13.75	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.06	Call			5,513.42000	5.51342	5,083,840	14.86	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.06	Put			3,089.79000	3.08979	3,312,520	14.86	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.07	Call			5,563.63000	5.56363	5,132,090	14.87	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.07	Put			3,056.24000	3.05624	3,277,010	14.87	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.05	Call			5,463.11000	5.46311	5,035,500	14.85	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.05	Put			3,123.38000	3.12338	3,348,080	14.85	0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												0.00	0	85,644
R207	On	02/11/2017	Bond Future			7.18719	102.37569	7.11818	102.51348		1.19	0.00	0	41,067
R207	On	01/02/2018	Bond Future			7.14740	100.61661	7.06862	100.75731		1.42	0.00	0	0
R207	On	03/05/2018	Bond Future			7.09668	102.48818	7.00510	102.63203		1.28	0.00	0	0
Total R207 Future												0.00	0	41,067
R207	On	02/11/2017	Bond Future	8.04	Call			1,820.89000	1.82089	1,683,100	1.33	0.00	0	0
R207	On	02/11/2017	Bond Future	8.04	Put			0.00000	0.00000	0,000	1.33	0.00	0	0
R207	On	02/11/2017	Bond Future	8.05	Call			1,840.41000	1.84041	1,702,620	1.33	0.00	0	0
R207	On	02/11/2017	Bond Future	8.05	Put			0.00000	0.00000	0,000	1.33	0.00	0	0
R207	On	02/11/2017	Bond Future	8.03	Call			1,801.36000	1.80136	1,663,580	1.33	0.00	0	0
R207	On	02/11/2017	Bond Future	8.03	Put			0.00000	0.00000	0,010	1.33	0.00	0	0
R207	On	01/02/2018	Bond Future	7.61	Call			1,030.94000	1.03094	909,630	1.52	0.00	0	0
R207	On	01/02/2018	Bond Future	7.61	Put			69.19000	0.06919	88,580	1.52	0.00	0	0
R207	On	01/02/2018	Bond Future	7.62	Call			1,046.16000	1.04616	924,260	1.52	0.00	0	0
R207	On	01/02/2018	Bond Future	7.62	Put			66.76000	0.06676	85,560	1.52	0.00	0	0
R207	On	01/02/2018	Bond Future	7.60	Call			1,015.66000	1.01566	894,920	1.52	0.00	0	0
R207	On	01/02/2018	Bond Future	7.60	Put			71.56000	0.07156	91,520	1.52	0.00	0	0
R207	On	03/05/2018	Bond Future	7.57	Call			1,013.15000	1.01315	898,970	1.37	0.00	0	0
R207	On	03/05/2018	Bond Future	7.57	Put			130.18000	0.13018	159,850	1.37	0.00	0	0
R207	On	03/05/2018	Bond Future	7.58	Call			1,025.89000	1.02589	911,160	1.37	0.00	0	0
R207	On	03/05/2018	Bond Future	7.58	Put			127.38000	0.12738	156,500	1.37	0.00	0	0
R207	On	03/05/2018	Bond Future	7.56	Call			1,000.70000	1.00070	887,080	1.37	0.00	0	0
R207	On	03/05/2018	Bond Future	7.56	Put			133.27000	0.13327	163,500	1.37	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			7.42717	98.69463	7.36492	98.87651		2.19	0.00	0	31,771
R208	On	01/02/2018	Bond Future			7.42771	100.50901	7.35980	100.69461		2.46	0.00	0	0
R208	On	03/05/2018	Bond Future			7.41823	98.97752	7.34363	99.16707		2.32	0.00	0	0
Total R208 Future												0.00	0	31,771
R208	On	02/11/2017	Bond Future	8.19	Call			2,377.88000	2.37788	2,196,070	2.39	0.00	0	0
R208	On	02/11/2017	Bond Future	8.19	Put			0.26000	0.00026	0,330	2.39	0.00	0	0

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			2,406.23000	2.40623	2,224,410	2.39	0.00	0	0
R208	On	02/11/2017	Bond Future	8.20	Put			0.23000	0.00023	0,290	2.39	0.00	0	0
R208	On	02/11/2017	Bond Future	8.18	Call			2,349.51000	2.34951	2,167,710	2.39	0.00	0	0
R208	On	02/11/2017	Bond Future	8.18	Put			0.29000	0.00029	0,370	2.39	0.00	0	0
R208	On	01/02/2018	Bond Future	7.84	Call			1,478.46000	1.47846	1,325,700	2.59	0.00	0	0
R208	On	01/02/2018	Bond Future	7.84	Put			175.26000	0.17526	208,100	2.59	0.00	0	0
R208	On	01/02/2018	Bond Future	7.85	Call			1,500.29000	1.50029	1,346,710	2.59	0.00	0	0
R208	On	01/02/2018	Bond Future	7.85	Put			170.18000	0.17018	202,200	2.59	0.00	0	0
R208	On	01/02/2018	Bond Future	7.83	Call			1,456.74000	1.45674	1,304,810	2.59	0.00	0	0
R208	On	01/02/2018	Bond Future	7.83	Put			180.46000	0.18046	214,130	2.59	0.00	0	0
R208	On	03/05/2018	Bond Future	7.77	Call			1,404.99000	1.40499	1,265,620	2.43	0.00	0	0
R208	On	03/05/2018	Bond Future	7.77	Put			327.65000	0.32765	377,830	2.43	0.00	0	0
R208	On	03/05/2018	Bond Future	7.78	Call			1,423.50000	1.42350	1,283,300	2.43	0.00	0	0
R208	On	03/05/2018	Bond Future	7.78	Put			321.07000	0.32107	370,420	2.43	0.00	0	0
R208	On	03/05/2018	Bond Future	7.79	Call			1,442.35000	1.44235	1,301,360	2.43	0.00	0	0
R208	On	03/05/2018	Bond Future	7.79	Put			314.84000	0.31484	363,400	2.43	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												0.00	0	31,771
R209	On	02/11/2017	Bond Future			9.46795	72.85112	9.38750	73.40052		13.23	0.00	0	125,421
R209	On	01/02/2018	Bond Future			9.52208	74.19040	9.43927	74.75015		12.36	0.00	0	0
R209	On	03/05/2018	Bond Future			9.57531	72.42124	9.49004	72.99179		13.22	0.00	0	0
Total R209 Future												0.00	0	125,421
R209	On	02/11/2017	Bond Future	9.53	Call			1,834.29000	1.83429	1,444,380	13.26	0.00	0	0
R209	On	02/11/2017	Bond Future	9.53	Put			865.37000	0.86537	1,024,860	13.26	0.00	0	0
R209	On	02/11/2017	Bond Future	9.54	Call			1,876.36000	1.87636	1,482,220	13.27	0.00	0	0
R209	On	02/11/2017	Bond Future	9.54	Put			840.17000	0.84017	995,430	13.27	0.00	0	0
R209	On	02/11/2017	Bond Future	9.52	Call			1,792.60000	1.79260	1,406,970	13.25	0.00	0	0
R209	On	02/11/2017	Bond Future	9.52	Put			891.04000	0.89104	1,054,810	13.25	0.00	0	0
R209	On	02/11/2017	Bond Future	9.00	Put			3,095.96000	3.09596	3,507,900	12.94	0.00	0	0
R209	On	02/11/2017	Bond Future	9.00	Call			360.56000	0.36056	223,100	12.94	0.00	0	2,248
R209	On	02/11/2017	Bond Future	10.00	Call			4,202.91000	4.20291	3,684,110	13.68	0.00	0	0
R209	On	02/11/2017	Bond Future	10.00	Put			171.80000	0.17180	202,400	13.68	0.00	0	1,138
R209	On	02/11/2017	Bond Future	10.60	Call			7,672.30000	7.67230	7,123,770	14.13	0.00	0	0
R209	On	02/11/2017	Bond Future	10.60	Put			11.10000	0.01110	11,970	14.13	0.00	0	1,300
R209	On	02/11/2017	Bond Future	9.75	Call			2,857.70000	2.85770	2,389,720	13.46	0.00	0	0
R209	On	02/11/2017	Bond Future	9.75	Put			430.39000	0.43039	511,810	13.46	0.00	0	6,500
R209	On	02/11/2017	Bond Future	8.30	Put			8,083.20000	8.08320	8,627,750	12.65	0.00	0	0
R209	On	02/11/2017	Bond Future	8.30	Call			7.39000	0.00739	2,540	12.65	0.00	0	2,800
R209	On	02/11/2017	Bond Future	9.58	Call			2,049.35000	2.04935	1,638,900	13.30	0.00	0	0
R209	On	02/11/2017	Bond Future	9.58	Put			745.02000	0.74502	883,970	13.30	0.00	0	1,350

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	02/11/2017	Bond Future	9.33	Put			1,500.38000	1.50038	1,753,920	13.14	0.00	0	0
R209	On	02/11/2017	Bond Future	9.33	Call			1,103.88000	1.10388	808,020	13.14	0.00	0	1,350
R209	On	02/11/2017	Bond Future	9.88	Call			3,539.60000	3.53960	3,040,610	13.58	0.00	0	0
R209	On	02/11/2017	Bond Future	9.88	Put			271.35000	0.27135	321,760	13.58	0.00	0	1,350
R209	On	01/02/2018	Bond Future	10.10	Call			5,014.71000	5.01471	4,554,140	12.90	0.00	0	0
R209	On	01/02/2018	Bond Future	10.10	Put			722.28000	0.72228	821,460	12.90	0.00	0	3,000
R209	On	01/02/2018	Bond Future	9.85	Call			3,845.38000	3.84538	3,432,060	12.67	0.00	0	0
R209	On	01/02/2018	Bond Future	9.85	Put			1,131.15000	1.13115	1,277,580	12.67	0.00	0	7,500
R209	On	01/02/2018	Bond Future	9.73	Call			3,324.68000	3.32468	2,938,510	12.56	0.00	0	0
R209	On	01/02/2018	Bond Future	9.73	Put			1,387.54000	1.38754	1,561,120	12.56	0.00	0	0
R209	On	01/02/2018	Bond Future	9.71	Call			3,240.96000	3.24096	2,859,580	12.55	0.00	0	0
R209	On	01/02/2018	Bond Future	9.71	Put			1,434.59000	1.43459	1,612,960	12.55	0.00	0	0
R209	On	01/02/2018	Bond Future	10.00	Call			4,535.33000	4.53533	4,092,130	12.81	0.00	0	0
R209	On	01/02/2018	Bond Future	10.00	Put			867.67000	0.86767	984,220	12.81	0.00	0	7,500
R209	On	01/02/2018	Bond Future	9.72	Call			3,282.71000	3.28271	2,898,920	12.55	0.00	0	0
R209	On	01/02/2018	Bond Future	9.72	Put			1,410.91000	1.41091	1,586,870	12.55	0.00	0	0
R209	On	03/05/2018	Bond Future	9.86	Call			4,398.61000	4.39861	4,012,070	13.55	0.00	0	0
R209	On	03/05/2018	Bond Future	9.86	Put			1,970.90000	1.97090	2,154,910	13.55	0.00	0	0
R209	On	03/05/2018	Bond Future	9.84	Call			4,317.67000	4.31767	3,934,670	13.53	0.00	0	0
R209	On	03/05/2018	Bond Future	9.84	Put			2,018.07000	2.01807	2,205,620	13.53	0.00	0	0
R209	On	03/05/2018	Bond Future	9.85	Call			4,358.07000	4.35807	3,973,290	13.54	0.00	0	0
R209	On	03/05/2018	Bond Future	9.85	Put			1,994.37000	1.99437	2,180,140	13.54	0.00	0	0
Total R209 Option												0.00	0	36,036
Total For R209												0.00	0	161,457
R210	On	02/11/2017	Bond Future			185.52455	185.52455	185.36880	185.36880			0.00	0	2,179
R210	On	01/02/2018	Bond Future			188.99970	188.99970	188.84222	188.84222			0.00	0	0
R210	On	03/05/2018	Bond Future			190.16783	190.16783	190.00742	190.00742			0.00	0	0
Total R210 Future												0.00	0	2,179
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			6,701.20000	6.70120	6,545,450		0.00	0	0
R210	On	02/11/2017	Bond Future	192.08	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	02/11/2017	Bond Future	192.08	Put			6,711.20000	6.71120	6,555,450		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			6,721.20000	6.72120	6,565,450		0.00	0	0
R210	On	01/02/2018	Bond Future	192.37	Put			3,527.78000	3.52778	3,370,300		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			3,537.78000	3.53778	3,380,300		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			3,517.78000	3.51778	3,360,300		0.00	0	0
R210	On	01/02/2018	Bond Future	192.37	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	03/05/2018	Bond Future	191.45	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/05/2018	Bond Future	191.45	Put			1,442.58000	1.44258	1,282,170		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			1,452.58000	1.45258	1,292,170		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			1,432.58000	1.43258	1,272,170		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			151.23334	151.23334	151.24542	151.24542			0.00	0	4,064
R212	On	01/02/2018	Bond Future			152.02790	152.02790	152.04123	152.04123			0.00	0	0
R212	On	03/05/2018	Bond Future			154.91627	154.91627	154.92986	154.92986			0.00	0	0
Total R212 Future												0.00	0	4,064
R212	On	02/11/2017	Bond Future	152.41	Put			1,164.58000	1.16458	1,176,660		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			1,174.58000	1.17458	1,186,660		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			1,154.58000	1.15458	1,166,660		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			2,658.77000	2.65877	2,672,100		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			2,668.77000	2.66877	2,682,100		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			2,648.77000	2.64877	2,662,100		0.00	0	0
R212	On	03/05/2018	Bond Future	154.29	Call			639.86000	0.63986	626,270		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			629.86000	0.62986	616,270		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			649.86000	0.64986	636,270		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	4,064
R213	On	02/11/2017	Bond Future			9.16883	84.81379	9.11362	85.18577		10.73	0.00	0	62,290
R213	On	01/02/2018	Bond Future			9.22512	86.37303	9.16804	86.75212		10.10	0.00	0	0
R213	On	03/05/2018	Bond Future			9.27686	84.43027	9.21785	84.81689		10.76	0.00	0	0
Total R213 Future												0.00	0	62,290
R213	On	02/11/2017	Bond Future	9.35	Call			2,166.06000	2.16606	1,856,310	10.80	0.00	0	0
R213	On	02/11/2017	Bond Future	9.35	Put			589.28000	0.58928	651,510	10.80	0.00	0	0
R213	On	02/11/2017	Bond Future	9.36	Call			2,212.45000	2.21245	1,900,360	10.81	0.00	0	0
R213	On	02/11/2017	Bond Future	9.36	Put			569.87000	0.56987	629,760	10.81	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	02/11/2017	Bond Future	9.34	Call			2,120.12000	2.12012	1,812,750	10.80	0.00	0	0
R213	On	02/11/2017	Bond Future	9.34	Put			609.21000	0.60921	673,820	10.80	0.00	0	0
R213	On	01/02/2018	Bond Future	9.42	Call			3,038.75000	3.03875	2,772,120	10.23	0.00	0	0
R213	On	01/02/2018	Bond Future	9.42	Put			1,383.00000	1.38300	1,495,460	10.23	0.00	0	0
R213	On	01/02/2018	Bond Future	9.43	Call			3,080.06000	3.08006	2,811,760	10.24	0.00	0	0
R213	On	01/02/2018	Bond Future	9.43	Put			1,359.53000	1.35953	1,470,320	10.24	0.00	0	0
R213	On	01/02/2018	Bond Future	9.41	Call			2,997.88000	2.99788	2,732,940	10.22	0.00	0	0
R213	On	01/02/2018	Bond Future	9.41	Put			1,406.99000	1.40699	1,521,140	10.22	0.00	0	0
R213	On	03/05/2018	Bond Future	9.57	Call			4,147.62000	4.14762	3,879,120	11.00	0.00	0	0
R213	On	03/05/2018	Bond Future	9.57	Put			1,876.27000	1.87627	1,994,390	11.00	0.00	0	0
R213	On	03/05/2018	Bond Future	9.58	Call			4,188.13000	4.18813	3,918,410	11.01	0.00	0	0
R213	On	03/05/2018	Bond Future	9.58	Put			1,853.53000	1.85353	1,970,430	11.01	0.00	0	0
R213	On	03/05/2018	Bond Future	9.56	Call			4,107.52000	4.10752	3,840,250	11.00	0.00	0	0
R213	On	03/05/2018	Bond Future	9.56	Put			1,899.50000	1.89950	2,018,850	11.00	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	62,290
R214	On	02/11/2017	Bond Future			9.64950	72.19172	9.57416	72.72332		14.12	0.00	0	43,355
R214	On	01/02/2018	Bond Future			9.70737	73.51889	9.62981	74.06050		13.14	0.00	0	0
R214	On	03/05/2018	Bond Future			9.76108	71.59054	9.68127	72.14266		14.11	0.00	0	0
Total R214 Future												0.00	0	43,355
R214	On	02/11/2017	Bond Future	9.59	Call			1,419.36000	1.41936	1,090,750	14.02	0.00	0	0
R214	On	02/11/2017	Bond Future	9.59	Put			1,307.06000	1.30706	1,510,050	14.02	0.00	0	0
R214	On	02/11/2017	Bond Future	9.60	Call			1,455.87000	1.45587	1,122,710	14.03	0.00	0	0
R214	On	02/11/2017	Bond Future	9.60	Put			1,272.82000	1.27282	1,471,260	14.03	0.00	0	0
R214	On	02/11/2017	Bond Future	9.58	Call			1,383.37000	1.38337	1,059,360	14.02	0.00	0	0
R214	On	02/11/2017	Bond Future	9.58	Put			1,341.93000	1.34193	1,549,520	14.02	0.00	0	0
R214	On	01/02/2018	Bond Future	9.83	Call			3,083.25000	3.08325	2,727,990	13.22	0.00	0	0
R214	On	01/02/2018	Bond Future	9.83	Put			1,698.81000	1.69881	1,885,160	13.22	0.00	0	0
R214	On	01/02/2018	Bond Future	9.84	Call			3,124.44000	3.12444	2,766,790	13.23	0.00	0	0
R214	On	01/02/2018	Bond Future	9.84	Put			1,671.99000	1.67199	1,855,950	13.23	0.00	0	0
R214	On	01/02/2018	Bond Future	9.82	Call			3,042.29000	3.04229	2,689,450	13.21	0.00	0	0
R214	On	01/02/2018	Bond Future	9.82	Put			1,725.97000	1.72597	1,914,740	13.21	0.00	0	0
R214	On	03/05/2018	Bond Future	9.98	Call			4,293.26000	4.29326	3,929,040	14.32	0.00	0	0
R214	On	03/05/2018	Bond Future	9.98	Put			2,261.82000	2.26182	2,449,720	14.32	0.00	0	0
R214	On	03/05/2018	Bond Future	9.99	Call			4,333.72000	4.33372	3,967,760	14.33	0.00	0	0
R214	On	03/05/2018	Bond Future	9.99	Put			2,235.92000	2.23592	2,422,080	14.33	0.00	0	0
R214	On	03/05/2018	Bond Future	9.97	Call			4,252.96000	4.25296	3,890,470	14.31	0.00	0	0
R214	On	03/05/2018	Bond Future	9.97	Put			2,287.99000	2.28799	2,477,620	14.31	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												0.00	0	43,355

Contract 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 Bond										59,452,203.75	487	1,057,845
E170 On 01/08/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total E170 Future										0.00	0	0
Total For E170										0.00	0	0
ES18 On 20/04/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES18 Future										0.00	0	0
Total For ES18										0.00	0	0
ES18A On 20/04/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES18A Future										0.00	0	0
Total For ES18A										0.00	0	0
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23 Future										0.00	0	0
Total For ES23										0.00	0	0
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23A Future										0.00	0	0
Total For ES23A										0.00	0	0
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26 Future										0.00	0	0
Total For ES26										0.00	0	0
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26A Future										0.00	0	0
Total For ES26A										0.00	0	0
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33 Future										0.00	0	0
Total For ES33										0.00	0	0
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33A Future										0.00	0	0
Total For ES33A										0.00	0	0
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total I2033 Future										0.00	0	0
Total For I2033										0.00	0	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2038 Future										0.00	0	0
Total For I2038										0.00	0	0
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2046 Future										0.00	0	0
Total For I2046										0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2050 Future										0.00	0	0
Total For I2050										0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186 Future										0.00	0	0
Total For R186										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R207 Future										0.00	0	0
Total For R186/R207										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R208 Future										0.00	0	0
Total For R186/R208										0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R197 Future										0.00	0	0
Total For R197										0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R202 Future										0.00	0	0
Total For R202										0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2023 Future										0.00	0	0
Total For R2023										0.00	0	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2030 Future										0.00	0	0
Total For R2030										0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2032 Future										0.00	0	0
Total For R2032										0.00	0	0
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
Total For R208/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
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			578.86900	578.86900	581.49700	581.49700			5,788,690.00	1	672
GOVI	On	01/02/2018	GOVI			589.51200	589.51200	592.18800	592.18800			0.00	0	0
GOVI	On	03/05/2018	GOVI			600.48000	600.48000	603.20800	603.20800			0.00	0	0
Total GOVI Future												5,788,690.00	1	672
GOVI	On	02/11/2017	GOVI	572.45	Call			90,470.00000	9.04700	64,190,000		0.00	0	0
GOVI	On	02/11/2017	GOVI	572.45	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
GOVI	On	02/11/2017	GOVI	572.46	Call			90,370.00000	9.03700	64,090,000		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			90,570.00000	9.05700	64,290,000		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			111,580.00000	11.15800	84,820,000		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			111,480.00000	11.14800	84,720,000		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			111,680.00000	11.16800	84,920,000		0.00	0	0
GOVI	On	01/02/2018	GOVI	581.02	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	03/05/2018	GOVI	590.29	Call			129,180.00000	12.91800	101,900,000		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			129,380.00000	12.93800	102,100,000		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			129,280.00000	12.92800	102,000,000		0.00	0	0
GOVI	On	03/05/2018	GOVI	590.28	Put			0.00000	0.00000	0,000		0.00	0	0
Total GOVI Option												0.00	0	0
Total For GOVI												5,788,690.00	1	672
Total for GOVI												5,788,690.00	1	672
AL37	On	02/11/2017	Index Future			559.80100	559.80100	561.05100	561.05100			0.00	0	0
AL37	On	01/02/2018	Index Future			570.09300	570.09300	571.36700	571.36700			0.00	0	0
AL37	On	03/05/2018	Index Future			580.69900	580.69900	581.99900	581.99900			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			645.43800	645.43800	647.64900	647.64900			0.00	0	0
AL7T	On	01/02/2018	Index Future			657.30400	657.30400	659.55800	659.55800			0.00	0	0
AL7T	On	03/05/2018	Index Future			669.53300	669.53300	671.83100	671.83100			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			580.25900	580.25900	582.95200	582.95200			116,051,800.00	20	919
ALBI	On	01/02/2018	Index Future			590.92800	590.92800	593.67100	593.67100			0.00	0	0
ALBI	On	03/05/2018	Index Future			601.92200	601.92200	604.71800	604.71800			0.00	0	0
Total ALBI Future												116,051,800.00	20	919
Total For ALBI												116,051,800.00	20	919
IGOV	On	02/11/2017	Index Future			250.87500	250.87500	250.82400	250.82400			0.00	0	1,166
IGOV	On	01/02/2018	Index Future			255.57400	255.57400	255.52400	255.52400			0.00	0	0
IGOV	On	03/05/2018	Index Future			260.43000	260.43000	260.37900	260.37900			0.00	0	0
Total IGOV Future												0.00	0	1,166
Total For IGOV												0.00	0	1,166

Contract 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 Index									116,051,800.00	20	2,085	
JIBAR F On	18/10/2017	Jibar Future	7.02000	92.98000	7.02000	92.98000				0.00	0	0
JIBAR F On	15/11/2017	Jibar Future	7.00000	93.00000	7.00000	93.00000				0.00	0	0
JIBAR F On	20/12/2017	Jibar Future	6.90000	93.10000	6.90000	93.10000				0.00	0	0
JIBAR F On	17/01/2018	Jibar Future	6.86000	93.14000	6.86000	93.14000				0.00	0	0
JIBAR F On	21/02/2018	Jibar Future	6.79000	93.21000	6.79000	93.21000				0.00	0	0
JIBAR F On	20/03/2018	Jibar Future	6.75000	93.25000	6.75000	93.25000				0.00	0	2,500
JIBAR F On	18/04/2018	Jibar Future	6.70000	93.30000	6.70000	93.30000				0.00	0	0
JIBAR F On	20/06/2018	Jibar Future	6.67000	93.33000	6.67000	93.33000				0.00	0	0
JIBAR F On	19/09/2018	Jibar Future	6.67000	93.33000	6.67000	93.33000				0.00	0	0
JIBAR F On	19/12/2018	Jibar Future	6.69000	93.31000	6.69000	93.31000				0.00	0	0
JIBAR F On	20/03/2019	Jibar Future	6.73000	93.27000	6.73000	93.27000				0.00	0	0
JIBAR F On	19/06/2019	Jibar Future	6.80000	93.20000	6.80000	93.20000				0.00	0	0
Total Jibar Future									0.00	0	2,500	
Total For JIBAR FUTURE									0.00	0	2,500	
Total for Jibar									0.00	0	2,500	
10Y ST On	17/12/2025	Interest Rate Swap	94.27212	94.27212	94.01929	94.01929				0.00	0	0
10Y ST On	16/03/2026	Interest Rate Swap	91.26890	91.26890	91.00565	91.00565				0.00	0	0
10Y ST On	15/06/2026	Interest Rate Swap	90.00488	90.00488	89.73942	89.73942				0.00	0	0
10Y ST On	21/09/2026	Interest Rate Swap	92.16526	92.16526	91.89632	91.89632				0.00	0	0
10Y ST On	21/12/2026	Interest Rate Swap	95.96011	95.96011	95.68655	95.68655				0.00	0	0
10Y ST On	15/03/2027	Interest Rate Swap	94.53110	94.53110	94.24558	94.24558				0.00	0	0
10Y ST On	21/06/2027	Interest Rate Swap	96.60767	96.60767	96.31370	96.31370				0.00	0	0
10Y ST On	20/09/2027	Interest Rate Swap	100.34999	100.34999	100.05199	100.05199				0.00	0	0
Total 10Y STND Future									0.00	0	0	
Total For 10Y STND									0.00	0	0	
1Y STN On	21/12/2017	Interest Rate Swap	99.75958	99.75958	99.75958	99.75958				0.00	0	0
1Y STN On	15/03/2018	Interest Rate Swap	99.66462	99.66462	99.66589	99.66589				0.00	0	0
1Y STN On	21/06/2018	Interest Rate Swap	99.76041	99.76041	99.75219	99.75219				0.00	0	0
1Y STN On	20/09/2018	Interest Rate Swap	99.84481	99.84481	99.83480	99.83480				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	99.79705	99.79705	99.79705	99.79705				0.00	0	0
2Y STN On	16/03/2018	Interest Rate Swap	98.94968	98.94968	98.94813	98.94813				0.00	0	0
2Y STN On	15/06/2018	Interest Rate Swap	98.45234	98.45234	98.44828	98.44828				0.00	0	0
2Y STN On	21/09/2018	Interest Rate Swap	98.31268	98.31268	98.30156	98.30156				0.00	0	0
2Y STN On	21/12/2018	Interest Rate Swap	98.63000	98.63000	98.61000	98.61000				0.00	0	0
2Y STN On	15/03/2019	Interest Rate Swap	98.95901	98.95901	98.93916	98.93916				0.00	0	0
2Y STN On	21/06/2019	Interest Rate Swap	99.27338	99.27338	99.25252	99.25252				0.00	0	0
2Y STN On	20/09/2019	Interest Rate Swap	99.61203	99.61203	99.59590	99.59590				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			95.59912	95.59912	95.53676	95.53676			0.00	0	0
5Y STN On 16/03/2021 Interest Rate Swap			94.79978	94.79978	94.72185	94.72185			0.00	0	0
5Y STN On 15/06/2021 Interest Rate Swap			93.96768	93.96768	93.87786	93.87786			0.00	0	0
5Y STN On 21/09/2021 Interest Rate Swap			94.11278	94.11278	94.00904	94.00904			0.00	0	0
5Y STN On 21/12/2021 Interest Rate Swap			96.28294	96.28294	96.17035	96.17035			0.00	0	51
5Y STN On 15/03/2022 Interest Rate Swap			96.39686	96.39686	96.27751	96.27751			0.00	0	0
5Y STN On 21/06/2022 Interest Rate Swap			97.56375	97.56375	97.43657	97.43657			0.00	0	0
5Y STN On 20/09/2022 Interest Rate Swap			99.75720	99.75720	99.61932	99.61932			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 :									181,292,693.75	508	1,063,153
AA05 On 22/03/2019 Spot Bond			8.37500	101.39819	8.37500	101.37520			0.00	0	0
Total AA05 SPOT									0.00	0	0
Total For AA05									0.00	0	0
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	99.89110			0.00	0	0
Total AA06 SPOT									0.00	0	0
Total For AA06									0.00	0	0
AA06/JI On 15/04/2021 Spot Bond			100.00000	100.00000	100.00000	14.42780			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			9.51500	104.24754	9.51500	104.22107			0.00	0	255,000,000
Total AA07 SPOT									0.00	0	255,000,000
Total For AA07									0.00	0	255,000,000
AB01/R On 24/11/2020 Spot Bond			10.00000	110.98000	10.00000	110.95100			0.00	0	0
Total AB01/R186 SPOT									0.00	0	0
Total For AB01/R186									0.00	0	0
AB010 On 21/11/2017 Spot Bond					0.00000	101.03609			0.00	3,480,000,000	1,740,000,000
Total AB010 SPOT									0.00	3,480,000,000	1,740,000,000
Total For AB010									0.00	3,480,000,000	1,740,000,000
AB011 On 21/11/2018 Spot Bond					0.00000	101.01992			0.00	9,560,000,000	4,780,000,000
Total AB011 SPOT									0.00	9,560,000,000	4,780,000,000
Total For AB011									0.00	9,560,000,000	4,780,000,000
AB013 On 21/11/2018 Spot Bond			8.90000	102.28973	8.90000	102.26552		26,700,000,000,000.00		3,000,000,000	1,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total AB013 SPOT									26,700,000,000,000.00	3,000,000,000	1,500,000,000
Total For AB013									26,700,000,000,000.00	3,000,000,000	1,500,000,000
AB014L On 19/11/2019 Spot Bond			100.00000	100.00000	100.00000	23.74907			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	103.87784	10.84000	103.84804			0.00	0	0
Total AB015U SPOT									0.00	0	0
Total For AB015U									0.00	0	0
AB016L On 05/02/2020 Spot Bond			100.00000	100.00000	100.00000	24.77463			0.00	0	0
Total AB016U SPOT									0.00	0	0
Total For AB016U									0.00	0	0
AB017L On 05/02/2020 Spot Bond			100.00000	100.00000	100.00000	24.66205			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	100.75412	11.37000	100.72335			0.00	0	0
Total AB018U SPOT									0.00	0	0
Total For AB018U									0.00	0	0
AB019L On 04/09/2020 Spot Bond			100.00000	100.00000	100.00000	18.61184			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	100.82754	11.81000	100.79558			0.00	0	0
Total AB020U SPOT									0.00	0	0
Total For AB020U									0.00	0	0
AB021L On 03/09/2022 Spot Bond			100.00000	100.00000	100.00000	11.90646			0.00	0	0
Total AB021U SPOT									0.00	0	0
Total For AB021U									0.00	0	0
AB023L On 05/05/2021 Spot Bond			100.00000	100.00000	100.00000	16.43891			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	17.57683	100.00000	17.54937			0.00	0	0
Total AB024U SPOT									0.00	0	0
Total For AB024U									0.00	0	0
AB025L On 20/08/2021 Spot Bond			100.00000	100.00000	100.00000	15.90460			0.00	0	0
Total AB025U SPOT									0.00	0	0
Total For AB025U									0.00	0	0
AB026L On 20/08/2021 Spot Bond			100.00000	16.58290	100.00000	16.54639			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AB026U SPOT										0.00	0	0
Total For AB026U										0.00	0	0
AB028L On 17/03/2022 Spot Bond			100.00000	100.00000	100.00000	13.34480				0.00	0	0
Total AB028U SPOT										0.00	0	0
Total For AB028U										0.00	0	0
AB029L On 25/05/2022 Spot Bond			100.00000	100.00000	100.00000	13.54396				0.00	0	0
Total AB029U SPOT										0.00	0	0
Total For AB029U										0.00	0	0
AB030L On 14/08/2024 Spot Bond			100.00000	100.00000	100.00000	13.67289				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	111.81000	10.00000	111.78100				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			4.32000	4.32000	4.32000	269.97018				0.00	0	120,000,000
Total ABCPI3 SPOT										0.00	0	120,000,000
Total For ABCPI3										0.00	0	120,000,000
ABF19L On 21/04/2022 Spot Bond			100.00000	100.00000	100.00000	11.40503				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					0.00000	100.46751				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					0.00000	101.58263				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					0.00000	100.25542				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					0.00000	101.15908				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					0.00000	101.64280				0.00	0	0
Total ABFN12 SPOT										0.00	0	0
Total For ABFN12										0.00	0	0
ABFN1 On 14/05/2020 Spot Bond					0.00000	101.56338				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN13 SPOT										0.00	0	0
Total For ABFN13										0.00	0	0
ABFN1: On 14/05/2022 Spot Bond					0.00000	101.09494				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					0.00000	101.47806				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					0.00000	101.16245				0.00	0	0
Total ABFN16 SPOT										0.00	0	0
Total For ABFN16										0.00	0	0
ABFN1: On 17/05/2019 Spot Bond					0.00000	101.21907				0.00	0	0
Total ABFN17 SPOT										0.00	0	0
Total For ABFN17										0.00	0	0
ABFN1: On 26/09/2023 Spot Bond					0.00000	100.04560				0.00	0	0
Total ABFN18 SPOT										0.00	0	0
Total For ABFN18										0.00	0	0
ABFN2: On 30/05/2020 Spot Bond					0.00000	100.68050				0.00	0	0
Total ABFN20 SPOT										0.00	0	0
Total For ABFN20										0.00	0	0
ABFN2: On 30/05/2022 Spot Bond					0.00000	100.70391				0.00	0	0
Total ABFN21 SPOT										0.00	0	0
Total For ABFN21										0.00	0	0
ABFN2: On 30/05/2024 Spot Bond					0.00000	100.72340				0.00	0	0
Total ABFN22 SPOT										0.00	0	0
Total For ABFN22										0.00	0	0
ABFN2: On 25/05/2027 Spot Bond					0.00000	100.61181				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			9.05000	105.47608	9.05000	107.00872				0.00	0	0
Total ABK1 SPOT										0.00	0	0
Total For ABK1										0.00	0	0
ABK10 On 14/02/2020 Spot Bond					0.00000	99.90805				0.00	0	0
Total ABK10 SPOT										0.00	0	0
Total For ABK10										0.00	0	0
ABK11 On 20/05/2019 Spot Bond					0.00000	101.57550				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABK11 SPOT										0.00	0	0
Total For ABK11										0.00	0	0
ABK12 On 20/05/2022 Spot Bond					0.00000	94.26436				0.00	0	0
Total ABK12 SPOT										0.00	0	0
Total For ABK12										0.00	0	0
ABK2 On 24/05/2018 Spot Bond			8.75000	101.04572	8.75000	103.72423				0.00	0	0
Total ABK2 SPOT										0.00	0	0
Total For ABK2										0.00	0	0
ABK3 On 07/11/2018 Spot Bond					0.00000	102.51636				0.00	0	0
Total ABK3 SPOT										0.00	0	0
Total For ABK3										0.00	0	0
ABK3/J On 07/11/2018 Spot Bond			100.00000	100.00000	100.00000	45.10482				0.00	0	0
Total ABK3/JIBAR SPOT										0.00	0	0
Total For ABK3/JIBAR										0.00	0	0
ABK4 On 24/05/2018 Spot Bond				100.00000	0.00000	101.33971				0.00	0	0
Total ABK4 SPOT										0.00	0	0
Total For ABK4										0.00	0	0
ABK4/J On 24/05/2018 Spot Bond			100.00000	100.00000	100.00000	60.94663				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	101.80434				0.00	141,700	141,700
Total ABK5 SPOT										0.00	141,700	141,700
Total For ABK5										0.00	141,700	141,700
ABK5/J On 31/10/2018 Spot Bond			100.00000	100.00000	100.00000	45.33414				0.00	0	0
Total ABK5/JIBAR SPOT										0.00	0	0
Total For ABK5/JIBAR										0.00	0	0
ABK6 On 05/06/2020 Spot Bond					0.00000	100.61510				0.00	0	0
Total ABK6 SPOT										0.00	0	0
Total For ABK6										0.00	0	0
ABK7 On 03/06/2019 Spot Bond					0.00000	97.38942				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					0.00000	94.25897				0.00	0	0
Total ABK8 SPOT										0.00	0	0
Total For ABK8										0.00	0	0
ABK9 On 18/11/2019 Spot Bond					0.00000	99.12410				0.00	0	520,000,000

