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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 04/10/2017

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			10.76780	76.48456	10.81673	76.18651			0.00	0	9,466
ES33 On 01/02/2018 Bond Future			10.87326	77.89013	10.92392	77.58663			0.00	0	0
ES33 On 03/05/2018 Bond Future			10.97664	75.54672	11.02905	75.23774			0.00	0	0
Total ES33 Future									0.00	0	9,466
ES33 On 02/11/2017 Bond Future	10.67	Put			899.11000	0.89911	601,060		0.00	0	0
ES33 On 02/11/2017 Bond Future	10.68	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/11/2017 Bond Future	10.68	Put			837.33000	0.83733	539,280		0.00	0	0
ES33 On 02/11/2017 Bond Future	10.66	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/11/2017 Bond Future	10.66	Put			960.97000	0.96097	662,920		0.00	0	0
ES33 On 02/11/2017 Bond Future	10.67	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 01/02/2018 Bond Future	11.00	Call			452.37000	0.45237	755,870		0.00	0	0
ES33 On 01/02/2018 Bond Future	11.00	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 01/02/2018 Bond Future	11.01	Call			511.52000	0.51152	815,020		0.00	0	0
ES33 On 01/02/2018 Bond Future	11.01	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 01/02/2018 Bond Future	10.99	Call			393.14000	0.39314	696,640		0.00	0	0
ES33 On 01/02/2018 Bond Future	10.99	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 03/05/2018 Bond Future	11.21	Call			1,052.22000	1.05222	1,361,200		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	03/05/2018	Bond Future	11.21	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	03/05/2018	Bond Future	11.22	Call			1,109.72000	1.10972	1,418,700		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			994.65000	0.99465	1,303,630		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			11.01646	79.11057	11.06522	78.77629			0.00	0	7,957
ES42	On	01/02/2018	Bond Future			11.11844	80.56436	11.16889	80.22404			0.00	0	0
ES42	On	03/05/2018	Bond Future			11.22342	77.80093	11.27567	77.45440			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			130.37305	130.37305	130.47715	130.47715			4,563,056.75	35	949
I2025	On	01/02/2018	Bond Future			131.47531	131.47531	131.58241	131.58241			0.00	0	0
I2025	On	03/05/2018	Bond Future			133.96984	133.96984	134.07769	134.07769			0.00	0	0
Total I2025 Future												4,563,056.75	35	949
I2025	On	02/11/2017	Bond Future	132.98	Put			2,502.85000	2.50285	2,606,950		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			2,482.85000	2.48285	2,586,950		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			2,492.85000	2.49285	2,596,950		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			2,307.59000	2.30759	2,414,690		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			2,317.59000	2.31759	2,424,690		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			2,297.59000	2.29759	2,404,690		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.21	Call			867.69000	0.86769	759,840		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			857.69000	0.85769	749,840		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			877.69000	0.87769	769,840		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												4,563,056.75	35	949
I2029	On	02/11/2017	Bond Future			99.93655	99.93655	99.54084	99.54084			0.00	0	1,370
I2029	On	01/02/2018	Bond Future			101.80697	101.80697	101.40451	101.40451			0.00	0	0
I2029	On	03/05/2018	Bond Future			102.72151	102.72151	102.31050	102.31050			0.00	0	0

Contract 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			105.14402	105.14402	105.15612	105.15612			0.00	0	5,234
I2033 On 01/02/2018 Bond Future			107.11189	107.11189	107.12496	107.12496			0.00	0	0
I2033 On 03/05/2018 Bond Future			108.05739	108.05739	108.06978	108.06978			0.00	0	0
Total I2033 Future									0.00	0	5,234
I2033 On 02/11/2017 Bond Future	110.08	Put			4,923.88000	4.92388	4,935,980		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			4,933.88000	4.93388	4,945,980		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			4,913.88000	4.91388	4,925,980		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			2,525.04000	2.52504	2,538,110		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			2,535.04000	2.53504	2,548,110		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			2,515.04000	2.51504	2,528,110		0.00	0	0
I2033 On 03/05/2018 Bond Future	107.70	Call			369.78000	0.36978	357,390		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			359.78000	0.35978	347,390		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			379.78000	0.37978	367,390		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			128.91458	128.91458	128.92982	128.92982			0.00	0	19,719
I2038 On 01/02/2018 Bond Future			129.82234	129.82234	129.83889	129.83889			0.00	0	0
I2038 On 03/05/2018 Bond Future			132.28547	132.28547	132.30106	132.30106			0.00	0	0
Total I2038 Future									0.00	0	19,719
I2038 On 02/11/2017 Bond Future	136.80	Put			7,870.18000	7.87018	7,885,420		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			7,880.18000	7.88018	7,895,420		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			7,890.18000	7.89018	7,905,420		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			7,101.11000	7.10111	7,117,660		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			7,111.11000	7.11111	7,127,660		0.00	0	0

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			7,091.11000	7.09111	7,107,660		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.29	Call			11.06000	0.01106	0,000		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.29	Put			0.00000	0.00000	4,530		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.27	Call			31.06000	0.03106	15,470		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.27	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.28	Call			21.06000	0.02106	5,470		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.28	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												0.00	0	19,719
I2046	On	02/11/2017	Bond Future			123.56323	123.56323	124.32797	124.32797			0.00	0	21,292
I2046	On	01/02/2018	Bond Future			125.87573	125.87573	126.65560	126.65560			0.00	0	0
I2046	On	03/05/2018	Bond Future			126.66595	126.66595	127.45940	127.45940			0.00	0	0
Total I2046 Future												0.00	0	21,292
I2046	On	02/11/2017	Bond Future	136.31	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.31	Put			11,982.03000	11.98203	12,746,770		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.32	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.32	Put			11,992.03000	11.99203	12,756,770		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.30	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.30	Put			11,972.03000	11.97203	12,736,770		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			6,244.40000	6.24440	7,024,270		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			6,254.40000	6.25440	7,034,270		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			6,264.40000	6.26440	7,044,270		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			480.60000	0.48060	1,274,050		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			490.60000	0.49060	1,284,050		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			470.60000	0.47060	1,264,050		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			132.43284	132.43284	132.74279	132.74279			0.00	0	22,612
I2050	On	01/02/2018	Bond Future			133.23812	133.23812	133.55488	133.55488			0.00	0	0
I2050	On	03/05/2018	Bond Future			135.76602	135.76602	136.08756	136.08756			0.00	0	0
Total I2050 Future												0.00	0	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			11,917.21000	11.91721	12,227,160		0.00	0	0

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			11,927.21000	11.92721	12,237,160		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			11,907.21000	11.90721	12,217,160		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			6,685.12000	6.68512	7,001,880		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			6,695.12000	6.69512	7,011,880		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			6,675.12000	6.67512	6,991,880		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.62	Call			467.56000	0.46756	146,020		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			457.56000	0.45756	136,020		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			477.56000	0.47756	156,020		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												0.00	0	22,612
R186	On	02/11/2017	Bond Future			8.62087	115.67001	8.67325	115.31954		7.51	18,969,881.64	164	135,561
R186	On	01/02/2018	Bond Future			8.67069	112.49577	8.72531	112.13898		7.32	0.00	0	198
R186	On	03/05/2018	Bond Future			8.72091	114.58708	8.77791	114.22382		7.25	0.00	0	0
Total R186 Future												18,969,881.64	164	135,759
R186	On	02/11/2017	Bond Future	8.89	Call			1,868.40000	1.86840	2,135,050	7.74	0.00	0	0
R186	On	02/11/2017	Bond Future	8.89	Put			433.59000	0.43359	349,770	7.74	0.00	0	0
R186	On	02/11/2017	Bond Future	8.90	Call			1,916.13000	1.91613	2,185,680	7.74	0.00	0	0
R186	On	02/11/2017	Bond Future	8.90	Put			415.72000	0.41572	334,800	7.74	0.00	0	0
R186	On	02/11/2017	Bond Future	8.60	Put			1,246.21000	1.24621	1,056,830	7.57	0.00	0	3,750
R186	On	02/11/2017	Bond Future	9.00	Call			2,420.80000	2.42080	2,715,440	7.80	0.00	0	0
R186	On	02/11/2017	Bond Future	8.88	Call			1,821.21000	1.82121	2,085,000	7.73	0.00	0	0
R186	On	02/11/2017	Bond Future	9.00	Put			267.22000	0.26722	211,390	7.80	0.00	0	5,000
R186	On	02/11/2017	Bond Future	8.88	Put			452.05000	0.45205	365,370	7.73	0.00	0	0
R186	On	02/11/2017	Bond Future	8.75	Call			1,260.83000	1.26083	1,482,190	7.66	0.00	0	0
R186	On	02/11/2017	Bond Future	8.75	Put			749.94000	0.74994	620,830	7.66	0.00	0	0
R186	On	02/11/2017	Bond Future	8.60	Call			755.69000	0.75569	916,780	7.57	0.00	0	0
R186	On	01/02/2018	Bond Future	8.98	Call			2,835.79000	2.83579	3,100,250	7.60	0.00	0	0
R186	On	01/02/2018	Bond Future	8.98	Put			1,191.95000	1.19195	1,099,620	7.60	0.00	0	0
R186	On	01/02/2018	Bond Future	8.96	Call			2,753.59000	2.75359	3,014,910	7.59	0.00	0	0
R186	On	01/02/2018	Bond Future	8.96	Put			1,237.67000	1.23767	1,142,200	7.59	0.00	0	0
R186	On	01/02/2018	Bond Future	9.25	Call			4,049.58000	4.04958	4,350,000	7.76	0.00	0	0
R186	On	01/02/2018	Bond Future	9.25	Put			698.23000	0.69823	641,860	7.76	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			2,690.43000	2.69043	2,508,270	7.32	0.00	0	0
R186	On	01/02/2018	Bond Future	8.50	Call			1,208.81000	1.20881	1,383,440	7.32	0.00	0	1,460
R186	On	01/02/2018	Bond Future	8.97	Call			2,794.43000	2.79443	3,057,320	7.59	0.00	0	0
R186	On	01/02/2018	Bond Future	8.97	Put			1,214.53000	1.21453	1,120,630	7.59	0.00	0	0
R186	On	01/02/2018	Bond Future	7.75	Put			6,757.53000	6.75753	6,444,310	7.04	0.00	0	0
R186	On	01/02/2018	Bond Future	7.75	Call			151.68000	0.15168	195,250	7.04	0.00	0	1,460
R186	On	01/02/2018	Bond Future	9.00	Call			2,919.11000	2.91911	3,186,660	7.61	0.00	0	0
R186	On	01/02/2018	Bond Future	9.00	Put			1,147.56000	1.14756	1,058,320	7.61	0.00	0	6,200
R186	On	01/02/2018	Bond Future	8.75	Call			1,962.92000	1.96292	2,187,580	7.47	0.00	0	0
R186	On	01/02/2018	Bond Future	8.75	Put			1,802.13000	1.80213	1,670,000	7.47	0.00	0	820
R186	On	03/05/2018	Bond Future	8.92	Put			2,160.86000	2.16086	2,008,090	7.50	0.00	0	0
R186	On	03/05/2018	Bond Future	8.93	Call			3,095.93000	3.09593	3,307,790	7.50	0.00	0	0
R186	On	03/05/2018	Bond Future	8.93	Put			2,134.34000	2.13434	1,982,940	7.50	0.00	0	0
R186	On	03/05/2018	Bond Future	8.91	Call			3,023.74000	3.02374	3,232,860	7.49	0.00	0	0
R186	On	03/05/2018	Bond Future	8.91	Put			2,187.97000	2.18797	2,033,830	7.49	0.00	0	0
R186	On	03/05/2018	Bond Future	8.92	Call			3,059.56000	3.05956	3,270,050	7.50	0.00	0	0
Total R186 Option												0.00	0	19,510
Total For R186												18,969,881.64	164	155,269
R197	On	02/11/2017	Bond Future			301.29408	301.29408	301.33270	301.33270			0.00	0	2,350
R197	On	01/02/2018	Bond Future			299.94801	299.94801	299.98934	299.98934			0.00	0	0
R197	On	03/05/2018	Bond Future			305.63894	305.63894	305.67829	305.67829			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			3,837.30000	3.83730	3,875,920		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			3,817.30000	3.81730	3,855,920		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			3,827.30000	3.82730	3,865,920		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			1,670.66000	1.67066	1,711,990		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			1,680.66000	1.68066	1,721,990		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			1,690.66000	1.69066	1,731,990		0.00	0	0
R197	On	03/05/2018	Bond Future	304.45	Call			1,228.29000	1.22829	1,188,940		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			1,218.29000	1.21829	1,178,940		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			1,238.29000	1.23829	1,198,940		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			242.57326	242.57326	242.45017	242.45017		4.24	0.00	0	28,667
R202	On	01/02/2018	Bond Future			243.40286	243.40286	243.27945	243.27945		4.47	0.00	0	0
R202	On	03/05/2018	Bond Future			248.02115	248.02115	247.89293	247.89293		4.40	0.00	0	0
Total R202 Future												0.00	0	28,667
R202	On	02/11/2017	Bond Future	253.90	Put			11,449.94000	11.44994	11,326,880	4.54	0.00	0	0
R202	On	02/11/2017	Bond Future	253.91	Call			0.11000	0.00011	0,140	4.54	0.00	0	0
R202	On	02/11/2017	Bond Future	253.91	Put			11,459.94000	11.45994	11,336,880	4.54	0.00	0	0
R202	On	02/11/2017	Bond Future	253.89	Call			0.11000	0.00011	0,140	4.54	0.00	0	0
R202	On	02/11/2017	Bond Future	253.89	Put			11,439.94000	11.43994	11,316,880	4.54	0.00	0	0
R202	On	02/11/2017	Bond Future	253.90	Call			0.11000	0.00011	0,140	4.54	0.00	0	0
R202	On	01/02/2018	Bond Future	249.07	Call			672.87000	0.67287	763,760	4.80	0.00	0	0
R202	On	01/02/2018	Bond Future	249.07	Put			6,463.42000	6.46342	6,430,900	4.80	0.00	0	0
R202	On	01/02/2018	Bond Future	249.08	Call			671.03000	0.67103	761,780	4.80	0.00	0	0
R202	On	01/02/2018	Bond Future	249.08	Put			6,471.58000	6.47158	6,438,920	4.80	0.00	0	0
R202	On	01/02/2018	Bond Future	249.06	Call			674.71000	0.67471	765,740	4.80	0.00	0	0
R202	On	01/02/2018	Bond Future	249.06	Put			6,455.26000	6.45526	6,422,880	4.80	0.00	0	0
R202	On	03/05/2018	Bond Future	247.48	Call			3,666.80000	3.66680	3,823,960	4.72	0.00	0	0
R202	On	03/05/2018	Bond Future	247.48	Put			3,253.87000	3.25387	3,282,810	4.72	0.00	0	0
R202	On	03/05/2018	Bond Future	247.49	Call			3,661.68000	3.66168	3,818,790	4.72	0.00	0	0
R202	On	03/05/2018	Bond Future	247.49	Put			3,258.75000	3.25875	3,287,640	4.72	0.00	0	0
R202	On	03/05/2018	Bond Future	247.47	Call			3,671.92000	3.67192	3,829,130	4.72	0.00	0	0
R202	On	03/05/2018	Bond Future	247.47	Put			3,248.99000	3.24899	3,277,980	4.72	0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												0.00	0	28,667
R2023	On	02/11/2017	Bond Future			7.96670	100.51420	8.02402	100.27145		4.21	0.00	0	56,990
R2023	On	01/02/2018	Bond Future			8.00262	102.36129	8.06342	102.11419		4.35	0.00	0	0
R2023	On	03/05/2018	Bond Future			8.03025	100.33461	8.09480	100.08305		4.35	0.00	0	0
Total R2023 Future												0.00	0	56,990
R2023	On	02/11/2017	Bond Future	8.57	Put			16.53000	0.01653	8,950	4.38	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.58	Call			2,332.38000	2.33238	2,568,090	4.38	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.58	Put			15.22000	0.01522	8,180	4.38	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.56	Call			2,252.90000	2.25290	2,487,490	4.38	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.56	Put			17.93000	0.01793	9,770	4.38	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.57	Call			2,292.60000	2.29260	2,527,770	4.38	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.32	Put			622.01000	0.62201	537,330	4.54	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.33	Call			1,683.37000	1.68337	1,847,120	4.55	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.33	Put			608.84000	0.60884	525,490	4.55	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.31	Call			1,630.04000	1.63004	1,791,100	4.54	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023	On	01/02/2018	Bond Future	8.31	Put			635.63000	0.63563	549,590	4.54	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.32	Call			1,656.49000	1.65649	1,818,910	4.54	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.28	Call			1,731.90000	1.73190	1,881,130	4.43	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.28	Put			1,014.50000	1.01450	912,170	4.43	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.29	Call			1,755.44000	1.75544	1,905,770	4.43	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.29	Put			999.49000	0.99949	898,260	4.43	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.27	Call			1,708.81000	1.70881	1,856,930	4.43	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.27	Put			1,029.98000	1.02998	926,540	4.43	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												0.00	0	56,990
R2030	On	02/11/2017	Bond Future			9.18794	93.50978	9.24040	93.15273			2,805,293.40	30	59,102
R2030	On	01/02/2018	Bond Future			9.24487	91.22329	9.29916	90.85980			0.00	0	0
R2030	On	03/05/2018	Bond Future			9.30532	92.91908	9.36152	92.54896			0.00	0	0
Total R2030 Future												2,805,293.40	30	59,102
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			806.89000	0.80689	1,163,940		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			672.65000	0.67265	1,029,700		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			739.81000	0.73981	1,096,860		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.38	Call			537.58000	0.53758	901,070		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			603.78000	0.60378	967,270		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			471.32000	0.47132	834,810		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			903.27000	0.90327	1,273,390		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			968.02000	0.96802	1,338,140		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			838.45000	0.83845	1,208,570		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												2,805,293.40	30	59,102
R2032	On	02/11/2017	Bond Future			9.41968	91.72864	9.47228	91.34677		11.01	0.00	0	32,988
R2032	On	01/02/2018	Bond Future			9.48211	93.41431	9.53646	93.02547		10.39	0.00	0	0
R2032	On	03/05/2018	Bond Future			9.54400	90.99398	9.60016	90.59807		11.04	0.00	0	0
Total R2032 Future												0.00	0	32,988
R2032	On	02/11/2017	Bond Future	9.49	Call			1,214.11000	1.21411	1,405,190	11.01	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.49	Put			1,085.98000	1.08598	895,190	11.01	0.00	0	0