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 ABK9 SPOT										0.00	0	520,000,000
Total For ABK9										0.00	0	520,000,000
ABKI01 On 07/11/2018 Spot Bond			4.48000	152.03854	4.48000	153.03224				0.00	0	0
Total ABKI01 SPOT										0.00	0	0
Total For ABKI01										0.00	0	0
ABKI02 On 05/06/2020 Spot Bond			5.84500	5.84500	5.84500	133.89395				0.00	0	195,382,960
Total ABKI02 SPOT										0.00	0	195,382,960
Total For ABKI02										0.00	0	195,382,960
ABKI02 On 05/06/2020 Spot Bond			100.00000	15.52601	100.00000	15.50061				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			7.59000	94.30556	7.59000	111.25098				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	7.87350	100.00000	7.86063				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			8.41000	95.71533	8.41000	108.87423				0.00	0	0
Total ABKI04 SPOT										0.00	0	0
Total For ABKI04										0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			100.00000	7.09252	100.00000	7.07619				0.00	0	0
Total ABKI04/I2025 SPOT										0.00	0	0
Total For ABKI04/I2025										0.00	0	0
ABKS1 On 05/04/2021 Spot Bond					0.00000	85.79769				0.00	0	0
Total ABKS1 SPOT										0.00	0	0
Total For ABKS1										0.00	0	0
ABN05 On 18/04/2021 Spot Bond			3.61000	187.42342	3.61000	187.39295				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			5.92125	5.92125	5.92125	98.06991				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			5.92125	5.92125	5.92125	98.06991				0.00	0	0
Total ABN34 SPOT										0.00	0	0
Total For ABN34										0.00	0	0
ABN61 On 31/01/2025 Spot Bond			3.38000	3.38000	3.38000	121.15149				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN61 SPOT										0.00	0	0
Total For ABN61										0.00	0	0
ABN62 On 31/03/2028 Spot Bond			3.23000	3.23000	3.23000	171.89667				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			3.13500	3.13500	3.13500	222.24430				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			9.38500	9.38500	9.38500	93.76128				0.00	0	0
Total ABN67 SPOT										0.00	0	0
Total For ABN67										0.00	0	0
ABN72 On 17/03/2018 Spot Bond					0.00000	100.56404				0.00	0	0
Total ABN72 SPOT										0.00	0	0
Total For ABN72										0.00	0	0
ABN74 On 09/05/2018 Spot Bond					0.00000	134.82000				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			9.85000	9.85000	9.85000	106.69091				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			8.54000	8.54000	8.54000	94.63809				0.00	0	0
Total ABN80 SPOT										0.00	0	0
Total For ABN80										0.00	0	0
ABN85 On 05/07/2018 Spot Bond					0.00000	100.00000				0.00	0	0
Total ABN85 SPOT										0.00	0	0
Total For ABN85										0.00	0	0
ABN86 On 01/08/2018 Spot Bond					0.00000	100.00000				0.00	0	0
Total ABN86 SPOT										0.00	0	0
Total For ABN86										0.00	0	0
ABN87 On 21/12/2026 Spot Bond			10.39500	10.39500	10.39500	103.42079				0.00	0	0
Total ABN87 SPOT										0.00	0	0
Total For ABN87										0.00	0	0
ABN91 On 11/12/2018 Spot Bond					0.00000	100.42746				0.00	0	0
Total ABN91 SPOT										0.00	0	0
Total For ABN91										0.00	0	0
ABN92 On 31/01/2019 Spot Bond					0.00000	101.48318				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABN92 SPOT									0.00	0	0
Total For ABN92									0.00	0	0
ABS10 On 17/03/2018 Spot Bond			6.22500	102.00009	6.22500	101.98318			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			8.66500	106.73518	8.66500	106.71045		10,744,600,000,000.00	1,240,000,000	620,000,000	
Total ABS11 SPOT								10,744,600,000,000.00	1,240,000,000	620,000,000	
Total For ABS11								10,744,600,000,000.00	1,240,000,000	620,000,000	
ABS12 On 14/05/2020 Spot Bond			8.71500	104.70854	8.71500	104.68427		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	103.59006	9.20000	103.56474		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			9.24500	105.19655	9.24500	105.17072		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			8.50500	105.68315	8.50500	105.65924		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			9.06500	106.53814	9.06500	106.51248		0.00	0	0	
Total ABS15 SPOT								0.00	0	0	
Total For ABS15								0.00	0	0	
ABS16 On 11/11/2025 Spot Bond			9.29500	110.13525	9.29500	110.10806		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			9.73000	109.79609	9.73000	109.76774		27,244,000,000,000.00	2,800,000,000	1,400,000,000	
Total ABS17 SPOT								27,244,000,000,000.00	2,800,000,000	1,400,000,000	
Total For ABS17								27,244,000,000,000.00	2,800,000,000	1,400,000,000	
ABS18 On 26/09/2023 Spot Bond			9.23500	102.81682	9.23500	102.79118		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			8.38500	102.23468	8.38500	102.21173		0.00	0	0	
Total ABS6 SPOT								0.00	0	0	
Total For ABS6								0.00	0	0	
ABS7 On 11/09/2026 Spot Bond			9.74500	94.86902	9.74500	94.84409		75,231,400,000,000.00	7,720,000,000	4,060,000,000	

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 ABS7 SPOT									'5,231,400,000,000.00	7,720,000,000	4,060,000,000
Total For ABS7									'5,231,400,000,000.00	7,720,000,000	4,060,000,000
ABS7/F On 11/09/2026 Spot Bond			100.00000	9.22634	100.00000	9.20569			0.00	0	0
Total ABS7/R186 SPOT									0.00	0	0
Total For ABS7/R186									0.00	0	0
ABSI2 On 07/12/2023 Spot Bond			3.45000	3.45000	3.45000	282.44245			0.00	0	105,000,000
Total ABSI2 SPOT									0.00	0	105,000,000
Total For ABSI2									0.00	0	105,000,000
ABSI4 On 31/01/2022 Spot Bond			2.83000	144.15339	2.83000	147.02823			0.00	0	0
Total ABSI4 SPOT									0.00	0	0
Total For ABSI4									0.00	0	0
ABT01L On 12/09/2022 Spot Bond			100.00000	100.00000	100.00000	16.83295			0.00	0	0
Total ABT01U SPOT									0.00	0	0
Total For ABT01U									0.00	0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	100.00000	100.00000	0.07241			0.00	0	0
Total ACIF1U SPOT									0.00	0	0
Total For ACIF1U									0.00	0	0
ACL02L On 20/03/2018 Spot Bond			100.00000	100.00000	100.00000	82.69294			0.00	0	0
Total ACL02U SPOT									0.00	0	0
Total For ACL02U									0.00	0	0
ACL047 On 22/10/2018 Spot Bond					0.00000	91.82710			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	111.81000	10.00000	111.78100			0.00	0	0
Total ACL089/JIBAR SPOT									0.00	0	0
Total For ACL089/JIBAR									0.00	0	0
ACL09€ On 20/12/2018 Spot Bond					0.00000	100.20080			0.00	0	0
Total ACL095 SPOT									0.00	0	0
Total For ACL095									0.00	0	0
ACL09€ On 20/06/2020 Spot Bond					0.00000	100.20588			0.00	0	0
Total ACL096 SPOT									0.00	0	0
Total For ACL096									0.00	0	0
ACL097 On 20/12/2025 Spot Bond					0.00000	100.20794			0.00	0	0
Total ACL097 SPOT									0.00	0	0
Total For ACL097									0.00	0	0
ACL09€ On 20/12/2025 Spot Bond					0.00000	100.20367			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL100 On 20/12/2017 Spot Bond					0.00000	100.19435				0.00	0	0
Total ACL100 SPOT										0.00	0	0
Total For ACL100										0.00	0	0
ACL104 On 20/12/2019 Spot Bond			8.73500	8.73500	8.73500	102.75378				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					0.00000	209.80947				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL128 On 20/09/2021 Spot Bond					0.00000	209.79362				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL129 On 20/09/2021 Spot Bond					0.00000	100.19852				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL142 On 25/11/2020 Spot Bond			10.00000	111.81000	10.00000	111.78100				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL144 On 20/12/2021 Spot Bond					0.00000	100.19919				0.00	0	0
Total ACL144 SPOT										0.00	0	0
Total For ACL144										0.00	0	0
ACL161 On 20/03/2022 Spot Bond			10.23000	10.23000	10.23000	100.22073				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			9.03000	9.03000	9.03000	103.85692				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL174 On 20/06/2019 Spot Bond					0.00000	100.19870				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL175 On 20/06/2019 Spot Bond					0.00000	100.18794				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL183 On 20/06/2019 Spot Bond					0.00000	101.21761				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL18€ On 20/09/2022 Spot Bond					0.00000	100.19745				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL187 On 20/09/2020 Spot Bond					0.00000	100.19993				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL18€ On 20/09/2020 Spot Bond					0.00000	100.20270				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL19€ On 20/09/2022 Spot Bond					0.00000	100.20345				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL194 On 20/09/2022 Spot Bond					0.00000	100.20345				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL19€ On 20/12/2017 Spot Bond					0.00000	100.19435				0.00	0	0
Total ACL196 SPOT										0.00	0	0
Total For ACL196										0.00	0	0
ACL201 On 20/12/2022 Spot Bond					0.00000	100.20711				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL202 On 20/12/2022 Spot Bond					0.00000	100.20711				0.00	0	0
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL203 On 30/01/2023 Spot Bond					0.00000	148.40291				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL204 On 14/02/2023 Spot Bond					0.00000	149.39965				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL20€ On 20/03/2018 Spot Bond					0.00000	100.18218				0.00	0	0
Total ACL208 SPOT										0.00	0	0
Total For ACL208										0.00	0	0
ACL21€ On 20/05/2018 Spot Bond					0.00000	100.85827				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL210 SPOT										0.00	0	0
Total For ACL210										0.00	0	0
ACL212 On 20/09/2018 Spot Bond					0.00000	100.18616				0.00	0	0
Total ACL212 SPOT										0.00	0	0
Total For ACL212										0.00	0	0
ACL213 On 20/06/2018 Spot Bond					0.00000	99.97815				0.00	0	0
Total ACL213 SPOT										0.00	0	0
Total For ACL213										0.00	0	0
ACL214 On 20/09/2020 Spot Bond					0.00000	93.09483				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL215 On 20/09/2018 Spot Bond					0.00000	100.18380				0.00	0	0
Total ACL215 SPOT										0.00	0	0
Total For ACL215										0.00	0	0
ACL216 On 20/12/2018 Spot Bond					0.00000	100.18360				0.00	0	0
Total ACL216 SPOT										0.00	0	0
Total For ACL216										0.00	0	0
ACL217 On 20/12/2023 Spot Bond					0.00000	100.19662				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL218 On 11/05/2020 Spot Bond					0.00000	101.22759				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL220 On 26/01/2021 Spot Bond					0.00000	101.62513				0.00	0	0
Total ACL220 SPOT										0.00	0	0
Total For ACL220										0.00	0	0
ACL221 On 20/09/2021 Spot Bond					0.00000	100.19573				0.00	0	0
Total ACL221 SPOT										0.00	0	0
Total For ACL221										0.00	0	0
ACL222 On 20/09/2021 Spot Bond					0.00000	100.19252				0.00	0	0
Total ACL222 SPOT										0.00	0	0
Total For ACL222										0.00	0	0
ADCB0 On 08/03/2018 Spot Bond					0.00000	100.31815				0.00	0	0
Total ADCB01 SPOT										0.00	0	0
Total For ADCB01										0.00	0	0
ADCB0 On 08/03/2018 Spot Bond			100.00000	100.00000	100.00000	85.72786				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ADCB0 On 08/03/2018 Spot Bond			100.00000	85.92539	100.00000	85.72786			0.00	0	0
Total ADCB01/JIBAR SPOT									0.00	0	0
Total For ADCB01/JIBAR									0.00	0	0
ADCB0 On 27/11/2017 Spot Bond					0.00000	101.00102			0.00	0	1,140,500,000
Total ADCB04 SPOT									0.00	0	1,140,500,000
Total For ADCB04									0.00	0	1,140,500,000
ADCB0 On 04/12/2018 Spot Bond					0.00000	100.64144			0.00	0	0
Total ADCB05 SPOT									0.00	0	0
Total For ADCB05									0.00	0	0
ADCB2 On 31/07/2018 Spot Bond			100.00000	100.00000	100.00000	64.09802			0.00	0	0
Total ADCB2U SPOT									0.00	0	0
Total For ADCB2U									0.00	0	0
AECI00 On 21/12/2017 Spot Bond					0.00000	101.04548			0.00	0	0
Total AECI00 SPOT									0.00	0	0
Total For AECI00									0.00	0	0
AHF2A: On 18/10/2018 Spot Bond					0.00000	101.81084			0.00	0	0
Total AHF2A2 SPOT									0.00	0	0
Total For AHF2A2									0.00	0	0
AHF2B: On 18/10/2018 Spot Bond					0.00000	101.86972			0.00	0	0
Total AHF2B2 SPOT									0.00	0	0
Total For AHF2B2									0.00	0	0
AHF2C: On 18/10/2018 Spot Bond					0.00000	102.06590			0.00	0	0
Total AHF2C2 SPOT									0.00	0	0
Total For AHF2C2									0.00	0	0
AHF3A: On 18/04/2019 Spot Bond					0.00000	101.75199			0.00	0	0
Total AHF3A3 SPOT									0.00	0	0
Total For AHF3A3									0.00	0	0
AHF3A: On 18/04/2019 Spot Bond					0.00000	101.77162			0.00	0	0
Total AHF3A4 SPOT									0.00	0	0
Total For AHF3A4									0.00	0	0
AHF3B: On 18/04/2019 Spot Bond					0.00000	102.26207			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					0.00000	102.16403			0.00	0	0
Total AHF3B3 SPOT									0.00	0	0
Total For AHF3B3									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AHF3C: On 18/04/2019 Spot Bond					0.00000	102.96719				0.00	0	0
Total AHF3C2 SPOT										0.00	0	0
Total For AHF3C2										0.00	0	0
AHF3C: On 18/04/2019 Spot Bond					0.00000	102.67355				0.00	0	0
Total AHF3C3 SPOT										0.00	0	0
Total For AHF3C3										0.00	0	0
AHL01L On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	43.83941				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	100.00000	100.00000	16.58014				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	100.00000	100.00000	11.83850				0.00	0	0
Total AHY2U SPOT										0.00	0	0
Total For AHY2U										0.00	0	0
AIG2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	9.64507				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			8.15000	100.90706	8.15000	100.88479				0.00	0	540,000,000
Total AIR01 SPOT										0.00	0	540,000,000
Total For AIR01										0.00	0	540,000,000
AIR02 On 30/04/2023 Spot Bond			9.98500	111.95469	9.98500	111.92488				0.00	0	20,000,000
Total AIR02 SPOT										0.00	0	20,000,000
Total For AIR02										0.00	0	20,000,000
AIR04 On 29/05/2024 Spot Bond			9.35000	102.58035	9.35000	102.55488				0.00	0	0
Total AIR04 SPOT										0.00	0	0
Total For AIR04										0.00	0	0
AIR04U On 26/10/2029 Spot Bond			100.00000	100.00000	100.00000	16.34417				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			10.49000	99.92232	10.49000	99.89457				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			3.54000	176.42014	3.54000	176.39178				0.00	0	0
Total AIRL01 SPOT										0.00	0	0
Total For AIRL01										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
APF01 On 26/09/2017 Spot Bond					0.00000	100.00000			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					0.00000	100.59133			0.00	0	0
Total APF02 SPOT									0.00	0	0
Total For APF02									0.00	0	0
APF03 On 07/08/2018 Spot Bond					0.00000	101.39673			0.00	0	0
Total APF03 SPOT									0.00	0	0
Total For APF03									0.00	0	0
APF04 On 21/10/2021 Spot Bond					0.00000	101.78730			0.00	0	0
Total APF04 SPOT									0.00	0	0
Total For APF04									0.00	0	0
APF05 On 24/08/2020 Spot Bond					0.00000	100.87585			0.00	0	0
Total APF05 SPOT									0.00	0	0
Total For APF05									0.00	0	0
APF06 On 24/08/2022 Spot Bond					0.00000	100.89945			0.00	0	0
Total APF06 SPOT									0.00	0	0
Total For APF06									0.00	0	0
AS116L On 18/01/2018 Spot Bond			100.00000	100.00000	100.00000	96.82715			0.00	0	0
Total AS116U SPOT									0.00	0	0
Total For AS116U									0.00	0	0
AS120L On 01/02/2018 Spot Bond			100.00000	100.00000	100.00000	93.53402			0.00	0	0
Total AS120U SPOT									0.00	0	0
Total For AS120U									0.00	0	0
AS126L On 19/02/2019 Spot Bond			100.00000	100.00000	100.00000	42.70564			0.00	0	0
Total AS126U SPOT									0.00	0	0
Total For AS126U									0.00	0	0
AS127L On 19/02/2019 Spot Bond			100.00000	100.00000	100.00000	42.65008			0.00	0	0
Total AS127U SPOT									0.00	0	0
Total For AS127U									0.00	0	0
AS133L On 07/12/2033 Spot Bond			100.00000	100.00000	100.00000	3.50682			0.00	0	0
Total AS133U SPOT									0.00	0	0
Total For AS133U									0.00	0	0
AS139L On 30/03/2026 Spot Bond			100.00000	100.00000	100.00000	0.12424			0.00	0	0
Total AS139U SPOT									0.00	0	0
Total For AS139U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AS167L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	12.61048			0.00	0	0
Total AS167U SPOT									0.00	0	0
Total For AS167U									0.00	0	0
AS168L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	20.41776			0.00	0	0
Total AS168U SPOT									0.00	0	0
Total For AS168U									0.00	0	0
AS180L On 09/03/2019 Spot Bond			100.00000	100.00000	100.00000	40.48853			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					0.00000	100.18800			0.00	0	0
Total ASN011 SPOT									0.00	0	0
Total For ASN011									0.00	0	0
ASN01 On 20/03/2019 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN014 SPOT									0.00	0	0
Total For ASN014									0.00	0	0
ASN02 On 07/12/2033 Spot Bond			3.38500	241.35752	3.38500	241.31977			0.00	0	0
Total ASN022 SPOT									0.00	0	0
Total For ASN022									0.00	0	0
ASN02 On 20/06/2019 Spot Bond					0.00000	99.17389			0.00	0	0
Total ASN028 SPOT									0.00	0	0
Total For ASN028									0.00	0	0
ASN03 On 20/06/2019 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN034 SPOT									0.00	0	0
Total For ASN034									0.00	0	0
ASN03 On 10/11/2019 Spot Bond					0.00000	101.21107			0.00	0	0
Total ASN036 SPOT									0.00	0	0
Total For ASN036									0.00	0	0
ASN03 On 07/12/2033 Spot Bond			3.40000	215.17426	3.40000	215.14050			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					0.00000	100.00000			0.00	0	0
Total ASN041 SPOT									0.00	0	0
Total For ASN041									0.00	0	0
ASN04 On 12/03/2020 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN048 SPOT									0.00	0	0
Total For ASN048									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN05: On 19/03/2018 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN051 SPOT										0.00	0	0
Total For ASN051										0.00	0	0
ASN05: On 16/04/2018 Spot Bond					0.00000	101.81875				0.00	0	0
Total ASN057 SPOT										0.00	0	0
Total For ASN057										0.00	0	0
ASN05: On 22/04/2020 Spot Bond					0.00000	101.69262				0.00	0	0
Total ASN058 SPOT										0.00	0	0
Total For ASN058										0.00	0	0
ASN05: On 28/04/2020 Spot Bond					0.00000	101.58462				0.00	0	0
Total ASN059 SPOT										0.00	0	0
Total For ASN059										0.00	0	0
ASN06: On 30/04/2020 Spot Bond					0.00000	101.48308				0.00	0	0
Total ASN061 SPOT										0.00	0	0
Total For ASN061										0.00	0	0
ASN06: On 14/05/2018 Spot Bond					0.00000	99.66630				0.00	0	0
Total ASN062 SPOT										0.00	0	0
Total For ASN062										0.00	0	0
ASN06: On 22/05/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN064 SPOT										0.00	0	0
Total For ASN064										0.00	0	0
ASN06: On 01/06/2018 Spot Bond					0.00000	100.65311				0.00	0	0
Total ASN066 SPOT										0.00	0	0
Total For ASN066										0.00	0	0
ASN06: On 15/06/2018 Spot Bond					0.00000	100.30069				0.00	0	0
Total ASN068 SPOT										0.00	0	0
Total For ASN068										0.00	0	0
ASN06: On 07/02/2020 Spot Bond					0.00000	101.28079				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					0.00000	97.23360				0.00	0	0
Total ASN073 SPOT										0.00	0	0
Total For ASN073										0.00	0	0
ASN07: On 23/07/2018 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN077 SPOT										0.00	0	0
Total For ASN077										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN07(On 20/06/2020 Spot Bond					0.00000	100.22209				0.00	0	0
Total ASN078 SPOT										0.00	0	0
Total For ASN078										0.00	0	0
ASN08(On 20/09/2020 Spot Bond					0.00000	100.18987				0.00	0	0
Total ASN080 SPOT										0.00	0	0
Total For ASN080										0.00	0	0
ASN08(On 10/12/2017 Spot Bond					0.00000	100.42974				0.00	0	0
Total ASN081 SPOT										0.00	0	0
Total For ASN081										0.00	0	0
ASN08(On 20/06/2020 Spot Bond					0.00000	99.84721				0.00	97,200,000	574,300,000
Total ASN083 SPOT										0.00	97,200,000	574,300,000
Total For ASN083										0.00	97,200,000	574,300,000
ASN08(On 03/09/2020 Spot Bond					0.00000	100.67372				0.00	0	0
Total ASN084 SPOT										0.00	0	0
Total For ASN084										0.00	0	0
ASN08(On 25/09/2018 Spot Bond					0.00000	100.04438				0.00	0	0
Total ASN086 SPOT										0.00	0	0
Total For ASN086										0.00	0	0
ASN08(On 01/10/2020 Spot Bond					0.00000	125.18248				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					0.00000	100.00000				0.00	0	0
Total ASN088 SPOT										0.00	0	0
Total For ASN088										0.00	0	0
ASN09(On 08/10/2018 Spot Bond					0.00000	101.97684				0.00	0	0
Total ASN090 SPOT										0.00	0	0
Total For ASN090										0.00	0	0
ASN09(On 16/10/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN091 SPOT										0.00	0	0
Total For ASN091										0.00	0	0
ASN09(On 21/10/2020 Spot Bond					0.00000	101.73094				0.00	0	0
Total ASN092 SPOT										0.00	0	0
Total For ASN092										0.00	0	0
ASN09(On 27/10/2017 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN094 SPOT										0.00	0	0
Total For ASN094										0.00	0	0

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 10/11/2020 Spot Bond					0.00000	101.23270				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					0.00000	75.61346				0.00	0	0
Total ASN099 SPOT										0.00	0	0
Total For ASN099										0.00	0	0
ASN111 On 02/12/2020 Spot Bond					0.00000	100.61569				0.00	0	0
Total ASN111 SPOT										0.00	0	0
Total For ASN111										0.00	0	0
ASN112 On 20/12/2017 Spot Bond					0.00000	100.19542				0.00	0	0
Total ASN112 SPOT										0.00	0	0
Total For ASN112										0.00	0	0
ASN113 On 07/03/2021 Spot Bond					0.00000	100.53421				0.00	0	0
Total ASN113 SPOT										0.00	0	0
Total For ASN113										0.00	0	0
ASN114 On 03/12/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN114 SPOT										0.00	0	0
Total For ASN114										0.00	0	0
ASN115 On 10/12/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN115 SPOT										0.00	0	0
Total For ASN115										0.00	0	0
ASN119 On 27/01/2018 Spot Bond					0.00000	101.51119				0.00	0	0
Total ASN119 SPOT										0.00	0	0
Total For ASN119										0.00	0	0
ASN121 On 20/12/2020 Spot Bond					0.00000	100.24965				0.00	0	0
Total ASN121 SPOT										0.00	0	0
Total For ASN121										0.00	0	0
ASN125 On 20/03/2019 Spot Bond					0.00000	100.19177				0.00	0	0
Total ASN125 SPOT										0.00	0	0
Total For ASN125										0.00	0	0
ASN128 On 24/02/2019 Spot Bond					0.00000	100.88413				0.00	0	0
Total ASN128 SPOT										0.00	0	0
Total For ASN128										0.00	0	0
ASN129 On 24/02/2019 Spot Bond					0.00000	100.88362				0.00	0	0
Total ASN129 SPOT										0.00	0	0
Total For ASN129										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN13(On 24/02/2019 Spot Bond					0.00000	100.86997				0.00	0	0
Total ASN130 SPOT										0.00	0	0
Total For ASN130										0.00	0	0
ASN13(On 03/03/2019 Spot Bond					0.00000	100.60925				0.00	0	0
Total ASN131 SPOT										0.00	0	0
Total For ASN131										0.00	0	0
ASN13(On 03/03/2019 Spot Bond					0.00000	100.60439				0.00	0	0
Total ASN132 SPOT										0.00	0	0
Total For ASN132										0.00	0	0
ASN13(On 20/12/2020 Spot Bond					0.00000	100.24752				0.00	0	0
Total ASN134 SPOT										0.00	0	0
Total For ASN134										0.00	0	0
ASN13(On 05/03/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN135 SPOT										0.00	0	0
Total For ASN135										0.00	0	0
ASN13(On 31/12/2018 Spot Bond					0.00000	88.08000				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			3.56000	142.78261	3.56000	142.75967				0.00	0	0
Total ASN137 SPOT										0.00	0	0
Total For ASN137										0.00	0	0
ASN14(On 30/03/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN140 SPOT										0.00	0	0
Total For ASN140										0.00	0	0
ASN14(On 31/12/2018 Spot Bond					0.00000	88.08000				0.00	0	0
Total ASN141 SPOT										0.00	0	0
Total For ASN141										0.00	0	0
ASN14(On 20/06/2020 Spot Bond					0.00000	102.38237				0.00	0	0
Total ASN143 SPOT										0.00	0	0
Total For ASN143										0.00	0	0
ASN14(On 28/04/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN144 SPOT										0.00	0	0
Total For ASN144										0.00	0	0
ASN14(On 20/06/2021 Spot Bond					0.00000	58.51370				0.00	0	0
Total ASN145 SPOT										0.00	0	0
Total For ASN145										0.00	0	0

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 04/05/2021 Spot Bond					0.00000	101.39071				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					0.00000	101.39071				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			3.60500	142.52434	3.60500	142.50129				0.00	0	0
Total ASN149 SPOT										0.00	0	0
Total For ASN149										0.00	0	0
ASN15(On 31/05/2021 Spot Bond					0.00000	109.84908				0.00	0	0
Total ASN150 SPOT										0.00	0	0
Total For ASN150										0.00	0	0
ASN15(On 02/06/2021 Spot Bond					0.00000	100.62868				0.00	0	0
Total ASN152 SPOT										0.00	0	0
Total For ASN152										0.00	0	0
ASN15(On 31/03/2028 Spot Bond			4.13000	158.52529	4.13000	158.49730				0.00	0	0
Total ASN154 SPOT										0.00	0	0
Total For ASN154										0.00	0	0
ASN15(On 29/06/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN156 SPOT										0.00	0	0
Total For ASN156										0.00	0	0
ASN15(On 06/07/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN157 SPOT										0.00	0	0
Total For ASN157										0.00	0	0
ASN15(On 27/07/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN159 SPOT										0.00	0	0
Total For ASN159										0.00	0	0
ASN16(On 08/08/2021 Spot Bond					0.00000	101.31095				0.00	0	0
Total ASN160 SPOT										0.00	0	0
Total For ASN160										0.00	0	0
ASN16(On 19/08/2021 Spot Bond					0.00000	100.96112				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					0.00000	100.00000				0.00	0	0
Total ASN163 SPOT										0.00	0	0
Total For ASN163										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN16: On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN164 SPOT										0.00	0	0
Total For ASN164										0.00	0	0
ASN16: On 20/06/2021 Spot Bond					0.00000	100.20706				0.00	0	0
Total ASN165 SPOT										0.00	0	0
Total For ASN165										0.00	0	0
ASN17: On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN172 SPOT										0.00	0	0
Total For ASN172										0.00	0	0
ASN17: On 02/12/2019 Spot Bond					0.00000	100.58987				0.00	0	0
Total ASN174 SPOT										0.00	0	0
Total For ASN174										0.00	0	0
ASN17: On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN176 SPOT										0.00	0	0
Total For ASN176										0.00	0	0
ASN17: On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN177 SPOT										0.00	0	0
Total For ASN177										0.00	0	0
ASN17: On 30/07/2018 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN178 SPOT										0.00	0	0
Total For ASN178										0.00	0	0
ASN17: On 25/02/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN179 SPOT										0.00	0	0
Total For ASN179										0.00	0	0
ASN18: On 20/06/2022 Spot Bond					0.00000	100.21830				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					0.00000	101.80201				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					0.00000	100.00000				0.00	0	0
Total ASN185 SPOT										0.00	0	0
Total For ASN185										0.00	0	0
ASN18: On 05/12/2017 Spot Bond					0.00000	100.50848				0.00	0	0
Total ASN189 SPOT										0.00	0	0
Total For ASN189										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN19(On 12/06/2020 Spot Bond					0.00000	100.39420				0.00	0	0
Total ASN190 SPOT										0.00	0	0
Total For ASN190										0.00	0	0
ASN19(On 15/06/2018 Spot Bond					0.00000	102.88587				0.00	0	0
Total ASN191 SPOT										0.00	0	0
Total For ASN191										0.00	0	0
ASN19(On 27/06/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN192 SPOT										0.00	0	0
Total For ASN192										0.00	0	0
ASN19(On 12/07/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN193 SPOT										0.00	0	0
Total For ASN193										0.00	0	0
ASN19(On 30/06/2022 Spot Bond					0.00000	99.90386				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			3.64500	106.62899	3.64500	106.61161				0.00	0	0
Total ASN195 SPOT										0.00	0	0
Total For ASN195										0.00	0	0
ASN19(On 20/06/2022 Spot Bond					0.00000	100.18570				0.00	0	0
Total ASN196 SPOT										0.00	0	0
Total For ASN196										0.00	0	0
ASN19(On 09/04/2018 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN197 SPOT										0.00	0	0
Total For ASN197										0.00	0	0
ASN19(On 04/05/2018 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN198 SPOT										0.00	0	0
Total For ASN198										0.00	0	0
ASN19(On 01/07/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN199 SPOT										0.00	0	0
Total For ASN199										0.00	0	0
ASN20(On 25/07/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN200 SPOT										0.00	0	0
Total For ASN200										0.00	0	0
ASN20(On 21/07/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN201 SPOT										0.00	0	0
Total For ASN201										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN20: On 18/07/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN202 SPOT										0.00	0	0
Total For ASN202										0.00	0	0
ASN20: On 20/06/2022 Spot Bond					0.00000	100.18746				0.00	0	0
Total ASN203 SPOT										0.00	0	0
Total For ASN203										0.00	0	0
ASN20: On 20/06/2022 Spot Bond					0.00000	100.19966				0.00	0	0
Total ASN204 SPOT										0.00	0	0
Total For ASN204										0.00	0	0
ASN20: On 25/08/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN207 SPOT										0.00	0	0
Total For ASN207										0.00	0	0
ASN20: On 24/08/2021 Spot Bond					0.00000	101.02104				0.00	0	0
Total ASN208 SPOT										0.00	0	0
Total For ASN208										0.00	0	0
ASN20: On 24/08/2025 Spot Bond					0.00000	101.11011				0.00	0	0
Total ASN209 SPOT										0.00	0	0
Total For ASN209										0.00	0	0
ASN21: On 28/08/2020 Spot Bond					0.00000	100.70080				0.00	0	0
Total ASN210 SPOT										0.00	0	0
Total For ASN210										0.00	0	0
ASN21: On 05/03/2018 Spot Bond					0.00000	100.53017				0.00	0	0
Total ASN211 SPOT										0.00	0	0
Total For ASN211										0.00	0	0
ASN21: On 02/09/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN212 SPOT										0.00	0	0
Total For ASN212										0.00	0	0
ASN21: On 01/09/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN213 SPOT										0.00	0	0
Total For ASN213										0.00	0	0
ASN21: On 29/08/2022 Spot Bond					0.00000	100.44075				0.00	0	0
Total ASN214 SPOT										0.00	0	0
Total For ASN214										0.00	0	0
ASN21: On 14/09/2018 Spot Bond					0.00000	100.32721				0.00	0	0
Total ASN215 SPOT										0.00	0	0
Total For ASN215										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN21 On 19/09/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN218 SPOT										0.00	0	0
Total For ASN218										0.00	0	0
ASN38 On 20/12/2017 Spot Bond			100.00000	100.00000	100.00000	83.09086				0.00	0	0
Total ASN38U SPOT										0.00	0	0
Total For ASN38U										0.00	0	0
ASN39 On 20/12/2017 Spot Bond			100.00000	100.00000	100.00000	83.11123				0.00	0	0
Total ASN39U SPOT										0.00	0	0
Total For ASN39U										0.00	0	0
ASN40 On 20/12/2017 Spot Bond			100.00000	100.00000	100.00000	83.01958				0.00	0	0
Total ASN40U SPOT										0.00	0	0
Total For ASN40U										0.00	0	0
ASN50 On 16/03/2018 Spot Bond			100.00000	100.00000	100.00000	83.70932				0.00	0	0
Total ASN50U SPOT										0.00	0	0
Total For ASN50U										0.00	0	0
ASN75 On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	15.71252				0.00	0	0
Total ASN75U SPOT										0.00	0	0
Total For ASN75U										0.00	0	0
ASN89 On 02/10/2018 Spot Bond			100.00000	100.00000	100.00000	45.33451				0.00	0	0
Total ASN89U SPOT										0.00	0	0
Total For ASN89U										0.00	0	0
BAR00 On 12/06/2018 Spot Bond					0.00000	100.37187				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			8.40000	101.27095	8.40000	101.24818				0.00	0	0
Total BAW11 SPOT										0.00	0	0
Total For BAW11										0.00	0	0
BAW17 On 05/12/2018 Spot Bond					0.00000	100.41784				0.00	0	0
Total BAW17 SPOT										0.00	0	0
Total For BAW17										0.00	0	0
BAW17 On 05/12/2018 Spot Bond			100.00000	100.00000	100.00000	40.92033				0.00	0	0
Total BAW17/JIBAR SPOT										0.00	0	0
Total For BAW17/JIBAR										0.00	0	0
BAW18 On 05/12/2020 Spot Bond					0.00000	100.45464				0.00	0	0
Total BAW18 SPOT										0.00	0	0
Total For BAW18										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW19 On 05/12/2020 Spot Bond			9.11500	104.21116	9.11500	104.18577			18,230,000,000,000.00	2,000,000,000	1,000,000,000
Total BAW19 SPOT									18,230,000,000,000.00	2,000,000,000	1,000,000,000
Total For BAW19									18,230,000,000,000.00	2,000,000,000	1,000,000,000
BAW21 On 24/03/2022 Spot Bond			9.21500	100.41422	9.21500	100.38923			0.00	0	0
Total BAW21 SPOT									0.00	0	0
Total For BAW21									0.00	0	0
BAW21 On 24/03/2022 Spot Bond			9.30000	100.10756	9.30000	100.08242			0.00	0	0
Total BAW21/R208 SPOT									0.00	0	0
Total For BAW21/R208									0.00	0	0
BAW22 On 07/12/2022 Spot Bond					0.00000	100.53419			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	100.00000	100.00000	97.63989			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					0.00000	100.85623			0.00	0	0
Total BAW24 SPOT									0.00	0	0
Total For BAW24									0.00	0	0
BAW25 On 08/05/2020 Spot Bond					0.00000	101.25452			0.00	0	0
Total BAW25 SPOT									0.00	0	0
Total For BAW25									0.00	0	0
BAW26 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	13.20539			0.00	0	0
Total BAW26U SPOT									0.00	0	0
Total For BAW26U									0.00	0	0
BAW27 On 11/05/2022 Spot Bond			100.00000	100.00000	100.00000	11.12492			0.00	0	0
Total BAW27U SPOT									0.00	0	0
Total For BAW27U									0.00	0	0
BAW28 On 06/06/2022 Spot Bond					0.00000	100.56214			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					0.00000	99.91547			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			6.79000	99.94422	6.79000	99.92565			0.00	0	0
Total BAW8 SPOT									0.00	0	0
Total For BAW8									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA26 On 30/09/2017 Spot Bond			9.37500	99.94865	9.37500	99.94865			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					0.00000	99.88205			0.00	0	0
Total BAYA31 SPOT									0.00	0	0
Total For BAYA31									0.00	0	0
BAYA33 On 31/03/2018 Spot Bond					0.00000	99.88485			0.00	0	0
Total BAYA33 SPOT									0.00	0	0
Total For BAYA33									0.00	0	0
BAYA34 On 31/03/2018 Spot Bond					0.00000	99.88218			0.00	0	0
Total BAYA34 SPOT									0.00	0	0
Total For BAYA34									0.00	0	0
BAYA35 On 31/03/2018 Spot Bond					0.00000	99.45877			0.00	0	0
Total BAYA35 SPOT									0.00	0	0
Total For BAYA35									0.00	0	0
BAYA36 On 31/03/2018 Spot Bond					0.00000	99.55258			0.00	0	0
Total BAYA36 SPOT									0.00	0	0
Total For BAYA36									0.00	0	0
BAYA39 On 30/09/2018 Spot Bond					0.00000	99.07752			0.00	0	0
Total BAYA39 SPOT									0.00	0	0
Total For BAYA39									0.00	0	0
BAYA41 On 30/09/2018 Spot Bond					0.00000	100.08776			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					0.00000	99.88253			0.00	0	0
Total BAYA42 SPOT									0.00	0	0
Total For BAYA42									0.00	0	0
BAYA45 On 31/03/2019 Spot Bond					0.00000	99.88263			0.00	0	0
Total BAYA45 SPOT									0.00	0	0
Total For BAYA45									0.00	0	0
BAYA51 On 31/03/2019 Spot Bond					0.00000	99.86766			0.00	0	0
Total BAYA51 SPOT									0.00	0	0
Total For BAYA51									0.00	0	0
BAYA52 On 31/03/2019 Spot Bond					0.00000	99.87367			0.00	0	0
Total BAYA52 SPOT									0.00	0	0
Total For BAYA52									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA53 On 30/09/2017 Spot Bond					0.00000	99.90100				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					0.00000	99.87379				0.00	0	0
Total BAYA54 SPOT										0.00	0	0
Total For BAYA54										0.00	0	0
BAYA55 On 31/03/2018 Spot Bond					0.00000	100.14852				0.00	0	0
Total BAYA55 SPOT										0.00	0	0
Total For BAYA55										0.00	0	0
BAYA57 On 31/03/2022 Spot Bond					0.00000	99.86943				0.00	0	0
Total BAYA57 SPOT										0.00	0	0
Total For BAYA57										0.00	0	0
BAYA58 On 30/06/2020 Spot Bond					0.00000	99.87372				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			12.90500	104.05107	12.90500	104.01573				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			12.16500	12.16500	12.16500	103.81695				0.00	0	0
Total BAYA60 SPOT										0.00	0	0
Total For BAYA60										0.00	0	0
BAYA61 On 30/06/2020 Spot Bond					0.00000	99.87370				0.00	0	0
Total BAYA61 SPOT										0.00	0	0
Total For BAYA61										0.00	0	0
BAYB05 On 30/06/2019 Spot Bond					0.00000	99.84858				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB06 On 31/12/2019 Spot Bond					0.00000	99.84837				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB07 On 31/03/2020 Spot Bond					0.00000	99.84847				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB08 On 30/09/2020 Spot Bond					0.00000	104.76861				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYB1 On 30/06/2020 Spot Bond					0.00000	99.84335				0.00	0	0
Total BAYB11 SPOT										0.00	0	0
Total For BAYB11										0.00	0	0
BAYD1 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	18.59957				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD2 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	16.92769				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD3 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	10.44921				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD4 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	10.44921				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	12.63358				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	10.94679				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BC121 On 24/11/2017 Spot Bond			100.00000	100.00000	100.00000	90.08235				0.00	0	0
Total BC121U SPOT										0.00	0	0
Total For BC121U										0.00	0	0
BCJ10 On 12/07/2019 Spot Bond					0.00000	101.91027				0.00	0	0
Total BCJ10 SPOT										0.00	0	0
Total For BCJ10										0.00	0	0
BCJ11 On 14/11/2017 Spot Bond					0.00000	101.03046				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	98.78640	8.65000	100.14787				0.00	0	0
Total BCJ12 SPOT										0.00	0	0
Total For BCJ12										0.00	0	0
BCJ13 On 20/04/2018 Spot Bond					0.00000	101.68541				0.00	0	0
Total BCJ13 SPOT										0.00	0	0
Total For BCJ13										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BD0205 On 28/04/2028 Spot Bond			8.46500	8.46500	8.46500	186.73705				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			8.46500	8.46500	8.46500	187.22542				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			8.85000	8.85000	8.85000	98.66606				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			7.65000	99.79753	7.65000	99.77738				0.00	0	0
Total BEER02 SPOT										0.00	0	0
Total For BEER02										0.00	0	0
BG1A7U On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	9.36684				0.00	0	0
Total BG1A7U SPOT										0.00	0	0
Total For BG1A7U										0.00	0	0
BG1A8U On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	8.10582				0.00	0	0
Total BG1A8U SPOT										0.00	0	0
Total For BG1A8U										0.00	0	0
BG1B2U On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	8.10582				0.00	0	0
Total BG1B2U SPOT										0.00	0	0
Total For BG1B2U										0.00	0	0
BG1C2U On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	8.59926				0.00	0	0
Total BG1C2U SPOT										0.00	0	0
Total For BG1C2U										0.00	0	0
BG1D2U On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	8.76374				0.00	0	0
Total BG1D2U SPOT										0.00	0	0
Total For BG1D2U										0.00	0	0
BG1E2U On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	11.50511				0.00	0	0
Total BG1E2U SPOT										0.00	0	0
Total For BG1E2U										0.00	0	0
BG1F2U On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	15.89131				0.00	0	0
Total BG1F2U SPOT										0.00	0	0
Total For BG1F2U										0.00	0	0
BGL01 On 19/11/2019 Spot Bond					0.00000	101.66812				0.00	0	250,000,000
Total BGL01 SPOT										0.00	0	250,000,000
Total For BGL01										0.00	0	250,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BGL02 On 19/11/2019 Spot Bond			9.43500	106.54601	9.43500	106.51932			0.00	0	0
Total BGL02 SPOT									0.00	0	0
Total For BGL02									0.00	0	0
BGL03 On 05/02/2020 Spot Bond					0.00000	103.40304			0.00	0	110,000,000
Total BGL03 SPOT									0.00	0	110,000,000
Total For BGL03									0.00	0	110,000,000
BGL04 On 05/02/2020 Spot Bond			9.88500	101.81542	9.88500	101.78873			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			10.76500	102.24193	10.76500	102.21233			0.00	0	0
Total BGL05 SPOT									0.00	0	0
Total For BGL05									0.00	0	0
BGL06 On 04/09/2020 Spot Bond					0.00000	101.84106			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			11.38000	102.41685	11.38000	102.38553			0.00	0	0
Total BGL07 SPOT									0.00	0	0
Total For BGL07									0.00	0	0
BGL08 On 03/09/2022 Spot Bond					0.00000	100.71215			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			10.76500	101.59201	10.76500	101.56307			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					0.00000	101.56624			0.00	0	0
Total BGL10 SPOT									0.00	0	0
Total For BGL10									0.00	0	0
BGL11 On 05/05/2021 Spot Bond			11.14500	104.94882	11.14500	108.63338			0.00	0	0
Total BGL11 SPOT									0.00	0	0
Total For BGL11									0.00	0	0
BGL12 On 20/08/2021 Spot Bond					0.00000	103.23344			0.00	0	0
Total BGL12 SPOT									0.00	0	0
Total For BGL12									0.00	0	0
BGL13 On 20/08/2021 Spot Bond			10.61500	104.76196	10.61500	104.73252			0.00	0	0
Total BGL13 SPOT									0.00	0	0
Total For BGL13									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BGL14 On 03/11/2021 Spot Bond					0.00000	103.36357				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					0.00000	100.30468				0.00	0	0
Total BGL15 SPOT										0.00	0	0
Total For BGL15										0.00	0	0
BGL16 On 25/05/2022 Spot Bond					0.00000	101.02837				0.00	0	0
Total BGL16 SPOT										0.00	0	0
Total For BGL16										0.00	0	0
BGL17 On 14/08/2024 Spot Bond					0.00000	101.35889				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					0.00000	105.08219				0.00	0	0
Total BGR04 SPOT										0.00	0	0
Total For BGR04										0.00	0	0
BGT01 On 12/09/2022 Spot Bond					0.00000	100.59924				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					0.00000	100.92454				0.00	0	0
Total BID04 SPOT										0.00	0	0
Total For BID04										0.00	0	0
BID05 On 30/06/2019 Spot Bond					0.00000	99.18801				0.00	0	0
Total BID05 SPOT										0.00	0	0
Total For BID05										0.00	0	0
BID06 On 30/06/2019 Spot Bond			8.30000	103.06681	8.30000	103.04391			36,520,000,000,000.00	4,400,000,000	2,500,000,000	
Total BID06 SPOT									16,520,000,000,000.00	4,400,000,000	2,500,000,000	
Total For BID06									16,520,000,000,000.00	4,400,000,000	2,500,000,000	
BID07 On 30/06/2020 Spot Bond					0.00000	99.91077			0.00	0	0	
Total BID07 SPOT									0.00	0	0	
Total For BID07									0.00	0	0	
BID08 On 30/06/2022 Spot Bond					0.00000	99.90864			0.00	0	0	
Total BID08 SPOT									0.00	0	0	
Total For BID08									0.00	0	0	
BPPF01 On 22/03/2018 Spot Bond					0.00000	100.01567			0.00	0	0	
Total BPPF01 SPOT									0.00	0	0	
Total For BPPF01									0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BPPF0: On 22/03/2020 Spot Bond					0.00000	100.02700				0.00	0	0
Total BPPF02 SPOT										0.00	0	0
Total For BPPF02										0.00	0	0
BPPF0: On 17/09/2018 Spot Bond					0.00000	100.29458				0.00	0	0
Total BPPF03 SPOT										0.00	0	0
Total For BPPF03										0.00	0	0
BPPF0: On 15/09/2020 Spot Bond					0.00000	100.31310				0.00	0	0
Total BPPF04 SPOT										0.00	0	0
Total For BPPF04										0.00	0	0
BSR17 On 19/06/2018 Spot Bond					0.00000	101.31468				0.00	0	0
Total BSR17 SPOT										0.00	0	0
Total For BSR17										0.00	0	0
BTC18: On 29/09/2017 Spot Bond					0.00000	99.97896				0.00	0	0
Total BTC183 SPOT										0.00	0	0
Total For BTC183										0.00	0	0
BTC18: On 06/10/2017 Spot Bond					0.00000	99.83184				0.00	0	0
Total BTC184 SPOT										0.00	0	0
Total For BTC184										0.00	0	0
BTC18: On 13/10/2017 Spot Bond					0.00000	99.68459				0.00	0	0
Total BTC185 SPOT										0.00	0	0
Total For BTC185										0.00	0	0
BTC18: On 08/11/2017 Spot Bond					0.00000	99.16798				0.00	0	0
Total BTC186 SPOT										0.00	0	0
Total For BTC186										0.00	0	0
BTC18: On 15/11/2017 Spot Bond					0.00000	98.99346				0.00	0	0
Total BTC187 SPOT										0.00	0	0
Total For BTC187										0.00	0	0
BTC18: On 04/12/2017 Spot Bond					0.00000	98.64541				0.00	0	0
Total BTC188 SPOT										0.00	0	0
Total For BTC188										0.00	0	0
BTC18: On 12/12/2017 Spot Bond			100.00000	100.00000	100.00000	82.95455				0.00	0	0
Total BTC189 SPOT										0.00	0	0
Total For BTC189										0.00	0	0
BTC19: On 09/01/2018 Spot Bond					0.00000	97.93293				0.00	0	0
Total BTC190 SPOT										0.00	0	0
Total For BTC190										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BWZ18 On 27/03/2018 Spot Bond					0.00000	100.02306				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					0.00000	100.02379				0.00	0	0
Total BWZ20A SPOT										0.00	0	0
Total For BWZ20A										0.00	0	0
BWZJ1 On 19/11/2018 Spot Bond					0.00000	100.94059				0.00	0	0
Total BWZJ18 SPOT										0.00	0	0
Total For BWZJ18										0.00	0	0
BWZJ1 On 10/11/2019 Spot Bond					0.00000	101.23933				0.00	0	0
Total BWZJ19 SPOT										0.00	0	0
Total For BWZJ19										0.00	0	0
BWZJ2 On 10/11/2021 Spot Bond					0.00000	101.27250				0.00	0	0
Total BWZJ21 SPOT										0.00	0	0
Total For BWZJ21										0.00	0	0
BX161L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	11.65898				0.00	0	0
Total BX161U SPOT										0.00	0	0
Total For BX161U										0.00	0	0
BX162L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	11.60110				0.00	0	0
Total BX162U SPOT										0.00	0	0
Total For BX162U										0.00	0	0
BX163L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	11.68793				0.00	0	0
Total BX163U SPOT										0.00	0	0
Total For BX163U										0.00	0	0
BX164L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	11.68793				0.00	0	0
Total BX164U SPOT										0.00	0	0
Total For BX164U										0.00	0	0
BYA49L On 30/06/2018 Spot Bond			100.00000	100.00000	100.00000	67.31156				0.00	0	0
Total BYA49U SPOT										0.00	0	0
Total For BYA49U										0.00	0	0
BYB10L On 30/09/2021 Spot Bond			100.00000	100.00000	100.00000	17.65461				0.00	0	0
Total BYB10U SPOT										0.00	0	0
Total For BYB10U										0.00	0	0
CBL12 On 06/09/2018 Spot Bond			14.60000	97.91993	14.60000	97.88181				0.00	0	0
Total CBL12 SPOT										0.00	0	0
Total For CBL12										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CBL13 On 01/02/2019 Spot Bond					0.00000	102.78117				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			12.40000	100.79369	12.40000	100.76074				0.00	0	0
Total CBL14 SPOT										0.00	0	0
Total For CBL14										0.00	0	0
CBL17 On 23/08/2019 Spot Bond					0.00000	101.21851				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			11.90000	99.69496	11.90000	99.66365				0.00	0	0
Total CBL18 SPOT										0.00	0	0
Total For CBL18										0.00	0	0
CBL20 On 14/12/2019 Spot Bond					0.00000	100.82121				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			9.46500	101.17470	9.46500	101.14928				0.00	0	0
Total CBL22 SPOT										0.00	0	0
Total For CBL22										0.00	0	0
CBL23 On 18/05/2018 Spot Bond					0.00000	101.08481				0.00	0	350,000,000
Total CBL23 SPOT										0.00	0	350,000,000
Total For CBL23										0.00	0	350,000,000
CBL24 On 02/11/2020 Spot Bond					0.00000	101.52479				0.00	0	0
Total CBL24 SPOT										0.00	0	0
Total For CBL24										0.00	0	0
CBL25 On 06/05/2019 Spot Bond					0.00000	101.31529				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			9.76500	108.39059	9.76500	108.36251				0.00	0	0
Total CBL26 SPOT										0.00	0	0
Total For CBL26										0.00	0	0
CBL27 On 12/05/2020 Spot Bond					0.00000	101.13437				0.00	0	0
Total CBL27 SPOT										0.00	0	0
Total For CBL27										0.00	0	0
CCT01 On 23/06/2023 Spot Bond			10.27000	113.10840	10.27000	113.07745				0.00	0	0
Total CCT01 SPOT										0.00	0	0
Total For CCT01										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CCT02 On 12/06/2024 Spot Bond			9.74500	112.47358	9.74500	112.44435			0.00	0	1,070,000,000
Total CCT02 SPOT									0.00	0	1,070,000,000
Total For CCT02									0.00	0	1,070,000,000
CCT03 On 15/03/2025 Spot Bond			10.04500	106.17956	10.04500	106.15083			0.00	0	150,000,000
Total CCT03 SPOT									0.00	0	150,000,000
Total For CCT03									0.00	0	150,000,000
CCT04 On 17/07/2027 Spot Bond			9.77500	111.59791	9.77500	103.38479			0.00	0	0
Total CCT04 SPOT									0.00	0	0
Total For CCT04									0.00	0	0
CGR14 On 13/02/2018 Spot Bond					0.00000	102.48243			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	111.81020	10.00000	111.78100			0.00	0	0
Total CGR14/JIBAR SPOT									0.00	0	0
Total For CGR14/JIBAR									0.00	0	0
CGR17 On 24/10/2017 Spot Bond					0.00000	101.96210			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	100.00000	100.00000	63.70220			0.00	0	0
Total CGR18U SPOT									0.00	0	0
Total For CGR18U									0.00	0	0
CGR19 On 04/06/2018 Spot Bond			100.00000	100.00000	100.00000	59.13419			0.00	0	0
Total CGR19U SPOT									0.00	0	0
Total For CGR19U									0.00	0	0
CGR20 On 03/07/2018 Spot Bond			100.00000	100.00000	100.00000	66.55396			0.00	0	0
Total CGR20U SPOT									0.00	0	0
Total For CGR20U									0.00	0	0
CGR21 On 12/10/2020 Spot Bond					0.00000	102.54849			0.00	0	0
Total CGR21 SPOT									0.00	0	0
Total For CGR21									0.00	0	0
CGR23 On 08/02/2019 Spot Bond					0.00000	101.55827			0.00	0	0
Total CGR23 SPOT									0.00	0	0
Total For CGR23									0.00	0	0
CGR24 On 08/02/2021 Spot Bond					0.00000	103.07929			0.00	0	0
Total CGR24 SPOT									0.00	0	0
Total For CGR24									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CGR25 On 27/06/2019 Spot Bond					0.00000	100.02884				0.00	0	0
Total CGR25 SPOT										0.00	0	0
Total For CGR25										0.00	0	0
CGR27 On 25/11/2019 Spot Bond					0.00000	101.04205				0.00	0	0
Total CGR27 SPOT										0.00	0	0
Total For CGR27										0.00	0	0
CGR28 On 08/02/2018 Spot Bond					0.00000	101.24061				0.00	0	0
Total CGR28 SPOT										0.00	0	0
Total For CGR28										0.00	0	0
CGR29 On 08/02/2021 Spot Bond					0.00000	101.60626				0.00	0	0
Total CGR29 SPOT										0.00	0	0
Total For CGR29										0.00	0	0
CGR31 On 27/06/2018 Spot Bond					0.00000	100.02258				0.00	0	0
Total CGR31 SPOT										0.00	0	0
Total For CGR31										0.00	0	0
CGR32 On 21/07/2020 Spot Bond					0.00000	102.15404				0.00	0	0
Total CGR32 SPOT										0.00	0	0
Total For CGR32										0.00	0	0
CGR33 On 22/09/2020 Spot Bond					0.00000	100.17436				0.00	0	1,000,000,000
Total CGR33 SPOT										0.00	0	1,000,000,000
Total For CGR33										0.00	0	1,000,000,000
CGR34 On 21/09/2018 Spot Bond			7.64800	7.64800	7.64800	100.08730				0.00	0	0
Total CGR34 SPOT										0.00	0	0
Total For CGR34										0.00	0	0
CIG04 On 30/06/2018 Spot Bond					0.00000	100.51077				0.00	0	0
Total CIG04 SPOT										0.00	0	0
Total For CIG04										0.00	0	0
CIG05 On 30/06/2019 Spot Bond					0.00000	101.00882				0.00	0	0
Total CIG05 SPOT										0.00	0	0
Total For CIG05										0.00	0	0
CIG06 On 28/08/2018 Spot Bond					0.00000	100.86857				0.00	0	0
Total CIG06 SPOT										0.00	0	0
Total For CIG06										0.00	0	0
CIG07 On 28/08/2020 Spot Bond					0.00000	102.43398				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	100.00000	100.00000	30.65646			0.00	0	0
Total CIG09U SPOT									0.00	0	0
Total For CIG09U									0.00	0	0
CIG10 On 29/07/2019 Spot Bond					0.00000	101.64369			0.00	0	0
Total CIG10 SPOT									0.00	0	0
Total For CIG10									0.00	0	0
CIG11 On 29/07/2020 Spot Bond					0.00000	101.68682			0.00	0	0
Total CIG11 SPOT									0.00	0	0
Total For CIG11									0.00	0	0
CIG12 On 29/07/2021 Spot Bond					0.00000	101.75570			0.00	0	0
Total CIG12 SPOT									0.00	0	0
Total For CIG12									0.00	0	0
CLA1U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	21.96420			0.00	0	0
Total CLA1U SPOT									0.00	0	0
Total For CLA1U									0.00	0	0
CLA2U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	21.96420			0.00	0	0
Total CLA2U SPOT									0.00	0	0
Total For CLA2U									0.00	0	0
CLA3U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	21.96420			0.00	0	0
Total CLA3U SPOT									0.00	0	0
Total For CLA3U									0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000	100.00000	100.00000	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	100.00000	100.00000	24.29016			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	102.44142	10.11000	102.41397			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	139.92084	3.14000	139.83017			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			3.53000	3.53000	3.53000	137.14989			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	111.81000	10.00000	111.78100				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	111.81000	10.00000	111.78100				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	95.74540	13.50000	95.71143				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	100.85148	9.35000	100.82661				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			8.83000	101.20133	8.83000	101.17718				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	111.81000	10.00000	111.78100				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN29(On 20/12/2017 Spot Bond					0.00000	100.21518				0.00	0	0
Total CLN296 SPOT										0.00	0	0
Total For CLN296										0.00	0	0
CLN30(On 20/12/2017 Spot Bond					0.00000	154.95526				0.00	0	0
Total CLN301 SPOT										0.00	0	0
Total For CLN301										0.00	0	0
CLN30(On 20/12/2017 Spot Bond					0.00000	100.32394				0.00	0	0
Total CLN302 SPOT										0.00	0	0
Total For CLN302										0.00	0	0
CLN30(On 20/12/2017 Spot Bond					0.00000	156.41166				0.00	0	0
Total CLN303 SPOT										0.00	0	0
Total For CLN303										0.00	0	0
CLN30(On 20/12/2017 Spot Bond					0.00000	154.57365				0.00	0	0
Total CLN304 SPOT										0.00	0	0
Total For CLN304										0.00	0	0
CLN30(On 20/12/2017 Spot Bond					0.00000	155.72905				0.00	0	0
Total CLN305 SPOT										0.00	0	0
Total For CLN305										0.00	0	0

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					0.00000	101.22157			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			10.66500	99.19901	10.66500	99.17101			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			11.18500	95.74856	11.18500	95.71977			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					0.00000	100.21838			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					0.00000	101.19724			0.00	0	0
Total CLN318 SPOT									0.00	0	0
Total For CLN318									0.00	0	0
CLN320 On 30/04/2018 Spot Bond					0.00000	101.61166			0.00	0	0
Total CLN320 SPOT									0.00	0	0
Total For CLN320									0.00	0	0
CLN321 On 30/04/2018 Spot Bond			8.80500	103.62316	8.80500	103.59890			0.00	0	0
Total CLN321 SPOT									0.00	0	0
Total For CLN321									0.00	0	0
CLN325 On 20/06/2018 Spot Bond					0.00000	100.20236			0.00	0	0
Total CLN325 SPOT									0.00	0	0
Total For CLN325									0.00	0	0
CLN326 On 20/06/2018 Spot Bond					0.00000	100.20559			0.00	0	0
Total CLN326 SPOT									0.00	0	0
Total For CLN326									0.00	0	0
CLN327 On 20/06/2023 Spot Bond					0.00000	100.21787			0.00	0	0
Total CLN327 SPOT									0.00	0	0
Total For CLN327									0.00	0	0
CLN328 On 20/06/2018 Spot Bond					0.00000	100.33574			0.00	0	0
Total CLN328 SPOT									0.00	0	0
Total For CLN328									0.00	0	0
CLN332 On 20/06/2018 Spot Bond					0.00000	100.22449			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					0.00000	133.74741				0.00	0	0
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN340 On 20/12/2018 Spot Bond					0.00000	100.89621				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN343 On 20/12/2023 Spot Bond					0.00000	100.23278				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN344 On 20/12/2018 Spot Bond					0.00000	100.18360				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					0.00000	99.31795				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					0.00000	101.49188				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					0.00000	101.49922				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					0.00000	100.17893				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			9.84500	103.57392	9.84500	103.54642				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					0.00000	100.19331				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					0.00000	101.53434				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			11.98500	104.70871	11.98500	104.67505				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					0.00000	101.59064			0.00	0	0
Total CLN366 SPOT									0.00	0	0
Total For CLN366									0.00	0	0
CLN367 On 06/08/2023 Spot Bond			12.01500	104.73198	12.01500	104.69878			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					0.00000	99.89915			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					0.00000	101.68616			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					0.00000	100.23067			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					0.00000	100.19059			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					0.00000	100.19424			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					0.00000	100.19440			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			9.16500	102.32802	9.16500	102.30269			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					0.00000	96.14931			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	98.29956	10.98000	98.27053			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	100.26658	11.00000	100.23693			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					0.00000	100.21545				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			11.77500	101.50513	11.77500	101.47306				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					0.00000	100.23433				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					0.00000	100.19411				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					0.00000	101.78166				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN388 On 20/09/2019 Spot Bond					0.00000	100.20614				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN393 On 20/12/2019 Spot Bond					0.00000	104.90803				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN394 On 20/09/2022 Spot Bond					0.00000	100.19531				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN395 On 02/03/2018 Spot Bond					0.00000	100.58027				0.00	0	0
Total CLN395 SPOT										0.00	0	0
Total For CLN395										0.00	0	0
CLN396 On 20/03/2020 Spot Bond					0.00000	100.21050				0.00	0	0
Total CLN396 SPOT										0.00	0	0
Total For CLN396										0.00	0	0
CLN397 On 20/06/2020 Spot Bond					0.00000	100.72377				0.00	0	0
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN398 On 14/11/2022 Spot Bond					0.00000	101.15830				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
CLN39(On 14/11/2022 Spot Bond					0.00000	101.15221				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN40(On 20/06/2020 Spot Bond					0.00000	100.19520				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN40(On 21/02/2018 Spot Bond					0.00000	101.16564				0.00	0	0
Total CLN404 SPOT										0.00	0	0
Total For CLN404										0.00	0	0
CLN40(On 20/06/2020 Spot Bond					0.00000	99.58016				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN40(On 20/06/2020 Spot Bond					0.00000	100.19627				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN40(On 18/07/2020 Spot Bond					0.00000	102.16357				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN41(On 20/09/2020 Spot Bond					0.00000	100.21552				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN411 On 20/09/2020 Spot Bond					0.00000	100.21658				0.00	0	0
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN41(On 18/07/2020 Spot Bond					0.00000	102.17336				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN41(On 20/09/2020 Spot Bond					0.00000	102.07081				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN41(On 20/09/2020 Spot Bond					0.00000	100.25384				0.00	0	0
Total CLN414 SPOT										0.00	0	0
Total For CLN414										0.00	0	0
CLN41(On 20/09/2020 Spot Bond					0.00000	100.22405				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					0.00000	102.30071				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN417 On 20/09/2020 Spot Bond			4.00000	100.09851	4.00000	115.66632				0.00	0	0
Total CLN417 SPOT										0.00	0	0
Total For CLN417										0.00	0	0
CLN418 On 23/09/2020 Spot Bond					0.00000	100.05444				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN419 On 20/12/2020 Spot Bond					0.00000	100.23474				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	7.01000	7.01000	48.91839				0.00	0	0
Total CLN42 SPOT										0.00	0	0
Total For CLN42										0.00	0	0
CLN420 On 20/12/2020 Spot Bond					0.00000	100.23688				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN421 On 26/01/2021 Spot Bond					0.00000	102.20549				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN422 On 20/12/2020 Spot Bond					0.00000	110.54730				0.00	0	0
Total CLN422 SPOT										0.00	0	0
Total For CLN422										0.00	0	0
CLN423 On 20/12/2020 Spot Bond					0.00000	106.51000				0.00	0	0
Total CLN423 SPOT										0.00	0	0
Total For CLN423										0.00	0	0
CLN424 On 20/12/2020 Spot Bond					0.00000	107.56110				0.00	0	0
Total CLN424 SPOT										0.00	0	0
Total For CLN424										0.00	0	0
CLN425 On 20/12/2020 Spot Bond					0.00000	102.98889				0.00	0	0
Total CLN425 SPOT										0.00	0	0
Total For CLN425										0.00	0	0
CLN426 On 20/12/2020 Spot Bond					0.00000	107.33250				0.00	0	0
Total CLN426 SPOT										0.00	0	0
Total For CLN426										0.00	0	0

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					0.00000	102.24273			0.00	0	0
Total CLN427 SPOT									0.00	0	0
Total For CLN427									0.00	0	0
CLN428 On 15/11/2020 Spot Bond					0.00000	101.17098			0.00	0	0
Total CLN428 SPOT									0.00	0	0
Total For CLN428									0.00	0	0
CLN429 On 20/12/2020 Spot Bond					0.00000	100.27938			0.00	0	0
Total CLN429 SPOT									0.00	0	0
Total For CLN429									0.00	0	0
CLN430 On 20/12/2020 Spot Bond					0.00000	118.72054			0.00	0	0
Total CLN430 SPOT									0.00	0	0
Total For CLN430									0.00	0	0
CLN431 On 20/12/2020 Spot Bond					0.00000	116.14307			0.00	0	0
Total CLN431 SPOT									0.00	0	0
Total For CLN431									0.00	0	0
CLN432 On 20/12/2020 Spot Bond					0.00000	115.25712			0.00	0	0
Total CLN432 SPOT									0.00	0	0
Total For CLN432									0.00	0	0
CLN433 On 20/12/2020 Spot Bond					0.00000	121.52148			0.00	0	0
Total CLN433 SPOT									0.00	0	0
Total For CLN433									0.00	0	0
CLN434 On 20/12/2020 Spot Bond					0.00000	119.54812			0.00	0	0
Total CLN434 SPOT									0.00	0	0
Total For CLN434									0.00	0	0
CLN435 On 20/12/2020 Spot Bond					0.00000	100.21448			0.00	0	0
Total CLN435 SPOT									0.00	0	0
Total For CLN435									0.00	0	0
CLN436 On 20/12/2020 Spot Bond					0.00000	100.20487			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					0.00000	101.48325			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					0.00000	101.48325			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					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					0.00000	100.38441				0.00	0	0
Total CLN441 SPOT										0.00	0	0
Total For CLN441										0.00	0	0
CLN44 On 23/05/2021 Spot Bond					0.00000	100.98677				0.00	0	0
Total CLN444 SPOT										0.00	0	0
Total For CLN444										0.00	0	0
CLN44 On 24/05/2021 Spot Bond			9.41500	109.76844	9.41500	109.74100				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			4.23000	138.99279	4.23000	138.96800				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			6.23000	100.34923	6.23000	100.32600				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			5.87000	102.74199	5.87000	102.71918				0.00	0	0
Total CLN454 SPOT										0.00	0	0
Total For CLN454										0.00	0	0
CLN45 On 04/05/2021 Spot Bond					0.00000	100.95041				0.00	0	0
Total CLN455 SPOT										0.00	0	0
Total For CLN455										0.00	0	0
CLN45 On 20/12/2021 Spot Bond					0.00000	100.24173				0.00	0	0
Total CLN456 SPOT										0.00	0	0
Total For CLN456										0.00	0	0
CLN45 On 17/11/2021 Spot Bond					0.00000	101.08809				0.00	0	0
Total CLN457 SPOT										0.00	0	0
Total For CLN457										0.00	0	0
CLN45 On 29/11/2021 Spot Bond					0.00000	100.78825				0.00	0	0
Total CLN458 SPOT										0.00	0	0
Total For CLN458										0.00	0	0
CLN46 On 29/11/2021 Spot Bond					0.00000	100.78017				0.00	0	0
Total CLN460 SPOT										0.00	0	0
Total For CLN460										0.00	0	0
CLN46 On 15/02/2022 Spot Bond					0.00000	101.25183				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			10.33500	103.76489	10.33500	103.73649				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					0.00000	100.88235				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			9.59500	102.03917	9.59500	102.01276				0.00	0	0
Total CLN464 SPOT										0.00	0	0
Total For CLN464										0.00	0	0
CLN465 On 14/03/2020 Spot Bond					0.00000	100.34781				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					0.00000	101.00675				0.00	0	0
Total CLN466 SPOT										0.00	0	0
Total For CLN466										0.00	0	0
CLN467 On 27/03/2020 Spot Bond					0.00000	100.02216				0.00	0	0
Total CLN467 SPOT										0.00	0	0
Total For CLN467										0.00	0	0
CLN468 On 28/03/2020 Spot Bond					0.00000	99.99989				0.00	0	0
Total CLN468 SPOT										0.00	0	0
Total For CLN468										0.00	0	0
CLN469 On 28/03/2022 Spot Bond					0.00000	100.00005				0.00	0	0
Total CLN469 SPOT										0.00	0	0
Total For CLN469										0.00	0	0
CLN470 On 07/05/2018 Spot Bond					0.00000	101.21039				0.00	0	0
Total CLN470 SPOT										0.00	0	0
Total For CLN470										0.00	0	0
CLN471 On 17/05/2019 Spot Bond					0.00000	101.00310				0.00	0	0
Total CLN471 SPOT										0.00	0	0
Total For CLN471										0.00	0	0
CLN472 On 19/11/2022 Spot Bond					0.00000	101.07166				0.00	0	0
Total CLN472 SPOT										0.00	0	0
Total For CLN472										0.00	0	0
CLN473 On 05/10/2022 Spot Bond					0.00000	99.82530				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			9.79500	9.79500	9.79500	100.37325				0.00	0	0
Total CLN474 SPOT										0.00	0	0
Total For CLN474										0.00	0	0
CLN475 On 23/06/2021 Spot Bond					0.00000	100.72292				0.00	0	0
Total CLN475 SPOT										0.00	0	0
Total For CLN475										0.00	0	0
CLN476 On 20/09/2020 Spot Bond					0.00000	100.21658				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	15.09869	100.00000	15.06071				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			9.65000	100.29723	9.65000	98.61951				0.00	0	0
Total CLN478 SPOT										0.00	0	0
Total For CLN478										0.00	0	0
CLN479 On 05/10/2022 Spot Bond					0.00000	99.82812				0.00	0	0
Total CLN479 SPOT										0.00	0	0
Total For CLN479										0.00	0	0
CLN480 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	13.70505				0.00	0	0
Total CLN480 SPOT										0.00	0	0
Total For CLN480										0.00	0	0
CLN481 On 07/06/2022 Spot Bond					0.00000	100.72011				0.00	0	0
Total CLN481 SPOT										0.00	0	0
Total For CLN481										0.00	0	0
CLN482 On 20/05/2021 Spot Bond					0.00000	101.00218				0.00	0	0
Total CLN482 SPOT										0.00	0	0
Total For CLN482										0.00	0	0
CLN483 On 20/05/2021 Spot Bond					0.00000	101.01241				0.00	0	0
Total CLN483 SPOT										0.00	0	0
Total For CLN483										0.00	0	0
CLN484 On 02/12/2021 Spot Bond					0.00000	100.96739				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			9.26500	104.08138	9.26500	104.04974				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					0.00000	100.20287				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			12.27500	104.33866	12.27500	104.39791				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			9.07500	107.95304	9.07500	101.80715				0.00	0	0
Total CLN488 SPOT										0.00	0	0
Total For CLN488										0.00	0	0
CLN489 On 28/03/2020 Spot Bond					0.00000	99.99989				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					0.00000	100.00005				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					0.00000	99.55822				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					0.00000	99.89911				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					0.00000	100.21658				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			11.76500	103.64486	11.76500	102.50577				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					0.00000	100.68836				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			10.07500	106.28866	10.07500	100.62896				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					0.00000	100.64221				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
CLN498 On 08/06/2022 Spot Bond					0.00000	100.22443			0.00	0	0
Total CLN498 SPOT									0.00	0	0
Total For CLN498									0.00	0	0
CLN499 On 20/05/2021 Spot Bond					0.00000	100.19134			0.00	0	0
Total CLN499 SPOT									0.00	0	0
Total For CLN499									0.00	0	0
CLN55 On 18/04/2028 Spot Bond					0.00000	214.69461			0.00	0	0
Total CLN55 SPOT									0.00	0	0
Total For CLN55									0.00	0	0
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000			0.00	0	0
Total CLN61 SPOT									0.00	0	0
Total For CLN61									0.00	0	0
CLN81 On 18/04/2028 Spot Bond			8.85000	98.68941	8.85000	98.66606			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			8.46500	8.46500	8.46500	186.73705			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			8.46500	8.46500	8.46500	187.22542			0.00	0	0
Total CLN89 SPOT									0.00	0	0
Total For CLN89									0.00	0	0
CLNF11 On 20/03/2018 Spot Bond					0.00000	100.18175			0.00	0	0
Total CLNF11 SPOT									0.00	0	0
Total For CLNF11									0.00	0	0
CLNF12 On 20/06/2019 Spot Bond					0.00000	100.19009			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					0.00000	100.58702			0.00	0	0
Total CLNF13 SPOT									0.00	0	0
Total For CLNF13									0.00	0	0
CLNF14 On 20/09/2019 Spot Bond					0.00000	100.19004			0.00	0	0
Total CLNF14 SPOT									0.00	0	0
Total For CLNF14									0.00	0	0
CLNF15 On 20/06/2020 Spot Bond					0.00000	100.19734			0.00	0	0
Total CLNF15 SPOT									0.00	0	0
Total For CLNF15									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF16 On 17/08/2021 Spot Bond					0.00000	101.07964			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					0.00000	102.01300			0.00	0	0
Total COH002 SPOT									0.00	0	0
Total For COH002									0.00	0	0
COJ04 On 05/06/2018 Spot Bond			7.30000	103.94674	7.30000	103.92639		13,724,000,000,000.00	1,880,000,000	940,000,000	
Total COJ04 SPOT								13,724,000,000,000.00	1,880,000,000	940,000,000	
Total For COJ04								13,724,000,000,000.00	1,880,000,000	940,000,000	
COJ05 On 05/06/2023 Spot Bond			8.94500	118.11763	8.94500	118.08939		12,523,000,000,000.00	1,400,000,000	700,000,000	
Total COJ05 SPOT								12,523,000,000,000.00	1,400,000,000	700,000,000	
Total For COJ05								12,523,000,000,000.00	1,400,000,000	700,000,000	
COJ07 On 23/03/2021 Spot Bond			9.37500	104.26959	9.37500	104.24320		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			10.14500	110.53300	10.14500	110.50312		0.00	0	460,000,000	
Total COJ08 SPOT								0.00	0	460,000,000	
Total For COJ08								0.00	0	460,000,000	
COJG0 On 09/06/2024 Spot Bond			9.73500	105.23829	9.73500	105.21096		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			9.91000	96.56743	9.91000	96.54192		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			11.17500	93.94890	11.17500	93.92098		4,470,000,000,000.00	400,000,000	110,000,000	
Total COT02 SPOT								4,470,000,000,000.00	400,000,000	110,000,000	
Total For COT02								4,470,000,000,000.00	400,000,000	110,000,000	
COT03 On 05/06/2028 Spot Bond			11.19500	92.31079	11.19500	92.28332		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			11.55000	99.19209	11.55000	100.12433		0.00	0	87,169,613	
Total CPV01 SPOT								0.00	0	87,169,613	
Total For CPV01								0.00	0	87,169,613	
CS001 On 31/03/2018 Spot Bond					0.00000	99.90791		0.00	0	0	
Total CS001 SPOT								0.00	0	0	
Total For CS001								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CS002 On 17/12/2020 Spot Bond					0.00000	100.24602			0.00	0	0
Total CS002 SPOT									0.00	0	0
Total For CS002									0.00	0	0
CS003 On 12/08/2021 Spot Bond					0.00000	99.96920			0.00	0	0
Total CS003 SPOT									0.00	0	0
Total For CS003									0.00	0	0
CSA04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	20.20904			0.00	0	0
Total CSA04U SPOT									0.00	0	0
Total For CSA04U									0.00	0	0
CSD04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	18.77789			0.00	0	0
Total CSD04U SPOT									0.00	0	0
Total For CSD04U									0.00	0	0
DEN38I On 10/06/2018 Spot Bond			100.00000	100.00000	100.00000	57.55242			0.00	0	0
Total DEN38U SPOT									0.00	0	0
Total For DEN38U									0.00	0	0
DEN40I On 10/06/2018 Spot Bond			100.00000	100.00000	100.00000	57.91352			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			5.70000	100.00000	5.70000	99.98439			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	100.00000	6.86000	99.98121			0.00	0	0
Total DENG44/R203 SPOT									0.00	0	0
Total For DENG44/R203									0.00	0	0
DENG7 On 04/12/2017 Spot Bond					0.00000	100.54247			0.00	0	0
Total DENG72 SPOT									0.00	0	0
Total For DENG72									0.00	0	0
DENG7 On 21/09/2018 Spot Bond					0.00000	100.13702			0.00	0	0
Total DENG73 SPOT									0.00	0	0
Total For DENG73									0.00	0	0
DLTB03 On 09/10/2017 Spot Bond					0.00000	102.07950			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	100.00000	100.00000	99.36251			0.00	0	0
DLTB03 On 09/10/2017 Spot Bond			100.00000	100.00000	100.00000	99.36251			0.00	0	0
Total DLTB03/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 DLTB03/JIBAR									0.00	0	0
DOL00: On 20/09/2018 Spot Bond					0.00000	100.24896			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					0.00000	102.50848			0.00	0	0
Total DOL004 SPOT									0.00	0	0
Total For DOL004									0.00	0	0
DOL00: On 20/12/2019 Spot Bond					0.00000	71.18677			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					0.00000	100.36529			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			8.93500	102.81198	8.93500	102.78743			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			8.43500	103.46945	8.43500	103.44622		8,553,090,000,000.00	1,014,000,000	457,000,000	
Total DV22 SPOT								8,553,090,000,000.00	1,014,000,000	457,000,000	
Total For DV22								8,553,090,000,000.00	1,014,000,000	457,000,000	
DV22/R On 07/02/2020 Spot Bond			100.00000	24.02223	100.00000	23.96936		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			9.22500	104.12394	9.22500	104.09843		3,874,500,000,000.00	420,000,000	351,377,300	
Total DV23 SPOT								3,874,500,000,000.00	420,000,000	351,377,300	
Total For DV23								3,874,500,000,000.00	420,000,000	351,377,300	
DV23/R On 27/02/2023 Spot Bond			100.00000	11.87326	100.00000	11.84712		0.00	0	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	11.87326	100.00000	11.84712		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			9.44500	102.24142	9.44500	102.21579		0.00	0	0	
Total DV24 SPOT								0.00	0	0	
Total For DV24								0.00	0	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.08582	9.69000	101.05984		0.00	0	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.08582	9.69000	101.05984		0.00	0	0	
Total DV24/R2023 SPOT								0.00	0	0	
Total For DV24/R2023								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV29 On 18/02/2029 Spot Bond			10.89000	96.04387	10.89000	96.01620			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	101.13090	10.10000	101.10383			0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	101.13090	10.10000	101.10383			0.00	0	0
Total DV29/R213 SPOT									0.00	0	0
Total For DV29/R213									0.00	0	0
DVC02 On 19/02/2018 Spot Bond					0.00000	100.93022			0.00	0	0
Total DVC028 SPOT									0.00	0	0
Total For DVC028									0.00	0	0
DVC02 On 29/08/2018 Spot Bond					0.00000	100.67102			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					0.00000	100.67910			0.00	0	0
Total DVC26 SPOT									0.00	0	0
Total For DVC26									0.00	0	0
DVF18 On 30/03/2018 Spot Bond					0.00000	100.09011			0.00	4,000,000,000	1,000,000,000
Total DVF18 SPOT									0.00	4,000,000,000	1,000,000,000
Total For DVF18									0.00	4,000,000,000	1,000,000,000
DVF19 On 31/05/2019 Spot Bond					0.00000	101.01365			0.00	0	0
Total DVF19 SPOT									0.00	0	0
Total For DVF19									0.00	0	0
DVF20 On 29/11/2019 Spot Bond					0.00000	100.71555			0.00	0	0
Total DVF20 SPOT									0.00	0	0
Total For DVF20									0.00	0	0
DVF20 On 28/03/2020 Spot Bond					0.00000	99.99992			0.00	0	0
Total DVF20B SPOT									0.00	0	0
Total For DVF20B									0.00	0	0
DVF20 On 31/08/2020 Spot Bond					0.00000	100.70249			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					0.00000	100.74137			0.00	0	0
Total DVF21 SPOT									0.00	0	0
Total For DVF21									0.00	0	0
DVF22 On 28/03/2022 Spot Bond					0.00000	100.11121			0.00	186,000,000	93,000,000
Total DVF22 SPOT									0.00	186,000,000	93,000,000