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			1,251.92000	1.25192	1,446,870	11.01	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.50	Put			1,051.59000	1.05159	864,670	11.01	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.48	Call			1,176.99000	1.17699	1,364,200	11.00	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.48	Put			1,121.13000	1.12113	926,470	11.00	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.20	Put			3,675.22000	3.67522	3,415,970	10.36	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.20	Call			1,229.14000	1.22914	1,358,730	10.36	0.00	0	7,500
R2032	On	01/02/2018	Bond Future	9.45	Put			2,583.09000	2.58309	2,372,390	10.54	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.45	Call			1,963.39000	1.96339	2,141,530	10.54	0.00	0	750
R2032	On	01/02/2018	Bond Future	9.40	Put			2,780.21000	2.78021	2,559,660	10.50	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.40	Call			1,799.36000	1.79936	1,967,650	10.50	0.00	0	6,800
R2032	On	01/02/2018	Bond Future	9.30	Put			3,205.58000	3.20558	2,965,450	10.43	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.30	Call			1,496.27000	1.49627	1,644,980	10.43	0.00	0	7,800
R2032	On	01/02/2018	Bond Future	9.56	Call			2,353.39000	2.35339	2,553,020	10.63	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.56	Put			2,185.71000	2.18571	1,996,500	10.63	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.57	Call			2,390.79000	2.39079	2,592,360	10.64	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.57	Put			2,152.01000	2.15201	1,964,740	10.64	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.55	Call			2,316.31000	2.31631	2,514,000	10.62	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.55	Put			2,219.81000	2.21981	2,028,660	10.62	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.70	Call			3,431.56000	3.43156	3,647,310	11.19	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.70	Put			2,733.81000	2.73381	2,553,650	11.19	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.71	Call			3,469.92000	3.46992	3,687,080	11.20	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.71	Put			2,702.71000	2.70271	2,523,960	11.20	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.72	Call			3,508.22000	3.50822	3,726,790	11.21	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.72	Put			2,671.62000	2.67162	2,494,280	11.21	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			9.59579	95.61390	9.64344	95.23465			0.00	0	37,540
R2035	On	01/02/2018	Bond Future			9.66188	97.37095	9.71108	96.98483			0.00	0	0
R2035	On	03/05/2018	Bond Future			9.72357	94.68100	9.77433	94.28782			0.00	0	0
Total R2035 Future												0.00	0	37,540
R2035	On	02/11/2017	Bond Future	9.59	Put			425.49000	0.42549	46,240		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.60	Call			0.00000	0.00000	33,600		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.60	Put			345.65000	0.34565	0,000		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.61	Call			0.00000	0.00000	113,340		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.61	Put			265.91000	0.26591	0,000		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.59	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.74	Call			225.84000	0.22584	611,960		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			303.74000	0.30374	689,860		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			147.84000	0.14784	533,960		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			1,038.68000	1.03868	1,431,860		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			886.67000	0.88667	1,279,850		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			962.72000	0.96272	1,355,900		0.00	0	0
Total R2035 Option												0.00	0	0
Total For R2035												0.00	0	37,540
R2037	On	02/11/2017	Bond Future			9.70968	91.81497	9.75720	91.43930		13.21	0.00	0	54,588
R2037	On	01/02/2018	Bond Future			9.77221	89.24701	9.82121	88.86454		12.46	0.00	0	160
R2037	On	03/05/2018	Bond Future			9.83752	90.90606	9.88805	90.51660		12.69	0.00	0	0
Total R2037 Future												0.00	0	54,748
R2037	On	02/11/2017	Bond Future	9.67	Call			1,063.73000	1.06373	1,209,520	13.17	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.67	Put			1,754.99000	1.75499	1,525,110	13.17	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.65	Call			997.98000	0.99798	1,137,070	13.15	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.65	Put			1,848.96000	1.84896	1,612,380	13.15	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.66	Call			1,030.57000	1.03057	1,173,000	13.16	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.66	Put			1,801.63000	1.80163	1,568,390	13.16	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.81	Put			2,598.13000	2.59813	2,404,260	12.51	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.82	Call			2,550.26000	2.55026	2,740,720	12.52	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.82	Put			2,559.68000	2.55968	2,367,670	12.52	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.83	Call			2,589.79000	2.58979	2,782,100	12.53	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.83	Put			2,521.46000	2.52146	2,331,300	12.53	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.81	Call			2,510.85000	2.51085	2,699,450	12.51	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.98	Call			3,892.65000	3.89265	4,102,350	12.88	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.98	Put			3,190.71000	3.19071	3,010,950	12.88	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.99	Call			3,933.78000	3.93378	4,144,800	12.89	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.99	Put			3,156.03000	3.15603	2,977,590	12.89	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.97	Call			3,851.45000	3.85145	4,059,820	12.88	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.97	Put			3,225.43000	3.22543	3,044,340	12.88	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												0.00	0	54,748
R204	On	02/11/2017	Bond Future			7.00803	104.07676	7.05389	104.02773		14.53	0.00	0	43,887
R204	On	01/02/2018	Bond Future			6.87999	101.95134	6.93938	101.90150		13.90	0.00	0	0
R204	On	03/05/2018	Bond Future			6.62073	103.84668	6.70442	103.79608		14.57	0.00	0	0
Total R204 Future												0.00	0	43,887
R204	On	02/11/2017	Bond Future	7.75	Call			740.02000	0.74002	2,048,940	13.93	0.00	0	0
R204	On	02/11/2017	Bond Future	7.75	Put			0.00000	0.00000	1,259,890	13.93	0.00	0	0

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			750.59000	0.75059	2,054,960	13.93	0.00	0	0
R204	On	02/11/2017	Bond Future	7.76	Put			0.00000	0.00000	1,255,340	13.93	0.00	0	0
R204	On	02/11/2017	Bond Future	7.74	Call			729.44000	0.72944	2,042,930	13.93	0.00	0	0
R204	On	02/11/2017	Bond Future	7.74	Put			0.00000	0.00000	1,264,460	13.93	0.00	0	0
R204	On	01/02/2018	Bond Future	7.26	Call			324.38000	0.32438	3,260,140	13.31	0.00	0	0
R204	On	01/02/2018	Bond Future	7.26	Put			56.00000	0.05600	2,941,920	13.31	0.00	0	0
R204	On	01/02/2018	Bond Future	7.27	Call			330.90000	0.33090	3,264,330	13.31	0.00	0	0
R204	On	01/02/2018	Bond Future	7.27	Put			54.17000	0.05417	2,937,760	13.31	0.00	0	0
R204	On	01/02/2018	Bond Future	7.25	Call			317.91000	0.31791	3,255,960	13.31	0.00	0	0
R204	On	01/02/2018	Bond Future	7.25	Put			57.89000	0.05789	2,946,100	13.31	0.00	0	0
R204	On	03/05/2018	Bond Future	7.09	Call			296.99000	0.29699	4,529,110	13.95	0.00	0	0
R204	On	03/05/2018	Bond Future	7.09	Put			64.45000	0.06445	4,245,970	13.95	0.00	0	0
R204	On	03/05/2018	Bond Future	7.10	Call			301.64000	0.30164	4,532,050	13.95	0.00	0	0
R204	On	03/05/2018	Bond Future	7.10	Put			63.08000	0.06308	4,242,890	13.95	0.00	0	0
R204	On	03/05/2018	Bond Future	7.08	Call			292.37000	0.29237	4,526,160	13.95	0.00	0	0
R204	On	03/05/2018	Bond Future	7.08	Put			65.85000	0.06585	4,249,040	13.95	0.00	0	0
Total R204 Option												0.00	0	0
Total For R204												0.00	0	43,887
R2040	On	02/11/2017	Bond Future			9.81503	95.07718	9.86258	94.67708		13.94	0.00	0	17,446
R2040	On	01/02/2018	Bond Future			9.87869	92.31885	9.92771	91.91154		13.13	0.00	0	0
R2040	On	03/05/2018	Bond Future			9.94501	94.03500	9.99556	93.62015		13.37	0.00	0	0
Total R2040 Future												0.00	0	17,446
R2040	On	02/11/2017	Bond Future	9.65	Put			2,578.21000	2.57821	2,291,320	13.74	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.66	Call			794.96000	0.79496	911,360	13.75	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.66	Put			2,519.34000	2.51934	2,235,640	13.75	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.67	Call			823.13000	0.82313	942,750	13.76	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.67	Put			2,461.17000	2.46117	2,180,690	13.76	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.65	Call			767.36000	0.76736	880,570	13.74	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.88	Call			2,607.88000	2.60788	2,801,660	13.25	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.88	Put			3,004.27000	3.00427	2,790,740	13.25	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.89	Call			2,648.28000	2.64828	2,843,990	13.25	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.89	Put			2,961.36000	2.96136	2,749,760	13.25	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.87	Call			2,567.60000	2.56760	2,759,450	13.24	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.87	Put			3,047.43000	3.04743	2,831,970	13.24	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.06	Call			4,141.47000	4.14147	4,360,770	13.65	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.06	Put			3,617.03000	3.61703	3,421,480	13.65	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.07	Call			4,184.68000	4.18468	4,405,360	13.66	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.07	Put			3,579.30000	3.57930	3,385,130	13.66	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.08	Call			4,228.10000	4.22810	4,450,150	13.67	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.08	Put			3,541.89000	3.54189	3,349,090	13.67	0.00	0	0

Contract 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			9.81417	92.36309	9.86668	91.91495		14.66		0.00	0	26,425
R2044 On 01/02/2018 Bond Future			9.87501	89.68011	9.92911	89.22384		13.78		0.00	0	0
R2044 On 03/05/2018 Bond Future			9.93829	91.34711	9.99402	90.88255		14.05		0.00	0	0
Total R2044 Future										0.00	0	26,425
R2044 On 02/11/2017 Bond Future	9.67	Put			2,530.64000	2.53064	2,218,740	14.46		0.00	0	0
R2044 On 02/11/2017 Bond Future	9.68	Call			861.43000	0.86143	1,001,320	14.47		0.00	0	0
R2044 On 02/11/2017 Bond Future	9.68	Put			2,472.13000	2.47213	2,163,880	14.47		0.00	0	0
R2044 On 02/11/2017 Bond Future	9.66	Call			803.79000	0.80379	936,420	14.46		0.00	0	0
R2044 On 02/11/2017 Bond Future	9.66	Put			2,589.97000	2.58997	2,274,460	14.46		0.00	0	0
R2044 On 02/11/2017 Bond Future	9.67	Call			832.27000	0.83227	968,510	14.46		0.00	0	0
R2044 On 01/02/2018 Bond Future	9.91	Call			2,777.88000	2.77788	3,003,170	13.93		0.00	0	0
R2044 On 01/02/2018 Bond Future	9.91	Put			2,938.60000	2.93860	2,707,620	13.93		0.00	0	0
R2044 On 01/02/2018 Bond Future	9.89	Call			2,694.61000	2.69461	2,915,620	13.92		0.00	0	0
R2044 On 01/02/2018 Bond Future	9.89	Put			3,024.06000	3.02406	2,788,800	13.92		0.00	0	0
R2044 On 01/02/2018 Bond Future	9.90	Call			2,735.98000	2.73598	2,959,130	13.92		0.00	0	0
R2044 On 01/02/2018 Bond Future	9.90	Put			2,980.99000	2.98099	2,747,870	13.92		0.00	0	0
R2044 On 03/05/2018 Bond Future	10.10	Call			4,401.58000	4.40158	4,655,240	14.37		0.00	0	0
R2044 On 03/05/2018 Bond Future	10.10	Put			3,529.46000	3.52946	3,318,560	14.37		0.00	0	0
R2044 On 03/05/2018 Bond Future	10.11	Call			4,446.02000	4.44602	4,701,190	14.38		0.00	0	0
R2044 On 03/05/2018 Bond Future	10.11	Put			3,492.36000	3.49236	3,282,970	14.38		0.00	0	0
R2044 On 03/05/2018 Bond Future	10.09	Call			4,357.34000	4.35734	4,609,480	14.36		0.00	0	0
R2044 On 03/05/2018 Bond Future	10.09	Put			3,566.88000	3.56688	3,354,460	14.36		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			9.76943	91.76353	9.82196	91.30185		14.53		0.00	0	87,324
R2048 On 01/02/2018 Bond Future			9.83106	93.44981	9.88519	92.97973		13.67		0.00	0	170
R2048 On 03/05/2018 Bond Future			9.88852	90.75034	9.94424	90.27168		14.59		0.00	0	0
Total R2048 Future										0.00	0	87,494
R2048 On 02/11/2017 Bond Future	9.65	Call			880.18000	0.88018	1,028,730	14.47		0.00	0	0
R2048 On 02/11/2017 Bond Future	9.65	Put			2,407.28000	2.40728	2,094,150	14.47		0.00	0	0
R2048 On 02/11/2017 Bond Future	9.66	Call			911.51000	0.91151	1,064,040	14.48		0.00	0	0
R2048 On 02/11/2017 Bond Future	9.66	Put			2,348.55000	2.34855	2,039,400	14.48		0.00	0	0
R2048 On 02/11/2017 Bond Future	9.64	Call			849.58000	0.84958	994,190	14.46		0.00	0	0
R2048 On 02/11/2017 Bond Future	9.64	Put			2,466.90000	2.46690	2,149,830	14.46		0.00	0	0
R2048 On 01/02/2018 Bond Future	9.90	Call			3,010.58000	3.01058	3,250,050	13.81		0.00	0	0
R2048 On 01/02/2018 Bond Future	9.90	Put			2,882.72000	2.88272	2,652,110	13.81		0.00	0	0
R2048 On 01/02/2018 Bond Future	9.91	Call			3,055.00000	3.05500	3,296,660	13.82		0.00	0	0
R2048 On 01/02/2018 Bond Future	9.91	Put			2,841.00000	2.84100	2,612,580	13.82		0.00	0	0

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			2,966.49000	2.96649	3,203,770	13.80	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.89	Put			2,924.93000	2.92493	2,692,130	13.80	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.06	Call			4,573.32000	4.57332	4,836,600	14.90	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.06	Put			3,593.30000	3.59330	3,377,920	14.90	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.07	Call			4,619.09000	4.61909	4,883,930	14.91	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.07	Put			3,555.31000	3.55531	3,341,490	14.91	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.05	Call			4,527.48000	4.52748	4,789,200	14.89	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.05	Put			3,631.36000	3.63136	3,414,420	14.89	0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												0.00	0	87,494
R207	On	02/11/2017	Bond Future			7.32576	102.09972	7.38267	101.98667		1.24	0.00	0	41,044
R207	On	01/02/2018	Bond Future			7.30559	100.33486	7.37035	100.21981		1.53	0.00	0	0
R207	On	03/05/2018	Bond Future			7.28061	102.20009	7.35553	102.08307		1.36	0.00	0	0
Total R207 Future												0.00	0	41,044
R207	On	02/11/2017	Bond Future	8.04	Call			1,294.14000	1.29414	1,407,150	1.38	0.00	0	0
R207	On	02/11/2017	Bond Future	8.04	Put			0.06000	0.00006	0,020	1.38	0.00	0	0
R207	On	02/11/2017	Bond Future	8.05	Call			1,313.65000	1.31365	1,426,660	1.38	0.00	0	0
R207	On	02/11/2017	Bond Future	8.05	Put			0.05000	0.00005	0,010	1.38	0.00	0	0
R207	On	02/11/2017	Bond Future	8.03	Call			1,274.62000	1.27462	1,387,620	1.38	0.00	0	0
R207	On	02/11/2017	Bond Future	8.03	Put			0.07000	0.00007	0,020	1.38	0.00	0	0
R207	On	01/02/2018	Bond Future	7.61	Call			599.08000	0.59908	702,730	1.63	0.00	0	0
R207	On	01/02/2018	Bond Future	7.61	Put			174.83000	0.17483	163,430	1.63	0.00	0	0
R207	On	01/02/2018	Bond Future	7.62	Call			611.45000	0.61145	715,630	1.63	0.00	0	0
R207	On	01/02/2018	Bond Future	7.62	Put			169.55000	0.16955	158,680	1.63	0.00	0	0
R207	On	01/02/2018	Bond Future	7.60	Call			586.62000	0.58662	689,750	1.63	0.00	0	0
R207	On	01/02/2018	Bond Future	7.60	Put			180.02000	0.18002	168,100	1.63	0.00	0	0
R207	On	03/05/2018	Bond Future	7.57	Call			609.61000	0.60961	710,770	1.45	0.00	0	0
R207	On	03/05/2018	Bond Future	7.57	Put			275.60000	0.27560	259,740	1.45	0.00	0	0
R207	On	03/05/2018	Bond Future	7.58	Call			619.90000	0.61990	721,540	1.46	0.00	0	0
R207	On	03/05/2018	Bond Future	7.58	Put			270.35000	0.27035	254,970	1.46	0.00	0	0
R207	On	03/05/2018	Bond Future	7.56	Call			599.69000	0.59969	700,090	1.45	0.00	0	0
R207	On	03/05/2018	Bond Future	7.56	Put			281.22000	0.28122	264,600	1.45	0.00	0	0
Total R207 Option												0.00	0	0
Total For R207												0.00	0	41,044
R208	On	02/11/2017	Bond Future			7.56016	98.30745	7.61212	98.15668		2.27	0.00	0	31,771
R208	On	01/02/2018	Bond Future			7.57278	100.11398	7.62932	99.96054		2.62	0.00	0	0
R208	On	03/05/2018	Bond Future			7.57761	98.57405	7.63950	98.41793		2.45	0.00	0	0
Total R208 Future												0.00	0	31,771
R208	On	02/11/2017	Bond Future	8.19	Call			1,659.18000	1.65918	1,809,350	2.47	0.00	0	0
R208	On	02/11/2017	Bond Future	8.19	Put			1.39000	0.00139	0,790	2.47	0.00	0	0