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 DVF22									0.00	186,000,000	93,000,000
DVF22I On 29/08/2022 Spot Bond					0.00000	100.72764			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			8.02500	115.79607	8.02500	115.77132			3,267,780,000,000.00	407,200,000	203,600,000
Total E170 SPOT									3,267,780,000,000.00	407,200,000	203,600,000
Total For E170									3,267,780,000,000.00	407,200,000	203,600,000
E170/R On 01/08/2020 Spot Bond			100.00000	24.02272	100.00000	23.96985			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			8.74500	102.35592	8.74500	102.33172			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			8.97500	103.19296	8.97500	103.16794			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			9.38500	103.09455	9.38500	103.06843			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			3.64500	103.39065	3.64500	103.37364			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					0.00000	102.14778			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					0.00000	101.72750			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	100.00000	100.00000	19.32187			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			3.28500	98.98411	3.28500	98.96894			0.00	0	0
Total EL037 SPOT									0.00	0	0
Total For EL037									0.00	0	0
EL037/I On 31/01/2037 Spot Bond			2.25000	116.00771	2.25000	115.99315			0.00	0	0
Total EL037/I2038 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 EL037/I2038									0.00	0	0
EL28 On 02/05/2028 Spot Bond			3.20000	128.34535	3.21000	128.20977			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			3.22000	114.64452	3.22000	114.62714			0.00	0	0
Total EL29 SPOT									0.00	0	0
Total For EL29									0.00	0	0
EL30 On 29/07/2030 Spot Bond			3.24000	112.98212	3.24000	112.96494			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			3.29000	104.77107	3.29000	104.75493			0.00	0	1,000,000,000
Total EL31 SPOT									0.00	0	1,000,000,000
Total For EL31									0.00	0	1,000,000,000
EL36 On 31/01/2036 Spot Bond			3.25500	100.06124	3.25500	100.04598			0.00	0	0
Total EL36 SPOT									0.00	0	0
Total For EL36									0.00	0	0
EL36/I2 On 31/01/2036 Spot Bond			2.25000	116.00771	2.25000	115.99315			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			8.96500	105.69067	8.96500	105.66549			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			9.04500	105.39366	9.04500	105.36791			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			10.24500	103.10317	10.24500	103.07518			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			10.69000	10.69000	10.69000	97.68082			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			10.94000	10.94000	10.94000	103.68805			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			10.34500	102.21506	10.34500	102.40382			0.00	0	0
Total EMM06 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 EMM06										0.00	0	0
EMM07 On 10/07/2027 Spot Bond			10.19500	104.26573	10.19500	103.37323				0.00	0	0
Total EMM07 SPOT										0.00	0	0
Total For EMM07										0.00	0	0
EMM07 On 17/07/2032 Spot Bond			10.97500	112.65082	10.97500	91.95117				0.00	0	0
Total EMM07P SPOT										0.00	0	0
Total For EMM07P										0.00	0	0
EPF002 On 28/05/2018 Spot Bond					0.00000	100.75159				0.00	0	0
Total EPF002 SPOT										0.00	0	0
Total For EPF002										0.00	0	0
EPF004 On 06/11/2017 Spot Bond					0.00000	101.36051				0.00	0	0
Total EPF004 SPOT										0.00	0	0
Total For EPF004										0.00	0	0
EPF006 On 19/08/2018 Spot Bond					0.00000	101.08485				0.00	0	0
Total EPF006 SPOT										0.00	0	0
Total For EPF006										0.00	0	0
EPF007 On 02/09/2020 Spot Bond					0.00000	100.58655				0.00	0	0
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF008 On 12/09/2019 Spot Bond					0.00000	100.84749				0.00	0	0
Total EPF008 SPOT										0.00	0	0
Total For EPF008										0.00	0	0
EPF009 On 30/03/2018 Spot Bond					0.00000	99.91383				0.00	0	0
Total EPF009 SPOT										0.00	0	0
Total For EPF009										0.00	0	0
EPF010 On 07/11/2019 Spot Bond					0.00000	101.27802				0.00	0	0
Total EPF010 SPOT										0.00	0	0
Total For EPF010										0.00	0	0
EPF011 On 12/06/2020 Spot Bond					0.00000	101.00579				0.00	0	0
Total EPF011 SPOT										0.00	0	0
Total For EPF011										0.00	0	0
EPF01U On 01/09/2018 Spot Bond			100.00000	100.00000	100.00000	58.82363				0.00	0	0
Total EPF01U SPOT										0.00	0	0
Total For EPF01U										0.00	0	0
EPF02U On 01/09/2019 Spot Bond			100.00000	100.00000	100.00000	29.75308				0.00	0	0
Total EPF02U 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 EPF02U										0.00	0	0
EPFC2: On 06/11/2017 Spot Bond					0.00000	101.18910				0.00	0	0
Total EPFC29 SPOT										0.00	0	0
Total For EPFC29										0.00	0	0
EPFC3: On 02/03/2018 Spot Bond					0.00000	100.55430				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					0.00000	101.19752				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					0.00000	100.47466				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					0.00000	100.51079				0.00	0	0
Total EPFC34 SPOT										0.00	0	0
Total For EPFC34										0.00	0	0
EQS05 On 25/04/2019 Spot Bond			100.00000	100.00000	100.00000	33.60427				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					0.00000	99.28023				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			11.90000	98.15812	11.90000	102.43961				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					0.00000	98.80900				0.00	0	0
Total EQS08A SPOT										0.00	0	0
Total For EQS08A										0.00	0	0
EQS08: On 04/10/2018 Spot Bond			100.00000	100.00000	100.00000	45.74064				0.00	0	0
EQS08: On 04/10/2018 Spot Bond			100.00000	100.00000	100.00000	45.81337				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					0.00000	101.72783				0.00	0	0
Total EQS10 SPOT										0.00	0	0
Total For EQS10										0.00	0	0
EQS11: On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	21.41796				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EQS11U SPOT										0.00	0	0
Total For EQS11U										0.00	0	0
ERS3B-On 17/08/2019 Spot Bond					0.00000	101.04266				0.00	0	0
Total ERS3B4 SPOT										0.00	0	0
Total For ERS3B4										0.00	0	0
ERS3B-On 17/05/2019 Spot Bond					0.00000	101.05550				0.00	0	0
Total ERS3B5 SPOT										0.00	0	0
Total For ERS3B5										0.00	0	0
ERS3C-On 17/08/2019 Spot Bond					0.00000	101.09941				0.00	0	0
Total ERS3C4 SPOT										0.00	0	0
Total For ERS3C4										0.00	0	0
ERS3C-On 17/05/2019 Spot Bond					0.00000	101.16757				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	111.81000	10.00000	111.78100				0.00	0	0
Total ERSA12/JIBAR SPOT										0.00	0	0
Total For ERSA12/JIBAR										0.00	0	0
ERSA1-On 17/08/2018 Spot Bond					0.00000	100.89763				0.00	0	0
Total ERSA17 SPOT										0.00	0	0
Total For ERSA17										0.00	0	0
ERSA2-On 17/08/2018 Spot Bond					0.00000	101.25694				0.00	0	0
Total ERSA20 SPOT										0.00	0	0
Total For ERSA20										0.00	0	0
ERSA2-On 17/08/2020 Spot Bond					0.00000	100.63761				0.00	0	0
Total ERSA21 SPOT										0.00	0	0
Total For ERSA21										0.00	0	0
ERSA2-On 17/05/2019 Spot Bond					0.00000	101.40958				0.00	0	0
Total ERSA22 SPOT										0.00	0	0
Total For ERSA22										0.00	0	0
ERSA2-On 17/08/2019 Spot Bond					0.00000	101.03131				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					0.00000	101.00298				0.00	0	0
Total ERSA24 SPOT										0.00	0	0
Total For ERSA24										0.00	0	0
ERSA2-On 17/08/2022 Spot Bond					0.00000	101.03705				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ERSA25 SPOT									0.00	0	0
Total For ERSA25									0.00	0	0
ES18 On 20/04/2018 Spot Bond			7.77000	104.87761	7.77000	104.85577			193,275,419,000,000.00	153,574,700,000	65,294,900,000
Total ES18 SPOT									13,275,419,000,000.00	153,574,700,000	65,294,900,000
Total For ES18									13,275,419,000,000.00	153,574,700,000	65,294,900,000
ES18/R On 20/04/2018 Spot Bond			9.25000	104.08358	9.25000	104.05787			0.00	0	0
Total ES18/R204 SPOT									0.00	0	0
Total For ES18/R204									0.00	0	0
ES23 On 25/01/2023 Spot Bond			8.80500	106.75974	8.80500	106.73474			3,539,610,000,000.00	402,000,000	2,408,138,400
Total ES23 SPOT									3,539,610,000,000.00	402,000,000	2,408,138,400
Total For ES23									3,539,610,000,000.00	402,000,000	2,408,138,400
ES23/R On 25/01/2023 Spot Bond			10.00000	101.76549	10.00000	101.73850			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			9.61000	89.86357	9.61000	89.84052			51,894,000,000,000.00	5,400,000,000	12,303,717,200
Total ES26 SPOT									51,894,000,000,000.00	5,400,000,000	12,303,717,200
Total For ES26									51,894,000,000,000.00	5,400,000,000	12,303,717,200
ES26/R On 02/04/2026 Spot Bond			7.85000	99.93691	7.85000	99.91588			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			10.65000	76.35112	10.57000	76.82821			59,868,975,000,000.00	5,621,500,000	59,615,578,500
Total ES33 SPOT									59,868,975,000,000.00	5,621,500,000	59,615,578,500
Total For ES33									59,868,975,000,000.00	5,621,500,000	59,615,578,500
ES33/R On 15/09/2033 Spot Bond			7.50000	100.28515	7.50000	100.26476			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			10.85000	83.58830	10.85000	83.56418			4,356,275,000,000.00	401,500,000	16,503,544,900
Total ES42 SPOT									4,356,275,000,000.00	401,500,000	16,503,544,900
Total For ES42									4,356,275,000,000.00	401,500,000	16,503,544,900
ES42/R On 25/04/2042 Spot Bond			8.50000	103.63534	8.50000	103.61178			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					0.00000	99.53090			0.00	0	0
Total EXX02 SPOT									0.00	0	0
Total For EXX02									0.00	0	0
FBJ20Z On 20/03/2020 Spot Bond					0.00000	100.19115			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FBJ20Z SPOT										0.00	0	0
Total For FBJ20Z										0.00	0	0
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.19741				0.00	0	0
Total FBJ22Z SPOT										0.00	0	0
Total For FBJ22Z										0.00	0	0
FIF01U On 01/11/2018 Spot Bond			100.00000	100.00000	100.00000	44.58045				0.00	0	0
Total FIF01U SPOT										0.00	0	0
Total For FIF01U										0.00	0	0
FIF02U On 01/11/2019 Spot Bond			100.00000	100.00000	100.00000	24.39630				0.00	0	0
Total FIF02U SPOT										0.00	0	0
Total For FIF02U										0.00	0	0
FIF03U On 01/11/2020 Spot Bond			100.00000	100.00000	100.00000	16.24630				0.00	0	0
Total FIF03U SPOT										0.00	0	0
Total For FIF03U										0.00	0	0
FIF04U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	13.00843				0.00	0	0
Total FIF04U SPOT										0.00	0	0
Total For FIF04U										0.00	0	0
FIF05U On 27/02/2021 Spot Bond			100.00000	100.00000	100.00000	15.30141				0.00	0	0
Total FIF05U SPOT										0.00	0	0
Total For FIF05U										0.00	0	0
FIF06U On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	10.92788				0.00	0	0
Total FIF06U SPOT										0.00	0	0
Total For FIF06U										0.00	0	0
FIFB04 On 21/11/2017 Spot Bond					0.00000	100.92996				0.00	0	0
Total FIFB04 SPOT										0.00	0	0
Total For FIFB04										0.00	0	0
FIFB07 On 27/11/2017 Spot Bond					0.00000	100.75607				0.00	0	0
Total FIFB07 SPOT										0.00	0	0
Total For FIFB07										0.00	0	0
FIFB08 On 31/05/2019 Spot Bond					0.00000	100.69870				0.00	0	0
Total FIFB08 SPOT										0.00	0	0
Total For FIFB08										0.00	0	0
FIFB09 On 27/06/2019 Spot Bond					0.00000	100.02296				0.00	0	0
Total FIFB09 SPOT										0.00	0	0
Total For FIFB09										0.00	0	0
FIFB10 On 12/09/2019 Spot Bond					0.00000	100.67049				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FIFB10 SPOT										0.00	0	0
Total For FIFB10										0.00	0	0
FIFB11 On 07/02/2020 Spot Bond					0.00000	101.27373				0.00	0	0
Total FIFB11 SPOT										0.00	0	0
Total For FIFB11										0.00	0	0
FIFB12 On 13/08/2020 Spot Bond					0.00000	101.10983				0.00	0	0
Total FIFB12 SPOT										0.00	0	0
Total For FIFB12										0.00	0	0
FMLA1U On 17/02/2039 Spot Bond			100.00000	100.00000	100.00000	5.97738				0.00	0	0
Total FMLA1U SPOT										0.00	0	0
Total For FMLA1U										0.00	0	0
FPA1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	12.39564				0.00	0	0
Total FPA1U SPOT										0.00	0	0
Total For FPA1U										0.00	0	0
FPB1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	27.42058				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			8.50000	102.30047	8.50000	102.27721			6,120,000,000,000.00	720,000,000	360,000,000	
Total FRB05 SPOT									6,120,000,000,000.00	720,000,000	360,000,000	
Total For FRB05									6,120,000,000,000.00	720,000,000	360,000,000	
FRB11 On 11/12/2017 Spot Bond					0.00000	100.79464				0.00	0	0
Total FRB11 SPOT										0.00	0	0
Total For FRB11										0.00	0	0
FRB12 On 02/06/2019 Spot Bond					0.00000	101.01173				0.00	590,000,000	295,000,000
Total FRB12 SPOT										0.00	590,000,000	295,000,000
Total For FRB12										0.00	590,000,000	295,000,000
FRB13 On 02/06/2021 Spot Bond					0.00000	97.57171				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			10.36500	10.36500	10.36500	102.10201				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					0.00000	102.78527				0.00	420,000,000	310,000,000
Total FRB15 SPOT										0.00	420,000,000	310,000,000
Total For FRB15										0.00	420,000,000	310,000,000
FRB16 On 08/07/2020 Spot Bond					0.00000	103.95907				0.00	0	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 FRB16 SPOT										0.00	0	500,000,000
Total For FRB16										0.00	0	500,000,000
FRB17 On 08/01/2022 Spot Bond					0.00000	102.59516				0.00	0	0
Total FRB17 SPOT										0.00	0	0
Total For FRB17										0.00	0	0
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	13.32673				0.00	0	0
Total FRB17/JIBAR SPOT										0.00	0	0
Total For FRB17/JIBAR										0.00	0	0
FRB18 On 13/04/2021 Spot Bond					0.00000	104.32430				0.00	0	0
Total FRB18 SPOT										0.00	0	0
Total For FRB18										0.00	0	0
FRB19 On 14/04/2021 Spot Bond			11.06500	109.32176	11.06500	109.28960				0.00	0	0
Total FRB19 SPOT										0.00	0	0
Total For FRB19										0.00	0	0
FRB20 On 15/04/2021 Spot Bond					0.00000	103.76034				0.00	0	0
Total FRB20 SPOT										0.00	0	0
Total For FRB20										0.00	0	0
FRB21 On 24/11/2021 Spot Bond					0.00000	101.05859				0.00	0	0
Total FRB21 SPOT										0.00	0	0
Total For FRB21										0.00	0	0
FRB22 On 08/12/2022 Spot Bond					0.00000	100.61114				0.00	0	30,000,000
Total FRB22 SPOT										0.00	0	30,000,000
Total For FRB22										0.00	0	30,000,000
FRB23 On 20/09/2027 Spot Bond					0.00000	100.23092				0.00	0	150,000,000
Total FRB23 SPOT										0.00	0	150,000,000
Total For FRB23										0.00	0	150,000,000
FRB2 On 21/12/2018 Spot Bond			9.16000	106.47150	9.16000	106.44545				0.00	0	0
Total FRB21 SPOT										0.00	0	0
Total For FRB21										0.00	0	0
FRB2 On 21/12/2018 Spot Bond					0.00000	102.09976				0.00	0	0
Total FRB22 SPOT										0.00	0	0
Total For FRB22										0.00	0	0
FRB122 On 31/01/2022 Spot Bond			3.08000	145.57147	3.08000	145.54995				0.00	0	100,000,000
Total FRB122 SPOT										0.00	0	100,000,000
Total For FRB122										0.00	0	100,000,000
FRB123 On 07/12/2023 Spot Bond			3.25000	3.25000	3.25000	285.40675				0.00	0	35,000,000

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 FRBI23 SPOT										0.00	0	35,000,000
Total For FRBI23										0.00	0	35,000,000
FRBI25 On 31/01/2025 Spot Bond			3.53000	3.53000	3.53000	119.94119				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			3.89000	3.89000	3.89000	161.94978				0.00	0	150,000,000
Total FRBI28 SPOT										0.00	0	150,000,000
Total For FRBI28										0.00	0	150,000,000
FRBI29 On 31/03/2029 Spot Bond			3.83500	3.83500	3.83500	82.29103				0.00	0	0
Total FRBI29 SPOT										0.00	0	0
Total For FRBI29										0.00	0	0
FRBI33 On 07/12/2033 Spot Bond			4.03500	4.03500	4.03500	199.21965				0.00	0	10,000,000
Total FRBI33 SPOT										0.00	0	10,000,000
Total For FRBI33										0.00	0	10,000,000
FRBI46 On 31/03/2046 Spot Bond			4.24000	89.15058	4.24000	89.13457				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			4.40000	89.21222	4.40000	89.48883				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			8.51000	8.51000	8.51000	77.06022				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			9.74000	9.74000	9.74000	51.67487				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			9.77000	9.77000	9.77000	51.00571				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	100.00000	100.00000	98.22990				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	100.00000	100.00000	99.45946				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					0.00000	100.75381				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0
FRC15: On 20/12/2017 Spot Bond					0.00000	100.21410				0.00	0	0
Total FRC152 SPOT										0.00	0	0
Total For FRC152										0.00	0	0
FRC15: On 20/12/2017 Spot Bond					0.00000	100.19714				0.00	0	0
Total FRC153 SPOT										0.00	0	0
Total For FRC153										0.00	0	0
FRC15: On 20/12/2017 Spot Bond					0.00000	100.20294				0.00	0	0
Total FRC154 SPOT										0.00	0	0
Total For FRC154										0.00	0	0
FRC15: On 20/12/2017 Spot Bond					0.00000	100.25969				0.00	0	0
Total FRC155 SPOT										0.00	0	0
Total For FRC155										0.00	0	0
FRC16: On 20/12/2017 Spot Bond					0.00000	100.19972				0.00	0	0
Total FRC161 SPOT										0.00	0	0
Total For FRC161										0.00	0	0
FRC16: On 20/03/2018 Spot Bond					0.00000	100.18952				0.00	0	0
Total FRC163 SPOT										0.00	0	0
Total For FRC163										0.00	0	0
FRC16: On 20/03/2018 Spot Bond					0.00000	100.18973				0.00	0	0
Total FRC166 SPOT										0.00	0	0
Total For FRC166										0.00	0	0
FRC16: On 20/03/2018 Spot Bond					0.00000	100.26758				0.00	0	0
Total FRC167 SPOT										0.00	0	0
Total For FRC167										0.00	0	0
FRC16: On 20/06/2018 Spot Bond					0.00000	100.16962				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			4.32500	4.32500	4.32500	113.74935				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC17: On 20/06/2018 Spot Bond					0.00000	100.20516				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					0.00000	100.19475				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC171 SPOT										0.00	0	0
Total For FRC171										0.00	0	0
FRC17:On 21/02/2018 Spot Bond					0.00000	100.15208				0.00	0	0
Total FRC172 SPOT										0.00	0	0
Total For FRC172										0.00	0	0
FRC17:On 20/06/2018 Spot Bond					0.00000	100.20516				0.00	0	0
Total FRC174 SPOT										0.00	0	0
Total For FRC174										0.00	0	0
FRC17:On 20/09/2018 Spot Bond					0.00000	100.19433				0.00	0	0
Total FRC176 SPOT										0.00	0	0
Total For FRC176										0.00	0	0
FRC17:On 20/09/2018 Spot Bond					0.00000	100.19025				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC17:On 06/08/2023 Spot Bond					0.00000	101.00216				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC17:On 20/09/2020 Spot Bond					0.00000	100.21914				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC18:On 06/08/2023 Spot Bond					0.00000	114.08889				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC18:On 20/12/2018 Spot Bond					0.00000	102.89136				0.00	0	0
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0
FRC18:On 20/12/2018 Spot Bond					0.00000	100.24881				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					0.00000	100.18264				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC18:On 20/03/2019 Spot Bond					0.00000	100.20309				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC19:On 02/04/2019 Spot Bond					0.00000	99.90725				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0
FRC19: On 25/11/2020 Spot Bond			10.00000	111.81000	10.00000	111.78100				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC19: On 20/06/2024 Spot Bond					0.00000	100.21306				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC20: On 20/06/2019 Spot Bond					0.00000	100.65928				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	13.73934				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	12.96203				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC20: On 07/10/2020 Spot Bond					0.00000	105.01716				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC21: On 20/12/2019 Spot Bond			100.00000	100.00000	100.00000	22.53202				0.00	0	0
FRC21: On 20/12/2019 Spot Bond					0.00000	100.20939				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC21: On 29/10/2017 Spot Bond			100.00000	100.00000	100.00000	0.00000				0.00	0	0
Total FRC211 SPOT										0.00	0	0
Total For FRC211										0.00	0	0
FRC21: On 07/05/2020 Spot Bond					0.00000	101.30204				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC21: On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	13.13789				0.00	0	0
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0
FRC21: On 07/11/2017 Spot Bond			100.00000	100.00000	100.00000	92.06044				0.00	0	0
Total FRC214 SPOT										0.00	0	0
Total For FRC214										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC21: On 07/11/2019 Spot Bond					0.00000	101.30200				0.00	0	0
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0
FRC21: On 07/11/2017 Spot Bond			100.00000	100.00000	100.00000	92.05367				0.00	0	0
Total FRC216 SPOT										0.00	0	0
Total For FRC216										0.00	0	0
FRC21: On 07/11/2017 Spot Bond					0.00000	101.29919				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					0.00000	101.24135				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					0.00000	101.38309				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					0.00000	101.30831				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			3.64000	142.32385	3.64000	142.30069				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					0.00000	100.96109				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					0.00000	100.04460				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			4.50000	137.49866	4.50000	137.47314				0.00	0	0
Total FRC233 SPOT										0.00	0	0
Total For FRC233										0.00	0	0
FRC23: On 20/12/2020 Spot Bond					0.00000	100.29992				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					0.00000	108.29149				0.00	0	0
Total FRC236 SPOT										0.00	0	0
Total For FRC236										0.00	0	0

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 19/10/2020 Spot Bond					0.00000	118.49115			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					0.00000	108.82559			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					0.00000	119.23672			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					0.00000	118.13084			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					0.00000	108.18000			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					0.00000	107.81460			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					0.00000	103.88859			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					0.00000	108.69304			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					0.00000	103.85015			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					0.00000	103.09964			0.00	0	0
Total FRC246 SPOT									0.00	0	0
Total For FRC246									0.00	0	0
FRC24: On 08/02/2020 Spot Bond					0.00000	108.06676			0.00	0	0
Total FRC247 SPOT									0.00	0	0
Total For FRC247									0.00	0	0
FRC24: On 08/02/2020 Spot Bond					0.00000	98.08637			0.00	0	0
Total FRC248 SPOT									0.00	0	0
Total For FRC248									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC24 On 19/10/2020 Spot Bond					0.00000	116.54103			0.00	0	0
Total FRC249 SPOT									0.00	0	0
Total For FRC249									0.00	0	0
FRC25 On 19/10/2020 Spot Bond					0.00000	97.31975			0.00	0	0
Total FRC250 SPOT									0.00	0	0
Total For FRC250									0.00	0	0
FRC25 On 13/02/2022 Spot Bond					0.00000	101.30426			0.00	0	0
Total FRC251 SPOT									0.00	0	0
Total For FRC251									0.00	0	0
FRC25 On 14/03/2022 Spot Bond					0.00000	100.35924			0.00	0	0
Total FRC252 SPOT									0.00	0	0
Total For FRC252									0.00	0	0
FRC25 On 27/03/2020 Spot Bond					0.00000	100.02202			0.00	0	0
Total FRC254 SPOT									0.00	0	0
Total For FRC254									0.00	0	0
FRC25 On 05/10/2022 Spot Bond					0.00000	101.66084			0.00	0	0
Total FRC255 SPOT									0.00	0	0
Total For FRC255									0.00	0	0
FRC25 On 17/07/2027 Spot Bond					0.00000	101.40994			0.00	0	0
Total FRC256 SPOT									0.00	0	0
Total For FRC256									0.00	0	0
FRC25 On 27/03/2020 Spot Bond					0.00000	100.02175			0.00	0	0
Total FRC257 SPOT									0.00	0	0
Total For FRC257									0.00	0	0
FRC25 On 08/05/2020 Spot Bond					0.00000	100.54229			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			4.16000	4.16000	4.16000	139.35862			0.00	0	10,000,000
Total FRC66 SPOT									0.00	0	10,000,000
Total For FRC66									0.00	0	10,000,000
FRC69 On 31/01/2022 Spot Bond			4.22000	4.22000	4.22000	139.02372			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			4.20000	4.20000	4.20000	139.13524			0.00	0	0
Total FRC71 SPOT									0.00	0	0
Total For FRC71									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRD01: On 31/10/2020 Spot Bond					0.00000	101.88354			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	100.00000	100.00000	38.04672			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	100.00000	100.00000	99.45946			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	100.00000	100.00000	16.34677			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			4.05000	85.23709	4.05000	85.16101			0.00	0	20,000,000
Total FRI33 SPOT									0.00	0	20,000,000
Total For FRI33									0.00	0	20,000,000
FRI38 On 31/01/2038 Spot Bond			4.09500	99.49115	4.09500	99.47376			0.00	0	0
Total FRI38 SPOT									0.00	0	0
Total For FRI38									0.00	0	0
FRJ18 On 21/02/2018 Spot Bond					0.00000	101.32310			0.00	0	0
Total FRJ18 SPOT									0.00	0	0
Total For FRJ18									0.00	0	0
FRJ19 On 04/04/2019 Spot Bond					0.00000	102.36687			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					0.00000	99.85680			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					0.00000	100.06871			0.00	0	0
Total FRJ21 SPOT									0.00	0	0
Total For FRJ21									0.00	0	0
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.31992			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					0.00000	102.05679			0.00	0	0
Total FRJ25 SPOT									0.00	0	0
Total For FRJ25									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRJ27 On 25/01/2027 Spot Bond					0.00000	101.89848				0.00	0	0
Total FRJ27 SPOT										0.00	0	0
Total For FRJ27										0.00	0	0
FRS011 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	8.12258				0.00	0	0
Total FRS01U SPOT										0.00	0	0
Total For FRS01U										0.00	0	0
FRS021 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	8.12258				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			2.73800	2.73800	2.73800	106.65983				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			3.11500	3.11500	3.11500	115.82900				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					0.00000	101.51272				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					0.00000	101.51272				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			3.25500	104.37805	3.25500	113.30413				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			3.33500	216.89058	3.33500	216.85694				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			4.21000	97.76123	4.21000	97.74384				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS112 On 07/12/2033 Spot Bond			3.36500	3.36500	3.36500	216.06267				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS113 On 29/04/2019 Spot Bond					0.00000	101.73982				0.00	0	0
Total FRS113 SPOT										0.00	0	0
Total For FRS113										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS114 On 31/01/2025 Spot Bond			3.58000	119.56005	3.58000	119.54078			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			3.42000	110.42999	3.42000	110.41267			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			3.42000	110.42999	3.42000	110.41267			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			3.48500	117.98416	3.48500	212.92095			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			3.53500	211.66242	3.53500	211.62846			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			3.11000	108.01891	3.11000	108.00285			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			3.56500	210.89159	3.56500	210.85757			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			4.33000	95.99513	4.33000	95.97775			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			3.85500	162.48791	3.85500	162.46042			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			4.14500	86.18835	4.14500	98.71707			0.00	0	0
Total FRS127 SPOT									0.00	0	0
Total For FRS127									0.00	0	0
FRS129 On 31/03/2028 Spot Bond			3.83000	103.48022	3.83000	162.82631			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	93.22172	100.00000	92.99379			0.00	0	0
Total FRS130 SPOT									0.00	0	0
Total For FRS130									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS13 On 31/03/2028 Spot Bond			3.89000	161.97733	3.89000	161.94978			0.00	0	0
Total FRS131 SPOT									0.00	0	0
Total For FRS131									0.00	0	0
FRS13 On 07/12/2033 Spot Bond			4.07500	198.30093	4.07500	198.26624			0.00	0	0
Total FRS132 SPOT									0.00	0	0
Total For FRS132									0.00	0	0
FRS13 On 24/03/2020 Spot Bond					0.00000	99.59362			0.00	0	0
Total FRS133 SPOT									0.00	0	0
Total For FRS133									0.00	0	0
FRS13 On 31/01/2038 Spot Bond			4.07500	86.81667	4.07500	99.77842			0.00	0	0
Total FRS134 SPOT									0.00	0	0
Total For FRS134									0.00	0	0
FRS13 On 31/01/2038 Spot Bond			4.33000	4.33000	4.33000	95.97775			0.00	0	0
Total FRS135 SPOT									0.00	0	0
Total For FRS135									0.00	0	0
FRS13 On 31/01/2038 Spot Bond			3.85500	103.22320	3.85500	103.20580			0.00	0	0
Total FRS136 SPOT									0.00	0	0
Total For FRS136									0.00	0	0
FRS13 On 31/03/2028 Spot Bond			3.70000	164.77134	3.70000	164.74415			0.00	0	0
Total FRS137 SPOT									0.00	0	0
Total For FRS137									0.00	0	0
FRS13 On 07/12/2033 Spot Bond			3.84500	203.86096	3.84500	203.82655			0.00	0	0
Total FRS138 SPOT									0.00	0	0
Total For FRS138									0.00	0	0
FRS14 On 31/03/2028 Spot Bond			3.83000	162.85374	3.83000	162.82631			0.00	0	0
Total FRS142 SPOT									0.00	0	0
Total For FRS142									0.00	0	0
FRS14 On 31/03/2028 Spot Bond			3.83000	162.85374	3.83000	162.82631			0.00	0	0
Total FRS143 SPOT									0.00	0	0
Total For FRS143									0.00	0	0
FRS14 On 31/03/2028 Spot Bond			4.12000	95.40282	4.12000	158.63946			0.00	0	300,000,000
Total FRS145 SPOT									0.00	0	300,000,000
Total For FRS145									0.00	0	300,000,000
FRS14 On 31/01/2025 Spot Bond			3.88000	117.18949	3.88000	117.16967			0.00	0	0
Total FRS146 SPOT									0.00	0	0
Total For FRS146									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS147 On 31/01/2022 Spot Bond			3.34000	144.05308	3.34000	144.03078			0.00	0	0
Total FRS147 SPOT									0.00	0	0
Total For FRS147									0.00	0	0
FRS149 On 31/03/2028 Spot Bond			4.18000	157.81678	4.18000	157.78871			0.00	0	300,000,000
Total FRS149 SPOT									0.00	0	300,000,000
Total For FRS149									0.00	0	300,000,000
FRS150 On 31/03/2028 Spot Bond			4.22000	157.25259	4.22000	157.22445			0.00	0	0
Total FRS150 SPOT									0.00	0	0
Total For FRS150									0.00	0	0
FRS151 On 31/01/2025 Spot Bond			3.85000	117.42415	3.85000	117.40438			0.00	0	0
Total FRS151 SPOT									0.00	0	0
Total For FRS151									0.00	0	0
FRS152 On 31/03/2028 Spot Bond			4.19000	157.67552	4.19000	157.64742			0.00	0	0
Total FRS152 SPOT									0.00	0	0
Total For FRS152									0.00	0	0
FRS153 On 31/03/2028 Spot Bond			4.23000	4.23000	4.23000	157.08375			0.00	0	0
Total FRS153 SPOT									0.00	0	0
Total For FRS153									0.00	0	0
FRS157 On 19/05/2019 Spot Bond					0.00000	109.61765			0.00	0	0
Total FRS157 SPOT									0.00	0	0
Total For FRS157									0.00	0	0
FRS158 On 20/06/2022 Spot Bond					0.00000	103.26963			0.00	0	0
Total FRS158 SPOT									0.00	0	0
Total For FRS158									0.00	0	0
FRS159 On 06/06/2023 Spot Bond					0.00000	102.06435			0.00	0	0
Total FRS159 SPOT									0.00	0	0
Total For FRS159									0.00	0	0
FRS160 On 06/06/2024 Spot Bond					0.00000	100.82292			0.00	0	0
Total FRS160 SPOT									0.00	0	0
Total For FRS160									0.00	0	0
FRS161 On 06/06/2025 Spot Bond					0.00000	99.37055			0.00	0	0
Total FRS161 SPOT									0.00	0	0
Total For FRS161									0.00	0	0
FRS162 On 20/06/2022 Spot Bond					0.00000	84.28992			0.00	0	0
Total FRS162 SPOT									0.00	0	0
Total For FRS162									0.00	0	0