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			1,687.39000	1.68739	1,837,640	2.47	0.00	0	0
R208	On	02/11/2017	Bond Future	8.20	Put			1.22000	0.00122	0,700	2.47	0.00	0	0
R208	On	02/11/2017	Bond Future	8.18	Call			1,630.96000	1.63096	1,781,060	2.47	0.00	0	0
R208	On	02/11/2017	Bond Future	8.18	Put			1.57000	0.00157	0,900	2.47	0.00	0	0
R208	On	01/02/2018	Bond Future	7.84	Call			920.07000	0.92007	1,054,260	2.75	0.00	0	0
R208	On	01/02/2018	Bond Future	7.84	Put			350.94000	0.35094	331,690	2.75	0.00	0	0
R208	On	01/02/2018	Bond Future	7.85	Call			937.98000	0.93798	1,072,890	2.75	0.00	0	0
R208	On	01/02/2018	Bond Future	7.85	Put			341.94000	0.34194	323,410	2.75	0.00	0	0
R208	On	01/02/2018	Bond Future	7.83	Call			902.33000	0.90233	1,035,570	2.75	0.00	0	0
R208	On	01/02/2018	Bond Future	7.83	Put			360.12000	0.36012	339,920	2.75	0.00	0	0
R208	On	03/05/2018	Bond Future	7.77	Call			902.96000	0.90296	1,031,170	2.56	0.00	0	0
R208	On	03/05/2018	Bond Future	7.77	Put			574.76000	0.57476	546,850	2.56	0.00	0	0
R208	On	03/05/2018	Bond Future	7.78	Call			917.86000	0.91786	1,046,760	2.57	0.00	0	0
R208	On	03/05/2018	Bond Future	7.78	Put			564.57000	0.56457	537,350	2.57	0.00	0	0
R208	On	03/05/2018	Bond Future	7.79	Call			932.88000	0.93288	1,062,470	2.57	0.00	0	0
R208	On	03/05/2018	Bond Future	7.79	Put			554.51000	0.55451	527,980	2.57	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			9.54789	72.31132	9.59518	71.99482		13.31	0.00	0	125,637
R209	On	01/02/2018	Bond Future			9.60442	73.64017	9.65309	73.31788		12.65	0.00	0	0
R209	On	03/05/2018	Bond Future			9.66018	71.85998	9.71027	71.53179		13.26	0.00	0	0
Total R209 Future												0.00	0	125,637
R209	On	02/11/2017	Bond Future	9.53	Call			891.85000	0.89185	1,026,340	13.34	0.00	0	0
R209	On	02/11/2017	Bond Future	9.53	Put			1,328.63000	1.32863	1,146,620	13.34	0.00	0	0
R209	On	02/11/2017	Bond Future	9.54	Call			921.80000	0.92180	1,059,350	13.35	0.00	0	0
R209	On	02/11/2017	Bond Future	9.54	Put			1,291.31000	1.29131	1,112,360	13.35	0.00	0	0
R209	On	02/11/2017	Bond Future	9.52	Call			862.60000	0.86260	993,860	13.33	0.00	0	0
R209	On	02/11/2017	Bond Future	9.52	Put			1,366.74000	1.36674	1,181,500	13.33	0.00	0	0
R209	On	02/11/2017	Bond Future	9.00	Put			4,220.76000	4.22076	3,923,170	13.01	0.00	0	0
R209	On	02/11/2017	Bond Future	9.00	Call			79.66000	0.07966	98,570	13.01	0.00	0	2,248
R209	On	02/11/2017	Bond Future	10.00	Call			2,881.50000	2.88150	3,141,490	13.76	0.00	0	0
R209	On	02/11/2017	Bond Future	10.00	Put			256.09000	0.25609	199,580	13.76	0.00	0	1,138
R209	On	02/11/2017	Bond Future	10.60	Call			6,267.64000	6.26764	6,580,000	14.21	0.00	0	0
R209	On	02/11/2017	Bond Future	10.60	Put			12.14000	0.01214	8,000	14.21	0.00	0	1,300
R209	On	02/11/2017	Bond Future	9.75	Call			1,686.58000	1.68658	1,887,860	13.54	0.00	0	0
R209	On	02/11/2017	Bond Future	9.75	Put			664.97000	0.66497	549,750	13.54	0.00	0	6,500
R209	On	02/11/2017	Bond Future	8.30	Put			9,481.74000	9.48174	9,165,320	12.72	0.00	0	0
R209	On	02/11/2017	Bond Future	8.30	Call			0.23000	0.00023	0,310	12.72	0.00	0	2,800
R209	On	02/11/2017	Bond Future	9.58	Call			1,047.57000	1.04757	1,197,580	13.38	0.00	0	0
R209	On	02/11/2017	Bond Future	9.58	Put			1,148.94000	1.14894	982,450	13.38	0.00	0	1,350

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	02/11/2017	Bond Future	9.33	Put			2,224.88000	2.22488	1,985,780	13.21	0.00	0	0
R209	On	02/11/2017	Bond Future	9.33	Call			422.68000	0.42268	500,080	13.21	0.00	0	1,350
R209	On	02/11/2017	Bond Future	9.88	Call			2,276.65000	2.27665	2,511,440	13.66	0.00	0	0
R209	On	02/11/2017	Bond Future	9.88	Put			414.10000	0.41410	332,390	13.66	0.00	0	1,350
R209	On	01/02/2018	Bond Future	10.10	Call			3,859.74000	3.85974	4,125,170	13.19	0.00	0	0
R209	On	01/02/2018	Bond Future	10.10	Put			999.58000	0.99958	942,720	13.19	0.00	0	3,000
R209	On	01/02/2018	Bond Future	9.85	Call			2,820.01000	2.82001	3,056,320	12.97	0.00	0	0
R209	On	01/02/2018	Bond Future	9.85	Put			1,538.05000	1.53805	1,452,070	12.97	0.00	0	7,500
R209	On	01/02/2018	Bond Future	9.73	Call			2,373.19000	2.37319	2,592,720	12.86	0.00	0	0
R209	On	01/02/2018	Bond Future	9.73	Put			1,868.32000	1.86832	1,765,560	12.86	0.00	0	0
R209	On	01/02/2018	Bond Future	9.71	Call			2,302.19000	2.30219	2,518,760	12.84	0.00	0	0
R209	On	01/02/2018	Bond Future	9.71	Put			1,928.09000	1.92809	1,822,370	12.84	0.00	0	0
R209	On	01/02/2018	Bond Future	10.00	Call			3,427.53000	3.42753	3,682,290	13.10	0.00	0	0
R209	On	01/02/2018	Bond Future	10.00	Put			1,192.14000	1.19214	1,124,610	13.10	0.00	0	7,500
R209	On	01/02/2018	Bond Future	9.72	Call			2,337.64000	2.33764	2,555,690	12.85	0.00	0	0
R209	On	01/02/2018	Bond Future	9.72	Put			1,898.11000	1.89811	1,793,870	12.85	0.00	0	0
R209	On	03/05/2018	Bond Future	9.86	Call			3,439.43000	3.43943	3,628,730	13.60	0.00	0	0
R209	On	03/05/2018	Bond Future	9.86	Put			2,471.72000	2.47172	2,332,830	13.60	0.00	0	0
R209	On	03/05/2018	Bond Future	9.84	Call			3,367.88000	3.36788	3,554,730	13.58	0.00	0	0
R209	On	03/05/2018	Bond Future	9.84	Put			2,528.28000	2.52828	2,386,940	13.58	0.00	0	0
R209	On	03/05/2018	Bond Future	9.85	Call			3,403.57000	3.40357	3,591,540	13.59	0.00	0	0
R209	On	03/05/2018	Bond Future	9.85	Put			2,499.87000	2.49987	2,359,650	13.59	0.00	0	0
Total R209 Option												0.00	0	36,036
Total For R209												0.00	0	161,673
R210	On	02/11/2017	Bond Future			185.43962	185.43962	185.46127	185.46127			0.00	0	2,179
R210	On	01/02/2018	Bond Future			188.91029	188.91029	188.93376	188.93376			0.00	0	0
R210	On	03/05/2018	Bond Future			190.07193	190.07193	190.09405	190.09405			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			6,608.73000	6.60873	6,630,380		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			6,618.73000	6.61873	6,640,380		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			6,628.73000	6.62873	6,650,380		0.00	0	0
R210	On	01/02/2018	Bond Future	192.37	Put			3,436.24000	3.43624	3,459,710		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			3,446.24000	3.44624	3,469,710		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			3,426.24000	3.42624	3,449,710		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			1,355.95000	1.35595	1,378,070		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			1,365.95000	1.36595	1,388,070		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			1,345.95000	1.34595	1,368,070		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			151.21796	151.21796	151.26847	151.26847			0.00	0	4,064
R212	On	01/02/2018	Bond Future			152.00983	152.00983	152.06239	152.06239			0.00	0	0
R212	On	03/05/2018	Bond Future			154.89392	154.89392	154.94604	154.94604			0.00	0	0
Total R212 Future												0.00	0	4,064
R212	On	02/11/2017	Bond Future	152.41	Put			1,141.53000	1.14153	1,192,040		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			1,151.53000	1.15153	1,202,040		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			1,131.53000	1.13153	1,182,040		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			2,637.61000	2.63761	2,690,170		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			2,647.61000	2.64761	2,700,170		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			2,627.61000	2.62761	2,680,170		0.00	0	0
R212	On	03/05/2018	Bond Future	154.29	Call			656.04000	0.65604	603,920		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			646.04000	0.64604	593,920		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			666.04000	0.66604	613,920		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			9.26379	84.17928	9.31630	83.83127		10.83	0.00	0	62,290
R213	On	01/02/2018	Bond Future			9.32334	85.72620	9.37760	85.37183		10.37	0.00	0	0
R213	On	03/05/2018	Bond Future			9.37843	83.77052	9.43445	83.40970		10.83	0.00	0	0
Total R213 Future												0.00	0	62,290
R213	On	02/11/2017	Bond Future	9.35	Call			1,152.47000	1.15247	1,339,020	10.91	0.00	0	0
R213	On	02/11/2017	Bond Future	9.35	Put			930.19000	0.93019	768,730	10.91	0.00	0	0
R213	On	02/11/2017	Bond Future	9.36	Call			1,188.29000	1.18829	1,378,350	10.91	0.00	0	0
R213	On	02/11/2017	Bond Future	9.36	Put			900.21000	0.90021	742,260	10.91	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
R213	On	02/11/2017	Bond Future	9.34	Call			1,117.27000	1.11727	1,300,310	10.90	0.00	0	0
R213	On	02/11/2017	Bond Future	9.34	Put			960.86000	0.96086	795,890	10.90	0.00	0	0
R213	On	01/02/2018	Bond Future	9.42	Call			2,148.96000	2.14896	2,381,210	10.50	0.00	0	0
R213	On	01/02/2018	Bond Future	9.42	Put			1,873.50000	1.87350	1,751,380	10.50	0.00	0	0
R213	On	01/02/2018	Bond Future	9.43	Call			2,183.72000	2.18372	2,417,690	10.51	0.00	0	0
R213	On	01/02/2018	Bond Future	9.43	Put			1,843.48000	1.84348	1,723,080	10.51	0.00	0	0
R213	On	01/02/2018	Bond Future	9.41	Call			2,114.68000	2.11468	2,345,200	10.49	0.00	0	0
R213	On	01/02/2018	Bond Future	9.41	Put			1,904.08000	1.90408	1,780,230	10.49	0.00	0	0
R213	On	03/05/2018	Bond Future	9.57	Call			3,238.53000	3.23853	3,448,030	11.08	0.00	0	0
R213	On	03/05/2018	Bond Future	9.57	Put			2,374.37000	2.37437	2,223,050	11.08	0.00	0	0
R213	On	03/05/2018	Bond Future	9.58	Call			3,274.32000	3.27432	3,485,100	11.08	0.00	0	0
R213	On	03/05/2018	Bond Future	9.58	Put			2,346.91000	2.34691	2,196,870	11.08	0.00	0	0
R213	On	03/05/2018	Bond Future	9.56	Call			3,203.16000	3.20316	3,411,150	11.07	0.00	0	0
R213	On	03/05/2018	Bond Future	9.56	Put			2,402.33000	2.40233	2,249,500	11.07	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			9.70380	71.81254	9.75119	71.48429		14.17	0.00	0	43,355
R214	On	01/02/2018	Bond Future			9.76333	73.13224	9.81211	72.79800		13.42	0.00	0	0
R214	On	03/05/2018	Bond Future			9.81874	71.19595	9.86890	70.85559		14.12	0.00	0	0
Total R214 Future												0.00	0	43,355
R214	On	02/11/2017	Bond Future	9.59	Call			678.73000	0.67873	787,630	14.07	0.00	0	0
R214	On	02/11/2017	Bond Future	9.59	Put			1,805.46000	1.80546	1,586,110	14.07	0.00	0	0
R214	On	02/11/2017	Bond Future	9.60	Call			703.73000	0.70373	815,510	14.08	0.00	0	0
R214	On	02/11/2017	Bond Future	9.60	Put			1,759.71000	1.75971	1,543,240	14.08	0.00	0	0
R214	On	02/11/2017	Bond Future	9.58	Call			654.41000	0.65441	760,390	14.07	0.00	0	0
R214	On	02/11/2017	Bond Future	9.58	Put			1,852.00000	1.85200	1,629,730	14.07	0.00	0	0
R214	On	01/02/2018	Bond Future	9.83	Call			2,270.38000	2.27038	2,485,710	13.50	0.00	0	0
R214	On	01/02/2018	Bond Future	9.83	Put			2,148.44000	2.14844	2,029,530	13.50	0.00	0	0
R214	On	01/02/2018	Bond Future	9.84	Call			2,305.62000	2.30562	2,522,680	13.51	0.00	0	0
R214	On	01/02/2018	Bond Future	9.84	Put			2,115.67000	2.11567	1,998,490	13.51	0.00	0	0
R214	On	01/02/2018	Bond Future	9.82	Call			2,235.42000	2.23542	2,449,010	13.49	0.00	0	0
R214	On	01/02/2018	Bond Future	9.82	Put			2,181.60000	2.18160	2,060,950	13.49	0.00	0	0
R214	On	03/05/2018	Bond Future	9.98	Call			3,456.09000	3.45609	3,644,600	14.34	0.00	0	0
R214	On	03/05/2018	Bond Future	9.98	Put			2,711.72000	2.71172	2,559,870	14.34	0.00	0	0
R214	On	03/05/2018	Bond Future	9.99	Call			3,492.62000	3.49262	3,682,300	14.35	0.00	0	0
R214	On	03/05/2018	Bond Future	9.99	Put			2,681.89000	2.68189	2,531,210	14.35	0.00	0	0
R214	On	03/05/2018	Bond Future	9.97	Call			3,419.93000	3.41993	3,607,290	14.33	0.00	0	0
R214	On	03/05/2018	Bond Future	9.97	Put			2,742.03000	2.74203	2,589,030	14.33	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										26,338,231.79	229	1,060,731
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			575.68400	575.68400	573.65600	573.65600			0.00	0	672
GOVI	On	01/02/2018	GOVI			586.26300	586.26300	584.19900	584.19900			0.00	0	0
GOVI	On	03/05/2018	GOVI			597.16300	597.16300	595.06300	595.06300			0.00	0	0
Total GOVI Future												0.00	0	672
GOVI	On	02/11/2017	GOVI	572.45	Call			12,060.00000	1.20600	32,340,000		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			11,960.00000	1.19600	32,240,000		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			12,160.00000	1.21600	32,440,000		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			31,690.00000	3.16900	52,330,000		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			31,590.00000	3.15900	52,230,000		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			31,790.00000	3.17900	52,430,000		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			47,730.00000	4.77300	68,730,000		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			47,930.00000	4.79300	68,930,000		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			47,830.00000	4.78300	68,830,000		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												0.00	0	672
Total for GOVI												0.00	0	672
AL37	On	02/11/2017	Index Future			557.27400	557.27400	556.12400	556.12400			0.00	0	0
AL37	On	01/02/2018	Index Future			567.51500	567.51500	566.34500	566.34500			0.00	0	0
AL37	On	03/05/2018	Index Future			578.06700	578.06700	576.87700	576.87700			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			641.82300	641.82300	639.91500	639.91500			0.00	0	0
AL7T	On	01/02/2018	Index Future			653.61800	653.61800	651.67600	651.67600			0.00	0	0
AL7T	On	03/05/2018	Index Future			665.77000	665.77000	663.79400	663.79400			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			577.05000	577.05000	575.03500	575.03500			0.00	0	776
ALBI	On	01/02/2018	Index Future			587.65400	587.65400	585.60400	585.60400			0.00	0	0
ALBI	On	03/05/2018	Index Future			598.58000	598.58000	596.49400	596.49400			0.00	0	0
Total ALBI Future												0.00	0	776
Total For ALBI												0.00	0	776
IGOV	On	02/11/2017	Index Future			250.83000	250.83000	251.00600	251.00600			0.00	0	1,167
IGOV	On	01/02/2018	Index Future			255.52400	255.52400	255.70500	255.70500			0.00	0	0
IGOV	On	03/05/2018	Index Future			260.37200	260.37200	260.55500	260.55500			0.00	0	0
Total IGOV Future												0.00	0	1,167
Total For IGOV												0.00	0	1,167