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 06/06/2023 Spot Bond					0.00000	83.90220			0.00	0	0
Total FRS163 SPOT									0.00	0	0
Total For FRS163									0.00	0	0
FRS16 On 06/06/2024 Spot Bond					0.00000	85.59101			0.00	0	0
Total FRS164 SPOT									0.00	0	0
Total For FRS164									0.00	0	0
FRS16 On 06/06/2025 Spot Bond					0.00000	85.63976			0.00	0	0
Total FRS165 SPOT									0.00	0	0
Total For FRS165									0.00	0	0
FRS16 On 01/08/2021 Spot Bond					0.00000	70.39205			0.00	0	0
Total FRS166 SPOT									0.00	0	0
Total For FRS166									0.00	0	0
FRS16 On 01/08/2022 Spot Bond					0.00000	75.75527			0.00	0	0
Total FRS167 SPOT									0.00	0	0
Total For FRS167									0.00	0	0
FRS16 On 01/08/2022 Spot Bond					0.00000	73.08799			0.00	0	0
Total FRS168 SPOT									0.00	0	0
Total For FRS168									0.00	0	0
FRS16 On 01/08/2021 Spot Bond					0.00000	73.50054			0.00	0	0
Total FRS169 SPOT									0.00	0	0
Total For FRS169									0.00	0	0
FRS17 On 01/08/2022 Spot Bond					0.00000	72.24725			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			2.96000	2.96000	2.96000	289.77153			0.00	0	0
Total FRS36 SPOT									0.00	0	0
Total For FRS36									0.00	0	0
FRS37 On 07/12/2023 Spot Bond			2.85000	2.85000	2.85000	291.44802			0.00	0	35,000,000
Total FRS37 SPOT									0.00	0	35,000,000
Total For FRS37									0.00	0	35,000,000
FRS43 On 07/12/2023 Spot Bond			3.57000	3.57000	3.57000	280.68161			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			3.30000	3.30000	3.30000	144.26330			0.00	0	0
Total FRS46 SPOT									0.00	0	0
Total For FRS46									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS49 On 27/10/2020 Spot Bond					0.00000	101.53187			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			2.83000	147.04899	2.83000	147.02823			0.00	0	0
Total FRS51 SPOT									0.00	0	0
Total For FRS51									0.00	0	0
FRS62 On 04/11/2026 Spot Bond					0.00000	101.35307			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			3.09500	111.38343	3.09500	111.36692			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			2.85500	90.14929	2.85500	118.28286			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			3.04000	3.04000	3.04000	123.94595			0.00	0	0
Total FRS85 SPOT									0.00	0	0
Total For FRS85									0.00	0	0
FRS86 On 23/04/2018 Spot Bond					0.00000	99.77327			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			3.07000	3.07000	3.07000	123.69649			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			3.76000	3.76000	3.76000	277.92045			0.00	0	0
Total FRS90 SPOT									0.00	0	0
Total For FRS90									0.00	0	0
FRS94 On 08/08/2018 Spot Bond					0.00000	101.22690			0.00	0	0
Total FRS94 SPOT									0.00	0	0
Total For FRS94									0.00	0	0
FRS96 On 27/08/2018 Spot Bond					0.00000	100.76869			0.00	0	0
Total FRS96 SPOT									0.00	0	0
Total For FRS96									0.00	0	0
FRX18 On 14/04/2018 Spot Bond			7.47000	106.39020	7.47000	106.36888			0.00	0	0
Total FRX18 SPOT									0.00	0	0
Total For FRX18									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX19 On 15/11/2019 Spot Bond			7.66500	105.91021	7.66500	105.88856			0.00	0	184,200,000
Total FRX19 SPOT									0.00	0	184,200,000
Total For FRX19									0.00	0	184,200,000
FRX20 On 01/10/2020 Spot Bond			7.93500	102.09501	7.93500	102.07330			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			8.75500	8.75500	8.75500	96.32243			0.00	0	170,000,000
Total FRX23 SPOT									0.00	0	170,000,000
Total For FRX23									0.00	0	170,000,000
FRX24 On 10/12/2024 Spot Bond			9.15500	111.50582	9.15500	111.47856			0.00	0	0
Total FRX24 SPOT									0.00	0	0
Total For FRX24									0.00	0	0
FRX26 On 01/10/2026 Spot Bond			9.52500	99.80038	9.52500	99.77500		7,620,000,000,000.00		800,000,000	500,000,000
Total FRX26 SPOT								7,620,000,000,000.00		800,000,000	500,000,000
Total For FRX26								7,620,000,000,000.00		800,000,000	500,000,000
FRX27 On 07/03/2027 Spot Bond			9.59500	104.24753	9.59500	104.22054			0.00	0	0
Total FRX27 SPOT									0.00	0	0
Total For FRX27									0.00	0	0
FRX30 On 31/01/2030 Spot Bond			9.95500	100.12560	9.95500	100.09917			0.00	0	500,000,000
Total FRX30 SPOT									0.00	0	500,000,000
Total For FRX30									0.00	0	500,000,000
FRX31 On 21/02/2031 Spot Bond			10.09000	96.70442	10.09000	96.67855		1,009,000,000,000.00		100,000,000	814,000,000
Total FRX31 SPOT								1,009,000,000,000.00		100,000,000	814,000,000
Total For FRX31								1,009,000,000,000.00		100,000,000	814,000,000
FRX32 On 31/03/2032 Spot Bond			10.13500	101.17496	10.13500	102.83730			0.00	0	0
Total FRX32 SPOT									0.00	0	0
Total For FRX32									0.00	0	0
FRX45 On 14/04/2045 Spot Bond			10.85000	78.82783	10.85000	78.80507			0.00	0	0
Total FRX45 SPOT									0.00	0	0
Total For FRX45									0.00	0	0
FS1A5 On 20/09/2018 Spot Bond					0.00000	100.27241			0.00	0	0
Total FS1A5 SPOT									0.00	0	0
Total For FS1A5									0.00	0	0
FS1B1 On 20/09/2018 Spot Bond					0.00000	100.42037			0.00	0	0
Total FS1B1 SPOT									0.00	0	0
Total For FS1B1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS1C1 On 20/09/2018 Spot Bond					0.00000	100.19433			0.00	0	0
Total FS1C1 SPOT									0.00	0	0
Total For FS1C1									0.00	0	0
FS1D1 On 20/09/2018 Spot Bond					0.00000	100.22222			0.00	0	0
Total FS1D1 SPOT									0.00	0	0
Total For FS1D1									0.00	0	0
FS2A4 On 20/11/2018 Spot Bond					0.00000	100.80916			0.00	0	0
Total FS2A4 SPOT									0.00	0	0
Total For FS2A4									0.00	0	0
FS2A5 On 20/02/2019 Spot Bond					0.00000	101.01491			0.00	0	0
Total FS2A5 SPOT									0.00	0	0
Total For FS2A5									0.00	0	0
FS2B1 On 20/02/2019 Spot Bond					0.00000	100.91475			0.00	0	0
Total FS2B1 SPOT									0.00	0	0
Total For FS2B1									0.00	0	0
FS2C1 On 20/02/2019 Spot Bond					0.00000	100.94044			0.00	0	0
Total FS2C1 SPOT									0.00	0	0
Total For FS2C1									0.00	0	0
FS2D1 On 20/02/2019 Spot Bond					0.00000	101.05335			0.00	0	0
Total FS2D1 SPOT									0.00	0	0
Total For FS2D1									0.00	0	0
FS3A3L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	21.31995			0.00	0	0
Total FS3A3U SPOT									0.00	0	0
Total For FS3A3U									0.00	0	0
FS3A4L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	21.46271			0.00	0	0
Total FS3A4U SPOT									0.00	0	0
Total For FS3A4U									0.00	0	0
FS3A5 On 20/02/2020 Spot Bond					0.00000	100.87569			0.00	0	0
Total FS3A5 SPOT									0.00	0	0
Total For FS3A5									0.00	0	0
FS3A5L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	21.67207			0.00	0	0
Total FS3A5U SPOT									0.00	0	0
Total For FS3A5U									0.00	0	0
FS3B1 On 20/02/2020 Spot Bond					0.00000	100.90448			0.00	0	0
Total FS3B1 SPOT									0.00	0	0
Total For FS3B1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FS3B1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	21.93854				0.00	0	0
Total FS3B1U SPOT										0.00	0	0
Total For FS3B1U										0.00	0	0
FS3C1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	22.17646				0.00	0	0
Total FS3C1U SPOT										0.00	0	0
Total For FS3C1U										0.00	0	0
FS3D1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	23.22331				0.00	0	0
Total FS3D1U SPOT										0.00	0	0
Total For FS3D1U										0.00	0	0
FS4A3L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	19.87527				0.00	0	0
Total FS4A3U SPOT										0.00	0	0
Total For FS4A3U										0.00	0	0
FS4A4L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	20.09600				0.00	0	0
Total FS4A4U SPOT										0.00	0	0
Total For FS4A4U										0.00	0	0
FS4A5L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	20.18429				0.00	0	0
Total FS4A5U SPOT										0.00	0	0
Total For FS4A5U										0.00	0	0
FS4B1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	20.36088				0.00	0	0
Total FS4B1U SPOT										0.00	0	0
Total For FS4B1U										0.00	0	0
FS4C1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	20.58161				0.00	0	0
Total FS4C1U SPOT										0.00	0	0
Total For FS4C1U										0.00	0	0
FS4D1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	20.84650				0.00	0	0
Total FS4D1U SPOT										0.00	0	0
Total For FS4D1U										0.00	0	0
FS5A1L On 20/04/2019 Spot Bond			100.00000	100.00000	100.00000	32.33696				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	100.00000	100.00000	13.47869				0.00	0	0
Total FS5A2U SPOT										0.00	0	0
Total For FS5A2U										0.00	0	0
FS5A3L On 20/04/2023 Spot Bond			100.00000	100.00000	100.00000	10.52685				0.00	0	0
Total FS5A3U SPOT										0.00	0	0
Total For FS5A3U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FS5A4L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	14.10754				0.00	0	0
Total FS5A4U SPOT										0.00	0	0
Total For FS5A4U										0.00	0	0
FS5A5L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	14.22188				0.00	0	0
Total FS5A5U SPOT										0.00	0	0
Total For FS5A5U										0.00	0	0
FS5B1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	14.45054				0.00	0	0
Total FS5B1U SPOT										0.00	0	0
Total For FS5B1U										0.00	0	0
FS5C1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	14.73638				0.00	0	0
Total FS5C1U SPOT										0.00	0	0
Total For FS5C1U										0.00	0	0
FS5D1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	15.07938				0.00	0	0
Total FS5D1U SPOT										0.00	0	0
Total For FS5D1U										0.00	0	0
FS5E1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	16.79441				0.00	0	0
Total FS5E1U SPOT										0.00	0	0
Total For FS5E1U										0.00	0	0
GBL02 On 15/10/2018 Spot Bond					0.00000	101.93330				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					0.00000	100.90647				0.00	0	0
Total GH31A1 SPOT										0.00	0	0
Total For GH31A1										0.00	0	0
GH31A On 25/02/2020 Spot Bond					0.00000	100.80832				0.00	0	0
Total GH31A2 SPOT										0.00	0	0
Total For GH31A2										0.00	0	0
GH31A On 25/02/2020 Spot Bond					0.00000	100.81750				0.00	0	0
Total GH31A3 SPOT										0.00	0	0
Total For GH31A3										0.00	0	0
GH31B On 25/02/2020 Spot Bond					0.00000	100.87713				0.00	0	0
Total GH31B SPOT										0.00	0	0
Total For GH31B										0.00	0	0
GH31C On 25/02/2020 Spot Bond					0.00000	100.95042				0.00	0	0
Total GH31C SPOT										0.00	0	0
Total For GH31C										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GH31D On 25/02/2020 Spot Bond					0.00000	100.99618				0.00	0	0
Total GH31D SPOT										0.00	0	0
Total For GH31D										0.00	0	0
GH41U On 25/10/2020 Spot Bond			100.00000	100.00000	100.00000	15.41698				0.00	0	0
Total GH41U SPOT										0.00	0	0
Total For GH41U										0.00	0	0
GPT42 On 06/12/2017 Spot Bond					0.00000	100.45085				0.00	0	0
Total GPT42 SPOT										0.00	0	0
Total For GPT42										0.00	0	0
GRB01 On 08/12/2019 Spot Bond			100.00000	100.00000	100.00000	20.94618				0.00	0	0
Total GRB01U SPOT										0.00	0	0
Total For GRB01U										0.00	0	0
GRB02 On 08/12/2017 Spot Bond			100.00000	100.00000	100.00000	85.27124				0.00	0	0
Total GRB02U SPOT										0.00	0	0
Total For GRB02U										0.00	0	0
GRB03 On 03/03/2019 Spot Bond			100.00000	100.00000	100.00000	40.22441				0.00	0	0
Total GRB03U SPOT										0.00	0	0
Total For GRB03U										0.00	0	0
GRB04 On 15/05/2020 Spot Bond			100.00000	100.00000	100.00000	17.31237				0.00	0	0
Total GRB04U SPOT										0.00	0	0
Total For GRB04U										0.00	0	0
GRB05 On 10/06/2019 Spot Bond			100.00000	100.00000	100.00000	29.22754				0.00	0	0
Total GRB05U SPOT										0.00	0	0
Total For GRB05U										0.00	0	0
GRB06 On 10/06/2020 Spot Bond			100.00000	100.00000	100.00000	17.57574				0.00	0	0
Total GRB06U SPOT										0.00	0	0
Total For GRB06U										0.00	0	0
GRB07 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	4.92933				0.00	0	0
Total GRB07U SPOT										0.00	0	0
Total For GRB07U										0.00	0	0
GRB11 On 31/01/2018 Spot Bond			100.00000	100.00000	100.00000	74.48980				0.00	0	0
Total GRB11U SPOT										0.00	0	0
Total For GRB11U										0.00	0	0
GRB12 On 31/07/2018 Spot Bond			100.00000	100.00000	100.00000	50.66938				0.00	0	0
Total GRB12U SPOT										0.00	0	0
Total For GRB12U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRB13 On 31/01/2019 Spot Bond			100.00000	100.00000	100.00000	39.43461				0.00	0	0
Total GRB13U SPOT										0.00	0	0
Total For GRB13U										0.00	0	0
GRB14 On 31/07/2019 Spot Bond			100.00000	100.00000	100.00000	31.63664				0.00	0	0
Total GRB14U SPOT										0.00	0	0
Total For GRB14U										0.00	0	0
GRB15 On 31/01/2020 Spot Bond			100.00000	100.00000	100.00000	19.71730				0.00	0	0
Total GRB15U SPOT										0.00	0	0
Total For GRB15U										0.00	0	0
GRB16 On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	14.06073				0.00	0	0
Total GRB16U SPOT										0.00	0	0
Total For GRB16U										0.00	0	0
GRB17 On 29/01/2021 Spot Bond			100.00000	100.00000	100.00000	9.89617				0.00	0	0
Total GRB17U SPOT										0.00	0	0
Total For GRB17U										0.00	0	0
GRB18 On 30/07/2021 Spot Bond			100.00000	100.00000	100.00000	6.25616				0.00	0	0
Total GRB18U SPOT										0.00	0	0
Total For GRB18U										0.00	0	0
GRB19 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	4.92933				0.00	0	0
Total GRB19U SPOT										0.00	0	0
Total For GRB19U										0.00	0	0
GRB20 On 17/03/2020 Spot Bond			100.00000	100.00000	100.00000	21.72561				0.00	0	0
Total GRB20U SPOT										0.00	0	0
Total For GRB20U										0.00	0	0
GRB21 On 17/03/2021 Spot Bond			100.00000	100.00000	100.00000	14.01666				0.00	0	0
Total GRB21U SPOT										0.00	0	0
Total For GRB21U										0.00	0	0
GRB22 On 17/03/2023 Spot Bond			100.00000	100.00000	100.00000	9.98101				0.00	0	0
Total GRB22U SPOT										0.00	0	0
Total For GRB22U										0.00	0	0
GRB23 On 07/06/2022 Spot Bond			100.00000	100.00000	100.00000	12.70972				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					0.00000	101.58343				0.00	0	0
Total GRH1A3 SPOT										0.00	0	0
Total For GRH1A3										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRH1B On 25/10/2017 Spot Bond					0.00000	101.61472				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					0.00000	101.70314				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	100.00000	100.00000	94.29361				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					0.00000	100.57121				0.00	1,000,000,000	500,000,000
Total GRT06 SPOT										0.00	1,000,000,000	500,000,000
Total For GRT06										0.00	1,000,000,000	500,000,000
GRT07 On 21/02/2024 Spot Bond					0.00000	100.95034				0.00	0	0
Total GRT07 SPOT										0.00	0	0
Total For GRT07										0.00	0	0
GRT08 On 24/06/2019 Spot Bond					0.00000	100.60641				0.00	2,000,000,000	1,000,000,000
Total GRT08 SPOT										0.00	2,000,000,000	1,000,000,000
Total For GRT08										0.00	2,000,000,000	1,000,000,000
GRT09 On 15/10/2018 Spot Bond					0.00000	102.36650				0.00	0	500,000,000
Total GRT09 SPOT										0.00	0	500,000,000
Total For GRT09										0.00	0	500,000,000
GRT10 On 13/05/2019 Spot Bond					0.00000	101.07947				0.00	0	0
Total GRT10 SPOT										0.00	0	0
Total For GRT10										0.00	0	0
GRT11 On 13/05/2021 Spot Bond					0.00000	101.07659				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					0.00000	100.34820				0.00	0	0
Total GRT12 SPOT										0.00	0	0
Total For GRT12										0.00	0	0
GRT13 On 15/04/2020 Spot Bond					0.00000	101.78988				0.00	0	0
Total GRT13 SPOT										0.00	0	0
Total For GRT13										0.00	0	0
GRT14 On 15/09/2021 Spot Bond					0.00000	100.33906				0.00	0	0
Total GRT14 SPOT										0.00	0	0
Total For GRT14										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRT15 On 15/04/2020 Spot Bond					0.00000	101.90768				0.00	0	0
Total GRT15 SPOT										0.00	0	0
Total For GRT15										0.00	0	0
GRT16 On 17/10/2021 Spot Bond					0.00000	101.84240				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			9.31500	108.36165	9.31500	108.33469				0.00	0	0
Total GRT17 SPOT										0.00	0	0
Total For GRT17										0.00	0	0
GRT18 On 13/03/2020 Spot Bond					0.00000	100.35988				0.00	0	0
Total GRT18 SPOT										0.00	0	0
Total For GRT18										0.00	0	0
GRT19 On 14/03/2022 Spot Bond					0.00000	100.53166				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					0.00000	99.88474				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			9.99500	97.32409	9.99500	98.85823				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	100.00000	100.00000	0.00009				0.00	0	0
Total GRX01U SPOT										0.00	0	0
Total For GRX01U										0.00	0	0
HC1M1 On 31/10/2017 Spot Bond					0.00000	119.33151				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					0.00000	114.48630				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					0.00000	103.81741				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					0.00000	102.03547				0.00	0	0
Total HC2T1 SPOT										0.00	0	0
Total For HC2T1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
HC4T1 On 15/12/2017 Spot Bond					0.00000	100.30554				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	100.00000	100.00000	21.91672				0.00	0	0
Total HIL01U SPOT										0.00	0	0
Total For HIL01U										0.00	0	0
HILB03 On 02/05/2018 Spot Bond					0.00000	101.34705				0.00	0	0
Total HILB03 SPOT										0.00	0	0
Total For HILB03										0.00	0	0
HILB04 On 01/11/2019 Spot Bond					0.00000	101.08236				0.00	0	0
Total HILB04 SPOT										0.00	0	0
Total For HILB04										0.00	0	0
HILB05 On 11/07/2019 Spot Bond					0.00000	101.97426				0.00	0	0
Total HILB05 SPOT										0.00	0	0
Total For HILB05										0.00	0	0
HILB06 On 11/07/2020 Spot Bond					0.00000	101.99559				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					0.00000	102.01939				0.00	0	0
Total HILB07 SPOT										0.00	0	0
Total For HILB07										0.00	0	0
HM1C4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	10.87902				0.00	0	0
Total HM1C4U SPOT										0.00	0	0
Total For HM1C4U										0.00	0	0
HM1C5 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	10.87902				0.00	0	0
Total HM1C5U SPOT										0.00	0	0
Total For HM1C5U										0.00	0	0
HM1D4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	11.68087				0.00	0	0
Total HM1D4U SPOT										0.00	0	0
Total For HM1D4U										0.00	0	0
HM1D5 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	11.68087				0.00	0	0
Total HM1D5U SPOT										0.00	0	0
Total For HM1D5U										0.00	0	0
HM1E4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	12.66091				0.00	0	0
Total HM1E4U SPOT										0.00	0	0
Total For HM1E4U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HPF04/ On 25/11/2020 Spot Bond			10.00000	111.81000	10.00000	111.78100			0.00	0	0
Total HPF04/JIBAR SPOT									0.00	0	0
Total For HPF04/JIBAR									0.00	0	0
HPF06 On 20/02/2020 Spot Bond					0.00000	101.04310			0.00	0	0
Total HPF06 SPOT									0.00	0	0
Total For HPF06									0.00	0	0
HPF08 On 15/04/2019 Spot Bond					0.00000	102.09263			0.00	0	0
Total HPF08 SPOT									0.00	0	0
Total For HPF08									0.00	0	0
HPF09 On 15/04/2019 Spot Bond					0.00000	101.92681			0.00	0	0
Total HPF09 SPOT									0.00	0	0
Total For HPF09									0.00	0	0
HPF10 On 17/02/2018 Spot Bond					0.00000	100.96875			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			8.11500	105.63868	8.11500	105.61585		25,805,700,000,000.00	3,180,000,000	6,590,000,000	
Total HWAY20 SPOT								25,805,700,000,000.00	3,180,000,000	6,590,000,000	
Total For HWAY20								25,805,700,000,000.00	3,180,000,000	6,590,000,000	
HWAY2 On 31/07/2020 Spot Bond			100.00000	20.17139	100.00000	20.12699		0.00	0	0	
Total HWAY20/R207 SPOT								0.00	0	0	
Total For HWAY20/R207								0.00	0	0	
HWAY2 On 07/12/2023 Spot Bond			3.00000	289.20704	3.00000	289.16479		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			2.71000	2.71000	2.71000	299.38208		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			3.13000	89.48023	3.13000	99.53154		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			10.47500	91.88389	10.47500	91.85840		61,174,000,000,000.00	5,840,000,000	2,920,000,000	
Total HWAY34 SPOT								61,174,000,000,000.00	5,840,000,000	2,920,000,000	
Total For HWAY34								61,174,000,000,000.00	5,840,000,000	2,920,000,000	
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.55765	100.00000	10.53441		0.00	0	0	
Total HWAY34/R208 SPOT								0.00	0	0	
Total For HWAY34/R208								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY3 On 31/07/2035 Spot Bond			10.48500	91.60660	10.48500	91.58116			0.00	0	0
Total HWAY35 SPOT									0.00	0	0
Total For HWAY35									0.00	0	0
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.55759	100.00000	10.53435			0.00	0	0
Total HWAY35/R209 SPOT									0.00	0	0
Total For HWAY35/R209									0.00	0	0
HWF08 On 15/07/2019 Spot Bond					0.00000	101.78199			0.00	0	0
Total HWF08 SPOT									0.00	0	0
Total For HWF08									0.00	0	0
HWF09 On 19/09/2019 Spot Bond					0.00000	100.35021			0.00	0	0
Total HWF09 SPOT									0.00	0	0
Total For HWF09									0.00	0	0
HWF10 On 30/09/2019 Spot Bond			100.00000	100.00000	100.00000	24.06535			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	111.81000	10.00000	111.78100			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			2.40000	129.42137	2.43000	129.14278		176,857,440,000,000.00	73,690,600,000	80,517,944,100	
Total I2025 SPOT								176,857,440,000,000.00	73,690,600,000	80,517,944,100	
Total For I2025								176,857,440,000,000.00	73,690,600,000	80,517,944,100	
I2029 On 31/03/2029 Spot Bond			2.50500	99.35545	2.50500	99.34226		100,826,250,000,000.00	40,250,000,000	49,778,259,700	
Total I2029 SPOT								100,826,250,000,000.00	40,250,000,000	49,778,259,700	
Total For I2029								100,826,250,000,000.00	40,250,000,000	49,778,259,700	
I2033 On 28/02/2033 Spot Bond			2.50000	104.16691	2.50000	104.15302		62,921,500,000,000.00	25,168,600,000	46,729,866,300	
Total I2033 SPOT								62,921,500,000,000.00	25,168,600,000	46,729,866,300	
Total For I2033								62,921,500,000,000.00	25,168,600,000	46,729,866,300	
I2038 On 31/01/2038 Spot Bond			2.49000	127.97044	2.49500	127.85073		266,655,345,000,000.00	107,090,500,000	190,261,790,000	
Total I2038 SPOT								266,655,345,000,000.00	107,090,500,000	190,261,790,000	
Total For I2038								266,655,345,000,000.00	107,090,500,000	190,261,790,000	
I2046 On 31/03/2046 Spot Bond			2.57000	123.15107	2.57000	123.13449		213,760,264,000,000.00	83,175,200,000	102,989,360,000	
Total I2046 SPOT								213,760,264,000,000.00	83,175,200,000	102,989,360,000	
Total For I2046								213,760,264,000,000.00	83,175,200,000	102,989,360,000	
I2050 On 31/12/2050 Spot Bond			2.55000	131.75367	2.55000	131.73606		70,723,740,000,000.00	27,734,800,000	122,147,131,078	
Total I2050 SPOT								70,723,740,000,000.00	27,734,800,000	122,147,131,078	
Total For I2050								70,723,740,000,000.00	27,734,800,000	122,147,131,078	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IB105U On 20/10/2017 Spot Bond			100.00000	100.00000	100.00000	94.31525			0.00	0	0
Total IB105U SPOT									0.00	0	0
Total For IB105U									0.00	0	0
IB107U On 08/09/2020 Spot Bond			100.00000	100.00000	100.00000	17.59519			0.00	0	0
Total IB107U SPOT									0.00	0	0
Total For IB107U									0.00	0	0
IBL02U On 24/05/2022 Spot Bond			100.00000	100.00000	100.00000	13.15070			0.00	0	0
Total IBL02U SPOT									0.00	0	0
Total For IBL02U									0.00	0	0
IBL100 On 24/05/2020 Spot Bond					0.00000	100.82754			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			8.79000	8.79000	8.79000	104.18080			0.00	0	0
Total IBL101 SPOT									0.00	0	0
Total For IBL101									0.00	0	0
IBL102 On 24/05/2022 Spot Bond					0.00000	100.84650			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					0.00000	100.44870			0.00	0	0
Total IBL103 SPOT									0.00	0	0
Total For IBL103									0.00	0	0
IBL104 On 17/07/2018 Spot Bond			8.70500	8.70500	8.70500	101.72296			0.00	0	0
Total IBL104 SPOT									0.00	0	0
Total For IBL104									0.00	0	0
IBL106 On 06/08/2020 Spot Bond			8.28000	8.28000	8.28000	101.18732			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			5.92500	5.92500	5.92500	102.20767			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			2.90000	2.90000	2.90000	146.61257			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			6.04500	101.27065	6.04500	101.25418			0.00	0	0
Total IBL39 SPOT									0.00	0	0
Total For IBL39									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL43/J On 25/11/2020 Spot Bond			10.00000	111.81000	10.00000	111.78100			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			8.33000	8.33000	8.33000	101.76543			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			8.76500	8.76500	8.76500	98.36852		201,770,300,000.00		23,020,000	0
Total IBL46 SPOT								201,770,300,000.00		23,020,000	0
Total For IBL46								201,770,300,000.00		23,020,000	0
IBL49 On 02/04/2018 Spot Bond			6.23500	100.48279	6.23500	100.46594			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	99.93852	7.34000	99.91884			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			8.75500	102.26509	8.75500	102.24128			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					0.00000	101.34698			0.00	0	0
Total IBL53 SPOT									0.00	0	0
Total For IBL53									0.00	0	0
IBL55 On 31/07/2018 Spot Bond			8.11000	101.30461	8.11000	101.28273			0.00	0	0
Total IBL55 SPOT									0.00	0	0
Total For IBL55									0.00	0	0
IBL56 On 31/01/2019 Spot Bond					0.00000	101.46715			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			8.07000	102.52415	8.07000	102.50211			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			9.47500	104.85014	9.47500	104.82377			0.00	0	0
Total IBL60 SPOT									0.00	0	0
Total For IBL60									0.00	0	0
IBL61 On 31/03/2019 Spot Bond					0.00000	99.77555			0.00	0	0
Total IBL61 SPOT									0.00	0	0
Total For IBL61									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL64 On 29/07/2019 Spot Bond					0.00000	101.18617			0.00	400,000,000	200,000,000
Total IBL64 SPOT									0.00	400,000,000	200,000,000
Total For IBL64									0.00	400,000,000	200,000,000
IBL65 On 29/07/2021 Spot Bond					0.00000	101.37891			0.00	0	0
Total IBL65 SPOT									0.00	0	0
Total For IBL65									0.00	0	0
IBL66 On 12/03/2018 Spot Bond					0.00000	100.68981			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			3.63000	142.38110	3.63000	142.35796			0.00	0	0
Total IBL67 SPOT									0.00	0	0
Total For IBL67									0.00	0	0
IBL68 On 29/06/2018 Spot Bond					0.00000	100.05052			0.00	0	0
Total IBL68 SPOT									0.00	0	0
Total For IBL68									0.00	0	0
IBL69U On 22/07/2018 Spot Bond			100.00000	100.00000	100.00000	65.07120			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					0.00000	100.98477			0.00	0	0
Total IBL73 SPOT									0.00	0	0
Total For IBL73									0.00	0	0
IBL75 On 19/08/2020 Spot Bond					0.00000	100.92515			0.00	0	0
Total IBL75 SPOT									0.00	0	0
Total For IBL75									0.00	0	0
IBL76 On 25/11/2018 Spot Bond					0.00000	101.15560			0.00	0	0
Total IBL76 SPOT									0.00	0	0
Total For IBL76									0.00	0	0
IBL77 On 25/11/2020 Spot Bond					0.00000	100.82666			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			9.52500	105.47820	9.52500	105.45154			0.00	0	0
Total IBL78 SPOT									0.00	0	0
Total For IBL78									0.00	0	0
IBL79 On 27/01/2019 Spot Bond			7.90000	104.31277	7.90000	104.29081			0.00	0	0
Total IBL79 SPOT									0.00	0	0
Total For IBL79									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL80U On 02/02/2019 Spot Bond			100.00000	100.00000	100.00000	44.21383			0.00	0	0
Total IBL80U SPOT									0.00	0	0
Total For IBL80U									0.00	0	0
IBL81U On 02/02/2021 Spot Bond			100.00000	100.00000	100.00000	15.84342			0.00	0	0
Total IBL81U SPOT									0.00	0	0
Total For IBL81U									0.00	0	0
IBL82 On 29/01/2019 Spot Bond					0.00000	101.42802			0.00	3,000,000,000	1,000,000,000
Total IBL82 SPOT									0.00	3,000,000,000	1,000,000,000
Total For IBL82									0.00	3,000,000,000	1,000,000,000
IBL83 On 22/03/2019 Spot Bond					0.00000	100.02551			0.00	0	0
Total IBL83 SPOT									0.00	0	0
Total For IBL83									0.00	0	0
IBL84U On 21/04/2019 Spot Bond			100.00000	100.00000	100.00000	32.39036			0.00	0	0
Total IBL84U SPOT									0.00	0	0
Total For IBL84U									0.00	0	0
IBL85 On 20/05/2019 Spot Bond					0.00000	101.37172			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					0.00000	102.34918			0.00	0	0
Total IBL86 SPOT									0.00	0	0
Total For IBL86									0.00	0	0
IBL87 On 20/05/2019 Spot Bond			8.20000	105.81319	8.20000	105.79009			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			8.80500	108.31284	8.80500	108.28748			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	18.48453	100.00000	18.44384			0.00	0	0
Total IBL88/R208 SPOT									0.00	0	0
Total For IBL88/R208									0.00	0	0
IBL89 On 26/05/2021 Spot Bond					0.00000	100.79984			0.00	0	0
Total IBL89 SPOT									0.00	0	0
Total For IBL89									0.00	0	0
IBL90U On 20/05/2019 Spot Bond			100.00000	100.00000	100.00000	30.78349			0.00	0	0
Total IBL90U SPOT									0.00	0	0
Total For IBL90U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL91 On 02/06/2018 Spot Bond					0.00000	100.57746			0.00	0	0
Total IBL91 SPOT									0.00	0	0
Total For IBL91									0.00	0	0
IBL92 On 12/01/2020 Spot Bond					0.00000	101.94204			0.00	0	0
Total IBL92 SPOT									0.00	0	0
Total For IBL92									0.00	0	0
IBL93 On 31/08/2018 Spot Bond					0.00000	101.06261			0.00	0	0
Total IBL93 SPOT									0.00	0	0
Total For IBL93									0.00	0	0
IBL94 On 06/09/2019 Spot Bond					0.00000	100.72444			0.00	0	0
Total IBL94 SPOT									0.00	0	0
Total For IBL94									0.00	0	0
IBL95 On 12/09/2021 Spot Bond					0.00000	101.20010			0.00	0	0
Total IBL95 SPOT									0.00	0	0
Total For IBL95									0.00	0	0
IBL96 On 21/09/2019 Spot Bond					0.00000	100.15950			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					0.00000	99.88969			0.00	0	0
Total IBL97 SPOT									0.00	0	0
Total For IBL97									0.00	0	0
IBL98 On 03/10/2023 Spot Bond					0.00000	99.88410			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			8.07000	105.68273	8.07000	105.65990			0.00	0	0
Total IBL99 SPOT									0.00	0	0
Total For IBL99									0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	100.00000	100.00000	12.11607			0.00	0	0
Total IDC01U SPOT									0.00	0	0
Total For IDC01U									0.00	0	0
IDCG02 On 22/10/2018 Spot Bond					0.00000	101.54324			0.00	0	0
Total IDCG02 SPOT									0.00	0	0
Total For IDCG02									0.00	0	0
IDCG03 On 22/10/2020 Spot Bond			9.12500	101.57843	9.12500	101.55367			0.00	0	0
Total IDCG03 SPOT									0.00	0	0
Total For IDCG03									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IDCG04 On 24/11/2017 Spot Bond					0.00000	100.80571				0.00	0	0
Total IDCG04 SPOT										0.00	0	0
Total For IDCG04										0.00	0	0
IDCG05 On 24/11/2019 Spot Bond					0.00000	100.73912				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			10.29500	99.58924	10.29500	99.56208				0.00	0	0
Total IDCG06 SPOT										0.00	0	0
Total For IDCG06										0.00	0	0
IDCG07 On 13/11/2020 Spot Bond					0.00000	101.07930				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			11.34000	103.79917	11.34000	103.76042				0.00	0	0
Total IDCG08 SPOT										0.00	0	0
Total For IDCG08										0.00	0	0
IDCG09 On 05/12/2019 Spot Bond					0.00000	100.56064				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					0.00000	100.56853				0.00	0	0
Total IDCG10 SPOT										0.00	0	0
Total For IDCG10										0.00	0	0
IDCG11 On 05/12/2026 Spot Bond			10.39500	105.75093	10.39500	105.72166				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	102.21995	5.00000	102.20598				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	100.17759	4.00000	100.16681				0.00	0	0
Total IDCP05 SPOT										0.00	0	0
Total For IDCP05										0.00	0	0
IDCP06 On 17/10/2019 Spot Bond			4.00000	4.00000	4.00000	101.79050				0.00	0	0
Total IDCP06 SPOT										0.00	0	0
Total For IDCP06										0.00	0	0
IDCP1U On 18/05/2024 Spot Bond			100.00000	100.00000	100.00000	9.27653				0.00	0	0
Total IDCP1U SPOT										0.00	0	0
Total For IDCP1U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IFC01 On 10/12/2024 Spot Bond			8.69500	102.75411	8.69500	102.73022			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			7.51500	107.84109	7.51500	107.81935			0.00	0	0
Total IFC02 SPOT									0.00	0	0
Total For IFC02									0.00	0	0
IN272U On 10/11/2017 Spot Bond			100.00000	100.00000	100.00000	91.04335			0.00	0	0
Total IN272U SPOT									0.00	0	0
Total For IN272U									0.00	0	0
IN276U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	12.11445			0.00	0	0
Total IN276U SPOT									0.00	0	0
Total For IN276U									0.00	0	0
IN277U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	11.97174			0.00	0	0
Total IN277U SPOT									0.00	0	0
Total For IN277U									0.00	0	0
IN281U On 28/11/2019 Spot Bond			100.00000	100.00000	100.00000	21.37041			0.00	0	0
Total IN281U SPOT									0.00	0	0
Total For IN281U									0.00	0	0
IN286U On 15/07/2019 Spot Bond			100.00000	100.00000	100.00000	32.19402			0.00	0	0
Total IN286U SPOT									0.00	0	0
Total For IN286U									0.00	0	0
IN289U On 30/06/2025 Spot Bond			100.00000	100.00000	100.00000	10.19482			0.00	0	0
Total IN289U SPOT									0.00	0	0
Total For IN289U									0.00	0	0
IN306U On 24/06/2020 Spot Bond			100.00000	100.00000	100.00000	16.05210			0.00	0	0
Total IN306U SPOT									0.00	0	0
Total For IN306U									0.00	0	0
IN313U On 11/12/2018 Spot Bond			100.00000	100.00000	100.00000	40.81725			0.00	0	0
Total IN313U SPOT									0.00	0	0
Total For IN313U									0.00	0	0
IN319U On 20/12/2017 Spot Bond			100.00000	100.00000	100.00000	84.51584			0.00	0	0
Total IN319U SPOT									0.00	0	0
Total For IN319U									0.00	0	0
IN327U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	15.61452			0.00	0	0
Total IN327U SPOT									0.00	0	0
Total For IN327U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IN329U On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	15.20100				0.00	0	0
Total IN329U SPOT										0.00	0	0
Total For IN329U										0.00	0	0
IN334U On 22/09/2021 Spot Bond			100.00000	100.00000	100.00000	13.56540				0.00	0	0
Total IN334U SPOT										0.00	0	0
Total For IN334U										0.00	0	0
IN339U On 12/12/2017 Spot Bond			100.00000	100.00000	100.00000	86.87545				0.00	0	0
Total IN339U SPOT										0.00	0	0
Total For IN339U										0.00	0	0
IN341U On 12/12/2017 Spot Bond			100.00000	100.00000	100.00000	86.93009				0.00	0	0
Total IN341U SPOT										0.00	0	0
Total For IN341U										0.00	0	0
IN342U On 31/03/2032 Spot Bond			100.00000	100.00000	100.00000	8.21423				0.00	0	0
Total IN342U SPOT										0.00	0	0
Total For IN342U										0.00	0	0
IN343U On 28/02/2035 Spot Bond			100.00000	100.00000	100.00000	9.44957				0.00	0	0
Total IN343U SPOT										0.00	0	0
Total For IN343U										0.00	0	0
IN345U On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	9.11490				0.00	0	0
Total IN345U SPOT										0.00	0	0
Total For IN345U										0.00	0	0
IN346U On 15/04/2018 Spot Bond			100.00000	100.00000	100.00000	66.48338				0.00	0	0
Total IN346U SPOT										0.00	0	0
Total For IN346U										0.00	0	0
IN347U On 21/12/2026 Spot Bond			100.00000	100.00000	100.00000	13.12558				0.00	0	0
Total IN347U SPOT										0.00	0	0
Total For IN347U										0.00	0	0
IN355U On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	12.38640				0.00	0	0
Total IN355U SPOT										0.00	0	0
Total For IN355U										0.00	0	0
IN359U On 01/07/2018 Spot Bond			100.00000	100.00000	100.00000	64.53336				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					0.00000	100.04236				0.00	0	0
Total ING132 SPOT										0.00	0	0
Total For ING132										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ING196 On 30/06/2027 Spot Bond					0.00000	78.65983				0.00	0	0
Total ING196 SPOT										0.00	0	0
Total For ING196										0.00	0	0
ING211 On 25/11/2020 Spot Bond			10.00000	111.81000	10.00000	111.78100				0.00	0	0
Total ING211/JIBAR SPOT										0.00	0	0
Total For ING211/JIBAR										0.00	0	0
ING228 On 22/09/2018 Spot Bond					0.00000	100.03897				0.00	0	0
Total ING228 SPOT										0.00	0	0
Total For ING228										0.00	0	0
ING232 On 04/10/2018 Spot Bond					0.00000	102.22293				0.00	0	0
Total ING232 SPOT										0.00	0	0
Total For ING232										0.00	0	0
ING335 On 15/08/2019 Spot Bond					0.00000	99.54485				0.00	0	0
Total ING335 SPOT										0.00	0	0
Total For ING335										0.00	0	0
ING360 On 22/09/2022 Spot Bond					0.00000	100.04245				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					0.00000	100.67630				0.00	0	0
Total ING362 SPOT										0.00	0	0
Total For ING362										0.00	0	0
INLV01 On 12/08/2024 Spot Bond					0.00000	101.45527				0.00	0	90,000,000
Total INLV01 SPOT										0.00	0	90,000,000
Total For INLV01										0.00	0	90,000,000
INLV02 On 20/10/2020 Spot Bond					0.00000	103.31754				0.00	0	0
Total INLV02 SPOT										0.00	0	0
Total For INLV02										0.00	0	0
INLV03 On 11/02/2021 Spot Bond					0.00000	101.51280				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			11.16500	106.07051	11.16500	106.03920				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	111.81000	10.00000	111.78100				0.00	0	0
Total IPF01/JIBAR SPOT										0.00	0	0
Total For IPF01/JIBAR										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF08 On 01/07/2018 Spot Bond					0.00000	99.91091			0.00	0	0
Total IPF08 SPOT									0.00	0	0
Total For IPF08									0.00	0	0
IPF09 On 01/07/2019 Spot Bond					0.00000	100.31427			0.00	0	0
Total IPF09 SPOT									0.00	0	0
Total For IPF09									0.00	0	0
IPF11 On 15/10/2018 Spot Bond			100.00000	100.00000	100.00000	46.62158			0.00	0	0
Total IPF11 SPOT									0.00	0	0
Total For IPF11									0.00	0	0
IPF12 On 15/04/2018 Spot Bond					0.00000	101.79386			0.00	0	0
Total IPF12 SPOT									0.00	0	0
Total For IPF12									0.00	0	0
IPF13 On 04/12/2020 Spot Bond					0.00000	100.58965			0.00	0	0
Total IPF13 SPOT									0.00	0	0
Total For IPF13									0.00	0	0
IPF14 On 17/12/2018 Spot Bond					0.00000	100.24334			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					0.00000	100.25006			0.00	0	0
Total IPF15 SPOT									0.00	0	0
Total For IPF15									0.00	0	0
IPF16 On 17/12/2021 Spot Bond					0.00000	100.25409			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					0.00000	100.02617			0.00	0	0
Total IPF17 SPOT									0.00	0	0
Total For IPF17									0.00	0	0
IPF18 On 22/12/2021 Spot Bond					0.00000	100.02780			0.00	0	0
Total IPF18 SPOT									0.00	0	0
Total For IPF18									0.00	0	0
IPF19 On 22/12/2022 Spot Bond					0.00000	100.02943			0.00	0	0
Total IPF19 SPOT									0.00	0	0
Total For IPF19									0.00	0	0
IPF20 On 17/03/2020 Spot Bond					0.00000	100.24288			0.00	0	0
Total IPF20 SPOT									0.00	0	0
Total For IPF20									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF21 On 17/03/2022 Spot Bond					0.00000	100.25149			0.00	0	0
Total IPF21 SPOT									0.00	0	0
Total For IPF21									0.00	0	0
IPF22 On 14/06/2022 Spot Bond					0.00000	100.35166			0.00	0	0
Total IPF22 SPOT									0.00	0	0
Total For IPF22									0.00	0	0
IPFC15 On 26/10/2017 Spot Bond					0.00000	101.32173			0.00	0	0
Total IPFC15 SPOT									0.00	0	0
Total For IPFC15									0.00	0	0
IPL10 On 20/05/2021 Spot Bond			9.01500	104.42145	9.01500	104.39643		33,355,500,000,000.00	3,700,000,000	1,850,000,000	
Total IPL10 SPOT								33,355,500,000,000.00	3,700,000,000	1,850,000,000	
Total For IPL10								33,355,500,000,000.00	3,700,000,000	1,850,000,000	
IPL11 On 24/05/2022 Spot Bond					0.00000	100.88902			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			5.87500	99.98391	5.87500	100.00000			0.00	0	300,000,000
Total IPL6 SPOT									0.00	0	300,000,000
Total For IPL6									0.00	0	300,000,000
IPL6/R2 On 28/09/2017 Spot Bond			100.00000	99.72678	100.00000	100.00000			0.00	0	0
Total IPL6/R203 SPOT									0.00	0	0
Total For IPL6/R203									0.00	0	0
IPL7 On 05/04/2018 Spot Bond					0.00000	99.84516			0.00	0	0
Total IPL7 SPOT									0.00	0	0
Total For IPL7									0.00	0	0
IPL7/JIB On 05/04/2018 Spot Bond			100.00000	100.00000	100.00000	66.05776			0.00	0	0
Total IPL7/JIBAR SPOT									0.00	0	0
Total For IPL7/JIBAR									0.00	0	0
IPL8 On 10/10/2020 Spot Bond					0.00000	102.46255			0.00	0	0
Total IPL8 SPOT									0.00	0	0
Total For IPL8									0.00	0	0
IPL8/JIB On 10/10/2020 Spot Bond			100.00000	100.00000	100.00000	16.31293			0.00	0	0
Total IPL8/JIBAR SPOT									0.00	0	0
Total For IPL8/JIBAR									0.00	0	0
IPL9 On 20/05/2021 Spot Bond					0.00000	100.86094			0.00	0	0
Total IPL9 SPOT									0.00	0	0
Total For IPL9									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IV017/F On 31/01/2022 Spot Bond			2.75000	100.44630	2.75000	100.43885				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			5.74000	137.43868	5.74000	137.40853				0.00	0	0
Total IV019 SPOT										0.00	0	0
Total For IV019										0.00	0	0
IV025 On 12/09/2019 Spot Bond					0.00000	99.44566				0.00	0	0
Total IV025 SPOT										0.00	0	0
Total For IV025										0.00	0	0
IV026 On 27/09/2019 Spot Bond					0.00000	98.93130				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			4.43000	4.43000	4.43000	112.95880				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			4.43000	4.43000	4.43000	112.95880				0.00	0	0
Total IV030A SPOT										0.00	0	0
Total For IV030A										0.00	0	0
IV031 On 11/03/2020 Spot Bond					0.00000	100.47774				0.00	0	0
Total IV031 SPOT										0.00	0	0
Total For IV031										0.00	0	0
IV032 On 14/08/2018 Spot Bond					0.00000	102.46404				0.00	0	0
Total IV032 SPOT										0.00	0	0
Total For IV032										0.00	0	0
IV033 On 11/02/2021 Spot Bond					0.00000	102.19875				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			11.06500	105.48957	11.06500	105.45871				0.00	0	0
Total IV034 SPOT										0.00	0	0
Total For IV034										0.00	0	0
IV035 On 07/04/2022 Spot Bond					0.00000	101.95989				0.00	0	0
Total IV035 SPOT										0.00	0	0
Total For IV035										0.00	0	0
IV036 On 22/07/2021 Spot Bond					0.00000	102.06083				0.00	0	0
Total IV036 SPOT										0.00	0	0
Total For IV036										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IV038 On 23/09/2021 Spot Bond					0.00000	100.05909				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			5.08000	5.08000	5.08000	134.32462				0.00	0	0
Total IV039 SPOT										0.00	0	0
Total For IV039										0.00	0	0
IV040 On 29/09/2021 Spot Bond					0.00000	99.97037				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			11.41500	101.74334	11.41500	101.71266				0.00	0	0
Total IV041 SPOT										0.00	0	0
Total For IV041										0.00	0	0
IV042 On 18/11/2021 Spot Bond					0.00000	101.28355				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			11.30500	11.30500	11.30500	108.25091				0.00	0	0
Total IV043 SPOT										0.00	0	0
Total For IV043										0.00	0	0
IV044 On 31/01/2022 Spot Bond					0.00000	101.82718				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			5.08000	134.35164	5.08000	134.32462				0.00	0	300,000,000
Total IV045 SPOT										0.00	0	300,000,000
Total For IV045										0.00	0	300,000,000
IV046 On 21/06/2022 Spot Bond					0.00000	100.20479				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			8.60000	108.53157	8.60000	108.50674				0.00	0	420,000,000
Total IV08 SPOT										0.00	0	420,000,000
Total For IV08										0.00	0	420,000,000
IV09 On 30/04/2018 Spot Bond					0.00000	102.18646				0.00	0	0
Total IV09 SPOT										0.00	0	0
Total For IV09										0.00	0	0
IV100U On 19/12/2021 Spot Bond			100.00000	100.00000	100.00000	5.34874				0.00	0	0
Total IV100U SPOT										0.00	0	0
Total For IV100U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IV115U On 28/06/2022 Spot Bond			100.00000	100.00000	100.00000	3.72157				0.00	0	0
Total IV115U SPOT										0.00	0	0
Total For IV115U										0.00	0	0
IV118U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	18.13404				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			4.49000	153.50430	4.49000	153.47571				0.00	0	0
Total IV19A SPOT										0.00	0	0
Total For IV19A										0.00	0	0
IVA694 On 12/10/2017 Spot Bond			7.35000	7.35000	7.35000	99.59888				0.00	0	1,500,000,000
Total IVA694 SPOT										0.00	0	1,500,000,000
Total For IVA694										0.00	0	1,500,000,000
IVA695 On 19/10/2017 Spot Bond			7.35000	7.35000	7.35000	99.45924				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	7.45000	7.45000	99.31081				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	7.45000	7.45000	99.17010				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	7.45000	7.45000	99.02978				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			7.45000	7.45000	7.45000	98.88986				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			7.50000	7.50000	7.50000	98.60201				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			7.50000	7.50000	7.50000	98.46237				0.00	0	0
Total IVA702 SPOT										0.00	0	0
Total For IVA702										0.00	0	0
IVA703 On 12/12/2017 Spot Bond			7.50000	7.50000	7.50000	98.36286				0.00	0	0
Total IVA703 SPOT										0.00	0	0
Total For IVA703										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA707 On 09/01/2018 Spot Bond			7.55000	7.55000	7.55000	97.79506			0.00	0	0
Total IVA707 SPOT									0.00	0	0
Total For IVA707									0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	111.81000	10.00000	111.78100			0.00	0	0
Total IVC005/JIBAR SPOT									0.00	0	0
Total For IVC005/JIBAR									0.00	0	0
IVC027 On 03/04/2019 Spot Bond					0.00000	99.88611			0.00	0	0
Total IVC027 SPOT									0.00	0	0
Total For IVC027									0.00	0	0
IVC033 On 30/06/2019 Spot Bond					0.00000	99.91077			0.00	0	0
Total IVC033 SPOT									0.00	0	0
Total For IVC033									0.00	0	0
IVC034 On 30/06/2021 Spot Bond					0.00000	99.90864			0.00	0	0
Total IVC034 SPOT									0.00	0	0
Total For IVC034									0.00	0	0
IVC035 On 30/06/2019 Spot Bond					0.00000	96.04854			0.00	0	0
Total IVC035 SPOT									0.00	0	0
Total For IVC035									0.00	0	0
IVC036 On 16/07/2019 Spot Bond			8.67000	102.88072	8.67000	102.85700			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	32.09765	100.00000	32.02700			0.00	0	0
Total IVC037 SPOT									0.00	0	0
Total For IVC037									0.00	0	0
IVC038 On 16/07/2019 Spot Bond			100.00000	100.00000	100.00000	33.60544			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			8.93500	102.99664	8.93500	102.97218			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					0.00000	101.57579			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					0.00000	101.36739			0.00	0	0
Total IVC048 SPOT									0.00	0	0
Total For IVC048									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC049 On 21/11/2019 Spot Bond					0.00000	100.95049				0.00	0	0
Total IVC049 SPOT										0.00	0	0
Total For IVC049										0.00	0	0
IVC050 On 03/12/2017 Spot Bond					0.00000	100.59943				0.00	0	0
Total IVC050 SPOT										0.00	0	0
Total For IVC050										0.00	0	0
IVC051 On 03/02/2018 Spot Bond					0.00000	101.39507				0.00	0	0
Total IVC051 SPOT										0.00	0	0
Total For IVC051										0.00	0	0
IVC053 On 11/02/2018 Spot Bond					0.00000	101.20789				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					0.00000	100.04665				0.00	0	0
Total IVC055 SPOT										0.00	0	0
Total For IVC055										0.00	0	0
IVC060 On 31/07/2018 Spot Bond					0.00000	101.45927				0.00	0	0
Total IVC060 SPOT										0.00	0	0
Total For IVC060										0.00	0	0
IVC061 On 01/07/2018 Spot Bond					0.00000	99.97903				0.00	0	0
Total IVC061 SPOT										0.00	0	0
Total For IVC061										0.00	0	0
IVC063 On 07/08/2020 Spot Bond					0.00000	101.35838				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					0.00000	100.46643				0.00	0	0
Total IVC064 SPOT										0.00	0	0
Total For IVC064										0.00	0	0
IVC065 On 10/09/2018 Spot Bond					0.00000	100.43439				0.00	0	0
Total IVC065 SPOT										0.00	0	0
Total For IVC065										0.00	0	0
IVC067 On 04/11/2017 Spot Bond					0.00000	101.39755				0.00	0	0
Total IVC067 SPOT										0.00	0	0
Total For IVC067										0.00	0	0
IVC070 On 20/01/2019 Spot Bond					0.00000	102.64139				0.00	0	0
Total IVC070 SPOT										0.00	0	0
Total For IVC070										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC075 On 21/04/2019 Spot Bond					0.00000	101.76856				0.00	0	0
Total IVC075 SPOT										0.00	0	0
Total For IVC075										0.00	0	0
IVC077 On 04/05/2018 Spot Bond					0.00000	101.47621				0.00	0	0
Total IVC077 SPOT										0.00	0	0
Total For IVC077										0.00	0	0
IVC081 On 14/07/2019 Spot Bond					0.00000	101.98555				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					0.00000	101.89611				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					0.00000	101.84637				0.00	0	0
Total IVC088 SPOT										0.00	0	0
Total For IVC088										0.00	0	0
IVC089 On 31/10/2017 Spot Bond					0.00000	101.39190				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					0.00000	101.40696				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					0.00000	100.90307				0.00	0	0
Total IVC092 SPOT										0.00	0	0
Total For IVC092										0.00	0	0
IVC093 On 24/11/2018 Spot Bond					0.00000	100.86523				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			9.78500	106.78218	9.78500	106.75431				0.00	0	0
Total IVC094 SPOT										0.00	0	0
Total For IVC094										0.00	0	0
IVC097 On 29/06/2021 Spot Bond					0.00000	99.97578				0.00	0	0
Total IVC097 SPOT										0.00	0	0
Total For IVC097										0.00	0	0
IVC098 On 14/06/2018 Spot Bond			8.07000	103.20803	8.07000	103.18573				0.00	0	0
Total IVC098 SPOT										0.00	0	0
Total For IVC098										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC101 On 24/01/2018 Spot Bond					0.00000	101.51848				0.00	0	0
Total IVC101 SPOT										0.00	0	0
Total For IVC101										0.00	0	0
IVC102 On 31/01/2020 Spot Bond					0.00000	101.61935				0.00	0	0
Total IVC102 SPOT										0.00	0	0
Total For IVC102										0.00	0	0
IVC103 On 29/06/2021 Spot Bond					0.00000	99.97537				0.00	0	0
Total IVC103 SPOT										0.00	0	0
Total For IVC103										0.00	0	0
IVC105 On 08/03/2020 Spot Bond					0.00000	100.51296				0.00	0	0
Total IVC105 SPOT										0.00	0	0
Total For IVC105										0.00	0	0
IVC106 On 13/03/2020 Spot Bond					0.00000	100.38430				0.00	0	0
Total IVC106 SPOT										0.00	0	0
Total For IVC106										0.00	0	0
IVC107 On 29/06/2021 Spot Bond					0.00000	99.97564				0.00	0	0
Total IVC107 SPOT										0.00	0	0
Total For IVC107										0.00	0	0
IVC108 On 29/07/2019 Spot Bond					0.00000	101.57153				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					0.00000	101.01257				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			9.43500	104.52024	9.43500	104.49405				0.00	0	0
Total IVC110 SPOT										0.00	0	0
Total For IVC110										0.00	0	0
IVC111 On 19/05/2020 Spot Bond					0.00000	100.90977				0.00	0	0
Total IVC111 SPOT										0.00	0	0
Total For IVC111										0.00	0	0
IVC112 On 24/05/2018 Spot Bond					0.00000	100.83242				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					0.00000	100.77288				0.00	0	0
Total IVC113 SPOT										0.00	0	0
Total For IVC113										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC114 On 14/09/2021 Spot Bond					0.00000	100.36851				0.00	0	0
Total IVC114 SPOT										0.00	0	0
Total For IVC114										0.00	0	0
IVC116 On 16/08/2020 Spot Bond					0.00000	101.13677				0.00	0	0
Total IVC116 SPOT										0.00	0	0
Total For IVC116										0.00	0	0
IVC119 On 21/02/2019 Spot Bond					0.00000	100.93503				0.00	0	35,000,000,000
Total IVC119 SPOT										0.00	0	35,000,000,000
Total For IVC119										0.00	0	35,000,000,000
IVC120 On 01/07/2018 Spot Bond					0.00000	99.90535				0.00	0	0
Total IVC120 SPOT										0.00	0	0
Total For IVC120										0.00	0	0
IVC121 On 22/09/2018 Spot Bond			100.00000	100.00000	100.00000	50.60837				0.00	0	0
Total IVC121 SPOT										0.00	0	0
Total For IVC121										0.00	0	0
IVC68U On 07/12/2020 Spot Bond			100.00000	100.00000	100.00000	10.94405				0.00	0	0
Total IVC68U SPOT										0.00	0	0
Total For IVC68U										0.00	0	0
IVC73U On 22/03/2018 Spot Bond			100.00000	100.00000	100.00000	82.88965				0.00	0	0
Total IVC73U SPOT										0.00	0	0
Total For IVC73U										0.00	0	0
IVC80U On 27/05/2021 Spot Bond			100.00000	100.00000	100.00000	7.90948				0.00	0	0
Total IVC80U SPOT										0.00	0	0
Total For IVC80U										0.00	0	0
IVC84U On 01/08/2021 Spot Bond			100.00000	100.00000	100.00000	6.97774				0.00	0	0
Total IVC84U SPOT										0.00	0	0
Total For IVC84U										0.00	0	0
IVC85U On 12/08/2021 Spot Bond			100.00000	100.00000	100.00000	6.83349				0.00	0	0
Total IVC85U SPOT										0.00	0	0
Total For IVC85U										0.00	0	0
IVC91U On 07/11/2021 Spot Bond			100.00000	100.00000	100.00000	5.79283				0.00	0	0
Total IVC91U SPOT										0.00	0	0
Total For IVC91U										0.00	0	0
IVC95U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	5.52423				0.00	0	0
Total IVC95U SPOT										0.00	0	0
Total For IVC95U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC96U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	5.52423			0.00	0	0
Total IVC96U SPOT									0.00	0	0
Total For IVC96U									0.00	0	0
IVC99U On 14/12/2021 Spot Bond			100.00000	100.00000	100.00000	5.39977			0.00	0	0
Total IVC99U SPOT									0.00	0	0
Total For IVC99U									0.00	0	0
IVF36U On 22/03/2018 Spot Bond			100.00000	100.00000	100.00000	67.59259			0.00	0	0
Total IVF36U SPOT									0.00	0	0
Total For IVF36U									0.00	0	0
JAS01 On 31/01/2019 Spot Bond					0.00000	101.68339			0.00	0	0
Total JAS01 SPOT									0.00	0	0
Total For JAS01									0.00	0	0
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	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					0.00000	100.38593			0.00	0	0
Total KAP002 SPOT									0.00	0	0
Total For KAP002									0.00	0	0
KAP003 On 06/06/2019 Spot Bond					0.00000	100.56165			0.00	0	0
Total KAP003 SPOT									0.00	0	0
Total For KAP003									0.00	0	0
KAP005 On 29/06/2018 Spot Bond					0.00000	99.97751			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					0.00000	99.97591			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			9.33500	107.31429	9.33500	107.28754			0.00	0	0
Total KAP007 SPOT									0.00	0	0
Total For KAP007									0.00	0	0
KAP008 On 28/11/2019 Spot Bond					0.00000	101.27470			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					0.00000	100.87951			0.00	0	0
Total KAP009 SPOT									0.00	0	0
Total For KAP009									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KAP01(On 15/09/2020 Spot Bond					0.00000	100.32705			0.00	0	0
Total KAP010 SPOT									0.00	0	0
Total For KAP010									0.00	0	0
KAP04(On 01/07/2019 Spot Bond			100.00000	100.00000	100.00000	33.33476			0.00	0	0
Total KAP04U SPOT									0.00	0	0
Total For KAP04U									0.00	0	0
KSB00(On 01/11/2017 Spot Bond					0.00000	101.66337			0.00	0	0
Total KSB008 SPOT									0.00	0	0
Total For KSB008									0.00	0	0
KSB00(On 05/08/2020 Spot Bond					0.00000	101.57001			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					0.00000	102.05489			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			8.84500	136.20139	8.84500	136.16936			0.00	0	0
Total KW01 SPOT									0.00	0	0
Total For KW01									0.00	0	0
LBK05 On 28/02/2019 Spot Bond					0.00000	100.25666			0.00	0	0
Total LBK05 SPOT									0.00	0	0
Total For LBK05									0.00	0	0
LBK08 On 30/10/2019 Spot Bond					0.00000	101.46709			0.00	0	0
Total LBK08 SPOT									0.00	0	0
Total For LBK08									0.00	0	0
LBK08(On 30/10/2019 Spot Bond			100.00000	100.00000	100.00000	24.73725			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			9.33500	103.76413	9.33500	103.73841			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	103.21662	9.62000	103.19028			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	100.90587	9.71000	100.87987			0.00	0	0
Total LBK12U SPOT									0.00	0	0
Total For LBK12U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK14L On 31/03/2018 Spot Bond			100.00000	100.00000	100.00000	66.96226			0.00	0	0
Total LBK14U SPOT									0.00	0	0
Total For LBK14U									0.00	0	0
LBK15 On 12/10/2021 Spot Bond					0.00000	102.22942			0.00	0	0
Total LBK15 SPOT									0.00	0	0
Total For LBK15									0.00	0	0
LBK16 On 30/11/2019 Spot Bond					0.00000	100.73499			0.00	0	0
Total LBK16 SPOT									0.00	0	0
Total For LBK16									0.00	0	0
LBK17 On 22/03/2020 Spot Bond					0.00000	100.03108			0.00	0	0
Total LBK17 SPOT									0.00	0	0
Total For LBK17									0.00	0	0
LBK18 On 22/03/2022 Spot Bond					0.00000	102.34177			0.00	0	0
Total LBK18 SPOT									0.00	0	0
Total For LBK18									0.00	0	0
LBK19 On 23/03/2018 Spot Bond					0.00000	100.04368			0.00	0	0
Total LBK19 SPOT									0.00	0	0
Total For LBK19									0.00	0	0
LBK20 On 08/06/2022 Spot Bond			9.57500	105.43930	9.57500	105.41235		47,875,000,000,000.00	5,000,000,000	2,500,000,000	
Total LBK20 SPOT								17,875,000,000,000.00	5,000,000,000	2,500,000,000	
Total For LBK20								17,875,000,000,000.00	5,000,000,000	2,500,000,000	
LBK21 On 04/09/2018 Spot Bond					0.00000	100.55608		0.00	54,000,000,000	18,000,000,000	
Total LBK21 SPOT								0.00	54,000,000,000	18,000,000,000	
Total For LBK21								0.00	54,000,000,000	18,000,000,000	
LBK22 On 04/09/2020 Spot Bond					0.00000	100.58190		0.00	97,500,000,000	32,500,000,000	
Total LBK22 SPOT								0.00	97,500,000,000	32,500,000,000	
Total For LBK22								0.00	97,500,000,000	32,500,000,000	
LBK23 On 05/09/2022 Spot Bond					0.00000	100.62654		0.00	31,500,000,000	10,500,000,000	
Total LBK23 SPOT								0.00	31,500,000,000	10,500,000,000	
Total For LBK23								0.00	31,500,000,000	10,500,000,000	
LGL03 On 03/04/2018 Spot Bond			7.48000	99.99683	7.48000	99.97677		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			9.03500	101.44952	9.03500	101.42517		10,480,600,000,000.00	1,160,000,000	580,000,000	
Total LGL04 SPOT								10,480,600,000,000.00	1,160,000,000	580,000,000	
Total For LGL04								10,480,600,000,000.00	1,160,000,000	580,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
LGL05 On 12/12/2021 Spot Bond					0.00000	101.81959				0.00	0	0
Total LGL05 SPOT										0.00	0	0
Total For LGL05										0.00	0	0
LGL06 On 04/10/2022 Spot Bond			9.62500	102.10913	9.62500	102.08292		48,125,000,000,000.00		5,000,000,000	2,500,000,000	
Total LGL06 SPOT								18,125,000,000,000.00		5,000,000,000	2,500,000,000	
Total For LGL06								18,125,000,000,000.00		5,000,000,000	2,500,000,000	
LGL07 On 04/10/2022 Spot Bond					0.00000	100.77482				0.00	0	0
Total LGL07 SPOT										0.00	0	0
Total For LGL07										0.00	0	0
LGL08 On 28/02/2023 Spot Bond					0.00000	101.43525				0.00	0	200,000,000
Total LGL08 SPOT										0.00	0	200,000,000
Total For LGL08										0.00	0	200,000,000
LGL09 On 28/08/2024 Spot Bond					0.00000	100.82237				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	100.00000	100.00000	11.92089				0.00	0	0
Total LHC01U SPOT										0.00	0	0
Total For LHC01U										0.00	0	0
LHC02U On 12/07/2023 Spot Bond			100.00000	100.00000	100.00000	12.57860				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					0.00000	101.55948				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			12.40000	105.89644	12.40000	105.86183				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			13.33500	107.05516	13.33500	107.01761				0.00	0	1,100,000,000
Total LHL19 SPOT										0.00	0	1,100,000,000
Total For LHL19										0.00	0	1,100,000,000
LHL26 On 13/11/2020 Spot Bond					0.00000	101.62027				0.00	0	0
Total LHL26 SPOT										0.00	0	0
Total For LHL26										0.00	0	0
LOM01 On 25/11/2019 Spot Bond					0.00000	104.97132				0.00	0	0
Total LOM01 SPOT										0.00	0	0
Total For LOM01										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LRFA2 On 20/11/2019 Spot Bond					0.00000	100.92017			0.00	0	0
Total LRFA2 SPOT									0.00	0	0
Total For LRFA2									0.00	0	0
LRFB2 On 20/11/2019 Spot Bond					0.00000	101.57733			0.00	0	0
Total LRFB2 SPOT									0.00	0	0
Total For LRFB2									0.00	0	0
LRFC2 On 20/11/2019 Spot Bond					0.00000	101.03667			0.00	0	0
Total LRFC2 SPOT									0.00	0	0
Total For LRFC2									0.00	0	0
MAQ09 On 10/11/2017 Spot Bond					0.00000	101.09333			0.00	0	0
Total MAQ090 SPOT									0.00	0	0
Total For MAQ090									0.00	0	0
MAQ09 On 11/12/2017 Spot Bond					0.00000	100.38626			0.00	0	0
Total MAQ093 SPOT									0.00	0	0
Total For MAQ093									0.00	0	0
MAQ09 On 01/02/2018 Spot Bond					0.00000	101.29315			0.00	0	0
Total MAQ096 SPOT									0.00	0	0
Total For MAQ096									0.00	0	0
MAQ0A On 28/02/2018 Spot Bond					0.00000	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					0.00000	104.46953			0.00	0	0
Total MAQ0A3 SPOT									0.00	0	0
Total For MAQ0A3									0.00	0	0
MAQ0A On 31/08/2018 Spot Bond					0.00000	104.65463			0.00	0	0
Total MAQ0A4 SPOT									0.00	0	0
Total For MAQ0A4									0.00	0	0
MAQ0A On 28/02/2018 Spot Bond					0.00000	100.57805			0.00	0	0
Total MAQ0A5 SPOT									0.00	0	0
Total For MAQ0A5									0.00	0	0
MAQ0J On 28/02/2020 Spot Bond					0.00000	100.58165			0.00	0	0
Total MAQ0J1 SPOT									0.00	0	0
Total For MAQ0J1									0.00	0	0
MAQ0J On 28/12/2020 Spot Bond					0.00000	100.54778			0.00	0	0
Total MAQ0J2 SPOT									0.00	0	0
Total For MAQ0J2									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MAQ10 On 10/11/2017 Spot Bond					0.00000	99.13639				0.00	0	0
Total MAQ105 SPOT										0.00	0	0
Total For MAQ105										0.00	0	0
MAQ10 On 11/12/2017 Spot Bond					0.00000	98.51751				0.00	0	0
Total MAQ106 SPOT										0.00	0	0
Total For MAQ106										0.00	0	0
MAQ10 On 16/10/2017 Spot Bond					0.00000	99.64222				0.00	0	0
Total MAQ107 SPOT										0.00	0	0
Total For MAQ107										0.00	0	0
MBF03 On 01/10/2017 Spot Bond					0.00000	99.92224				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					0.00000	102.24899				0.00	0	0
Total MBF045 SPOT										0.00	0	0
Total For MBF045										0.00	0	0
MBF04 On 17/08/2018 Spot Bond					0.00000	101.27290				0.00	0	0
Total MBF046 SPOT										0.00	0	0
Total For MBF046										0.00	0	0
MBF04 On 07/06/2019 Spot Bond					0.00000	100.92189				0.00	0	0
Total MBF047 SPOT										0.00	0	0
Total For MBF047										0.00	0	0
MBF04 On 14/03/2019 Spot Bond					0.00000	100.88589				0.00	0	0
Total MBF049 SPOT										0.00	0	0
Total For MBF049										0.00	0	0
MBF05 On 17/05/2019 Spot Bond					0.00000	101.27351				0.00	0	0
Total MBF051 SPOT										0.00	0	0
Total For MBF051										0.00	0	0
MBF05 On 16/05/2019 Spot Bond			100.00000	100.00000	100.00000	42.82397				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					0.00000	100.00000				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					0.00000	100.45894				0.00	0	0
Total MBF053 SPOT										0.00	0	0
Total For MBF053										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MBF05 On 27/03/2018 Spot Bond					0.00000	100.02027				0.00	0	0
Total MBF054 SPOT										0.00	0	0
Total For MBF054										0.00	0	0
MBF05 On 27/03/2020 Spot Bond					0.00000	100.22317				0.00	0	0
Total MBF055 SPOT										0.00	0	0
Total For MBF055										0.00	0	0
MBF05 On 28/08/2018 Spot Bond					0.00000	100.68369				0.00	0	0
Total MBF056 SPOT										0.00	0	0
Total For MBF056										0.00	0	0
MBF05 On 28/08/2020 Spot Bond					0.00000	100.71631				0.00	0	0
Total MBF057 SPOT										0.00	0	0
Total For MBF057										0.00	0	0
MBLSA On 30/10/2017 Spot Bond			2.30000	2.30000	2.30000	99.32551				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					0.00000	98.57710				0.00	0	0
Total MBLSA3 SPOT										0.00	0	0
Total For MBLSA3										0.00	0	0
MBP03 On 12/09/2019 Spot Bond					0.00000	100.38561				0.00	0	0
Total MBP035 SPOT										0.00	0	0
Total For MBP035										0.00	0	0
MBP03 On 11/04/2020 Spot Bond					0.00000	101.86835				0.00	0	0
Total MBP036 SPOT										0.00	0	0
Total For MBP036										0.00	0	0
MBP03 On 26/05/2020 Spot Bond					0.00000	100.71846				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	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	100.00000	100.00000	95.02486				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	100.00000	100.00000	95.04586				0.00	0	0
Total MBP31U SPOT										0.00	0	0
Total For MBP31U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP32 On 10/11/2017 Spot Bond			100.00000	100.00000	100.00000	91.08561			0.00	0	0
Total MBP32U SPOT									0.00	0	0
Total For MBP32U									0.00	0	0
MBP34 On 29/04/2018 Spot Bond					0.00000	101.35483			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			8.30000	105.13656	8.30000	105.11321			0.00	0	0
Total MBSA01 SPOT									0.00	0	0
Total For MBSA01									0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			8.00000	105.56828	8.00000	105.54566			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			8.35000	104.84443	8.35000	104.82100			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	104.04835	8.91000	104.02358			0.00	0	0
Total MBSA02/R204 SPOT									0.00	0	0
Total For MBSA02/R204									0.00	0	0
MEFSA On 05/01/2019 Spot Bond					0.00000	102.14984			0.00	0	0
Total MEFSA4 SPOT									0.00	0	0
Total For MEFSA4									0.00	0	0
MEFSA On 05/07/2026 Spot Bond					0.00000	102.22741			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			8.32000	103.36140	8.32000	103.33851			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			9.19000	105.15244	9.19000	105.12678			0.00	0	0
Total MEFSB5 SPOT									0.00	0	0
Total For MEFSB5									0.00	0	0
MFS1A On 20/12/2018 Spot Bond					0.00000	100.17822			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			9.13500	9.13500	9.13500	102.21995			0.00	0	0
Total MFS1B SPOT									0.00	0	0
Total For MFS1B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MMF10 On 15/12/2024 Spot Bond					0.00000	100.33163			0.00	0	0
Total MMF101 SPOT									0.00	0	0
Total For MMF101									0.00	0	0
MMF20 On 15/12/2024 Spot Bond					0.00000	100.35767			0.00	0	0
Total MMF201 SPOT									0.00	0	0
Total For MMF201									0.00	0	0
MMF30 On 15/12/2024 Spot Bond					0.00000	100.45281			0.00	0	0
Total MMF301 SPOT									0.00	0	0
Total For MMF301									0.00	0	0
MMF40 On 15/12/2024 Spot Bond					0.00000	100.45281			0.00	0	0
Total MMF401 SPOT									0.00	0	0
Total For MMF401									0.00	0	0
MMIG0 On 17/03/2019 Spot Bond					0.00000	99.75097			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			9.36500	9.36500	9.36500	102.33295		7,492,000,000,000.00	800,000,000	400,000,000	
Total MMIG02 SPOT								7,492,000,000,000.00	800,000,000	400,000,000	
Total For MMIG02								7,492,000,000,000.00	800,000,000	400,000,000	
MMIG0 On 01/06/2020 Spot Bond					0.00000	100.82525			0.00	0	40,000,000
Total MMIG03 SPOT									0.00	0	40,000,000
Total For MMIG03									0.00	0	40,000,000
MMIG0 On 12/08/2025 Spot Bond			11.24500	11.24500	11.24500	101.69634			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			10.02500	10.02500	10.02500	104.51952		21,052,500,000,000.00	2,100,000,000	1,150,000,000	
Total MMIG05 SPOT								21,052,500,000,000.00	2,100,000,000	1,150,000,000	
Total For MMIG05								21,052,500,000,000.00	2,100,000,000	1,150,000,000	
MTN06 On 13/07/2020 Spot Bond					0.00000	102.56686			0.00	0	540,000,000
Total MTN06 SPOT									0.00	0	540,000,000
Total For MTN06									0.00	0	540,000,000
MTN07 On 13/07/2022 Spot Bond					0.00000	101.99222			0.00	0	0
Total MTN07 SPOT									0.00	0	0
Total For MTN07									0.00	0	0
MTN08 On 20/04/2019 Spot Bond			100.00000	100.00000	100.00000	33.41397			0.00	0	0
Total MTN08U SPOT									0.00	0	0
Total For MTN08U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MTN09 On 20/04/2019 Spot Bond			100.00000	100.00000	100.00000	39.77607				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					0.00000	103.10825				0.00	0	0
Total MTNC18 SPOT										0.00	0	0
Total For MTNC18										0.00	0	0
MTNC1 On 15/05/2018 Spot Bond					0.00000	101.12952				0.00	0	0
Total MTNC19 SPOT										0.00	0	0
Total For MTNC19										0.00	0	0
MWA1L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	15.10446				0.00	0	0
Total MWA1U SPOT										0.00	0	0
Total For MWA1U										0.00	0	0
MWA2L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	16.25257				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					0.00000	100.92367				0.00	0	0
Total MWAR01 SPOT										0.00	0	0
Total For MWAR01										0.00	0	0
N4A211 On 14/08/2020 Spot Bond			100.89771	100.89771	100.89771	15.07044				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					0.00000	100.29917				0.00	0	0
Total N5C23 SPOT										0.00	0	0
Total For N5C23										0.00	0	0
N5D23 On 20/09/2019 Spot Bond					0.00000	100.20700				0.00	0	0
Total N5D23 SPOT										0.00	0	0
Total For N5D23										0.00	0	0
N5E23 On 20/06/2023 Spot Bond					0.00000	109.21489				0.00	0	0
Total N5E23 SPOT										0.00	0	0
Total For N5E23										0.00	0	0
N5F23L On 20/06/2023 Spot Bond			100.00000	100.00000	100.00000	11.26910				0.00	0	0
Total N5F23U SPOT										0.00	0	0
Total For N5F23U										0.00	0	0
N5G23I On 20/06/2023 Spot Bond			100.00000	100.00000	100.00000	12.02944				0.00	0	0
Total N5G23U SPOT										0.00	0	0
Total For N5G23U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NAM01 On 19/11/2022 Spot Bond			9.37500	98.50040	9.37500	98.47588			0.00	0	0
Total NAM01 SPOT									0.00	0	0
Total For NAM01									0.00	0	0
NAM02 On 29/06/2020 Spot Bond			8.86500	104.13266	8.86500	104.10798			0.00	0	0
Total NAM02 SPOT									0.00	0	0
Total For NAM02									0.00	0	0
NAM03 On 01/08/2023 Spot Bond			9.37500	104.61534	9.37500	104.58930			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			10.24500	103.17368	10.24500	103.14567			0.00	0	0
Total NAM04 SPOT									0.00	0	0
Total For NAM04									0.00	0	0
NBK11/ On 28/11/2020 Spot Bond			8.30000	104.67993	8.30000	104.65680			0.00	0	291,600,000
Total NBK11A SPOT									0.00	0	291,600,000
Total For NBK11A									0.00	0	291,600,000
NBK12/ On 19/03/2021 Spot Bond			9.09000	101.10100	9.09000	101.07618			0.00	0	0
Total NBK12A SPOT									0.00	0	0
Total For NBK12A									0.00	0	0
NBK12/ On 19/03/2021 Spot Bond			9.38000	100.25355	9.38000	100.22816			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			9.17500	102.92743	9.17500	102.90193			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			8.56500	104.67875	8.56500	104.66623			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			9.11500	100.00172	9.11500	99.97750			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			9.69500	99.88875	9.69500	99.86306		33,350,800,000,000.00	3,440,000,000	1,160,000,000	
Total NBK16A SPOT								33,350,800,000,000.00	3,440,000,000	1,160,000,000	
Total For NBK16A								33,350,800,000,000.00	3,440,000,000	1,160,000,000	
NBK17/ On 22/04/2026 Spot Bond			9.68000	105.88448	9.68000	105.85713		21,683,200,000,000.00	2,240,000,000	1,220,000,000	
Total NBK17A SPOT								21,683,200,000,000.00	2,240,000,000	1,220,000,000	
Total For NBK17A								21,683,200,000,000.00	2,240,000,000	1,220,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK18/ On 01/06/2020 Spot Bond			8.76500	104.17048	8.76500	104.14607			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			9.26500	104.53242	9.26500	104.50655			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			9.59500	107.80508	9.59500	107.77748			0.00	0	200,000,000
Total NBK20A SPOT									0.00	0	200,000,000
Total For NBK20A									0.00	0	200,000,000
NBK20I On 25/06/2021 Spot Bond					0.00000	98.30293			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			10.89500	100.41567	10.89500	100.38673			0.00	0	300,000,000
Total NBK21A SPOT									0.00	0	300,000,000
Total For NBK21A									0.00	0	300,000,000
NBK21I On 10/11/2017 Spot Bond					0.00000	101.20247			0.00	0	0
Total NBK21B SPOT									0.00	0	0
Total For NBK21B									0.00	0	0
NBK22/ On 19/11/2022 Spot Bond			9.51500	105.83105	9.51500	105.80432			0.00	0	0
Total NBK22A SPOT									0.00	0	0
Total For NBK22A									0.00	0	0
NBK22I On 12/02/2018 Spot Bond					0.00000	101.13451			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			9.74500	109.03547	9.74500	109.00727			0.00	0	0
Total NBK23A SPOT									0.00	0	0
Total For NBK23A									0.00	0	0
NBK23I On 12/02/2020 Spot Bond					0.00000	101.17412			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			9.84500	110.81842	9.84500	110.78950		19,690,000,000,000.00	0.00	2,000,000,000	1,000,000,000
Total NBK24A SPOT								19,690,000,000,000.00	0.00	2,000,000,000	1,000,000,000
Total For NBK24A								19,690,000,000,000.00	0.00	2,000,000,000	1,000,000,000
NBK24I On 11/02/2022 Spot Bond					0.00000	101.14941			0.00	0	0
Total NBK24B SPOT									0.00	0	0
Total For NBK24B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK25/ On 17/02/2023 Spot Bond			9.41500	9.41500	9.41500	106.36207			0.00	0	0
Total NBK25A SPOT									0.00	0	0
Total For NBK25A									0.00	0	0
NBK25I On 12/02/2025 Spot Bond					0.00000	101.08091			0.00	0	0
Total NBK25B SPOT									0.00	0	0
Total For NBK25B									0.00	0	0
NBK26/ On 10/05/2023 Spot Bond			100.00000	15.54521	100.00000	15.51099			0.00	0	0
Total NBK26A SPOT									0.00	0	0
Total For NBK26A									0.00	0	0
NBK26I On 22/04/2026 Spot Bond					0.00000	102.37913			0.00	0	0
Total NBK26B SPOT									0.00	0	0
Total For NBK26B									0.00	0	0
NBK27/ On 10/05/2026 Spot Bond			9.79500	112.04247	9.79500	112.01336			0.00	0	0
Total NBK27A SPOT									0.00	0	0
Total For NBK27A									0.00	0	0
NBK27I On 01/06/2018 Spot Bond					0.00000	100.96042			0.00	0	0
Total NBK27B SPOT									0.00	0	0
Total For NBK27B									0.00	0	0
NBK28/ On 02/08/2023 Spot Bond			9.42500	104.13569	9.42500	104.10964			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					0.00000	100.91481			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			9.74500	106.09026	9.74500	106.06283			0.00	0	0
Total NBK29A SPOT									0.00	0	0
Total For NBK29A									0.00	0	0
NBK29I On 18/02/2019 Spot Bond					0.00000	101.36525			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			9.21500	102.85403	9.21500	102.82885			0.00	0	0
Total NBK30A SPOT									0.00	0	0
Total For NBK30A									0.00	0	0
NBK30I On 18/02/2021 Spot Bond					0.00000	101.01243			0.00	0	0
Total NBK30B SPOT									0.00	0	0
Total For NBK30B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK31I On 17/02/2023 Spot Bond					0.00000	101.03867			0.00	0	0
Total NBK31B SPOT									0.00	0	0
Total For NBK31B									0.00	0	0
NBK32I On 26/02/2019 Spot Bond					0.00000	100.73935			0.00	0	0
Total NBK32B SPOT									0.00	0	0
Total For NBK32B									0.00	0	0
NBK33I On 10/05/2019 Spot Bond					0.00000	101.34709			0.00	0	0
Total NBK33B SPOT									0.00	0	0
Total For NBK33B									0.00	0	0
NBK34I On 10/05/2021 Spot Bond					0.00000	101.20626			0.00	0	0
Total NBK34B SPOT									0.00	0	0
Total For NBK34B									0.00	0	0
NBK35I On 10/05/2023 Spot Bond					0.00000	101.23280			0.00	0	0
Total NBK35B SPOT									0.00	0	0
Total For NBK35B									0.00	0	0
NBK36I On 10/05/2026 Spot Bond					0.00000	101.26580			0.00	0	0
Total NBK36B SPOT									0.00	0	0
Total For NBK36B									0.00	0	0
NBK37I On 02/08/2019 Spot Bond					0.00000	101.67890			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					0.00000	101.39336			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			7.91000	106.77939	7.91000	106.75651			335,281,170,000.00	42,387,000	14,129,000
Total NBK3A SPOT									335,281,170,000.00	42,387,000	14,129,000
Total For NBK3A									335,281,170,000.00	42,387,000	14,129,000
NBK3A On 09/09/2019 Spot Bond			100.00000	30.21714	100.00000	30.14952			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			11.02000	11.02000	11.02000	47.69357			0.00	0	0
Total NBK4 SPOT									0.00	0	0
Total For NBK4									0.00	0	0
NBK40I On 31/07/2026 Spot Bond					0.00000	101.51517			0.00	0	0
Total NBK40B SPOT									0.00	0	0
Total For NBK40B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK41I On 20/02/2020 Spot Bond					0.00000	100.97444				0.00	0	0
Total NBK41B SPOT										0.00	0	0
Total For NBK41B										0.00	0	0
NBK42I On 21/02/2022 Spot Bond					0.00000	101.02379				0.00	0	0
Total NBK42B SPOT										0.00	0	0
Total For NBK42B										0.00	0	0
NBK43I On 20/02/2024 Spot Bond					0.00000	100.94033				0.00	0	0
Total NBK43B SPOT										0.00	0	0
Total For NBK43B										0.00	0	0
NBK7B On 19/04/2020 Spot Bond					0.00000	101.87395				0.00	0	0
Total NBK7B SPOT										0.00	0	0
Total For NBK7B										0.00	0	0
NCLN7 On 09/10/2017 Spot Bond					0.00000	102.02952				0.00	0	0
Total NCLN77 SPOT										0.00	0	0
Total For NCLN77										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.19428				0.00	0	0
Total NCLN82 SPOT										0.00	0	0
Total For NCLN82										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	9.12251				0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	9.12251				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			10.19000	102.44775	10.19000	102.41963				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					0.00000	100.19320				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			10.22500	101.48757	10.22500	101.45961				0.00	0	0
Total NCLN85 SPOT										0.00	0	0
Total For NCLN85										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.19428				0.00	0	0
Total NCLN87 SPOT										0.00	0	0
Total For NCLN87										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.19589				0.00	0	0
Total NCLN90 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 NCLN90										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.19803				0.00	0	0
Total NCLN91 SPOT										0.00	0	0
Total For NCLN91										0.00	0	0
NCLN9 On 02/03/2018 Spot Bond					0.00000	100.58351				0.00	0	0
Total NCLN92 SPOT										0.00	0	0
Total For NCLN92										0.00	0	0
NCLN9 On 09/04/2018 Spot Bond					0.00000	101.97680				0.00	0	0
Total NCLN93 SPOT										0.00	0	0
Total For NCLN93										0.00	0	0
NCLN9 On 20/09/2020 Spot Bond					0.00000	100.11558				0.00	0	0
Total NCLN94 SPOT										0.00	0	0
Total For NCLN94										0.00	0	0
NCLN9 On 08/10/2018 Spot Bond					0.00000	101.97684				0.00	0	0
Total NCLN95 SPOT										0.00	0	0
Total For NCLN95										0.00	0	0
NED01 On 22/12/2021 Spot Bond			100.00000	100.00000	100.00000	13.55197				0.00	0	0
Total NED01U SPOT										0.00	0	0
Total For NED01U										0.00	0	0
NED02 On 15/03/2022 Spot Bond			100.00000	100.00000	100.00000	13.41847				0.00	0	0
Total NED02U SPOT										0.00	0	0
Total For NED02U										0.00	0	0
NED03 On 26/05/2022 Spot Bond			100.00000	100.00000	100.00000	13.40438				0.00	0	0
Total NED03U SPOT										0.00	0	0
Total For NED03U										0.00	0	0
NED04 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	14.43727				0.00	0	0
Total NED04U SPOT										0.00	0	0
Total For NED04U										0.00	0	0
NED13 On 25/07/2018 Spot Bond					0.00000	102.35361				0.00	0	0
Total NED13 SPOT										0.00	0	0
Total For NED13										0.00	0	0
NED14 On 29/11/2018 Spot Bond					0.00000	101.49072				0.00	0	170,000,000
Total NED14 SPOT										0.00	0	170,000,000
Total For NED14										0.00	0	170,000,000
NED15 On 08/04/2019 Spot Bond			8.80000	8.80000	8.80000	107.31944				0.00	0	0
Total NED15 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 NED15									0.00	0	0
NED16 On 08/04/2019 Spot Bond					0.00000	102.96168			0.00	0	63,300,000
Total NED16 SPOT									0.00	0	63,300,000
Total For NED16									0.00	0	63,300,000
NED17 On 14/10/2019 Spot Bond					0.00000	102.12549			0.00	0	0
Total NED17 SPOT									0.00	0	0
Total For NED17									0.00	0	0
NED18 On 16/01/2020 Spot Bond					0.00000	102.04256			0.00	0	0
Total NED18 SPOT									0.00	0	0
Total For NED18									0.00	0	0
NED19 On 01/07/2020 Spot Bond					0.00000	101.08571			0.00	0	900,000,000
Total NED19 SPOT									0.00	0	900,000,000
Total For NED19									0.00	0	900,000,000
NED20 On 01/07/2020 Spot Bond			10.38500	104.84689	10.38500	104.81804		62,102,300,000,000.00	5,980,000,000	2,990,000,000	
Total NED20 SPOT								62,102,300,000,000.00	5,980,000,000	2,990,000,000	
Total For NED20								62,102,300,000,000.00	5,980,000,000	2,990,000,000	
NEDT1.On 21/05/2021 Spot Bond					0.00000	103.61936			0.00	0	0
Total NEDT1A SPOT									0.00	0	0
Total For NEDT1A									0.00	0	0
NEDT1 On 26/11/2021 Spot Bond					0.00000	101.13980			0.00	231,000,000	77,000,000
Total NEDT1B SPOT									0.00	231,000,000	77,000,000
Total For NEDT1B									0.00	231,000,000	77,000,000
NGL01 On 22/09/2021 Spot Bond					0.00000	102.17064			0.00	0	0
Total NGL01 SPOT									0.00	0	0
Total For NGL01									0.00	0	0
NGL02 On 15/03/2022 Spot Bond					0.00000	101.20595			0.00	0	50,000,000
Total NGL02 SPOT									0.00	0	50,000,000
Total For NGL02									0.00	0	50,000,000
NGL03 On 26/05/2022 Spot Bond					0.00000	100.93176			0.00	0	0
Total NGL03 SPOT									0.00	0	0
Total For NGL03									0.00	0	0
NGLT1/On 01/07/2022 Spot Bond					0.00000	99.86741			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	111.81000	10.00000	111.78100			0.00	0	0
Total NHM001/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 NHM001/JIBAR									0.00	0	0
NHM00 On 12/05/2021 Spot Bond			13.50000	105.09553	13.50000	105.05824			0.00	0	0
Total NHM002 SPOT									0.00	0	0
Total For NHM002									0.00	0	0
NHM00 On 09/06/2019 Spot Bond					0.00000	100.50852			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			3.29000	3.29000	3.29000	121.88424			0.00	0	0
Total NILB11 SPOT									0.00	0	0
Total For NILB11									0.00	0	0
NILB12 On 07/12/2033 Spot Bond			3.45000	3.45000	3.45000	171.47676			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			3.68000	3.68000	3.68000	118.74446			0.00	0	0
Total NILB13 SPOT									0.00	0	0
Total For NILB13									0.00	0	0
NILB14 On 31/03/2028 Spot Bond			3.74000	3.74000	3.74000	164.15130			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			4.05000	159.66652	4.05000	159.63866			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			3.96500	79.23097	3.96500	101.47452			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			8.18500	104.56039	8.18500	104.53760			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			8.81500	8.81500	8.81500	104.83314			0.00	0	0
Total NQ1A10 SPOT									0.00	0	0
Total For NQ1A10									0.00	0	0
NQ1A1 On 22/05/2018 Spot Bond					0.00000	100.83154			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					0.00000	100.80449			0.00	0	0
Total NQ1A19 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 NQ1A19										0.00	0	0
NQ1A2 On 22/05/2019 Spot Bond					0.00000	100.87136				0.00	0	0
Total NQ1A21 SPOT										0.00	0	0
Total For NQ1A21										0.00	0	0
NQ1A2 On 22/05/2018 Spot Bond					0.00000	100.83902				0.00	0	0
Total NQ1A23 SPOT										0.00	0	0
Total For NQ1A23										0.00	0	0
NQ1A2 On 22/05/2020 Spot Bond					0.00000	100.89399				0.00	0	0
Total NQ1A24 SPOT										0.00	0	0
Total For NQ1A24										0.00	0	0
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.91790				0.00	0	0
Total NQ1A25 SPOT										0.00	0	0
Total For NQ1A25										0.00	0	0
NQ1A2 On 22/05/2018 Spot Bond					0.00000	100.83902				0.00	0	0
Total NQ1A26 SPOT										0.00	0	0
Total For NQ1A26										0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			9.01500	9.01500	9.01500	104.84261				0.00	0	0
Total NQ1B10 SPOT										0.00	0	0
Total For NQ1B10										0.00	0	0
NQ1B1 On 22/05/2018 Spot Bond					0.00000	100.89027				0.00	0	0
Total NQ1B15 SPOT										0.00	0	0
Total For NQ1B15										0.00	0	0
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.91600				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					0.00000	100.85905				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			9.21500	9.21500	9.21500	104.85210				0.00	0	0
Total NQ1C10 SPOT										0.00	0	0
Total For NQ1C10										0.00	0	0
NQ1C1 On 22/05/2018 Spot Bond					0.00000	100.86907				0.00	0	0
Total NQ1C15 SPOT										0.00	0	0
Total For NQ1C15										0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond					0.00000	100.95898				0.00	0	0
Total NQ1C17 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 NQ1C17									0.00	0	0
NQ1C1 On 22/05/2018 Spot Bond					0.00000	100.90526			0.00	0	0
Total NQ1C19 SPOT									0.00	0	0
Total For NQ1C19									0.00	0	0
NQF1D On 22/05/2020 Spot Bond					0.00000	101.05882			0.00	0	0
Total NQF1D5 SPOT									0.00	0	0
Total For NQF1D5									0.00	0	0
NQF1D On 22/05/2018 Spot Bond					0.00000	100.88909			0.00	0	0
Total NQF1D7 SPOT									0.00	0	0
Total For NQF1D7									0.00	0	0
NQF1D On 22/05/2019 Spot Bond					0.00000	100.99756			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			8.08000	108.58838	8.08000	108.56488			0.00	0	0
Total NRA018 SPOT									0.00	0	0
Total For NRA018									0.00	0	0
NRA02: On 31/10/2022 Spot Bond			9.06500	117.79428	9.06500	117.76591			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			3.55000	177.46481	3.55000	177.43627			0.00	0	500,000,000
Total NRA023 SPOT									0.00	0	500,000,000
Total For NRA023									0.00	0	500,000,000
NRA02: On 30/11/2028 Spot Bond			10.94500	112.30993	10.94500	112.27723		121,270,600,000,000.00	11,080,000,000	11,610,000,000	
Total NRA028 SPOT								121,270,600,000,000.00	11,080,000,000	11,610,000,000	
Total For NRA028								121,270,600,000,000.00	11,080,000,000	11,610,000,000	
NRA02: On 30/11/2028 Spot Bond			100.00000	16.02674	100.00000	15.99127			0.00	0	0
Total NRA028/R186 SPOT									0.00	0	0
Total For NRA028/R186									0.00	0	0
NTC16 On 22/03/2018 Spot Bond					0.00000	100.40401			0.00	1,480,000,000	1,240,000,000
Total NTC16 SPOT									0.00	1,480,000,000	1,240,000,000
Total For NTC16									0.00	1,480,000,000	1,240,000,000
NTC18 On 27/02/2019 Spot Bond					0.00000	101.14137			0.00	0	0
Total NTC18 SPOT									0.00	0	0
Total For NTC18									0.00	0	0
NTC19 On 27/07/2020 Spot Bond					0.00000	101.55762			0.00	0	0
Total NTC19 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 NTC19									0.00	0	0
NTC20 On 27/07/2020 Spot Bond					0.00000	102.14081			0.00	0	400,000,000
Total NTC20 SPOT									0.00	0	400,000,000
Total For NTC20									0.00	0	400,000,000
NTC21 On 24/03/2022 Spot Bond					0.00000	100.04572			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					0.00000	101.31954			0.00	0	400,000,000
Total OML02 SPOT									0.00	0	400,000,000
Total For OML02									0.00	0	400,000,000
OML03 On 27/11/2019 Spot Bond			9.33500	102.96732	9.33500	102.94179			0.00	0	0
Total OML03 SPOT									0.00	0	0
Total For OML03									0.00	0	0
OML04 On 19/03/2020 Spot Bond					0.00000	100.33643			0.00	0	0
Total OML04 SPOT									0.00	0	0
Total For OML04									0.00	0	0
OML05 On 19/03/2020 Spot Bond			9.59500	9.59500	9.59500	100.59331		28,785,000,000,000.00	3,000,000,000	1,800,000,000	
Total OML05 SPOT								28,785,000,000,000.00	3,000,000,000	1,800,000,000	
Total For OML05								28,785,000,000,000.00	3,000,000,000	1,800,000,000	
OML06 On 19/03/2022 Spot Bond			10.35500	100.15553	10.35500	100.12760		31,065,000,000,000.00	3,000,000,000	2,140,000,000	
Total OML06 SPOT								31,065,000,000,000.00	3,000,000,000	2,140,000,000	
Total For OML06								31,065,000,000,000.00	3,000,000,000	2,140,000,000	
OML07 On 19/03/2025 Spot Bond			11.34500	98.36431	11.34500	98.33432		21,782,400,000,000.00	1,920,000,000	1,030,000,000	
Total OML07 SPOT								21,782,400,000,000.00	1,920,000,000	1,030,000,000	
Total For OML07								21,782,400,000,000.00	1,920,000,000	1,030,000,000	
OML08 On 14/09/2020 Spot Bond					0.00000	100.75542		0.00	0	0	
Total OML08 SPOT								0.00	0	0	
Total For OML08								0.00	0	0	
OML09 On 14/09/2022 Spot Bond			10.34500	102.55267	10.34500	102.52409		20,690,000,000,000.00	2,000,000,000	1,649,200,000	
Total OML09 SPOT								20,690,000,000,000.00	2,000,000,000	1,649,200,000	
Total For OML09								20,690,000,000,000.00	2,000,000,000	1,649,200,000	
OML10 On 14/09/2025 Spot Bond			11.34500	100.48426	11.34500	100.45363		19,740,300,000,000.00	1,740,000,000	870,000,000	
Total OML10 SPOT								19,740,300,000,000.00	1,740,000,000	870,000,000	
Total For OML10								19,740,300,000,000.00	1,740,000,000	870,000,000	
PMM12 On 25/11/2020 Spot Bond			10.00000	111.81000	10.00000	111.78100		0.00	0	0	
Total PMM12/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 PMM12JIBAR										0.00	0	0
PMM34 On 07/03/2018 Spot Bond					0.00000	100.40949				0.00	0	0
Total PMM34 SPOT										0.00	0	0
Total For PMM34										0.00	0	0
PMM35 On 06/11/2017 Spot Bond					0.00000	101.14744				0.00	0	0
Total PMM35 SPOT										0.00	0	0
Total For PMM35										0.00	0	0
PMM36 On 04/05/2018 Spot Bond					0.00000	101.27868				0.00	0	0
Total PMM36 SPOT										0.00	0	0
Total For PMM36										0.00	0	0
PMM37 On 27/11/2017 Spot Bond					0.00000	100.68430				0.00	0	0
Total PMM37 SPOT										0.00	0	0
Total For PMM37										0.00	0	0
PMM38 On 12/06/2020 Spot Bond					0.00000	100.40281				0.00	0	0
Total PMM38 SPOT										0.00	0	0
Total For PMM38										0.00	0	0
PMM39 On 04/09/2018 Spot Bond					0.00000	100.56579				0.00	0	0
Total PMM39 SPOT										0.00	0	0
Total For PMM39										0.00	0	0
PMM40 On 04/09/2018 Spot Bond					0.00000	100.49818				0.00	0	0
Total PMM40 SPOT										0.00	0	0
Total For PMM40										0.00	0	0
PPC00: On 31/12/2018 Spot Bond					0.00000	97.07672				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					0.00000	98.55823				0.00	0	0
Total PPC003 SPOT										0.00	0	0
Total For PPC003										0.00	0	0
PRE1A: On 27/01/2018 Spot Bond					0.00000	101.51626				0.00	0	0
Total PRE1A3 SPOT										0.00	0	0
Total For PRE1A3										0.00	0	0
PRE1B On 27/01/2018 Spot Bond					0.00000	101.50434				0.00	0	0
Total PRE1B1 SPOT										0.00	0	0
Total For PRE1B1										0.00	0	0
PRE1C On 27/01/2018 Spot Bond					0.00000	101.65156				0.00	0	0
Total PRE1C1 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 PRE1C1									0.00	0	0
PRE1D On 27/01/2018 Spot Bond					0.00000	101.68578			0.00	0	0
Total PRE1D1 SPOT									0.00	0	0
Total For PRE1D1									0.00	0	0
PRE2A On 20/02/2022 Spot Bond					0.00000	100.86325			0.00	0	0
Total PRE2A1 SPOT									0.00	0	0
Total For PRE2A1									0.00	0	0
PRE2A On 20/02/2022 Spot Bond					0.00000	100.90434			0.00	0	0
Total PRE2A2 SPOT									0.00	0	0
Total For PRE2A2									0.00	0	0
PRE2A On 20/02/2022 Spot Bond					0.00000	100.94027			0.00	0	0
Total PRE2A3 SPOT									0.00	0	0
Total For PRE2A3									0.00	0	0
PRE2B On 20/02/2022 Spot Bond					0.00000	101.01207			0.00	0	0
Total PRE2B1 SPOT									0.00	0	0
Total For PRE2B1									0.00	0	0
PRE2C On 20/02/2022 Spot Bond					0.00000	101.02232			0.00	0	0
Total PRE2C1 SPOT									0.00	0	0
Total For PRE2C1									0.00	0	0
PRE2D On 20/02/2022 Spot Bond					0.00000	101.03258			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			8.50500	115.42154	8.44500	115.80587			417,097,465,305,000.00	1,634,579,361,000	2,402,888,970,500
Total R186 SPOT									17,097,465,305,000.00	634,579,361,000	402,888,970,500
Total For R186									17,097,465,305,000.00	634,579,361,000	402,888,970,500
R197 On 07/12/2023 Spot Bond			2.35000	299.25477	2.35000	299.21626			87,866,735,000,000.00	37,390,100,000	25,525,281,100
Total R197 SPOT									17,866,735,000,000.00	37,390,100,000	25,525,281,100
Total For R197									17,866,735,000,000.00	37,390,100,000	25,525,281,100
R202 On 07/12/2033 Spot Bond			2.53500	239.44463	2.53500	239.41265			755,836,112,070,000.00	298,160,202,000	184,219,884,500
Total R202 SPOT									55,836,112,070,000.00	298,160,202,000	184,219,884,500
Total For R202									55,836,112,070,000.00	298,160,202,000	184,219,884,500
R2023 On 28/02/2023 Spot Bond			7.83500	100.24129	7.77500	100.48090			983,359,204,500,000.00	1,401,832,700,000	737,330,231,800
Total R2023 SPOT									13,359,204,500,000.00	401,832,700,000	737,330,231,800
Total For R2023									13,359,204,500,000.00	401,832,700,000	737,330,231,800
R2030 On 31/01/2030 Spot Bond			9.00500	93.88947	9.00500	93.86699			790,269,624,500,000.00	865,104,900,000	652,035,943,100
Total R2030 SPOT									10,269,624,500,000.00	865,104,900,000	652,035,943,100