Contract 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									0.00	0	1,943
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	94.85383	94.85383	95.13221	95.13221			0.00	0	0
10Y ST On 16/03/2026		Interest Rate Swap	91.87630	91.87630	92.17384	92.17384			0.00	0	0
10Y ST On 15/06/2026		Interest Rate Swap	90.63496	90.63496	90.95106	90.95106			0.00	0	0
10Y ST On 21/09/2026		Interest Rate Swap	92.80305	92.80305	93.13190	93.13190			0.00	0	0
10Y ST On 21/12/2026		Interest Rate Swap	96.59386	96.59386	96.92704	96.92704			0.00	0	0
10Y ST On 15/03/2027		Interest Rate Swap	95.17663	95.17663	95.51992	95.51992			0.00	0	0
10Y ST On 21/06/2027		Interest Rate Swap	97.24975	97.24975	97.59743	97.59743			0.00	0	0
10Y ST On 20/09/2027		Interest Rate Swap	100.98233	100.98233	101.32971	101.32971			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	99.75956	99.75956	99.75957	99.75957			0.00	0	0
1Y STN On 15/03/2018		Interest Rate Swap	99.67401	99.67401	99.66934	99.66934			0.00	0	0
1Y STN On 21/06/2018		Interest Rate Swap	99.78066	99.78066	99.77469	99.77469			0.00	0	0
1Y STN On 20/09/2018		Interest Rate Swap	99.88636	99.88636	99.87799	99.87799			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	99.79704	99.79704	99.79704	99.79704			0.00	0	0
2Y STN On 16/03/2018		Interest Rate Swap	98.95871	98.95871	98.95436	98.95436			0.00	0	0
2Y STN On 15/06/2018		Interest Rate Swap	98.47382	98.47382	98.46709	98.46709			0.00	0	0
2Y STN On 21/09/2018		Interest Rate Swap	98.35416	98.35416	98.34590	98.34590			0.00	0	0
2Y STN On 21/12/2018		Interest Rate Swap	98.69000	98.69000	98.69000	98.69000			0.00	0	0
2Y STN On 15/03/2019		Interest Rate Swap	99.05371	99.05371	99.04763	99.04763			0.00	0	0
2Y STN On 21/06/2019		Interest Rate Swap	99.39959	99.39959	99.39804	99.39804			0.00	0	0
2Y STN On 20/09/2019		Interest Rate Swap	99.77457	99.77457	99.76472	99.76472			0.00	0	0

Contract 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			95.87322	95.87322	95.94792	95.94792			0.00	0	0
5Y STN On 16/03/2021 Interest Rate Swap			95.08584	95.08584	95.18157	95.18157			0.00	0	0
5Y STN On 15/06/2021 Interest Rate Swap			94.26603	94.26603	94.38219	94.38219			0.00	0	0
5Y STN On 21/09/2021 Interest Rate Swap			94.42439	94.42439	94.55901	94.55901			0.00	0	0
5Y STN On 21/12/2021 Interest Rate Swap			96.61007	96.61007	96.75536	96.75536			0.00	0	51
5Y STN On 15/03/2022 Interest Rate Swap			96.74468	96.74468	96.89664	96.89664			0.00	0	0
5Y STN On 21/06/2022 Interest Rate Swap			97.93095	97.93095	98.08885	98.08885			0.00	0	0
5Y STN On 20/09/2022 Interest Rate Swap			100.13633	100.13633	100.29995	100.29995			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 :									26,338,231.79	229	1,065,897
AA05 On 22/03/2019 Spot Bond			8.55500	101.38495	8.55500	101.31459			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	97.89637			0.00	0	0
Total AA06 SPOT									0.00	0	0
Total For AA06									0.00	0	0
AA06/JI On 15/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AA06/JIBAR SPOT									0.00	0	0
Total For AA06/JIBAR									0.00	0	0
AA07 On 15/04/2021 Spot Bond			9.75500	99.07507	9.75500	98.99776			0.00	0	0
Total AA07 SPOT									0.00	0	0
Total For AA07									0.00	0	0
AB01/R On 24/11/2020 Spot Bond			10.00000	111.27100	10.00000	111.18300			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	101.22262			0.00	0	0
Total AB010 SPOT									0.00	0	0
Total For AB010									0.00	0	0
AB011 On 21/11/2018 Spot Bond					0.00000	101.21944			0.00	0	0
Total AB011 SPOT									0.00	0	0
Total For AB011									0.00	0	0
AB013 On 21/11/2018 Spot Bond			8.58000	102.86510	8.58000	102.79467			0.00	0	1,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AB013 SPOT										0.00	0	1,500,000,000
Total For AB013										0.00	0	1,500,000,000
AB014L On 19/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB014U SPOT										0.00	0	0
Total For AB014U										0.00	0	0
AB015L On 19/11/2019 Spot Bond			10.84000	104.17625	10.84000	104.08663				0.00	0	0
Total AB015U SPOT										0.00	0	0
Total For AB015U										0.00	0	0
AB016L On 05/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB016U SPOT										0.00	0	0
Total For AB016U										0.00	0	0
AB017L On 05/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB017U SPOT										0.00	0	0
Total For AB017U										0.00	0	0
AB018L On 04/09/2020 Spot Bond			11.37000	101.06238	11.37000	100.96980				0.00	0	0
Total AB018U SPOT										0.00	0	0
Total For AB018U										0.00	0	0
AB019L On 04/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB019U SPOT										0.00	0	0
Total For AB019U										0.00	0	0
AB020L On 03/09/2022 Spot Bond			11.81000	101.14764	11.81000	101.05150				0.00	0	0
Total AB020U SPOT										0.00	0	0
Total For AB020U										0.00	0	0
AB021L On 03/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB021U SPOT										0.00	0	0
Total For AB021U										0.00	0	0
AB023L On 05/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB023U SPOT										0.00	0	0
Total For AB023U										0.00	0	0
AB024L On 05/05/2021 Spot Bond			100.00000	17.85380	100.00000	17.77026				0.00	0	0
Total AB024U SPOT										0.00	0	0
Total For AB024U										0.00	0	0
AB025L On 20/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB025U SPOT										0.00	0	0
Total For AB025U										0.00	0	0
AB026L On 20/08/2021 Spot Bond			100.00000	16.95237	100.00000	16.84067				0.00	0	0

Contract 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	100.00000				0.00	0	0
Total AB028U SPOT										0.00	0	0
Total For AB028U										0.00	0	0
AB029L On 25/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB029U SPOT										0.00	0	0
Total For AB029U										0.00	0	0
AB030L On 14/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB030U SPOT										0.00	0	0
Total For AB030U										0.00	0	0
AB031L On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB031U SPOT										0.00	0	0
Total For AB031U										0.00	0	0
AB032L On 29/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB032U SPOT										0.00	0	0
Total For AB032U										0.00	0	0
ABC12L On 25/11/2020 Spot Bond			10.00000	112.10300	10.00000	112.01500				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			4.33000	4.33000	4.33000	270.26303				0.00	0	50,000,000
Total ABCPI3 SPOT										0.00	0	50,000,000
Total For ABCPI3										0.00	0	50,000,000
ABF19L On 21/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABF19U SPOT										0.00	0	0
Total For ABF19U										0.00	0	0
ABFN07 On 17/03/2018 Spot Bond					0.00000	100.64826				0.00	0	0
Total ABFN07 SPOT										0.00	0	0
Total For ABFN07										0.00	0	0
ABFN08 On 17/03/2020 Spot Bond					0.00000	101.76818				0.00	0	0
Total ABFN08 SPOT										0.00	0	0
Total For ABFN08										0.00	0	0
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.45717				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN10 On 28/10/2019 Spot Bond					0.00000	101.33661				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0
ABFN1: On 09/04/2019 Spot Bond					0.00000	99.72678				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	101.74626				0.00	0	0
Total ABFN13 SPOT										0.00	0	0
Total For ABFN13										0.00	0	0
ABFN1: On 14/05/2022 Spot Bond					0.00000	101.28644				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	101.66185				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	101.35325				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	101.40187				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	100.24409				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	100.86580				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	100.89574				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	100.92068				0.00	0	1,900,000
Total ABFN22 SPOT										0.00	0	1,900,000
Total For ABFN22										0.00	0	1,900,000
ABFN2: On 25/05/2027 Spot Bond					0.00000	100.81523				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			9.23000	105.46559	9.23000	107.02890				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABK1 SPOT										0.00	0	0
Total For ABK1										0.00	0	0
ABK10 On 14/02/2020 Spot Bond					0.00000	100.13494				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	101.78662				0.00	0	0
Total ABK11 SPOT										0.00	0	0
Total For ABK11										0.00	0	0
ABK12 On 20/05/2022 Spot Bond					0.00000	94.54904				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			8.93000	101.10236	8.93000	103.80820				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	102.71950				0.00	0	80,000,000
Total ABK3 SPOT										0.00	0	80,000,000
Total For ABK3										0.00	0	80,000,000
ABK3/J On 07/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				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	101.53712				0.00	0	120,000,000
Total ABK4 SPOT										0.00	0	120,000,000
Total For ABK4										0.00	0	120,000,000
ABK4/J On 24/05/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABK4/JIBAR SPOT										0.00	0	0
Total For ABK4/JIBAR										0.00	0	0
ABK5 On 31/10/2018 Spot Bond				100.00000	0.00000	102.00574				0.00	0	0
Total ABK5 SPOT										0.00	0	0
Total For ABK5										0.00	0	0
ABK5/J On 31/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABK5/JIBAR SPOT										0.00	0	0
Total For ABK5/JIBAR										0.00	0	0
ABK6 On 05/06/2020 Spot Bond					0.00000	100.82709				0.00	0	104,000,000
Total ABK6 SPOT										0.00	0	104,000,000
Total For ABK6										0.00	0	104,000,000
ABK7 On 03/06/2019 Spot Bond					0.00000	99.22340				0.00	0	1,100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABK7 SPOT										0.00	0	1,100,000,000
Total For ABK7										0.00	0	1,100,000,000
ABK8 On 03/06/2021 Spot Bond					0.00000	94.51599				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	99.34223				0.00	0	0
Total ABK9 SPOT										0.00	0	0
Total For ABK9										0.00	0	0
ABKI01 On 07/11/2018 Spot Bond			4.46500	152.31823	4.46500	153.30515				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			5.83000	5.83000	5.83000	134.20100				0.00	0	0
Total ABKI02 SPOT										0.00	0	0
Total For ABKI02										0.00	0	0
ABKI02 On 05/06/2020 Spot Bond			100.00000	15.78593	100.00000	15.70723				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			7.57500	93.39788	7.57500	111.56620				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	6.84084	100.00000	7.96539				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			8.37000	96.21567	8.37000	109.37014				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	7.25959	100.00000	7.20894				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	86.17749				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			3.62000	184.90565	3.62000	187.60282				0.00	0	0
Total ABN05 SPOT										0.00	0	0
Total For ABN05										0.00	0	0
ABN33 On 29/01/2018 Spot Bond			6.10130	6.10130	6.10130	98.14047				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN33 SPOT										0.00	0	0
Total For ABN33										0.00	0	0
ABN34 On 29/01/2018 Spot Bond			6.10130	6.10130	6.10130	98.14047				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			3.34000	3.34000	3.34000	121.64484				0.00	0	0
Total ABN61 SPOT										0.00	0	0
Total For ABN61										0.00	0	0
ABN62 On 31/03/2028 Spot Bond			3.22000	3.22000	3.22000	172.28777				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			3.09500	3.09500	3.09500	223.63983				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			9.62000	9.62000	9.62000	93.02054				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	100.80901				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	135.10000				0.00	0	0
Total ABN74 SPOT										0.00	0	0
Total For ABN74										0.00	0	0
ABN79 On 21/12/2026 Spot Bond			10.06000	10.06000	10.06000	105.64052				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			8.78000	8.78000	8.78000	94.12799				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			10.60500	10.60500	10.60500	102.42894				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN87 SPOT										0.00	0	0
Total For ABN87										0.00	0	0
ABN91 On 11/12/2018 Spot Bond					0.00000	100.62613				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	101.68071				0.00	0	0
Total ABN92 SPOT										0.00	0	0
Total For ABN92										0.00	0	0
ABS10 On 17/03/2018 Spot Bond			6.40500	102.09152	6.40500	102.03926				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			8.90500	101.54953	8.90500	101.47703				0.00	0	630,000,000
Total ABS11 SPOT										0.00	0	630,000,000
Total For ABS11										0.00	0	630,000,000
ABS12 On 14/05/2020 Spot Bond			8.96500	104.37850	8.96500	104.30390				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	103.84357	9.20000	103.76745				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			9.48500	104.56828	9.48500	104.48931				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			8.74500	105.27608	8.74500	105.20264				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			9.30000	105.84241	9.30000	105.76400				0.00	0	1,700,000
Total ABS15 SPOT										0.00	0	1,700,000
Total For ABS15										0.00	0	1,700,000
ABS16 On 11/11/2025 Spot Bond			9.50500	109.19334	9.50500	109.11071				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			9.94000	108.70934	9.94000	108.62341				0.00	0	1,400,000,000
Total ABS17 SPOT										0.00	0	1,400,000,000
Total For ABS17										0.00	0	1,400,000,000
ABS18 On 26/09/2023 Spot Bond			9.47000	102.00286	9.47000	101.92467				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABS18 SPOT										0.00	0	0
Total For ABS18										0.00	0	0
ABS6 On 01/06/2020 Spot Bond			8.63500	101.88538	8.63500	101.81480				0.00	0	1,700,000
Total ABS6 SPOT										0.00	0	1,700,000
Total For ABS6										0.00	0	1,700,000
ABS7 On 11/09/2026 Spot Bond			9.95500	93.94065	9.95500	93.86505				0.00	0	3,910,000,000
Total ABS7 SPOT										0.00	0	3,910,000,000
Total For ABS7										0.00	0	3,910,000,000
ABS7/R On 11/09/2026 Spot Bond			100.00000	9.43535	100.00000	9.37216				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			3.46000	3.46000	3.46000	282.69476				0.00	0	0
Total ABSI2 SPOT										0.00	0	0
Total For ABSI2										0.00	0	0
ABSI4 On 31/01/2022 Spot Bond			2.81500	144.47778	2.81500	147.30477				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	100.00000				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	100.00000				0.00	0	0
Total ACIF1U SPOT										0.00	0	0
Total For ACIF1U										0.00	0	0
ACL02L On 20/03/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ACL02U SPOT										0.00	0	0
Total For ACL02U										0.00	0	0
ACL047 On 22/10/2018 Spot Bond					0.00000	92.02303				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	112.10300	10.00000	112.01500				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	100.41033				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	100.42079				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL096 SPOT										0.00	0	0
Total For ACL096										0.00	0	0
ACL097 On 20/12/2025 Spot Bond					0.00000	100.42500				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL098 On 20/12/2025 Spot Bond					0.00000	100.41643				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL100 On 20/12/2017 Spot Bond					0.00000	100.39742				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			8.98500	8.98500	8.98500	102.44639				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	216.80780				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	216.79871				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	100.40589				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	112.10300	10.00000	112.01500				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL145 On 20/12/2021 Spot Bond					0.00000	100.40720				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL161 On 20/03/2022 Spot Bond			10.23000	10.23000	10.23000	100.44195				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			9.21000	9.21000	9.21000	103.77676				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	100.40608				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL17€ On 20/06/2019 Spot Bond					0.00000	100.38454				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL18€ On 20/06/2019 Spot Bond					0.00000	101.41373				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL18€ On 20/09/2022 Spot Bond					0.00000	100.40375				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	100.40880				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	100.41438				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	100.41577				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	100.41577				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	100.39742				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	100.42310				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	100.42310				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	153.40572				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	154.43898				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL204 On 20/03/2018 Spot Bond					0.00000	100.37296				0.00	0	0
Total ACL208 SPOT										0.00	0	0
Total For ACL208										0.00	0	0
ACL210 On 20/05/2018 Spot Bond					0.00000	101.03561				0.00	0	0
Total ACL210 SPOT										0.00	0	0
Total For ACL210										0.00	0	0
ACL212 On 20/09/2018 Spot Bond					0.00000	100.38104				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	100.17972				0.00	0	28,600,000
Total ACL213 SPOT										0.00	0	28,600,000
Total For ACL213										0.00	0	28,600,000
ACL214 On 20/09/2020 Spot Bond					0.00000	93.34934				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	100.37630				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	100.37589				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	100.40205				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	101.42939				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	101.82511				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	100.40031				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	100.39386				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL222 SPOT										0.00	0	0
Total For ACL222										0.00	0	0
ADCB0 On 08/03/2018 Spot Bond					0.00000	100.54081				0.00	0	0
Total ADCB01 SPOT										0.00	0	0
Total For ADCB01										0.00	0	0
ADCB0 On 08/03/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
ADCB0 On 08/03/2018 Spot Bond			100.00000	87.95193	100.00000	87.33400				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	101.19246				0.00	0	0
Total ADCB04 SPOT										0.00	0	0
Total For ADCB04										0.00	0	0
ADCB0 On 04/12/2018 Spot Bond					0.00000	100.85332				0.00	0	0
Total ADCB05 SPOT										0.00	0	0
Total For ADCB05										0.00	0	0
ADCB2 On 31/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ADCB2U SPOT										0.00	0	0
Total For ADCB2U										0.00	0	0
AECI00 On 21/12/2017 Spot Bond					0.00000	101.21973				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	102.00022				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	102.06578				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	102.28424				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	101.93469				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	101.95655				0.00	0	0
Total AHF3A4 SPOT										0.00	0	0
Total For AHF3A4										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AHF3B: On 18/04/2019 Spot Bond					0.00000	102.50273				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	102.39353				0.00	0	0
Total AHF3B3 SPOT										0.00	0	0
Total For AHF3B3										0.00	0	0
AHF3C: On 18/04/2019 Spot Bond					0.00000	103.28847				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	102.96119				0.00	0	0
Total AHF3C3 SPOT										0.00	0	0
Total For AHF3C3										0.00	0	0
AHL01L On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AHL01U SPOT										0.00	0	0
Total For AHL01U										0.00	0	0
AHL1AI On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AHL1AU SPOT										0.00	0	0
Total For AHL1AU										0.00	0	0
AHY2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AHY2U SPOT										0.00	0	0
Total For AHY2U										0.00	0	0
AIG2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AIG2U SPOT										0.00	0	0
Total For AIG2U										0.00	0	0
AIR01 On 15/03/2019 Spot Bond			8.33000	100.89022	8.33000	100.82200				0.00	0	0
Total AIR01 SPOT										0.00	0	0
Total For AIR01										0.00	0	0
AIR02 On 30/04/2023 Spot Bond			10.19500	111.33901	10.19500	111.24830				0.00	0	0
Total AIR02 SPOT										0.00	0	0
Total For AIR02										0.00	0	0
AIR04 On 29/05/2024 Spot Bond			9.58500	101.70353	9.58500	101.62593				0.00	0	0
Total AIR04 SPOT										0.00	0	0
Total For AIR04										0.00	0	0
AIR04U On 26/10/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AIR04U SPOT										0.00	0	0
Total For AIR04U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR05 On 29/05/2030 Spot Bond			10.69500	98.83109	10.69500	98.74718			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			3.53000	176.89679	3.53000	176.79621			0.00	0	0
Total AIRL01 SPOT									0.00	0	0
Total For AIRL01									0.00	0	0
APF02 On 26/09/2019 Spot Bond					0.00000	100.79419			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	101.58583			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	101.99174			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	101.07324			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	101.10230			0.00	0	0
Total APF06 SPOT									0.00	0	0
Total For APF06									0.00	0	0
AS116L On 18/01/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS116U SPOT									0.00	0	0
Total For AS116U									0.00	0	0
AS120L On 01/02/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS120U SPOT									0.00	0	0
Total For AS120U									0.00	0	0
AS126L On 19/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS126U SPOT									0.00	0	0
Total For AS126U									0.00	0	0
AS127L On 19/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS127U SPOT									0.00	0	0
Total For AS127U									0.00	0	0
AS133L On 07/12/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS133U SPOT									0.00	0	0
Total For AS133U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AS139L On 30/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS139U SPOT									0.00	0	0
Total For AS139U									0.00	0	0
AS167L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS167U SPOT									0.00	0	0
Total For AS167U									0.00	0	0
AS168L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS168U SPOT									0.00	0	0
Total For AS168U									0.00	0	0
AS180L On 09/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS180U SPOT									0.00	0	0
Total For AS180U									0.00	0	0
ASN01 On 20/03/2019 Spot Bond					0.00000	100.38460			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			3.34500	242.92364	3.34500	242.78914			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	99.39140			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	0.00000			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	101.40883			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			3.36000	216.61633	3.36000	216.49612			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
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	99.77516				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	101.89469				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	101.78567				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	101.68066				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	99.67801				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	100.84395				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	100.48820				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	101.47403				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	98.26512				0.00	0	0
Total ASN073 SPOT										0.00	0	0
Total For ASN073										0.00	0	0

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 23/07/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN077 SPOT										0.00	0	0
Total For ASN077										0.00	0	0
ASN07: On 20/06/2020 Spot Bond					0.00000	100.45334				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	100.38863				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	100.62950				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	100.06393				0.00	0	23,400,000
Total ASN083 SPOT										0.00	0	23,400,000
Total For ASN083										0.00	0	23,400,000
ASN08: On 03/09/2020 Spot Bond					0.00000	100.89645				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	100.23729				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	130.00571				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	99.93315				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	101.92871				0.00	0	0
Total ASN092 SPOT										0.00	0	0
Total For ASN092										0.00	0	0

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 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
ASN09: On 10/11/2020 Spot Bond					0.00000	101.43072			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	75.50886			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	100.81888			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	100.39957			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	100.73560			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	101.69965			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	100.50859			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	100.39215			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	101.08391			0.00	0	0
Total ASN128 SPOT									0.00	0	0
Total For ASN128									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN12(On 24/02/2019 Spot Bond					0.00000	101.08167			0.00	0	0
Total ASN129 SPOT									0.00	0	0
Total For ASN129									0.00	0	0
ASN13(On 24/02/2019 Spot Bond					0.00000	101.06647			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	100.81026			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	100.80378			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	100.50432			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	88.16000			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			3.54500	143.13146	3.54500	143.05011			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	88.16000			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	102.57831			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

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 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
ASN14: On 04/05/2021 Spot Bond					0.00000	101.59338				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	101.59338				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			3.59000	142.87426	3.59000	142.79254				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	110.68846				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	100.83621				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			4.12000	158.98530	4.12000	158.88706				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	101.51334				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	101.16036				0.00	0	0
Total ASN161 SPOT										0.00	0	0
Total For ASN161										0.00	0	0

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 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
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	100.42304				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	100.78437				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	100.44547				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	99.89133				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN18(On 05/12/2017 Spot Bond					0.00000	100.68225				0.00	0	0
Total ASN189 SPOT										0.00	0	0
Total For ASN189										0.00	0	0
ASN19(On 12/06/2020 Spot Bond					0.00000	100.58868				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	105.99041				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	100.10110				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			3.64000	106.91060	3.64000	106.84902				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	100.38015				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