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R2030									10,269,624,500,000.00	865,104,900,000	552,035,943,100
R2032 On 31/03/2032 Spot Bond			9.22500	92.26650	9.22500	92.24376			474,745,695,000,000.00	376,666,200,000	449,061,204,700
Total R2032 SPOT									4,745,695,000,000.00	376,666,200,000	449,061,204,700
Total For R2032									4,745,695,000,000.00	376,666,200,000	449,061,204,700
R2035 On 28/02/2035 Spot Bond			9.41000	96.15768	9.41000	96.13325			686,795,150,000,000.00	1,029,415,000,000	471,472,104,300
Total R2035 SPOT									6,795,150,000,000.00	029,415,000,000	471,472,104,300
Total For R2035									6,795,150,000,000.00	029,415,000,000	471,472,104,300
R2037 On 31/01/2037 Spot Bond			9.53000	92.34231	9.53000	92.31895			414,844,515,000,000.00	1,512,575,500,000	709,955,510,700
Total R2037 SPOT									14,844,515,000,000.00	512,575,500,000	709,955,510,700
Total For R2037									14,844,515,000,000.00	512,575,500,000	709,955,510,700
R204 On 21/12/2018 Spot Bond			6.94500	103.38932	6.90000	103.42279			484,878,839,779,500.00	933,747,853,100	445,668,865,200
Total R204 SPOT									14,878,839,779,500.00	933,747,853,100	445,668,865,200
Total For R204									14,878,839,779,500.00	933,747,853,100	445,668,865,200
R2040 On 31/01/2040 Spot Bond			9.65000	95.52902	9.65000	95.50456			373,550,515,000,000.00	1,489,487,100,000	515,643,620,600
Total R2040 SPOT									3,550,515,000,000.00	489,487,100,000	515,643,620,600
Total For R2040									3,550,515,000,000.00	489,487,100,000	515,643,620,600
R2044 On 31/01/2044 Spot Bond			9.67500	92.63722	9.67500	92.61343			412,070,222,500,000.00	2,109,774,700,000	786,875,192,700
Total R2044 SPOT									12,070,222,500,000.00	109,774,700,000	786,875,192,700
Total For R2044									12,070,222,500,000.00	109,774,700,000	786,875,192,700
R2048 On 28/02/2048 Spot Bond			9.64000	91.98144	9.64000	91.95752			099,867,728,000,000.00	1,773,845,200,000	1,520,655,305,100
Total R2048 SPOT									19,867,728,000,000.00	773,845,200,000	520,655,305,100
Total For R2048									19,867,728,000,000.00	773,845,200,000	520,655,305,100
R207 On 15/01/2020 Spot Bond			7.20000	101.58575	7.13500	101.70192			033,405,911,040,000.00	2,087,973,043,200	932,791,946,400
Total R207 SPOT									33,405,911,040,000.00	087,973,043,200	332,791,946,400
Total For R207									33,405,911,040,000.00	087,973,043,200	332,791,946,400
R208 On 31/03/2021 Spot Bond			7.42500	97.93310	7.36500	98.09374			996,029,828,140,000.00	807,546,104,800	485,929,412,600
Total R208 SPOT									16,029,828,140,000.00	807,546,104,800	485,929,412,600
Total For R208									16,029,828,140,000.00	807,546,104,800	485,929,412,600
R209 On 31/03/2036 Spot Bond			9.44500	72.28899	9.36500	72.81942			775,042,309,500,000.00	2,305,457,100,000	1,321,327,081,100
Total R209 SPOT									5,042,309,500,000.00	305,457,100,000	321,327,081,100
Total For R209									5,042,309,500,000.00	305,457,100,000	321,327,081,100
R210 On 31/03/2028 Spot Bond			2.48000	184.08083	2.49000	183.88805			107,053,664,000,000.00	43,166,800,000	70,615,946,000
Total R210 SPOT									17,053,664,000,000.00	43,166,800,000	70,615,946,000
Total For R210									17,053,664,000,000.00	43,166,800,000	70,615,946,000
R212 On 31/01/2022 Spot Bond			2.33000	150.05648	2.33000	150.03731			832,289,514,000,000.00	357,205,800,000	219,681,113,400
Total R212 SPOT									12,289,514,000,000.00	357,205,800,000	219,681,113,400