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 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
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	100.38368				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	100.40811				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	101.25249				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	101.36231				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	100.89119				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	100.70401				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	100.64053				0.00	0	0
Total ASN214 SPOT										0.00	0	0
Total For ASN214										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN215 On 14/09/2018 Spot Bond					0.00000	100.51114			0.00	0	0
Total ASN215 SPOT									0.00	0	0
Total For ASN215									0.00	0	0
ASN216 On 12/09/2022 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN216 SPOT									0.00	0	0
Total For ASN216									0.00	0	0
ASN217 On 12/09/2022 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN217 SPOT									0.00	0	0
Total For ASN217									0.00	0	0
ASN218 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
ASN219 On 20/09/2022 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN219 SPOT									0.00	0	0
Total For ASN219									0.00	0	0
ASN38U On 20/12/2017 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ASN38U SPOT									0.00	0	0
Total For ASN38U									0.00	0	0
ASN39U On 20/12/2017 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ASN39U SPOT									0.00	0	0
Total For ASN39U									0.00	0	0
ASN40U On 20/12/2017 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ASN40U SPOT									0.00	0	0
Total For ASN40U									0.00	0	0
ASN50U On 16/03/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ASN50U SPOT									0.00	0	0
Total For ASN50U									0.00	0	0
ASN75U On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ASN75U SPOT									0.00	0	0
Total For ASN75U									0.00	0	0
ASN89U On 02/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ASN89U SPOT									0.00	0	0
Total For ASN89U									0.00	0	0
BAR001 On 12/06/2018 Spot Bond					0.00000	100.55508			0.00	0	0
Total BAR001 SPOT									0.00	0	0
Total For BAR001									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW11 On 01/10/2018 Spot Bond			8.58000	101.33268	8.58000	101.26255			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	100.61005			0.00	0	0
Total BAW17 SPOT									0.00	0	0
Total For BAW17									0.00	0	0
BAW17 On 05/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BAW17/JIBAR SPOT									0.00	0	0
Total For BAW17/JIBAR									0.00	0	0
BAW18 On 05/12/2020 Spot Bond					0.00000	100.65008			0.00	0	0
Total BAW18 SPOT									0.00	0	0
Total For BAW18									0.00	0	0
BAW19 On 05/12/2020 Spot Bond			9.35500	103.81686	9.35500	103.73910			0.00	0	1,008,800,000
Total BAW19 SPOT									0.00	0	1,008,800,000
Total For BAW19									0.00	0	1,008,800,000
BAW21 On 24/03/2022 Spot Bond			9.45500	99.80574	9.45500	99.72936		567,300,000,000.00		60,000,000	30,000,000
Total BAW21 SPOT								567,300,000,000.00		60,000,000	30,000,000
Total For BAW21								567,300,000,000.00		60,000,000	30,000,000
BAW21 On 24/03/2022 Spot Bond			9.30000	100.35926	9.30000	100.28369			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	100.73558			0.00	0	0
Total BAW22 SPOT									0.00	0	0
Total For BAW22									0.00	0	0
BAW24 On 30/09/2019 Spot Bond					0.00000	101.04145			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	101.44790			0.00	0	0
Total BAW25 SPOT									0.00	0	0
Total For BAW25									0.00	0	0
BAW26 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BAW26U SPOT									0.00	0	0
Total For BAW26U									0.00	0	0
BAW27 On 11/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BAW27U SPOT									0.00	0	0
Total For BAW27U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW28 On 06/06/2022 Spot Bond					0.00000	100.76450			0.00	0	1,900,000
Total BAW28 SPOT									0.00	0	1,900,000
Total For BAW28									0.00	0	1,900,000
BAYA31 On 31/12/2018 Spot Bond					0.00000	100.12312			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	100.11952			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	100.12218			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	99.71611			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	99.66681			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	99.33386			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	100.08594			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	100.12253			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	100.12264			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	100.12876			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	100.13178			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
BAYA54 On 30/09/2019 Spot Bond					0.00000	100.13191				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	100.34087				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	100.13606				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	100.13184				0.00	0	0
Total BAYA58 SPOT										0.00	0	0
Total For BAYA58										0.00	0	0
BAYA59 On 30/06/2022 Spot Bond			13.14000	103.59165	13.14000	103.48423				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			12.40500	12.40500	12.40500	103.23821				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	103.33108				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	100.15763				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	100.15742				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	100.15752				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	105.05301				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB11 On 30/06/2020 Spot Bond					0.00000	100.16297				0.00	0	0
Total BAYB11 SPOT										0.00	0	0
Total For BAYB11										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD1I On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BAYD1U SPOT									0.00	0	0
Total For BAYD1U									0.00	0	0
BAYD2I On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BAYD2U SPOT									0.00	0	0
Total For BAYD2U									0.00	0	0
BAYD3I On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BAYD3U SPOT									0.00	0	0
Total For BAYD3U									0.00	0	0
BAYD4I On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BAYD4U SPOT									0.00	0	0
Total For BAYD4U									0.00	0	0
BAYD5I On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BAYD5U SPOT									0.00	0	0
Total For BAYD5U									0.00	0	0
BAYD6I On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BAYD6U SPOT									0.00	0	0
Total For BAYD6U									0.00	0	0
BC121I On 24/11/2017 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BC121U SPOT									0.00	0	0
Total For BC121U									0.00	0	0
BCJ10 On 12/07/2019 Spot Bond					0.00000	99.86749			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	101.21032			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	99.01171	8.65000	100.33047			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	101.86222			0.00	0	0
Total BCJ13 SPOT									0.00	0	0
Total For BCJ13									0.00	0	0
BD020£ On 28/04/2028 Spot Bond			8.70500	8.70500	8.70500	182.71488			0.00	0	0
Total BD0205 SPOT									0.00	0	0
Total For BD0205									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD0206 On 02/03/2028 Spot Bond			8.70500	8.70500	8.70500	183.24702			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			9.06000	9.06000	9.06000	97.49311			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			7.83000	99.91862	7.83000	99.85661			0.00	0	0
Total BEER02 SPOT									0.00	0	0
Total For BEER02									0.00	0	0
BG1A7U On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BG1A7U SPOT									0.00	0	0
Total For BG1A7U									0.00	0	0
BG1A8U On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BG1A8U SPOT									0.00	0	0
Total For BG1A8U									0.00	0	0
BG1B2U On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BG1B2U SPOT									0.00	0	0
Total For BG1B2U									0.00	0	0
BG1C2U On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BG1C2U SPOT									0.00	0	0
Total For BG1C2U									0.00	0	0
BG1D2U On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BG1D2U SPOT									0.00	0	0
Total For BG1D2U									0.00	0	0
BG1E2U On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BG1E2U SPOT									0.00	0	0
Total For BG1E2U									0.00	0	0
BG1F2U On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BG1F2U SPOT									0.00	0	0
Total For BG1F2U									0.00	0	0
BGL01 On 19/11/2019 Spot Bond					0.00000	101.89012			0.00	0	0
Total BGL01 SPOT									0.00	0	0
Total For BGL01									0.00	0	0
BGL02 On 19/11/2019 Spot Bond			9.68500	106.33748	9.68500	106.25552			0.00	0	0
Total BGL02 SPOT									0.00	0	0
Total For BGL02									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BGL03 On 05/02/2020 Spot Bond					0.00000	103.61624				0.00	0	70,000,000
Total BGL03 SPOT										0.00	0	70,000,000
Total For BGL03										0.00	0	70,000,000
BGL04 On 05/02/2020 Spot Bond			10.13500	101.57471	10.13500	101.49287				0.00	0	0
Total BGL04 SPOT										0.00	0	0
Total For BGL04										0.00	0	0
BGL05 On 04/09/2020 Spot Bond			11.00500	101.94964	11.00500	101.85917				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	102.06589				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			11.61500	101.86149	11.61500	101.76622				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	100.94789				0.00	0	0
Total BGL08 SPOT										0.00	0	0
Total For BGL08										0.00	0	0
BGL09 On 29/09/2020 Spot Bond			11.00500	101.28584	11.00500	101.19595				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	101.80867				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			11.38500	104.45096	11.38500	108.18299				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	103.46271				0.00	0	300,000,000
Total BGL12 SPOT										0.00	0	300,000,000
Total For BGL12										0.00	0	300,000,000
BGL13 On 20/08/2021 Spot Bond			10.85500	104.29845	10.85500	104.20862				0.00	0	0
Total BGL13 SPOT										0.00	0	0
Total For BGL13										0.00	0	0
BGL14 On 03/11/2021 Spot Bond					0.00000	103.59408				0.00	0	0
Total BGL14 SPOT										0.00	0	0
Total For BGL14										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BGL15 On 17/03/2022 Spot Bond					0.00000	102.77592				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	101.26902				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	101.59805				0.00	0	0
Total BGL17 SPOT										0.00	0	0
Total For BGL17										0.00	0	0
BGL18 On 30/09/2022 Spot Bond					0.00000	100.19566				0.00	0	0
Total BGL18 SPOT										0.00	0	0
Total For BGL18										0.00	0	0
BGL19 On 29/09/2024 Spot Bond					0.00000	100.20119				0.00	0	1,900,000
Total BGL19 SPOT										0.00	0	1,900,000
Total For BGL19										0.00	0	1,900,000
BGR04 On 28/02/2018 Spot Bond					0.00000	105.27397				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	100.88016				0.00	0	1,140,000,000
Total BGT01 SPOT										0.00	0	1,140,000,000
Total For BGT01										0.00	0	1,140,000,000
BID04 On 23/11/2017 Spot Bond					0.00000	101.09711				0.00	12,050,000,000	6,070,000,000
Total BID04 SPOT										0.00	12,050,000,000	6,070,000,000
Total For BID04										0.00	12,050,000,000	6,070,000,000
BID05 On 30/06/2019 Spot Bond					0.00000	99.37245				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			8.48000	103.01079	8.48000	102.94069				0.00	0	2,210,000,000
Total BID06 SPOT										0.00	0	2,210,000,000
Total For BID06										0.00	0	2,210,000,000
BID07 On 30/06/2020 Spot Bond					0.00000	100.09407				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	100.09623				0.00	0	0
Total BID08 SPOT										0.00	0	0
Total For BID08										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BPPF0: On 22/03/2018 Spot Bond					0.00000	100.31015				0.00	0	0
Total BPPF01 SPOT										0.00	0	0
Total For BPPF01										0.00	0	0
BPPF0: On 22/03/2020 Spot Bond					0.00000	100.33638				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	100.47259				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	100.50257				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	101.54146				0.00	0	0
Total BSR17 SPOT										0.00	0	0
Total For BSR17										0.00	0	0
BTC18: On 06/10/2017 Spot Bond					0.00000	100.00000				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	99.85281				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	99.33032				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	99.16121				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	98.80715				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					0.00000	98.64667				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	98.09348				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
BTC19 On 12/01/2018 Spot Bond					0.00000	98.03347				0.00	0	0
Total BTC191 SPOT										0.00	0	0
Total For BTC191										0.00	0	0
BTC192 On 17/01/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BTC192 SPOT										0.00	0	0
Total For BTC192										0.00	0	0
BWZ18 On 27/03/2018 Spot Bond					0.00000	100.22103				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	100.22819				0.00	0	0
Total BWZ20A SPOT										0.00	0	0
Total For BWZ20A										0.00	0	0
BWZJ18 On 19/11/2018 Spot Bond					0.00000	101.13545				0.00	5,000,000,000	2,500,000,000
Total BWZJ18 SPOT										0.00	5,000,000,000	2,500,000,000
Total For BWZJ18										0.00	5,000,000,000	2,500,000,000
BWZJ19 On 10/11/2019 Spot Bond					0.00000	101.43845				0.00	0	0
Total BWZJ19 SPOT										0.00	0	0
Total For BWZJ19										0.00	0	0
BWZJ21 On 10/11/2021 Spot Bond					0.00000	101.47712				0.00	0	0
Total BWZJ21 SPOT										0.00	0	0
Total For BWZJ21										0.00	0	0
BX161U On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX161U SPOT										0.00	0	0
Total For BX161U										0.00	0	0
BX162U On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX162U SPOT										0.00	0	0
Total For BX162U										0.00	0	0
BX163U On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX163U SPOT										0.00	0	0
Total For BX163U										0.00	0	0
BX164U On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX164U SPOT										0.00	0	0
Total For BX164U										0.00	0	0
BYA49U On 30/06/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BYA49U SPOT										0.00	0	0
Total For BYA49U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BYB10I On 30/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BYB10U SPOT									0.00	0	0
Total For BYB10U									0.00	0	0
CBL12 On 06/09/2018 Spot Bond			14.78000	98.15662	14.78000	98.04070			0.00	0	0
Total CBL12 SPOT									0.00	0	0
Total For CBL12									0.00	0	0
CBL13 On 01/02/2019 Spot Bond					0.00000	103.01949			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			12.58000	100.91297	12.58000	100.81265			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	101.47183			0.00	0	0
Total CBL17 SPOT									0.00	0	0
Total For CBL17									0.00	0	0
CBL18 On 23/08/2019 Spot Bond			12.08000	99.71707	12.08000	99.62177			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	101.07376			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			9.70500	100.90063	9.70500	100.82270			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	101.29405			0.00	0	0
Total CBL23 SPOT									0.00	0	0
Total For CBL23									0.00	0	0
CBL24 On 02/11/2020 Spot Bond					0.00000	101.73535			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	101.51747			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			10.00500	107.94684	10.00500	107.86097			0.00	0	10,000,000
Total CBL26 SPOT									0.00	0	10,000,000
Total For CBL26									0.00	0	10,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL27 On 12/05/2020 Spot Bond					0.00000	101.33273			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			10.48000	112.47766	10.48000	112.38353			0.00	0	0
Total CCT01 SPOT									0.00	0	0
Total For CCT01									0.00	0	0
CCT02 On 12/06/2024 Spot Bond			9.95500	111.70092	9.95500	111.61200		1,991,000,000,000.00	200,000,000	200,000,000	
Total CCT02 SPOT								1,991,000,000,000.00	200,000,000	200,000,000	
Total For CCT02								1,991,000,000,000.00	200,000,000	200,000,000	
CCT03 On 15/03/2025 Spot Bond			10.25500	105.35279	10.25500	105.26551			0.00	0	0
Total CCT03 SPOT									0.00	0	0
Total For CCT03									0.00	0	0
CCT04 On 17/07/2027 Spot Bond			9.98500	110.84784	9.98500	102.82618			0.00	0	900,000
Total CCT04 SPOT									0.00	0	900,000
Total For CCT04									0.00	0	900,000
CGR14 On 13/02/2018 Spot Bond					0.00000	102.68342			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	112.10260	10.00000	112.01480			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	102.19758			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	100.00000			0.00	0	0
Total CGR18U SPOT									0.00	0	0
Total For CGR18U									0.00	0	0
CGR19 On 04/06/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000		100,000,000,000,000.00	1,000,000,000	1,000,000,000	
Total CGR19U SPOT								10,000,000,000,000.00	1,000,000,000	1,000,000,000	
Total For CGR19U								10,000,000,000,000.00	1,000,000,000	1,000,000,000	
CGR20 On 03/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CGR20U SPOT									0.00	0	0
Total For CGR20U									0.00	0	0
CGR21 On 12/10/2020 Spot Bond					0.00000	99.81908			0.00	0	0
Total CGR21 SPOT									0.00	0	0
Total For CGR21									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CGR23 On 08/02/2019 Spot Bond					0.00000	101.80010				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	103.33350				0.00	0	0
Total CGR24 SPOT										0.00	0	0
Total For CGR24										0.00	0	0
CGR25 On 27/06/2019 Spot Bond					0.00000	100.27288				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	101.28597				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	101.43178				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	101.85581				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	100.21732				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	102.39425				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	100.41851				0.00	0	0
Total CGR33 SPOT										0.00	0	0
Total For CGR33										0.00	0	0
CGR34 On 21/09/2018 Spot Bond			8.38800	8.38800	8.38800	99.58417				0.00	0	0
Total CGR34 SPOT										0.00	0	0
Total For CGR34										0.00	0	0
CGR35 On 28/02/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CGR35U SPOT										0.00	0	0
Total For CGR35U										0.00	0	0
CGR36 On 02/10/2018 Spot Bond					0.00000	100.09501				0.00	0	0
Total CGR36 SPOT										0.00	0	0
Total For CGR36										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CIG04 On 30/06/2018 Spot Bond					0.00000	100.70920				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	101.21966				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	101.09067				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	102.66078				0.00	0	0
Total CIG07 SPOT										0.00	0	0
Total For CIG07										0.00	0	0
CIG09L On 07/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CIG09U SPOT										0.00	0	0
Total For CIG09U										0.00	0	0
CIG10 On 29/07/2019 Spot Bond					0.00000	101.86338				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	101.91249				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	101.99089				0.00	0	0
Total CIG12 SPOT										0.00	0	0
Total For CIG12										0.00	0	0
CLA1U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA1U SPOT										0.00	0	0
Total For CLA1U										0.00	0	0
CLA2U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA2U SPOT										0.00	0	0
Total For CLA2U										0.00	0	0
CLA3U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA3U SPOT										0.00	0	0
Total For CLA3U										0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLB1U SPOT										0.00	0	0
Total For CLB1U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLC1U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CLC1U SPOT									0.00	0	0
Total For CLC1U									0.00	0	0
CLN184 On 01/07/2021 Spot Bond			10.11000	102.71633	10.11000	102.63379			0.00	0	0
Total CLN184 SPOT									0.00	0	0
Total For CLN184									0.00	0	0
CLN193 On 29/08/2021 Spot Bond			3.14000	140.16352	3.14000	140.01844			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			3.51500	3.51500	3.51500	137.42271			0.00	0	0
Total CLN198 SPOT									0.00	0	0
Total For CLN198									0.00	0	0
CLN230 On 25/11/2020 Spot Bond			10.00000	112.10300	10.00000	112.01500			0.00	0	0
Total CLN230/JIBAR SPOT									0.00	0	0
Total For CLN230/JIBAR									0.00	0	0
CLN231 On 25/11/2020 Spot Bond			10.00000	112.10300	10.00000	112.01500			0.00	0	0
Total CLN231/JIBAR SPOT									0.00	0	0
Total For CLN231/JIBAR									0.00	0	0
CLN242 On 24/02/2019 Spot Bond			13.50000	96.08591	13.50000	95.98363			0.00	0	0
Total CLN242 SPOT									0.00	0	0
Total For CLN242									0.00	0	0
CLN243 On 24/02/2018 Spot Bond			9.35000	101.10101	9.35000	101.02603			0.00	0	0
Total CLN243 SPOT									0.00	0	0
Total For CLN243									0.00	0	0
CLN262 On 26/03/2019 Spot Bond			9.01000	101.19936	9.01000	101.12547			0.00	0	0
Total CLN262 SPOT									0.00	0	0
Total For CLN262									0.00	0	0
CLN292 On 25/11/2020 Spot Bond			10.00000	112.10300	10.00000	112.01500			0.00	0	0
Total CLN292/JIBAR SPOT									0.00	0	0
Total For CLN292/JIBAR									0.00	0	0
CLN296 On 20/12/2017 Spot Bond					0.00000	100.43913			0.00	0	0
Total CLN296 SPOT									0.00	0	0
Total For CLN296									0.00	0	0
CLN301 On 20/12/2017 Spot Bond					0.00000	154.95526			0.00	0	0
Total CLN301 SPOT									0.00	0	0
Total For CLN301									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN302 On 20/12/2017 Spot Bond					0.00000	100.53480			0.00	0	0
Total CLN302 SPOT									0.00	0	0
Total For CLN302									0.00	0	0
CLN303 On 20/12/2017 Spot Bond					0.00000	156.41166			0.00	0	0
Total CLN303 SPOT									0.00	0	0
Total For CLN303									0.00	0	0
CLN304 On 20/12/2017 Spot Bond					0.00000	154.57365			0.00	0	0
Total CLN304 SPOT									0.00	0	0
Total For CLN304									0.00	0	0
CLN305 On 20/12/2017 Spot Bond					0.00000	155.72905			0.00	0	0
Total CLN305 SPOT									0.00	0	0
Total For CLN305									0.00	0	0
CLN313 On 14/11/2022 Spot Bond					0.00000	101.43590			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			10.90000	98.60300	10.90000	98.51773			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			11.42000	95.12939	11.42000	95.04188			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	100.44556			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	101.40718			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	101.82689			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	103.86607	8.80500	103.79314			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	100.41340			0.00	0	0
Total CLN325 SPOT									0.00	0	0
Total For CLN325									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN326 On 20/06/2018 Spot Bond					0.00000	100.41986				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	100.44461				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	100.54802				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	100.45769				0.00	0	0
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0
CLN337 On 20/09/2018 Spot Bond					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	101.14374				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	100.47456				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	100.37589				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	99.54451				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	101.68075				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	101.69900				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	100.36648				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN362 On 20/03/2024 Spot Bond			10.08000	102.73108	10.08000	102.64739				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	100.39541				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	101.76708				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN365 On 20/03/2024 Spot Bond			12.22000	103.98787	12.22000	103.88571				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN366 On 06/08/2023 Spot Bond					0.00000	101.83220				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			12.25000	104.08692	12.25000	103.98608				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	100.15137				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	101.89391				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	100.47031				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	100.39000				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	100.39730				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	100.39747				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN376 On 20/03/2021 Spot Bond			9.40500	101.87946	9.40500	101.80190				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	96.41826				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	98.59024	10.98000	98.50295				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	100.56361	11.00000	100.47441				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN382 On 20/03/2021 Spot Bond					0.00000	100.44004				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN384 On 20/09/2024 Spot Bond			12.01000	100.73090	12.01000	100.63358				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	100.47783				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	100.39717				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	102.00161				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	100.42106				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	868,068,600	323,394,966
Total CLN393 SPOT										0.00	868,068,600	323,394,966
Total For CLN393										0.00	868,068,600	323,394,966
CLN394 On 20/09/2022 Spot Bond					0.00000	100.39945				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN395 On 02/03/2018 Spot Bond					0.00000	100.77150				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	100.42971				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	100.99196				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	101.36121				0.00	0	0
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN399 On 14/11/2022 Spot Bond					0.00000	101.35403				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN400 On 20/06/2020 Spot Bond					0.00000	100.39934				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN404 On 21/02/2018 Spot Bond					0.00000	101.40880				0.00	0	0
Total CLN404 SPOT										0.00	0	0
Total For CLN404										0.00	0	0
CLN406 On 20/06/2020 Spot Bond					0.00000	99.58016				0.00	327,414,550	163,707,275
Total CLN406 SPOT										0.00	327,414,550	163,707,275
Total For CLN406										0.00	327,414,550	163,707,275
CLN407 On 20/06/2020 Spot Bond					0.00000	100.40149				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN409 On 18/07/2020 Spot Bond					0.00000	102.39305				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN410 On 20/09/2020 Spot Bond					0.00000	100.44010				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	100.44224				0.00	0	0
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN41: On 18/07/2020 Spot Bond					0.00000	102.40397				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	102.27898				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	100.51707				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	100.45723				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN41: On 18/07/2020 Spot Bond					0.00000	102.54582				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN41: On 20/09/2020 Spot Bond			4.00000	100.20809	4.00000	115.66632				0.00	0	0
Total CLN417 SPOT										0.00	0	0
Total For CLN417										0.00	0	0
CLN41: On 23/09/2020 Spot Bond					0.00000	100.28662				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN41: On 20/12/2020 Spot Bond					0.00000	100.47867				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	48.99109				0.00	0	0
Total CLN42 SPOT										0.00	0	0
Total For CLN42										0.00	0	0
CLN42(On 20/12/2020 Spot Bond					0.00000	100.48295				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN42: On 26/01/2021 Spot Bond					0.00000	102.47965				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN42: 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN42 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
CLN42 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
CLN42 On 20/12/2020 Spot Bond					0.00000	103.20414			0.00	0	0
Total CLN425 SPOT									0.00	0	0
Total For CLN425									0.00	0	0
CLN42 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
CLN42 On 20/12/2018 Spot Bond					0.00000	102.43952			0.00	0	0
Total CLN427 SPOT									0.00	0	0
Total For CLN427									0.00	0	0
CLN42 On 15/11/2020 Spot Bond					0.00000	101.38104			0.00	0	0
Total CLN428 SPOT									0.00	0	0
Total For CLN428									0.00	0	0
CLN42 On 20/12/2020 Spot Bond					0.00000	100.56830			0.00	0	0
Total CLN429 SPOT									0.00	0	0
Total For CLN429									0.00	0	0
CLN43 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
CLN43 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
CLN43 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
CLN43 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
CLN43 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN436 On 20/12/2020 Spot Bond					0.00000	100.43799			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	100.41870			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	101.69144			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
CLN441 On 20/03/2021 Spot Bond					0.00000	100.77981			0.00	0	0
Total CLN441 SPOT									0.00	0	0
Total For CLN441									0.00	0	0
CLN444 On 23/05/2021 Spot Bond					0.00000	101.20391			0.00	0	0
Total CLN444 SPOT									0.00	0	0
Total For CLN444									0.00	0	0
CLN445 On 24/05/2021 Spot Bond			9.65500	109.29685	9.65500	109.21287			0.00	0	0
Total CLN445 SPOT									0.00	0	0
Total For CLN445									0.00	0	0
CLN452 On 31/01/2022 Spot Bond			4.21500	139.35691	4.21500	139.27025			0.00	0	0
Total CLN452 SPOT									0.00	0	0
Total For CLN452									0.00	0	0
CLN453 On 31/01/2025 Spot Bond			6.19000	100.86765	6.19000	100.78911			0.00	0	0
Total CLN453 SPOT									0.00	0	0
Total For CLN453									0.00	0	0
CLN454 On 31/01/2025 Spot Bond			5.83000	103.26380	5.83000	103.18633			0.00	0	0
Total CLN454 SPOT									0.00	0	0
Total For CLN454									0.00	0	0
CLN455 On 04/05/2021 Spot Bond					0.00000	101.16548			0.00	0	0
Total CLN455 SPOT									0.00	0	0
Total For CLN455									0.00	0	0
CLN456 On 20/12/2021 Spot Bond					0.00000	100.49253			0.00	0	0
Total CLN456 SPOT									0.00	0	0
Total For CLN456									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN457 On 17/11/2021 Spot Bond					0.00000	101.29247			0.00	0	0
Total CLN457 SPOT									0.00	0	0
Total For CLN457									0.00	0	0
CLN458 On 29/11/2021 Spot Bond					0.00000	100.99630			0.00	0	0
Total CLN458 SPOT									0.00	0	0
Total For CLN458									0.00	0	0
CLN460 On 29/11/2021 Spot Bond					0.00000	100.98604			0.00	0	0
Total CLN460 SPOT									0.00	0	0
Total For CLN460									0.00	0	0
CLN461 On 15/02/2022 Spot Bond					0.00000	101.47681			0.00	0	0
Total CLN461 SPOT									0.00	0	0
Total For CLN461									0.00	0	0
CLN462 On 16/02/2022 Spot Bond			10.57500	103.21572	10.57500	103.12905			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	101.07600			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			9.83000	101.46749	9.83000	101.38683			0.00	0	1,200,000
Total CLN464 SPOT									0.00	0	1,200,000
Total For CLN464									0.00	0	1,200,000
CLN465 On 14/03/2020 Spot Bond					0.00000	100.54363			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	101.21600			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	100.21367			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	100.19611			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	100.20486			0.00	0	0
Total CLN469 SPOT									0.00	0	0
Total For CLN469									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN47(On 07/05/2018 Spot Bond					0.00000	101.39263				0.00	0	0
Total CLN470 SPOT										0.00	0	0
Total For CLN470										0.00	0	0
CLN47 On 17/05/2019 Spot Bond					0.00000	101.19104				0.00	0	0
Total CLN471 SPOT										0.00	0	0
Total For CLN471										0.00	0	0
CLN47 On 19/11/2022 Spot Bond					0.00000	101.29452				0.00	0	0
Total CLN472 SPOT										0.00	0	0
Total For CLN472										0.00	0	0
CLN47 On 05/10/2022 Spot Bond					0.00000	100.02465				0.00	0	0
Total CLN473 SPOT										0.00	0	0
Total For CLN473										0.00	0	0
CLN47 On 05/10/2022 Spot Bond			10.03000	10.03000	10.03000	99.75676				0.00	0	0
Total CLN474 SPOT										0.00	0	0
Total For CLN474										0.00	0	0
CLN47 On 23/06/2021 Spot Bond					0.00000	100.99685				0.00	0	0
Total CLN475 SPOT										0.00	0	0
Total For CLN475										0.00	0	0
CLN47 On 20/09/2020 Spot Bond					0.00000	100.44224				0.00	0	0
Total CLN476 SPOT										0.00	0	0
Total For CLN476										0.00	0	0
CLN47 On 29/11/2021 Spot Bond			100.00000	15.48377	100.00000	15.36722				0.00	0	0
Total CLN477 SPOT										0.00	0	0
Total For CLN477										0.00	0	0
CLN47 On 05/10/2022 Spot Bond			9.88500	99.77665	9.88500	98.07080				0.00	0	0
Total CLN478 SPOT										0.00	0	0
Total For CLN478										0.00	0	0
CLN47 On 05/10/2022 Spot Bond					0.00000	100.02425				0.00	0	0
Total CLN479 SPOT										0.00	0	0
Total For CLN479										0.00	0	0
CLN48 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLN480 SPOT										0.00	0	0
Total For CLN480										0.00	0	0
CLN48 On 07/06/2022 Spot Bond					0.00000	100.99296				0.00	0	0
Total CLN481 SPOT										0.00	0	0
Total For CLN481										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN482 On 20/05/2021 Spot Bond					0.00000	101.21017				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	102.13842				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	101.34245				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			9.50500	103.57829	9.50500	103.48150				0.00	0	0
Total CLN485 SPOT										0.00	0	0
Total For CLN485										0.00	0	0
CLN486 On 20/06/2022 Spot Bond					0.00000	101.17046				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			12.51000	104.02549	12.51000	103.92699				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			9.31000	107.53956	9.31000	101.10682				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	100.19397				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	100.20379				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	99.82793				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	100.10600				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	100.44204				0.00	0	0
Total CLN493 SPOT										0.00	0	0
Total For CLN493										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN494 On 07/12/2017 Spot Bond			12.00500	103.93314	12.00500	102.08590				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	100.88215				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			10.31000	105.68525	10.31000	99.70598				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	100.85445				0.00	0	0
Total CLN497 SPOT										0.00	0	0
Total For CLN497										0.00	0	0
CLN498 On 08/06/2022 Spot Bond					0.00000	100.44484				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	100.39120				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	211.63518				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			9.06000	93.51279	9.06000	97.49311				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			8.70500	8.70500	8.70500	182.71488				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			8.70500	8.70500	8.70500	183.24702				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	100.37210				0.00	0	0
Total CLNF11 SPOT										0.00	0	0
Total For CLNF11										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLNF1: On 20/06/2019 Spot Bond					0.00000	100.38885				0.00	0	0
Total CLNF12 SPOT										0.00	0	0
Total For CLNF12										0.00	0	0
CLNF1: On 20/06/2019 Spot Bond					0.00000	100.77987				0.00	0	0
Total CLNF13 SPOT										0.00	0	0
Total For CLNF13										0.00	0	0
CLNF1: On 20/09/2019 Spot Bond					0.00000	100.38879				0.00	0	0
Total CLNF14 SPOT										0.00	0	0
Total For CLNF14										0.00	0	0
CLNF1: On 20/06/2020 Spot Bond					0.00000	100.40363				0.00	0	0
Total CLNF15 SPOT										0.00	0	0
Total For CLNF15										0.00	0	0
CLNF1: On 17/08/2021 Spot Bond					0.00000	101.28238				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	99.74924				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			7.48000	104.03595	7.48000	103.97335				0.00	0	940,000,000
Total COJ04 SPOT										0.00	0	940,000,000
Total For COJ04										0.00	0	940,000,000
COJ05 On 05/06/2023 Spot Bond			9.18500	117.26641	9.18500	117.18013				0.00	0	700,000,000
Total COJ05 SPOT										0.00	0	700,000,000
Total For COJ05										0.00	0	700,000,000
COJ07 On 23/03/2021 Spot Bond			9.61500	103.82426	9.61500	103.74349				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	110.83227	10.14500	110.74241				0.00	0	1,500,000,000
Total COJ08 SPOT										0.00	0	1,500,000,000
Total For COJ08										0.00	0	1,500,000,000
COJG0 On 09/06/2024 Spot Bond			9.97000	104.37096	9.97000	104.28776				0.00	0	0
Total COJG01 SPOT										0.00	0	0
Total For COJG01										0.00	0	0
COT01 On 03/04/2023 Spot Bond			10.14500	95.87401	10.14500	95.79585				0.00	0	0
Total COT01 SPOT										0.00	0	0
Total For COT01										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
COT02 On 03/04/2028 Spot Bond			11.38500	93.01548	11.38500	92.93064				0.00	0	100,000,000
Total COT02 SPOT										0.00	0	100,000,000
Total For COT02										0.00	0	100,000,000
COT03 On 05/06/2028 Spot Bond			11.40500	91.40493	11.40500	91.32187				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			11.78500	98.05850	11.78500	99.33620				0.00	0	0
Total CPV01 SPOT										0.00	0	0
Total For CPV01										0.00	0	0
CS001 On 31/03/2018 Spot Bond					0.00000	100.09658				0.00	0	0
Total CS001 SPOT										0.00	0	0
Total For CS001										0.00	0	0
CS002 On 17/12/2020 Spot Bond					0.00000	100.44022				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	100.16979				0.00	0	0
Total CS003 SPOT										0.00	0	0
Total For CS003										0.00	0	0
CSA04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CSA04U SPOT										0.00	0	0
Total For CSA04U										0.00	0	0
CSD04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CSD04U SPOT										0.00	0	0
Total For CSD04U										0.00	0	0
DEN38I On 10/06/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total DEN38U SPOT										0.00	0	0
Total For DEN38U										0.00	0	0
DEN40I On 10/06/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total DEN40U SPOT										0.00	0	0
Total For DEN40U										0.00	0	0
DENG7 On 04/12/2017 Spot Bond					0.00000	100.72329				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	100.32940				0.00	0	0
Total DENG73 SPOT										0.00	0	0
Total For DENG73										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG7 On 28/09/2018 Spot Bond					0.00000	100.16589			0.00	0	0
Total DENG74 SPOT									0.00	0	0
Total For DENG74									0.00	0	0
DLTB03 On 09/10/2017 Spot Bond					0.00000	99.92929			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	100.00000			0.00	0	0
DLTB03 On 09/10/2017 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total DLTB03/JIBAR SPOT									0.00	0	0
Total For DLTB03/JIBAR									0.00	0	0
DOL003 On 20/09/2018 Spot Bond					0.00000	100.50685			0.00	0	0
Total DOL003 SPOT									0.00	0	0
Total For DOL003									0.00	0	0
DOL004 On 24/01/2019 Spot Bond					0.00000	102.81189			0.00	0	0
Total DOL004 SPOT									0.00	0	0
Total For DOL004									0.00	0	0
DOL009 On 20/12/2019 Spot Bond					0.00000	71.67705			0.00	0	0
Total DOL009 SPOT									0.00	0	0
Total For DOL009									0.00	0	0
DOL012 On 20/12/2021 Spot Bond					0.00000	100.74054			0.00	0	0
Total DOL012 SPOT									0.00	0	0
Total For DOL012									0.00	0	0
DV2021 On 18/06/2021 Spot Bond			9.17500	102.31850	9.17500	102.24329			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			8.68500	103.17739	8.68500	103.10590			0.00	0	51,100,000
Total DV22 SPOT									0.00	0	51,100,000
Total For DV22									0.00	0	51,100,000
DV22/R On 07/02/2020 Spot Bond			100.00000	24.55747	100.00000	24.39565			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			9.46000	103.38546	9.46000	103.30759		342,856,888,000.00		36,242,800	230,578,500
Total DV23 SPOT								342,856,888,000.00		36,242,800	230,578,500
Total For DV23								342,856,888,000.00		36,242,800	230,578,500
DV23/R On 27/02/2023 Spot Bond			100.00000	12.13780	100.00000	12.05783		0.00		0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	12.13780	100.00000	12.05783		0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DV23/R2023 SPOT										0.00	0	0
Total For DV23/R2023										0.00	0	0
DV24 On 18/02/2024 Spot Bond			9.68000	101.39277	9.68000	101.31467				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	101.34608	9.69000	101.26793				0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	101.34608	9.69000	101.26793				0.00	0	0
Total DV24/R2023 SPOT										0.00	0	0
Total For DV24/R2023										0.00	0	0
DV29 On 18/02/2029 Spot Bond			11.09500	95.06202	11.09500	94.97838				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	101.40204	10.10000	101.32063				0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	101.40204	10.10000	101.32063				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	101.10226				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	100.84746				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	100.85772				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	100.25543				0.00	0	0
Total DVF18 SPOT										0.00	0	0
Total For DVF18										0.00	0	0
DVF19 On 31/05/2019 Spot Bond					0.00000	101.19896				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	100.90398				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	100.18433				0.00	0	0
Total DVF20B 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 DVF20B										0.00	0	0
DVF20 On 31/08/2020 Spot Bond					0.00000	100.88801				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	100.93678				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	100.30134				0.00	0	0
Total DVF22 SPOT										0.00	0	0
Total For DVF22										0.00	0	0
DVF22f On 29/08/2022 Spot Bond					0.00000	100.91934				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			8.27500	115.37479	8.27500	115.29856				0.00	0	200,000,000
Total E170 SPOT										0.00	0	200,000,000
Total For E170										0.00	0	200,000,000
E170/R On 01/08/2020 Spot Bond			100.00000	24.55796	100.00000	24.39616				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			8.99500	102.05607	8.99500	101.98168				0.00	0	0
Total ECN20 SPOT										0.00	0	0
Total For ECN20										0.00	0	0
ECN22 On 14/03/2022 Spot Bond			9.21500	102.57121	9.21500	102.49465				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			9.62000	102.22902	9.62000	102.14945				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			3.60500	104.06261	3.60500	104.00247				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	102.42315				0.00	0	0
Total EFS00B SPOT										0.00	0	0
Total For EFS00B										0.00	0	0
EFS0A On 28/10/2023 Spot Bond					0.00000	101.94738				0.00	0	0
Total EFS0A2 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 EFS0A2									0.00	0	0
EFS0C1 On 28/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total EFS0CU SPOT									0.00	0	0
Total For EFS0CU									0.00	0	0
EL037 On 31/01/2037 Spot Bond			3.28000	99.23400	3.28000	99.17970			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	116.18066	2.25000	116.12672			0.00	0	0
Total EL037/I2038 SPOT									0.00	0	0
Total For EL037/I2038									0.00	0	0
EL28 On 02/05/2028 Spot Bond			3.20000	128.56941	3.20000	128.49991			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			3.21000	114.96596	3.21000	114.90372			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			3.23000	113.30320	3.23000	113.24166			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			3.25000	105.44083	3.25000	105.38326		2,600,000,000,000.00	800,000,000	400,000,000	
Total EL31 SPOT								2,600,000,000,000.00	800,000,000	400,000,000	
Total For EL31								2,600,000,000,000.00	800,000,000	400,000,000	
EL36 On 31/01/2036 Spot Bond			3.25000	100.31008	3.25000	100.25545		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	116.18066	2.25000	116.12672		0.00	0	0	
Total EL36/I2038 SPOT								0.00	0	0	
Total For EL36/I2038								0.00	0	0	
EMM01 On 28/07/2020 Spot Bond			9.20500	105.34692	9.20500	105.26966		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			9.28500	104.94016	9.28500	104.86126		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			10.45500	102.40858	10.45500	102.32354		0.00	0	0	
Total EMM03 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 EMM03										0.00	0	0
EMM04 On 16/05/2028 Spot Bond			10.89500	10.89500	10.89500	97.24117				0.00	0	0
Total EMM04 SPOT										0.00	0	0
Total For EMM04										0.00	0	0
EMM05 On 17/04/2029 Spot Bond			11.14500	11.14500	11.14500	103.15634				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			10.55500	101.41118	10.55500	102.00244				0.00	0	0
Total EMM06 SPOT										0.00	0	0
Total For EMM06										0.00	0	0
EMM07 On 10/07/2027 Spot Bond			10.40500	103.26232	10.40500	102.83751				0.00	0	0
Total EMM07 SPOT										0.00	0	0
Total For EMM07										0.00	0	0
EMM07 On 17/07/2032 Spot Bond			11.20000	111.65690	11.20000	91.42887				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	100.94316				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	101.52975				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	101.26801				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	100.77995				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	101.04036				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	100.09069				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	101.47083				0.00	0	0
Total EPF010 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 EPF010										0.00	0	0
EPF011 On 12/06/2020 Spot Bond					0.00000	101.20179				0.00	0	0
Total EPF011 SPOT										0.00	0	0
Total For EPF011										0.00	0	0
EPF01L On 01/09/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF01U SPOT										0.00	0	0
Total For EPF01U										0.00	0	0
EPF02L On 01/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF02U SPOT										0.00	0	0
Total For EPF02U										0.00	0	0
EPF03L On 28/09/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF03U SPOT										0.00	0	0
Total For EPF03U										0.00	0	0
EPFC2L On 06/11/2017 Spot Bond					0.00000	101.36786				0.00	0	0
Total EPFC29 SPOT										0.00	0	0
Total For EPFC29										0.00	0	0
EPFC3L On 02/03/2018 Spot Bond					0.00000	100.73684				0.00	0	0
Total EPFC30 SPOT										0.00	0	0
Total For EPFC30										0.00	0	0
EPFC3L On 03/11/2017 Spot Bond					0.00000	101.36822				0.00	0	0
Total EPFC32 SPOT										0.00	0	0
Total For EPFC32										0.00	0	0
EPFC3L On 06/03/2018 Spot Bond					0.00000	100.64726				0.00	0	0
Total EPFC33 SPOT										0.00	0	0
Total For EPFC33										0.00	0	0
EPFC3L On 06/09/2018 Spot Bond					0.00000	100.69361				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	100.00000				0.00	0	0
Total EQS05 SPOT										0.00	0	0
Total For EQS05										0.00	0	0
EQS06 On 09/04/2020 Spot Bond					0.00000	97.05833				0.00	0	0
Total EQS06 SPOT										0.00	0	0
Total For EQS06										0.00	0	0
EQS07 On 09/04/2018 Spot Bond			12.08000	98.40040	12.08000	98.29050				0.00	0	0
Total EQS07 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 EQS07										0.00	0	0
EQS08, On 04/10/2018 Spot Bond					0.00000	99.01771				0.00	0	0
Total EQS08A SPOT										0.00	0	0
Total For EQS08A										0.00	0	0
EQS08, On 04/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
EQS08, On 04/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQS08A/JIBAR SPOT										0.00	0	0
Total For EQS08A/JIBAR										0.00	0	0
EQS10 On 28/07/2022 Spot Bond					0.00000	101.94771				0.00	0	0
Total EQS10 SPOT										0.00	0	0
Total For EQS10										0.00	0	0
EQS11 On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQS11U SPOT										0.00	0	0
Total For EQS11U										0.00	0	0
ERS3B On 17/08/2019 Spot Bond					0.00000	101.23827				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	101.25588				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	101.30598				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	101.38985				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	112.10300	10.00000	112.01500				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	101.08538				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	101.43879				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	100.83622				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ERSA21 SPOT									0.00	0	0
Total For ERSA21									0.00	0	0
ERSA2 On 17/05/2019 Spot Bond					0.00000	101.59812			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	101.22472			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	101.19092			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	101.23157			0.00	0	0
Total ERSA25 SPOT									0.00	0	0
Total For ERSA25									0.00	0	0
ES18 On 20/04/2018 Spot Bond			7.97000	104.99356	7.97000	104.92633		9,564,000,000,000.00	1,200,000,000	58,710,000,000	
Total ES18 SPOT								9,564,000,000,000.00	1,200,000,000	58,710,000,000	
Total For ES18								9,564,000,000,000.00	1,200,000,000	58,710,000,000	
ES18/R On 20/04/2018 Spot Bond			9.25000	104.34104	9.25000	104.26374		0.00	0	0	
Total ES18/R204 SPOT								0.00	0	0	
Total For ES18/R204								0.00	0	0	
ES23 On 25/01/2023 Spot Bond			9.04000	106.00765	9.04000	105.93127		680,447,128,000.00	75,270,700	1,962,728,700	
Total ES23 SPOT								680,447,128,000.00	75,270,700	1,962,728,700	
Total For ES23								680,447,128,000.00	75,270,700	1,962,728,700	
ES23/R On 25/01/2023 Spot Bond			10.00000	102.03569	10.00000	101.95455		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			9.82000	88.98392	9.82000	88.91364		960,562,940,000.00	97,817,000	12,355,682,100	
Total ES26 SPOT								960,562,940,000.00	97,817,000	12,355,682,100	
Total For ES26								960,562,940,000.00	97,817,000	12,355,682,100	
ES26/R On 02/04/2026 Spot Bond			7.85000	100.14819	7.85000	100.08465		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			10.73500	76.04564	10.78000	75.70418		1,152,095,229,000.00	107,321,400	58,170,306,600	
Total ES33 SPOT								1,152,095,229,000.00	107,321,400	58,170,306,600	
Total For ES33								1,152,095,229,000.00	107,321,400	58,170,306,600	
ES33/R On 15/09/2033 Spot Bond			7.50000	100.48933	7.50000	100.42804		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ES33/R209 SPOT									0.00	0	0
Total For ES33/R209									0.00	0	0
ES42 On 25/04/2042 Spot Bond			11.03000	82.57659	11.03000	82.50396			593,528,712,000.00	53,810,400	10,626,880,900
Total ES42 SPOT									593,528,712,000.00	53,810,400	10,626,880,900
Total For ES42									593,528,712,000.00	53,810,400	10,626,880,900
ES42/R On 25/04/2042 Spot Bond			8.50000	103.87132	8.50000	103.80047			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	99.74715			0.00	0	90,000,000
Total EXX02 SPOT									0.00	0	90,000,000
Total For EXX02									0.00	0	90,000,000
FBJ20Z On 20/03/2020 Spot Bond					0.00000	100.39099			0.00	0	0
Total FBJ20Z SPOT									0.00	0	0
Total For FBJ20Z									0.00	0	0
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.40370			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	100.00000			0.00	0	0
Total FIF01U SPOT									0.00	0	0
Total For FIF01U									0.00	0	0
FIF02U On 01/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FIF02U SPOT									0.00	0	0
Total For FIF02U									0.00	0	0
FIF03U On 01/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FIF03U SPOT									0.00	0	0
Total For FIF03U									0.00	0	0
FIF04U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FIF04U SPOT									0.00	0	0
Total For FIF04U									0.00	0	0
FIF05U On 27/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FIF05U SPOT									0.00	0	0
Total For FIF05U									0.00	0	0
FIF06U On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FIF06U SPOT									0.00	0	0
Total For FIF06U									0.00	0	0
FIFB04 On 21/11/2017 Spot Bond					0.00000	101.12280			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FIFB04 SPOT										0.00	0	0
Total For FIFB04										0.00	0	0
FIFB07 On 27/11/2017 Spot Bond					0.00000	100.94856				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	100.89572				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	100.22071				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	100.86639				0.00	0	0
Total FIFB10 SPOT										0.00	0	0
Total For FIFB10										0.00	0	0
FIFB11 On 07/02/2020 Spot Bond					0.00000	101.46588				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	101.30379				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	100.00000				0.00	0	0
Total FMLA1U SPOT										0.00	0	0
Total For FMLA1U										0.00	0	0
FPA1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FPA1U SPOT										0.00	0	0
Total For FPA1U										0.00	0	0
FPB1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FPB1U SPOT										0.00	0	0
Total For FPB1U										0.00	0	0
FRB05 On 21/12/2018 Spot Bond			8.68000	102.33203	8.68000	102.26079				0.00	0	360,000,000
Total FRB05 SPOT										0.00	0	360,000,000
Total For FRB05										0.00	0	360,000,000
FRB11 On 11/12/2017 Spot Bond					0.00000	100.98213				0.00	0	200,000,000
Total FRB11 SPOT										0.00	0	200,000,000
Total For FRB11										0.00	0	200,000,000
FRB12 On 02/06/2019 Spot Bond					0.00000	101.21336				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRB12 SPOT										0.00	0	0
Total For FRB12										0.00	0	0
FRB13 On 02/06/2021 Spot Bond					0.00000	98.99343				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			10.60500	10.60500	10.60500	101.62004				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	103.00008				0.00	0	0
Total FRB15 SPOT										0.00	0	0
Total For FRB15										0.00	0	0
FRB16 On 08/07/2020 Spot Bond					0.00000	101.47194				0.00	0	10,000,000
Total FRB16 SPOT										0.00	0	10,000,000
Total For FRB16										0.00	0	10,000,000
FRB17 On 08/01/2022 Spot Bond					0.00000	100.08590				0.00	0	0
Total FRB17 SPOT										0.00	0	0
Total For FRB17										0.00	0	0
FRB17/On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRB17/JIBAR SPOT										0.00	0	0
Total For FRB17/JIBAR										0.00	0	0
FRB18 On 13/04/2021 Spot Bond					0.00000	104.55006				0.00	0	70,000,000
Total FRB18 SPOT										0.00	0	70,000,000
Total For FRB18										0.00	0	70,000,000
FRB19 On 14/04/2021 Spot Bond			11.30500	102.78450	11.30500	108.84958				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	103.99007				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	101.29878				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	100.85382				0.00	0	230,000,000
Total FRB22 SPOT										0.00	0	230,000,000
Total For FRB22										0.00	0	230,000,000
FRB23 On 20/09/2027 Spot Bond					0.00000	100.45876				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRB23 SPOT										0.00	0	0
Total For FRB23										0.00	0	0
FRBC2 On 21/12/2018 Spot Bond			9.34000	106.52732	9.34000	106.44764				0.00	0	0
Total FRBC21 SPOT										0.00	0	0
Total For FRBC21										0.00	0	0
FRBC2 On 21/12/2018 Spot Bond					0.00000	102.29209				0.00	0	0
Total FRBC22 SPOT										0.00	0	0
Total For FRBC22										0.00	0	0
FRBI22 On 31/01/2022 Spot Bond			3.06500	145.90868	3.06500	145.83137				0.00	0	10,000,000
Total FRBI22 SPOT										0.00	0	10,000,000
Total For FRBI22										0.00	0	10,000,000
FRBI23 On 07/12/2023 Spot Bond			3.26000	3.26000	3.26000	285.64913				0.00	0	108,000,000
Total FRBI23 SPOT										0.00	0	108,000,000
Total For FRBI23										0.00	0	108,000,000
FRBI25 On 31/01/2025 Spot Bond			3.49000	3.49000	3.49000	120.43308				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			3.88000	3.88000	3.88000	162.34010				0.00	0	0
Total FRBI28 SPOT										0.00	0	0
Total For FRBI28										0.00	0	0
FRBI29 On 31/03/2029 Spot Bond			3.89000	3.89000	3.89000	81.96068				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			3.99500	3.99500	3.99500	200.48508				0.00	0	40,000,000
Total FRBI33 SPOT										0.00	0	40,000,000
Total For FRBI33										0.00	0	40,000,000
FRBI46 On 31/03/2046 Spot Bond			4.23000	89.49680	4.23000	89.44072				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	89.36198	4.40000	89.63353				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			8.63000	8.63000	8.63000	76.98193				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			9.92000	9.92000	9.92000	51.20217				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRBZ02 SPOT										0.00	0	0
Total For FRBZ02										0.00	0	0
FRBZ0: On 10/12/2024 Spot Bond			9.96000	9.96000	9.96000	50.53024				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	100.00000				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	100.00000				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	101.00344				0.00	0	0
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0
FRC15: On 20/12/2017 Spot Bond					0.00000	100.43698				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	100.40301				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	100.41463				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	100.52830				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	100.40818				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	100.38763				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	100.38806				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	100.54368				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC167 SPOT										0.00	0	0
Total For FRC167										0.00	0	0
FRC167:On 20/06/2018 Spot Bond					0.00000	100.37651				0.00	0	0
Total FRC168 SPOT										0.00	0	0
Total For FRC168										0.00	0	0
FRC168:On 31/01/2025 Spot Bond			4.28500	4.28500	4.28500	114.23320				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC169:On 20/06/2018 Spot Bond					0.00000	100.41900				0.00	0	0
Total FRC170 SPOT										0.00	0	0
Total For FRC170										0.00	0	0
FRC170:On 20/06/2018 Spot Bond					0.00000	100.40889				0.00	0	0
Total FRC171 SPOT										0.00	0	0
Total For FRC171										0.00	0	0
FRC171:On 21/02/2018 Spot Bond					0.00000	100.36064				0.00	0	0
Total FRC172 SPOT										0.00	0	0
Total For FRC172										0.00	0	0
FRC172:On 20/06/2018 Spot Bond					0.00000	100.41900				0.00	0	0
Total FRC174 SPOT										0.00	0	0
Total For FRC174										0.00	0	0
FRC174:On 20/09/2018 Spot Bond					0.00000	100.39740				0.00	0	0
Total FRC176 SPOT										0.00	0	0
Total For FRC176										0.00	0	0
FRC176:On 20/09/2018 Spot Bond					0.00000	100.38922				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC177:On 06/08/2023 Spot Bond					0.00000	101.23602				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC178:On 20/09/2020 Spot Bond					0.00000	100.44738				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC179:On 06/08/2023 Spot Bond					0.00000	112.85765				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC181:On 20/12/2018 Spot Bond					0.00000	103.10468				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0
FRC183 On 20/12/2018 Spot Bond					0.00000	100.50648				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC185 On 20/03/2019 Spot Bond					0.00000	100.39462				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC188 On 20/03/2019 Spot Bond					0.00000	100.41477				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC189 On 02/04/2019 Spot Bond					0.00000	100.09742				0.00	0	0
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0
FRC192 On 25/11/2020 Spot Bond			10.00000	112.10300	10.00000	112.01500				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC193 On 20/06/2024 Spot Bond					0.00000	100.43507				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC195 On 20/06/2019 Spot Bond					0.00000	100.86197				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC206 On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC207 On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC208 On 07/10/2020 Spot Bond					0.00000	102.26680				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC209 On 20/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
FRC210 On 20/12/2019 Spot Bond					0.00000	100.42753				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0