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R212									12,289,514,000,000.00	357,205,800,000	219,681,113,400
R213 On 28/02/2031 Spot Bond			9.14500	84.15937	9.09000	84.51139			501,409,335,873,500.00	820,274,394,300	346,070,013,800
Total R213 SPOT									11,409,335,873,500.00	820,274,394,300	346,070,013,800
Total For R213									11,409,335,873,500.00	820,274,394,300	346,070,013,800
R214 On 28/02/2041 Spot Bond			9.55000	72.16619	9.55000	72.14759			809,328,203,205,000.00	1,550,714,995,100	1,184,422,365,400
Total R214 SPOT									19,328,203,205,000.00	550,714,995,100	184,422,365,400
Total For R214									19,328,203,205,000.00	550,714,995,100	184,422,365,400
RCG01 On 24/10/2019 Spot Bond					0.00000	101.78239			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					0.00000	101.47539			0.00	0	0
Total RCG01C SPOT									0.00	0	0
Total For RCG01C									0.00	0	0
RCSB0 On 12/04/2018 Spot Bond					0.00000	102.79730			0.00	0	0
Total RCSB05 SPOT									0.00	0	0
Total For RCSB05									0.00	0	0
RCSB0 On 10/12/2017 Spot Bond					0.00000	100.58124			0.00	0	0
Total RCSB07 SPOT									0.00	0	0
Total For RCSB07									0.00	0	0
RCSB6 On 31/03/2018 Spot Bond			100.00000	100.00000	100.00000	66.81000			0.00	0	0
Total RCSB6U SPOT									0.00	0	0
Total For RCSB6U									0.00	0	0
RDF02 On 04/12/2020 Spot Bond			100.00000	100.00000	100.00000	13.63178			0.00	0	0
Total RDF02U SPOT									0.00	0	0
Total For RDF02U									0.00	0	0
RDF03 On 04/04/2018 Spot Bond			100.00000	100.00000	100.00000	86.09804			0.00	0	0
Total RDF03U SPOT									0.00	0	0
Total For RDF03U									0.00	0	0
RDF04 On 04/10/2018 Spot Bond			100.00000	100.00000	100.00000	56.68098			0.00	0	0
Total RDF04U SPOT									0.00	0	0
Total For RDF04U									0.00	0	0
RDF05 On 04/12/2019 Spot Bond			100.00000	100.00000	100.00000	21.42813			0.00	0	0
Total RDF05U SPOT									0.00	0	0
Total For RDF05U									0.00	0	0
RDF06 On 28/08/2022 Spot Bond			100.00000	100.00000	100.00000	12.01403			0.00	0	0
Total RDF06U 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 RDF06U										0.00	0	0
RDFB0 On 11/03/2018 Spot Bond					0.00000	100.41604				0.00	0	0
Total RDFB02 SPOT										0.00	0	0
Total For RDFB02										0.00	0	0
RDFB0 On 27/11/2017 Spot Bond					0.00000	100.88183				0.00	0	0
Total RDFB04 SPOT										0.00	0	0
Total For RDFB04										0.00	0	0
RDFB0 On 27/11/2019 Spot Bond					0.00000	101.86533				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					0.00000	100.95689				0.00	0	0
Total RDFB06 SPOT										0.00	0	0
Total For RDFB06										0.00	0	0
RDFB0 On 22/03/2019 Spot Bond			100.00000	100.00000	100.00000	39.60438				0.00	0	0
Total RDFB06/JIBAR SPOT										0.00	0	0
Total For RDFB06/JIBAR										0.00	0	0
RDFB0 On 30/09/2019 Spot Bond					0.00000	100.36880				0.00	0	0
Total RDFB07 SPOT										0.00	0	0
Total For RDFB07										0.00	0	0
RDFB0 On 30/09/2021 Spot Bond					0.00000	99.99185				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					0.00000	100.59951				0.00	0	0
Total RDFB09 SPOT										0.00	0	0
Total For RDFB09										0.00	0	0
RDFB1 On 27/03/2020 Spot Bond					0.00000	100.29032				0.00	500,000,000	500,000,000
Total RDFB10 SPOT										0.00	500,000,000	500,000,000
Total For RDFB10										0.00	500,000,000	500,000,000
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.02261				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					0.00000	99.85358				0.00	0	0
Total RDFC35 SPOT										0.00	0	0
Total For RDFC35										0.00	0	0
RDFC3 On 04/06/2018 Spot Bond					0.00000	100.54443				0.00	0	0
Total RDFC38 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 RDFC38										0.00	0	0
RDFC3 On 27/07/2018 Spot Bond					0.00000	101.41200				0.00	0	0
Total RDFC39 SPOT										0.00	0	0
Total For RDFC39										0.00	0	0
RDFC4 On 23/03/2018 Spot Bond					0.00000	100.14285				0.00	0	0
Total RDFC40 SPOT										0.00	0	0
Total For RDFC40										0.00	0	0
REB01 On 21/05/2018 Spot Bond					0.00000	101.00752				0.00	0	0
Total REB01 SPOT										0.00	0	0
Total For REB01										0.00	0	0
REB01/ On 21/05/2018 Spot Bond			100.00000	100.00000	100.00000	61.03962				0.00	0	0
Total REB01/JIBAR SPOT										0.00	0	0
Total For REB01/JIBAR										0.00	0	0
REB02 On 21/05/2018 Spot Bond					0.00000	100.96091				0.00	0	0
Total REB02 SPOT										0.00	0	0
Total For REB02										0.00	0	0
REBC0 On 17/11/2017 Spot Bond					0.00000	100.93188				0.00	0	0
Total REBC05 SPOT										0.00	0	0
Total For REBC05										0.00	0	0
RED20 On 05/07/2018 Spot Bond					0.00000	102.76777				0.00	0	0
Total RED201 SPOT										0.00	0	0
Total For RED201										0.00	0	0
RED20: On 05/04/2019 Spot Bond					0.00000	102.91867				0.00	0	0
Total RED202 SPOT										0.00	0	0
Total For RED202										0.00	0	0
RED20: On 05/04/2019 Spot Bond					0.00000	103.51097				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					0.00000	102.88326				0.00	0	0
Total RED204 SPOT										0.00	0	0
Total For RED204										0.00	0	0
RED20: On 05/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RED205 SPOT										0.00	0	0
Total For RED205										0.00	0	0
RED30 On 16/09/2021 Spot Bond					0.00000	100.32384				0.00	0	0
Total RED301 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 RED301										0.00	0	0
RES011 On 02/03/2018 Spot Bond			100.00000	100.00000	100.00000	86.46061				0.00	0	0
Total RES01U SPOT										0.00	0	0
Total For RES01U										0.00	0	0
RES021 On 02/03/2019 Spot Bond			100.00000	100.00000	100.00000	40.40700				0.00	0	0
Total RES02U SPOT										0.00	0	0
Total For RES02U										0.00	0	0
RES031 On 02/03/2020 Spot Bond			100.00000	100.00000	100.00000	21.41074				0.00	0	0
Total RES03U SPOT										0.00	0	0
Total For RES03U										0.00	0	0
RES041 On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	13.71592				0.00	0	0
Total RES04U SPOT										0.00	0	0
Total For RES04U										0.00	0	0
RES15 On 12/11/2017 Spot Bond					0.00000	101.25395				0.00	0	0
Total RES15 SPOT										0.00	0	0
Total For RES15										0.00	0	0
RES18 On 05/02/2018 Spot Bond					0.00000	101.26677				0.00	0	0
Total RES18 SPOT										0.00	0	0
Total For RES18										0.00	0	0
RES30 On 07/03/2021 Spot Bond					0.00000	100.52008				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					0.00000	101.80382				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					0.00000	101.92515				0.00	0	0
Total RES34 SPOT										0.00	0	0
Total For RES34										0.00	0	0
RES35 On 25/08/2021 Spot Bond					0.00000	100.84965				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					0.00000	101.68968				0.00	0	0
Total RES36 SPOT										0.00	0	0
Total For RES36										0.00	0	0
RES38 On 01/08/2020 Spot Bond					0.00000	101.42699				0.00	0	0
Total RES38 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 RES38										0.00	0	0
RES39I On 03/05/2018 Spot Bond			100.00000	100.00000	100.00000	62.00089				0.00	0	0
Total RES39U SPOT										0.00	0	0
Total For RES39U										0.00	0	0
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	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					0.00000	80.71131				0.00	0	0
Total RP014 SPOT										0.00	0	0
Total For RP014										0.00	0	0
RPP01U On 31/08/2018 Spot Bond			100.00000	100.00000	100.00000	60.89414				0.00	0	0
Total RPP01U SPOT										0.00	0	0
Total For RPP01U										0.00	0	0
RPP08U On 30/04/2020 Spot Bond			100.00000	100.00000	100.00000	21.96228				0.00	0	0
Total RPP08U SPOT										0.00	0	0
Total For RPP08U										0.00	0	0
RPS001 On 16/11/2022 Spot Bond					0.00000	106.52797				0.00	0	0
Total RPS001 SPOT										0.00	0	0
Total For RPS001										0.00	0	0
RPS002 On 30/04/2025 Spot Bond					0.00000	48.28745				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			8.89500	107.59410	8.89500	107.56851				0.00	0	493,100,000
Total RW21 SPOT										0.00	0	493,100,000
Total For RW21										0.00	0	493,100,000
RW23 On 10/12/2023 Spot Bond			9.45500	103.11148	9.45500	103.08546				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			10.79000	99.58118	10.79000	99.55259				0.00	0	0
Total RW28 SPOT										0.00	0	0
Total For RW28										0.00	0	0
S1328U On 02/11/2017 Spot Bond			100.00000	100.00000	100.00000	91.25000				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	111.81000	10.00000	111.78100				0.00	0	0
Total SBK12/R157 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 SBK12/R157									0.00	0	0
SBK14 On 01/12/2017 Spot Bond			6.79000	6.79000	6.79000	103.59660			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					0.00000	100.46959			0.00	0	1,060,000,000
Total SBK16 SPOT									0.00	0	1,060,000,000
Total For SBK16									0.00	0	1,060,000,000
SBK17 On 30/07/2019 Spot Bond					0.00000	100.54964			0.00	0	0
Total SBK17 SPOT									0.00	0	0
Total For SBK17									0.00	0	0
SBK18 On 24/10/2020 Spot Bond					0.00000	100.92628			0.00	5,110,000,000	3,250,000,000
Total SBK18 SPOT									0.00	5,110,000,000	3,250,000,000
Total For SBK18									0.00	5,110,000,000	3,250,000,000
SBK19 On 24/10/2019 Spot Bond					0.00000	101.69281			0.00	0	0
Total SBK19 SPOT									0.00	0	0
Total For SBK19									0.00	0	0
SBK20 On 02/12/2019 Spot Bond					0.00000	102.06738			0.00	0	100,000,000
Total SBK20 SPOT									0.00	0	100,000,000
Total For SBK20									0.00	0	100,000,000
SBK21 On 28/01/2020 Spot Bond					0.00000	102.60491			0.00	0	0
Total SBK21 SPOT									0.00	0	0
Total For SBK21									0.00	0	0
SBK22 On 28/05/2020 Spot Bond					0.00000	102.42192			0.00	0	0
Total SBK22 SPOT									0.00	0	0
Total For SBK22									0.00	0	0
SBK23 On 28/05/2022 Spot Bond			10.60500	107.30553	10.60500	107.27541		40,511,100,000,000.00		3,820,000,000	2,810,000,000
Total SBK23 SPOT								40,511,100,000,000.00		3,820,000,000	2,810,000,000
Total For SBK23								40,511,100,000,000.00		3,820,000,000	2,810,000,000
SBK24 On 19/10/2020 Spot Bond					0.00000	103.44271			0.00	0	0
Total SBK24 SPOT									0.00	0	0
Total For SBK24									0.00	0	0
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	12.86708			0.00	0	0
Total SBK24/JIBAR SPOT									0.00	0	0
Total For SBK24/JIBAR									0.00	0	0
SBK25 On 25/04/2021 Spot Bond					0.00000	104.21427			0.00	0	0
Total SBK25 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 SBK25									0.00	0	0
SBK26 On 25/04/2021 Spot Bond			10.46500	110.44291	10.46500	110.41214			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			8.25000	104.01899	8.25000	103.99601		45,540,000,000,000.00		5,520,000,000	2,760,000,000
Total SBK9 SPOT								15,540,000,000,000.00		5,520,000,000	2,760,000,000
Total For SBK9								15,540,000,000,000.00		5,520,000,000	2,760,000,000
SBS16 On 22/09/2018 Spot Bond					0.00000	100.61532			0.00	0	300,000,000
Total SBS16 SPOT									0.00	0	300,000,000
Total For SBS16									0.00	0	300,000,000
SBS18 On 23/06/2021 Spot Bond					0.00000	101.14457			0.00	0	0
Total SBS18 SPOT									0.00	0	0
Total For SBS18									0.00	0	0
SBS19 On 23/06/2021 Spot Bond			8.24500	108.80980	8.24500	108.78578			0.00	0	20,000,000
Total SBS19 SPOT									0.00	0	20,000,000
Total For SBS19									0.00	0	20,000,000
SBS20 On 15/05/2026 Spot Bond			9.44500	107.23577	9.44500	107.20888			0.00	0	80,000,000
Total SBS20 SPOT									0.00	0	80,000,000
Total For SBS20									0.00	0	80,000,000
SBS21 On 15/05/2026 Spot Bond					0.00000	103.08775			0.00	0	0
Total SBS21 SPOT									0.00	0	0
Total For SBS21									0.00	0	0
SBS24 On 24/05/2019 Spot Bond					0.00000	101.85303			0.00	1,760,000,000	880,000,000
Total SBS24 SPOT									0.00	1,760,000,000	880,000,000
Total For SBS24									0.00	1,760,000,000	880,000,000
SBS25 On 24/05/2019 Spot Bond			7.87000	104.58848	7.87000	104.56653			0.00	0	3,600,000,000
Total SBS25 SPOT									0.00	0	3,600,000,000
Total For SBS25									0.00	0	3,600,000,000
SBS27 On 20/02/2024 Spot Bond			9.02500	106.36134	9.02500	106.33582			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			7.87000	103.85069	7.87000	103.82879			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			9.61000	94.64864	9.61000	94.62450			0.00	0	0
Total SBS3 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 SBS3									0.00	0	0
SBS30 On 12/06/2019 Spot Bond					0.00000	100.36842			0.00	0	200,000,000
Total SBS30 SPOT									0.00	0	200,000,000
Total For SBS30									0.00	0	200,000,000
SBS31 On 12/06/2027 Spot Bond			9.66000	103.66217	9.66000	103.63545			0.00	0	100,000,000
Total SBS31 SPOT									0.00	0	100,000,000
Total For SBS31									0.00	0	100,000,000
SBS33 On 19/09/2019 Spot Bond					0.00000	100.20250			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			9.74500	102.03927	9.74500	102.01246		28,260,500,000,000.00	2,900,000,000	1,450,000,000	
Total SBS34 SPOT								28,260,500,000,000.00	2,900,000,000	1,450,000,000	
Total For SBS34								28,260,500,000,000.00	2,900,000,000	1,450,000,000	
SBS35 On 29/01/2018 Spot Bond					0.00000	101.53642			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					0.00000	101.80934			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			7.97000	101.33670	7.97000	101.31518			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			9.24000	100.72237	9.24000	100.69766			0.00	0	15,000,000
Total SBS38 SPOT									0.00	0	15,000,000
Total For SBS38									0.00	0	15,000,000
SBS39 On 29/01/2030 Spot Bond			10.00500	99.54562	10.00500	99.51921			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			8.49500	103.52040	8.49500	103.49701		9,854,200,000,000.00	1,160,000,000	580,000,000	
Total SBS4 SPOT								9,854,200,000,000.00	1,160,000,000	580,000,000	
Total For SBS4								9,854,200,000,000.00	1,160,000,000	580,000,000	
SBS40 On 12/11/2020 Spot Bond					0.00000	101.76338			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			8.69500	108.99738	8.69500	108.97217			0.00	0	0
Total SBS41 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 SBS41										0.00	0	0
SBS42 On 12/11/2025 Spot Bond			9.30000	111.54665	9.30000	111.51910				0.00	0	0
Total SBS42 SPOT										0.00	0	0
Total For SBS42										0.00	0	0
SBS43 On 12/11/2027 Spot Bond			9.62500	111.71327	9.62500	111.68473				0.00	0	0
Total SBS43 SPOT										0.00	0	0
Total For SBS43										0.00	0	0
SBS44 On 15/02/2019 Spot Bond					0.00000	101.36228				0.00	0	0
Total SBS44 SPOT										0.00	0	0
Total For SBS44										0.00	0	0
SBS45 On 15/02/2021 Spot Bond					0.00000	101.96158				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			8.71000	109.47263	8.71000	109.44728				0.00	0	0
Total SBS46 SPOT										0.00	0	0
Total For SBS46										0.00	0	0
SBS47 On 15/02/2023 Spot Bond					0.00000	101.94428				0.00	0	0
Total SBS47 SPOT										0.00	0	0
Total For SBS47										0.00	0	0
SBS48 On 31/01/2020 Spot Bond					0.00000	101.15981				0.00	0	0
Total SBS48 SPOT										0.00	0	0
Total For SBS48										0.00	0	0
SBS49 On 31/01/2022 Spot Bond					0.00000	101.41257				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			8.87500	103.56994	8.87500	103.54549				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			9.48500	9.48500	9.48500	102.90097				0.00	0	0
Total SBS51 SPOT										0.00	0	0
Total For SBS51										0.00	0	0
SBS52 On 29/01/2030 Spot Bond					0.00000	101.49098				0.00	0	150,000,000
Total SBS52 SPOT										0.00	0	150,000,000
Total For SBS52										0.00	0	150,000,000
SBS53 On 03/05/2027 Spot Bond					0.00000	102.19444				0.00	0	0
Total SBS53 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 SBS53										0.00	0	0
SBS54 On 12/06/2020 Spot Bond					0.00000	100.37914				0.00	0	0
Total SBS54 SPOT										0.00	0	0
Total For SBS54										0.00	0	0
SBS55 On 12/06/2022 Spot Bond					0.00000	100.62368				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			8.60000	8.60000	8.60000	103.94941				0.00	0	0
Total SBS56 SPOT										0.00	0	0
Total For SBS56										0.00	0	0
SBS57 On 12/06/2024 Spot Bond					0.00000	100.39713				0.00	0	0
Total SBS57 SPOT										0.00	0	0
Total For SBS57										0.00	0	0
SBS58 On 12/06/2027 Spot Bond					0.00000	101.04404				0.00	0	0
Total SBS58 SPOT										0.00	0	0
Total For SBS58										0.00	0	0
SBSI11 On 07/12/2023 Spot Bond			3.55000	281.01938	3.55000	280.97416				0.00	0	176,600,000
Total SBSI11 SPOT										0.00	0	176,600,000
Total For SBSI11										0.00	0	176,600,000
SBSI14 On 07/12/2033 Spot Bond			4.08500	4.08500	4.08500	198.02876				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					0.00000	99.96643				0.00	0	200,000,000
Total SBT101 SPOT										0.00	0	200,000,000
Total For SBT101										0.00	0	200,000,000
SBT102 On 30/09/2022 Spot Bond					0.00000	100.24033				0.00	0	0
Total SBT102 SPOT										0.00	0	0
Total For SBT102										0.00	0	0
SF2A2U On 11/02/2018 Spot Bond			100.00000	100.00000	100.00000	90.74951				0.00	0	0
Total SF2A2U SPOT										0.00	0	0
Total For SF2A2U										0.00	0	0
SF2BU On 11/02/2018 Spot Bond			100.00000	100.00000	100.00000	90.99514				0.00	0	0
Total SF2BU SPOT										0.00	0	0
Total For SF2BU										0.00	0	0
SF2CU On 11/02/2018 Spot Bond			100.00000	100.00000	100.00000	91.44175				0.00	0	0
Total SF2CU 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 SF2CU									0.00	0	0
SF2DU On 11/02/2018 Spot Bond			100.00000	100.00000	100.00000	91.66505			0.00	0	0
Total SF2DU SPOT									0.00	0	0
Total For SF2DU									0.00	0	0
SGI004 On 20/01/2021 Spot Bond					0.00000	102.82901			0.00	0	0
Total SGI004 SPOT									0.00	0	0
Total For SGI004									0.00	0	0
SGI005 On 10/07/2021 Spot Bond					0.00000	102.82913			0.00	0	0
Total SGI005 SPOT									0.00	0	0
Total For SGI005									0.00	0	0
SGI006 On 11/07/2022 Spot Bond					0.00000	101.65867			0.00	0	0
Total SGI006 SPOT									0.00	0	0
Total For SGI006									0.00	0	0
SHI02 On 01/10/2021 Spot Bond					0.00000	82.63494			0.00	0	0
Total SHI02 SPOT									0.00	0	0
Total For SHI02									0.00	0	0
SHS06 On 12/12/2017 Spot Bond					0.00000	100.58968			0.00	0	0
Total SHS06 SPOT									0.00	0	0
Total For SHS06									0.00	0	0
SHS11U On 25/11/2020 Spot Bond			10.00000	111.81000	10.00000	111.78100			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					0.00000	101.33984			0.00	0	0
Total SHS22 SPOT									0.00	0	0
Total For SHS22									0.00	0	0
SHS23 On 29/06/2018 Spot Bond					0.00000	99.97764			0.00	0	0
Total SHS23 SPOT									0.00	0	0
Total For SHS23									0.00	0	0
SHS24 On 29/06/2020 Spot Bond					0.00000	99.97673			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			9.26500	103.78699	9.26500	103.76131			0.00	0	0
Total SHS25 SPOT									0.00	0	0
Total For SHS25									0.00	0	0
SHS26 On 29/06/2020 Spot Bond					0.00000	99.97673			0.00	0	0
Total SHS26 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SHS26										0.00	0	0
SHS28 On 15/04/2018 Spot Bond					0.00000	102.30021				0.00	0	0
Total SHS28 SPOT										0.00	0	0
Total For SHS28										0.00	0	0
SHS29I On 03/12/2018 Spot Bond			100.00000	100.00000	100.00000	40.67760				0.00	0	0
Total SHS29U SPOT										0.00	0	0
Total For SHS29U										0.00	0	0
SHS30 On 05/04/2020 Spot Bond					0.00000	99.83936				0.00	0	3,500,000,000
Total SHS30 SPOT										0.00	0	3,500,000,000
Total For SHS30										0.00	0	3,500,000,000
SHS31 On 05/10/2022 Spot Bond					0.00000	99.95594				0.00	0	0
Total SHS31 SPOT										0.00	0	0
Total For SHS31										0.00	0	0
SHS32 On 10/07/2020 Spot Bond					0.00000	102.02170				0.00	0	0
Total SHS32 SPOT										0.00	0	0
Total For SHS32										0.00	0	0
SHS33 On 10/10/2022 Spot Bond					0.00000	102.06532				0.00	0	0
Total SHS33 SPOT										0.00	0	0
Total For SHS33										0.00	0	0
SLI3 On 15/08/2018 Spot Bond			8.05000	101.58845	8.05000	101.56667				0.00	0	0
Total SLI3 SPOT										0.00	0	0
Total For SLI3										0.00	0	0
SLI4 On 15/08/2021 Spot Bond					0.00000	101.45795				0.00	400,000,000	200,000,000
Total SLI4 SPOT										0.00	400,000,000	200,000,000
Total For SLI4										0.00	400,000,000	200,000,000
SLRA1 On 15/08/2019 Spot Bond					0.00000	101.07724				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					0.00000	101.10682				0.00	0	0
Total SLRA2 SPOT										0.00	0	0
Total For SLRA2										0.00	0	0
SLRB1 On 15/08/2019 Spot Bond					0.00000	101.12489				0.00	0	0
Total SLRB1 SPOT										0.00	0	0
Total For SLRB1										0.00	0	0
SLRB2 On 15/08/2021 Spot Bond					0.00000	101.13657				0.00	0	0
Total SLRB2 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SLRB2										0.00	0	0
SLRC1 On 15/08/2019 Spot Bond					0.00000	101.22131				0.00	0	0
Total SLRC1 SPOT										0.00	0	0
Total For SLRC1										0.00	0	0
SLRC2 On 15/08/2021 Spot Bond					0.00000	101.24595				0.00	0	0
Total SLRC2 SPOT										0.00	0	0
Total For SLRC2										0.00	0	0
SNT02 On 12/04/2021 Spot Bond					0.00000	102.11243				0.00	164,000,000	82,000,000
Total SNT02 SPOT										0.00	164,000,000	82,000,000
Total For SNT02										0.00	164,000,000	82,000,000
SNT03 On 12/04/2023 Spot Bond			10.37500	10.37500	10.37500	111.19105		32,162,500,000,000.00		3,100,000,000	3,100,000,000	1,550,000,000
Total SNT03 SPOT								32,162,500,000,000.00		3,100,000,000	3,100,000,000	1,550,000,000
Total For SNT03								32,162,500,000,000.00		3,100,000,000	3,100,000,000	1,550,000,000
SNT04 On 27/06/2022 Spot Bond					0.00000	100.40692				0.00	280,000,000	140,000,000
Total SNT04 SPOT										0.00	280,000,000	140,000,000
Total For SNT04										0.00	280,000,000	140,000,000
SPDA10 On 21/08/2021 Spot Bond					0.00000	101.73042				0.00	0	0
Total SPDA10 SPOT										0.00	0	0
Total For SPDA10										0.00	0	0
SPDA11 On 21/08/2020 Spot Bond					0.00000	100.90939				0.00	0	0
Total SPDA11 SPOT										0.00	0	0
Total For SPDA11										0.00	0	0
SPDA12 On 21/08/2022 Spot Bond					0.00000	100.92676				0.00	0	0
Total SPDA12 SPOT										0.00	0	0
Total For SPDA12										0.00	0	0
SPDA6 On 21/08/2019 Spot Bond					0.00000	100.90431				0.00	0	0
Total SPDA6 SPOT										0.00	0	0
Total For SPDA6										0.00	0	0
SPDA7 On 21/08/2019 Spot Bond					0.00000	101.14366				0.00	0	0
Total SPDA7 SPOT										0.00	0	0
Total For SPDA7										0.00	0	0
SPDA8 On 21/08/2021 Spot Bond					0.00000	100.92520				0.00	0	0
Total SPDA8 SPOT										0.00	0	0
Total For SPDA8										0.00	0	0
SPDA9 On 21/08/2019 Spot Bond					0.00000	100.92281				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					0.00000	100.44821			0.00	0	0
Total SPG002 SPOT									0.00	0	0
Total For SPG002									0.00	0	0
SPG00: On 31/10/2019 Spot Bond					0.00000	101.52332			0.00	0	0
Total SPG003 SPOT									0.00	0	0
Total For SPG003									0.00	0	0
SSA05 On 16/04/2018 Spot Bond					0.00000	101.96645			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			9.06500	101.40758	9.06500	101.38302		6,110,988,450,000.00	674,130,000	324,710,000	
Total SSA06 SPOT								6,110,988,450,000.00	674,130,000	324,710,000	
Total For SSA06								6,110,988,450,000.00	674,130,000	324,710,000	
SSN00: On 31/03/2021 Spot Bond			8.93500	93.53222	8.93500	93.50988		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			8.93500	93.53222	8.93500	93.50988		0.00	0	0	
Total SSN005 SPOT								0.00	0	0	
Total For SSN005								0.00	0	0	
SSN01: On 31/01/2025 Spot Bond			3.84500	3.84500	3.84500	117.44355		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			9.94500	106.13882	9.94500	106.11068		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			10.96000	73.04676	10.96000	73.02524		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					0.00000	101.68210		0.00	0	0	
Total SSN024 SPOT								0.00	0	0	
Total For SSN024								0.00	0	0	
SSN02: On 16/01/2019 Spot Bond					0.00000	101.76390		0.00	0	0	
Total SSN026 SPOT								0.00	0	0	
Total For SSN026								0.00	0	0	
SSN02: On 25/09/2019 Spot Bond					0.00000	100.04670		0.00	0	0	
Total SSN027 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 SSN027										0.00	0	0
SSN02: On 07/12/2023 Spot Bond					0.00000	100.60472				0.00	0	0
Total SSN029 SPOT										0.00	0	0
Total For SSN029										0.00	0	0
SSN03: On 17/03/2020 Spot Bond					0.00000	100.25171				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					0.00000	100.60926				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					0.00000	101.05972				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					0.00000	107.38958				0.00	0	0
Total SSN036 SPOT										0.00	0	0
Total For SSN036										0.00	0	0
SSN03: On 01/06/2021 Spot Bond					0.00000	100.72430				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	9.55000	9.55000	101.63567				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					0.00000	101.95015				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			9.17500	107.34120	9.17500	107.31489				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					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			4.09500	99.49115	4.09500	99.47376				0.00	0	0
Total SSN043 SPOT										0.00	0	0
Total For SSN043										0.00	0	0
SSN04: On 09/02/2027 Spot Bond					0.00000	101.23266				0.00	0	0
Total SSN044 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 SSN044										0.00	0	0
SSN04: On 14/02/2018 Spot Bond					0.00000	101.00298				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					0.00000	101.55078				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					0.00000	99.71191				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					0.00000	102.22818				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					0.00000	99.77599				0.00	0	0
Total SSN049 SPOT										0.00	0	0
Total For SSN049										0.00	0	0
SSN05: On 08/12/2023 Spot Bond			3.38000	3.38000	3.38000	282.40325				0.00	0	0
Total SSN050 SPOT										0.00	0	0
Total For SSN050										0.00	0	0
SSN05: On 26/09/2018 Spot Bond			100.00000	100.00000	100.00000	54.15379		500,000,000,000,000.00		15,000,000,000	45,000,000,000	
Total SSN051 SPOT								10,000,000,000,000.00		15,000,000,000	45,000,000,000	
Total For SSN051								10,000,000,000,000.00		15,000,000,000	45,000,000,000	
SZ25 On 30/09/2025 Spot Bond			9.39500	97.78816	9.39500	97.76363				0.00	0	0
Total SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0
T12A10 On 21/08/2019 Spot Bond					0.00000	100.89917				0.00	0	0
Total T12A10 SPOT										0.00	0	0
Total For T12A10										0.00	0	0
T12A11 On 21/08/2019 Spot Bond					0.00000	101.45666				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			8.78500	101.35993	8.78500	101.33625				0.00	0	0
Total T12A12 SPOT										0.00	0	0
Total For T12A12										0.00	0	0
T13A10 On 21/08/2018 Spot Bond					0.00000	101.43410				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					0.00000	100.93737				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			8.68500	105.46921	8.68500	105.44484				0.00	0	0
Total T13A12 SPOT										0.00	0	0
Total For T13A12										0.00	0	0
T13A13 On 21/08/2018 Spot Bond					0.00000	100.86430				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					0.00000	101.08664				0.00	0	0
Total T13A14 SPOT										0.00	0	0
Total For T13A14										0.00	0	0
T13A15 On 21/08/2020 Spot Bond					0.00000	100.93534				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			8.78500	104.89800	8.78500	104.87349				0.00	0	0
Total T13A16 SPOT										0.00	0	0
Total For T13A16										0.00	0	0
T13A18 On 21/08/2018 Spot Bond					0.00000	100.91974				0.00	0	0
Total T13A18 SPOT										0.00	0	0
Total For T13A18										0.00	0	0
T13A19 On 21/08/2020 Spot Bond					0.00000	100.65385				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			8.73500	103.53683	8.73500	103.51278				0.00	0	0
Total T13A20 SPOT										0.00	0	0
Total For T13A20										0.00	0	0
T14A10 On 21/11/2019 Spot Bond					0.00000	100.91454				0.00	0	0
Total T14A10 SPOT										0.00	0	0
Total For T14A10										0.00	0	0
T14A11 On 21/11/2021 Spot Bond					0.00000	100.93492				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	103.22888	9.15000	103.20365				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					0.00000	100.55416				0.00	0	0
Total TFS117 SPOT										0.00	0	0
Total For TFS117										0.00	0	0
TFS123 On 20/03/2019 Spot Bond					0.00000	99.89994				0.00	0	0
Total TFS123 SPOT										0.00	0	0
Total For TFS123										0.00	0	0
TFS135 On 06/07/2018 Spot Bond					0.00000	100.21927				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					0.00000	99.82281				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					0.00000	101.54997				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					0.00000	101.44979				0.00	0	0
Total TFS141 SPOT										0.00	0	0
Total For TFS141										0.00	0	0
TFS142 On 28/10/2021 Spot Bond					0.00000	101.50031				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					0.00000	100.92911				0.00	0	0
Total TFS143 SPOT										0.00	0	0
Total For TFS143										0.00	0	0
TFS144 On 20/03/2020 Spot Bond					0.00000	100.17802				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					0.00000	100.18348				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					0.00000	101.17064				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					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					0.00000	101.71863				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					0.00000	101.78146				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	101.70948	8.73000	101.68587				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					0.00000	101.59733				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					0.00000	101.91590				0.00	0	480,000,000
Total TH11A5 SPOT										0.00	0	480,000,000
Total For TH11A5										0.00	0	480,000,000
TH11A6 On 18/07/2018 Spot Bond			8.40000	8.40000	8.40000	101.43180				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					0.00000	101.57783				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					0.00000	101.91590				0.00	0	340,000,000
Total TH11A8 SPOT										0.00	0	340,000,000
Total For TH11A8										0.00	0	340,000,000
TH11B1 On 18/07/2018 Spot Bond					0.00000	102.06175				0.00	0	0
Total TH11B1 SPOT										0.00	0	0
Total For TH11B1										0.00	0	0
TH11B2 On 18/07/2018 Spot Bond					0.00000	101.84820				0.00	0	0
Total TH11B2 SPOT										0.00	0	0
Total For TH11B2										0.00	0	0
TH11B3 On 18/07/2018 Spot Bond					0.00000	101.84035				0.00	0	820,000,000
Total TH11B3 SPOT										0.00	0	820,000,000
Total For TH11B3										0.00	0	820,000,000
TH11C1 On 18/07/2018 Spot Bond					0.00000	102.04248				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					0.00000	102.03463				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					0.00000	101.96595				0.00	0	0
Total TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11D1 On 18/07/2018 Spot Bond					0.00000	102.65408				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					0.00000	102.66192				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					0.00000	102.62274				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH12A1 On 21/08/2019 Spot Bond					0.00000	100.87148				0.00	0	0
Total TH12A1 SPOT										0.00	0	0
Total For TH12A1										0.00	0	0
TH12A2 On 21/08/2019 Spot Bond					0.00000	100.91459				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			8.73500	8.73500	8.73500	101.67640				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A4 On 21/08/2019 Spot Bond					0.00000	100.89917				0.00	0	0
Total TH12A4 SPOT										0.00	0	0
Total For TH12A4										0.00	0	0
TH12A5 On 21/08/2019 Spot Bond					0.00000	100.93514				0.00	0	0
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0
TH12A6 On 21/08/2019 Spot Bond			8.64500	100.71013	8.64500	100.68698				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A7 On 21/08/2019 Spot Bond					0.00000	100.89403				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					0.00000	100.93514				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			8.75500	100.10442	8.75500	100.08111				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12B: On 21/08/2019 Spot Bond					0.00000	100.98137				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					0.00000	100.98137				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					0.00000	100.98137				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					0.00000	100.98137				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					0.00000	102.44360				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					0.00000	102.44360				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					0.00000	101.06346				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					0.00000	101.06244				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					0.00000	101.39602				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					0.00000	101.39602				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					0.00000	101.49544				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					0.00000	101.38989				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					0.00000	100.87553				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					0.00000	100.89815				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					0.00000	101.31733				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			8.88500	102.05989	8.88500	102.03577				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					0.00000	100.87656				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					0.00000	101.24208				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					0.00000	100.35779				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			8.77500	103.14754	8.77500	103.12348				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					0.00000	101.09807				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					0.00000	100.98127				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					0.00000	100.98229				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					0.00000	100.99106				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					0.00000	100.97081				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					0.00000	100.97819				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					0.00000	101.05307				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					0.00000	101.06127				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					0.00000	101.04163				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					0.00000	101.06184				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					0.00000	101.10944				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					0.00000	101.39059				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					0.00000	101.39059				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					0.00000	101.39360				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					0.00000	101.37859				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					0.00000	101.41099				0.00	0	0
Total TH13D5 SPOT										0.00	0	0
Total For TH13D5										0.00	0	0
TH14A On 21/11/2017 Spot Bond					0.00000	100.81918				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					0.00000	101.21218				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					0.00000	100.94928				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			8.90500	107.63203	8.90500	107.60656				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					0.00000	100.83227				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					0.00000	101.50088				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					0.00000	100.94108				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			8.85500	103.88967	8.85500	104.96920				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					0.00000	100.84470				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					0.00000	101.01184				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					0.00000	100.98108			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					0.00000	100.96877			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					0.00000	101.06306			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					0.00000	101.04258			0.00	0	0
Total TH14C2 SPOT									0.00	0	0
Total For TH14C2									0.00	0	0
TH14C: On 21/11/2021 Spot Bond					0.00000	101.03028			0.00	0	0
Total TH14C3 SPOT									0.00	0	0
Total For TH14C3									0.00	0	0
TH14D: On 21/11/2021 Spot Bond					0.00000	101.36963			0.00	0	0
Total TH14D1 SPOT									0.00	0	0
Total For TH14D1									0.00	0	0
TH14D: On 21/11/2021 Spot Bond					0.00000	101.34821			0.00	0	0
Total TH14D2 SPOT									0.00	0	0
Total For TH14D2									0.00	0	0
TH14D: On 21/11/2021 Spot Bond					0.00000	101.31863			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					0.00000	101.91885			0.00	0	0
Total THE9B4 SPOT									0.00	0	0
Total For THE9B4									0.00	0	0
THE9C: On 18/07/2019 Spot Bond					0.00000	104.13828			0.00	0	0
Total THE9C4 SPOT									0.00	0	0
Total For THE9C4									0.00	0	0
THE9D: On 18/07/2019 Spot Bond					0.00000	102.72259			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			8.48500	8.48500	8.48500	98.28286			509,100,000,000.00	60,000,000	0
Total TL20 SPOT									509,100,000,000.00	60,000,000	0

Contract 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										509,100,000,000.00	60,000,000	0
TL20/R On 22/02/2020 Spot Bond			100.00000	26.90397	100.00000	26.85292				0.00	0	0
TL20/R On 25/11/2020 Spot Bond			10.00000	111.81000	10.00000	111.78100				0.00	0	0
Total TL20/R207 SPOT										0.00	0	0
Total For TL20/R207										0.00	0	0
TL21U On 09/12/2021 Spot Bond			100.00000	100.00000	100.00000	11.87881				0.00	0	0
Total TL21U SPOT										0.00	0	0
Total For TL21U										0.00	0	0
TL22 On 04/03/2021 Spot Bond					0.00000	100.57423				0.00	0	0
Total TL22 SPOT										0.00	0	0
Total For TL22										0.00	0	0
TL23 On 05/09/2022 Spot Bond					0.00000	100.59040				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			8.96500	100.88184	8.96500	100.85740				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			9.49500	106.39099	9.49500	100.99650				0.00	0	0
Total TL25 SPOT										0.00	0	0
Total For TL25										0.00	0	0
TLC02 On 22/03/2018 Spot Bond					0.00000	100.01731				0.00	0	0
Total TLC02 SPOT										0.00	0	0
Total For TLC02										0.00	0	0
TLC03 On 22/03/2018 Spot Bond					0.00000	100.12613				0.00	2,615,000,000	2,600,000,000
Total TLC03 SPOT										0.00	2,615,000,000	2,600,000,000
Total For TLC03										0.00	2,615,000,000	2,600,000,000
TN17 On 14/11/2017 Spot Bond			6.79000	103.73729	6.79000	103.71816				0.00	0	14,781,513,839
Total TN17 SPOT										0.00	0	14,781,513,839
Total For TN17										0.00	0	14,781,513,839
TN17/R On 14/11/2017 Spot Bond			100.00000	92.91515	100.00000	92.68963				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			8.64500	105.10592	8.64500	105.08134				981,575,086,765,910.00	113,542,520,158	47,713,900,000
Total TN20 SPOT										1,575,086,765,910.00	113,542,520,158	47,713,900,000
Total For TN20										1,575,086,765,910.00	113,542,520,158	47,713,900,000
TN20/R On 17/09/2020 Spot Bond			100.00000	18.85751	100.00000	18.81531				0.00	0	0

Contract 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	100.00000	100.00000	18.24246			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	16.72427	100.00000	16.66642			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			9.30500	111.10866	9.30500	111.08120		128,222,900,000,000.00	13,780,000,000	4,840,300,000	
Total TN23 SPOT								128,222,900,000,000.00	13,780,000,000	4,840,300,000	
Total For TN23								128,222,900,000,000.00	13,780,000,000	4,840,300,000	
TN23/R On 06/11/2023 Spot Bond			100.00000	15.53097	100.00000	15.49678		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			10.24500	97.07247	10.24500	97.04613		540,116,400,000,000.00	52,720,000,000	16,480,000,000	
Total TN25 SPOT								540,116,400,000,000.00	52,720,000,000	16,480,000,000	
Total For TN25								540,116,400,000,000.00	52,720,000,000	16,480,000,000	
TN25/R On 19/08/2025 Spot Bond			100.00000	10.54908	100.00000	10.52587		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			10.39500	94.08910	10.39500	94.06320		54,469,800,000,000.00	5,240,000,000	1,310,000,000	
Total TN27 SPOT								54,469,800,000,000.00	5,240,000,000	1,310,000,000	
Total For TN27								54,469,800,000,000.00	5,240,000,000	1,310,000,000	
TN27/R On 14/11/2027 Spot Bond			100.00000	12.08784	100.00000	12.06124		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			11.09500	95.67202	11.09500	100.87679		204,148,000,000,000.00	18,400,000,000	9,200,000,000	
Total TN30 SPOT								204,148,000,000,000.00	18,400,000,000	9,200,000,000	
Total For TN30								204,148,000,000,000.00	18,400,000,000	9,200,000,000	
TN30/R On 09/10/2030 Spot Bond			8.00000	119.72160	8.00000	124.93358		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			11.68000	92.33583	11.68000	97.66389		65,408,000,000,000.00	5,600,000,000	2,800,000,000	
Total TN40 SPOT								65,408,000,000,000.00	5,600,000,000	2,800,000,000	
Total For TN40								65,408,000,000,000.00	5,600,000,000	2,800,000,000	
TN40/R On 09/10/2040 Spot Bond			10.75000	99.71432	10.75000	105.04390		0.00	0	0	

Contract 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					0.00000	100.90694				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					0.00000	101.22846				0.00	0	0
Total TORQ10 SPOT										0.00	0	0
Total For TORQ10										0.00	0	0
TORQ3 On 15/04/2022 Spot Bond					0.00000	100.66208				0.00	0	0
Total TORQ3 SPOT										0.00	0	0
Total For TORQ3										0.00	0	0
TORQ6 On 15/04/2022 Spot Bond					0.00000	101.40613				0.00	0	0
Total TORQ6 SPOT										0.00	0	0
Total For TORQ6										0.00	0	0
TORQ7 On 15/08/2019 Spot Bond					0.00000	101.06175				0.00	0	0
Total TORQ7 SPOT										0.00	0	0
Total For TORQ7										0.00	0	0
TORQ8 On 15/08/2018 Spot Bond					0.00000	101.08558				0.00	0	0
Total TORQ8 SPOT										0.00	0	0
Total For TORQ8										0.00	0	0
TORQ9 On 15/08/2018 Spot Bond					0.00000	101.12132				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	111.81000	10.00000	111.78100				0.00	0	0
Total TPDA01/JIBAR SPOT										0.00	0	0
Total For TPDA01/JIBAR										0.00	0	0
TPDA0 On 05/04/2018 Spot Bond					0.00000	100.04886				0.00	0	0
Total TPDA03 SPOT										0.00	0	0
Total For TPDA03										0.00	0	0
TPDA0 On 10/04/2019 Spot Bond					0.00000	102.11585				0.00	0	0
Total TPDA05 SPOT										0.00	0	0
Total For TPDA05										0.00	0	0
TPDA0 On 30/11/2018 Spot Bond					0.00000	101.14415				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			8.86500	104.86289	8.86500	104.83818				0.00	0	0

Contract 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					0.00000	100.33815				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					0.00000	100.35350				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			9.03500	104.53579	9.03500	104.51054				0.00	0	0
Total TRA2A3 SPOT										0.00	0	0
Total For TRA2A3										0.00	0	0
TRA2A On 14/12/2018 Spot Bond					0.00000	100.33853				0.00	0	0
Total TRA2A4 SPOT										0.00	0	0
Total For TRA2A4										0.00	0	0
TRA2A On 14/12/2020 Spot Bond					0.00000	100.35350				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			8.83500	8.83500	8.83500	105.12629				0.00	0	0
Total TRA2A6 SPOT										0.00	0	0
Total For TRA2A6										0.00	0	0
TRA2B On 14/12/2020 Spot Bond					0.00000	100.37792				0.00	0	0
Total TRA2B1 SPOT										0.00	0	0
Total For TRA2B1										0.00	0	0
TRA2B On 14/12/2020 Spot Bond					0.00000	100.38730				0.00	0	0
Total TRA2B2 SPOT										0.00	0	0
Total For TRA2B2										0.00	0	0
TRA2C On 14/12/2020 Spot Bond					0.00000	100.42664				0.00	0	0
Total TRA2C1 SPOT										0.00	0	0
Total For TRA2C1										0.00	0	0
TRA2C On 14/12/2020 Spot Bond					0.00000	100.44160				0.00	0	0
Total TRA2C2 SPOT										0.00	0	0
Total For TRA2C2										0.00	0	0
TRA2D On 14/12/2020 Spot Bond					0.00000	100.53856				0.00	0	0
Total TRA2D1 SPOT										0.00	0	0
Total For TRA2D1										0.00	0	0
TRA2D On 14/12/2020 Spot Bond					0.00000	100.53856				0.00	0	0

Contract 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					0.00000	100.36373				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	100.00000	100.00000	28.33539				0.00	0	0
Total TRAA4U SPOT										0.00	0	0
Total For TRAA4U										0.00	0	0
TRAB1 On 14/06/2019 Spot Bond					0.00000	100.35740				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	100.00000	100.00000	28.58076				0.00	0	0
Total TRAB2U SPOT										0.00	0	0
Total For TRAB2U										0.00	0	0
TRAC1 On 14/06/2019 Spot Bond					0.00000	100.35928				0.00	0	0
Total TRAC1 SPOT										0.00	0	0
Total For TRAC1										0.00	0	0
TRAC2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	28.78523				0.00	0	0
Total TRAC2U SPOT										0.00	0	0
Total For TRAC2U										0.00	0	0
TRAD1 On 14/06/2019 Spot Bond					0.00000	102.29325				0.00	0	0
Total TRAD1 SPOT										0.00	0	0
Total For TRAD1										0.00	0	0
TRAD2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	31.27978				0.00	0	0
Total TRAD2U SPOT										0.00	0	0
Total For TRAD2U										0.00	0	0
TRAE1 On 14/06/2019 Spot Bond					0.00000	102.81929				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	100.00000	100.00000	34.01970				0.00	0	0
Total TRAE2U SPOT										0.00	0	0
Total For TRAE2U										0.00	0	0
TSE01L On 31/07/2019 Spot Bond			100.00000	100.00000	100.00000	32.73123				0.00	0	0
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSE03L On 31/10/2020 Spot Bond			100.00000	100.00000	100.00000	18.03914				0.00	0	0

Contract 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					0.00000	99.40061				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					0.00000	95.47855				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					0.00000	95.17034				0.00	0	0
Total TSP222 SPOT										0.00	0	0
Total For TSP222										0.00	0	0
TSP223 On 23/11/2017 Spot Bond					0.00000	98.80225				0.00	0	0
Total TSP223 SPOT										0.00	0	0
Total For TSP223										0.00	0	0
TSP224 On 24/05/2018 Spot Bond					0.00000	94.88233				0.00	0	0
Total TSP224 SPOT										0.00	0	0
Total For TSP224										0.00	0	0
TSP225 On 07/12/2017 Spot Bond					0.00000	98.50422				0.00	0	0
Total TSP225 SPOT										0.00	0	0
Total For TSP225										0.00	0	0
TSP226 On 07/06/2018 Spot Bond					0.00000	94.62750				0.00	0	0
Total TSP226 SPOT										0.00	0	0
Total For TSP226										0.00	0	0
TSP227 On 21/06/2018 Spot Bond					0.00000	94.34117				0.00	0	0
Total TSP227 SPOT										0.00	0	0
Total For TSP227										0.00	0	0
TTO01L On 28/08/2019 Spot Bond			100.00000	100.00000	100.00000	32.13022				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TUHF0 On 26/01/2020 Spot Bond					0.00000	101.82513				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					0.00000	101.78325				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					0.00000	101.56898				0.00	0	0

Contract 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					0.00000	101.63285				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					0.00000	101.37117				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					0.00000	101.32962				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					0.00000	100.99393				0.00	0	0
Total TWC245 SPOT										0.00	0	0
Total For TWC245										0.00	0	0
TWC24 On 10/11/2017 Spot Bond					0.00000	100.86969				0.00	0	0
Total TWC246 SPOT										0.00	0	0
Total For TWC246										0.00	0	0
TWC24 On 14/11/2017 Spot Bond					0.00000	100.84898				0.00	0	0
Total TWC247 SPOT										0.00	0	0
Total For TWC247										0.00	0	0
TWC24 On 27/11/2017 Spot Bond					0.00000	100.64123				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					0.00000	100.57764				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			8.86500	106.10418	8.86500	106.07875				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			10.41500	105.55832	10.41500	105.52871				0.00	0	0
Total UG26 SPOT										0.00	0	0
Total For UG26										0.00	0	0
VCJA11On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	12.06883				0.00	0	0
Total VCJA1U SPOT										0.00	0	0
Total For VCJA1U										0.00	0	0
VCJB11On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	11.90078				0.00	0	0

Contract 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	100.00000	100.00000	11.65365				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	100.00000	100.00000	11.43591				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	100.00000	100.00000	9.34755				0.00	0	0
Total VJA03U SPOT										0.00	0	0
Total For VJA03U										0.00	0	0
VJA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	9.76476				0.00	0	0
Total VJA04U SPOT										0.00	0	0
Total For VJA04U										0.00	0	0
VJA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	10.34690				0.00	0	0
Total VJA05U SPOT										0.00	0	0
Total For VJA05U										0.00	0	0
VJA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	10.41977				0.00	0	0
Total VJA06U SPOT										0.00	0	0
Total For VJA06U										0.00	0	0
VJA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	10.46880				0.00	0	0
Total VJA07U SPOT										0.00	0	0
Total For VJA07U										0.00	0	0
VJA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	10.50645				0.00	0	0
Total VJA08U SPOT										0.00	0	0
Total For VJA08U										0.00	0	0
VJA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	9.47719				0.00	0	0
Total VJA09U SPOT										0.00	0	0
Total For VJA09U										0.00	0	0
VJB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	9.12017				0.00	0	0
Total VJB03U SPOT										0.00	0	0
Total For VJB03U										0.00	0	0
VJB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	9.51802				0.00	0	0
Total VJB04U SPOT										0.00	0	0
Total For VJB04U										0.00	0	0
VJB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	10.08800				0.00	0	0

Contract 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	100.00000	100.00000	10.23774				0.00	0	0
Total VJB06U SPOT										0.00	0	0
Total For VJB06U										0.00	0	0
VJB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	10.26969				0.00	0	0
Total VJB07U SPOT										0.00	0	0
Total For VJB07U										0.00	0	0
VJB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	10.30755				0.00	0	0
Total VJB08U SPOT										0.00	0	0
Total For VJB08U										0.00	0	0
VJB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	9.29559				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					0.00000	99.97879				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					0.00000	100.46863				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	100.00000	100.00000	66.71070				0.00	0	0
Total VKE01U SPOT										0.00	0	0
Total For VKE01U										0.00	0	0
VKE05 On 28/03/2018 Spot Bond					0.00000	100.19262				0.00	0	0
Total VKE05 SPOT										0.00	0	0
Total For VKE05										0.00	0	0
VKE06 On 08/05/2018 Spot Bond					0.00000	101.20204				0.00	0	0
Total VKE06 SPOT										0.00	0	0
Total For VKE06										0.00	0	0
VKE07 On 08/06/2020 Spot Bond					0.00000	100.49039				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					0.00000	100.32580				0.00	0	0
Total VKE08 SPOT										0.00	0	0
Total For VKE08										0.00	0	0
VKE09 On 08/07/2020 Spot Bond					0.00000	101.98557				0.00	0	0

Contract 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					0.00000	102.02053				0.00	0	0
Total VKE10 SPOT										0.00	0	0
Total For VKE10										0.00	0	0
VPA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	10.57369				0.00	0	0
Total VPA03U SPOT										0.00	0	0
Total For VPA03U										0.00	0	0
VPA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	5.65874				0.00	0	0
Total VPA04U SPOT										0.00	0	0
Total For VPA04U										0.00	0	0
VPA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	10.14120				0.00	0	0
Total VPA05U SPOT										0.00	0	0
Total For VPA05U										0.00	0	0
VPA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	10.23928				0.00	0	0
Total VPA06U SPOT										0.00	0	0
Total For VPA06U										0.00	0	0
VPA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	10.14723				0.00	0	0
Total VPA07U SPOT										0.00	0	0
Total For VPA07U										0.00	0	0
VPA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	10.14723				0.00	0	0
Total VPA08U SPOT										0.00	0	0
Total For VPA08U										0.00	0	0
VPA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	9.20926				0.00	0	0
Total VPA09U SPOT										0.00	0	0
Total For VPA09U										0.00	0	0
VPB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	10.80131				0.00	0	0
Total VPB03U SPOT										0.00	0	0
Total For VPB03U										0.00	0	0
VPB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	5.41200				0.00	0	0
Total VPB04U SPOT										0.00	0	0
Total For VPB04U										0.00	0	0
VPB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	9.82320				0.00	0	0
Total VPB05U SPOT										0.00	0	0
Total For VPB05U										0.00	0	0
VPB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	9.99816				0.00	0	0

Contract 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	100.00000	100.00000	9.90230				0.00	0	0
Total VPB07U SPOT										0.00	0	0
Total For VPB07U										0.00	0	0
VPB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	9.90289				0.00	0	0
Total VPB08U SPOT										0.00	0	0
Total For VPB08U										0.00	0	0
VPB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	8.98706				0.00	0	0
Total VPB09U SPOT										0.00	0	0
Total For VPB09U										0.00	0	0
VRI708 On 29/11/2017 Spot Bond					0.00000	100.61644				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	100.00000	100.00000	22.94149				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			2.91000	2.91000	2.91000	251.57513				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			7.46000	105.38183	7.46000	105.36087				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			7.77500	105.91001	7.77500	105.88807				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			8.11500	105.76955	8.11500	105.74669				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	16.49443	100.00000	16.45813				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			6.84500	87.38974	6.84500	87.37376				0.00	0	0
Total Z083 SPOT										0.00	0	0
Total For Z083										0.00	0	0
Total for SPOT										2.18e+0125,510,763,052,358	570,371,580,690	

Contract 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 :									2.18e+017	510,763,052,358	570,371,580,690
Total Futures									2.18e+017	510,763,052,866	570,372,565,447
Total Options									0.00	0	78,396
Grand Total:									2.18e+017	510,763,052,866	570,372,643,843