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 29/10/2017 Spot Bond			100.00000	100.00000	100.00000	100.00000			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	101.49859			0.00	0	0
Total FRC212 SPOT									0.00	0	0
Total For FRC212									0.00	0	0
FRC21: On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRC213 SPOT									0.00	0	0
Total For FRC213									0.00	0	0
FRC21: On 07/11/2017 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRC214 SPOT									0.00	0	0
Total For FRC214									0.00	0	0
FRC21: On 07/11/2019 Spot Bond					0.00000	101.49855			0.00	0	0
Total FRC215 SPOT									0.00	0	0
Total For FRC215									0.00	0	0
FRC21: On 07/11/2017 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRC216 SPOT									0.00	0	0
Total For FRC216									0.00	0	0
FRC21: On 07/11/2017 Spot Bond					0.00000	101.49530			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	101.42843			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	101.58072			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	101.49491			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			3.62500	142.67458	3.62500	142.59257			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	101.16032			0.00	0	0
Total FRC225 SPOT									0.00	0	0
Total For FRC225									0.00	0	0

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 25/06/2018 Spot Bond					0.00000	100.23816			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			4.48500	137.86862	4.48500	137.77990			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	100.60958			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	107.55748			0.00	0	0
Total FRC236 SPOT									0.00	0	0
Total For FRC236									0.00	0	0
FRC23 On 19/10/2020 Spot Bond					0.00000	118.22842			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	108.09275			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	118.98944			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	117.93928			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	107.41594			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	107.05649			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	104.32274			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	108.18180			0.00	0	0
Total FRC244 SPOT									0.00	0	0
Total For FRC244									0.00	0	0

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	104.27978			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	103.44139			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	107.40996			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	97.41663			0.00	0	0
Total FRC248 SPOT									0.00	0	0
Total For FRC248									0.00	0	0
FRC24: On 19/10/2020 Spot Bond					0.00000	116.32964			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	97.12136			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	101.53335			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	100.56155			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	100.21246			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	100.02412			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	101.60910			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	100.21004			0.00	0	0
Total FRC257 SPOT									0.00	0	0
Total For FRC257									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC25 On 08/05/2020 Spot Bond					0.00000	100.73862			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			4.14500	4.14500	4.14500	139.65968			0.00	0	0
Total FRC66 SPOT									0.00	0	0
Total For FRC66									0.00	0	0
FRC69 On 31/01/2022 Spot Bond			4.20500	4.20500	4.20500	139.32581			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			4.18500	4.18500	4.18500	139.43700			0.00	0	0
Total FRC71 SPOT									0.00	0	0
Total For FRC71									0.00	0	0
FRD01 On 31/10/2020 Spot Bond					0.00000	102.13641			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	100.00000			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	100.00000			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	100.00000			0.00	0	0
Total FRD17U SPOT									0.00	0	0
Total For FRD17U									0.00	0	0
FRI33 On 28/02/2033 Spot Bond			4.03500	85.53889	4.03500	85.45680			0.00	0	40,000,000
Total FRI33 SPOT									0.00	0	40,000,000
Total For FRI33									0.00	0	40,000,000
FRI38 On 31/01/2038 Spot Bond			4.09000	99.76475	4.09000	99.70371			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	101.51129			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	100.39120			0.00	0	30,000,000
Total FRJ19 SPOT									0.00	0	30,000,000
Total For FRJ19									0.00	0	30,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ20 On 20/09/2020 Spot Bond					0.00000	100.04077			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	100.25545			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	101.50616			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	102.30123			0.00	0	0
Total FRJ25 SPOT									0.00	0	0
Total For FRJ25									0.00	0	0
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.09231			0.00	0	0
Total FRJ27 SPOT									0.00	0	0
Total For FRJ27									0.00	0	0
FRS01U On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRS01U SPOT									0.00	0	0
Total For FRS01U									0.00	0	0
FRS02U On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRS02U SPOT									0.00	0	0
Total For FRS02U									0.00	0	0
FRS100 On 15/01/2024 Spot Bond			2.73600	2.73600	2.73600	106.88726			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			3.11000	3.11000	3.11000	116.07531			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	101.69261			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	101.69261			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			3.25000	104.64385	3.25000	113.54808			0.00	0	0
Total FRS108 SPOT									0.00	0	0
Total For FRS108									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS10 On 07/12/2033 Spot Bond			3.29500	218.34223	3.29500	218.22224			0.00	0	0
Total FRS109 SPOT									0.00	0	0
Total For FRS109									0.00	0	0
FRS11 On 31/01/2038 Spot Bond			4.20500	98.03278	4.20500	97.97189			0.00	0	0
Total FRS110 SPOT									0.00	0	0
Total For FRS110									0.00	0	0
FRS11 On 07/12/2033 Spot Bond			3.32500	3.32500	3.32500	217.42348			0.00	0	0
Total FRS112 SPOT									0.00	0	0
Total For FRS112									0.00	0	0
FRS11 On 29/04/2019 Spot Bond					0.00000	101.97279			0.00	0	0
Total FRS113 SPOT									0.00	0	0
Total For FRS113									0.00	0	0
FRS11 On 31/01/2025 Spot Bond			3.54000	120.10038	3.54000	120.03219			0.00	0	0
Total FRS114 SPOT									0.00	0	0
Total For FRS114									0.00	0	0
FRS11 On 31/01/2038 Spot Bond			3.41500	110.71562	3.41500	110.65385			0.00	0	0
Total FRS115 SPOT									0.00	0	0
Total For FRS115									0.00	0	0
FRS11 On 31/01/2038 Spot Bond			3.78000	104.62273	3.78000	104.56130			0.00	0	0
Total FRS119 SPOT									0.00	0	0
Total For FRS119									0.00	0	0
FRS12 On 07/12/2033 Spot Bond			3.44500	118.77625	3.44500	214.26407			0.00	0	0
Total FRS120 SPOT									0.00	0	0
Total For FRS120									0.00	0	0
FRS12 On 07/12/2033 Spot Bond			3.49500	213.08483	3.49500	212.96428			0.00	0	0
Total FRS121 SPOT									0.00	0	0
Total For FRS121									0.00	0	0
FRS12 On 31/01/2025 Spot Bond			3.07000	108.49457	3.07000	108.43705			0.00	0	0
Total FRS122 SPOT									0.00	0	0
Total For FRS122									0.00	0	0
FRS12 On 07/12/2033 Spot Bond			3.52500	212.30967	3.52500	212.18905			0.00	0	0
Total FRS123 SPOT									0.00	0	0
Total For FRS123									0.00	0	0
FRS12 On 31/01/2038 Spot Bond			4.32500	96.26456	4.32500	96.20384			0.00	0	0
Total FRS124 SPOT									0.00	0	0
Total For FRS124									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS126 On 31/03/2028 Spot Bond			3.84500	162.94789	3.84500	162.85083			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			4.14000	86.42640	4.14000	98.94618			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			3.82000	103.77249	3.82000	163.21676			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	95.56397	100.00000	94.84903			0.00	0	0
Total FRS130 SPOT									0.00	0	0
Total For FRS130									0.00	0	0
FRS131 On 31/03/2028 Spot Bond			3.88000	162.43733	3.88000	162.34010			0.00	0	0
Total FRS131 SPOT									0.00	0	0
Total For FRS131									0.00	0	0
FRS132 On 07/12/2033 Spot Bond			4.03500	199.64784	4.03500	199.52624			0.00	0	0
Total FRS132 SPOT									0.00	0	0
Total For FRS132									0.00	0	0
FRS133 On 24/03/2020 Spot Bond					0.00000	101.50369			0.00	0	0
Total FRS133 SPOT									0.00	0	0
Total For FRS133									0.00	0	0
FRS134 On 31/01/2038 Spot Bond			4.07000	87.05498	4.07000	100.00869			0.00	0	0
Total FRS134 SPOT									0.00	0	0
Total For FRS134									0.00	0	0
FRS135 On 31/01/2038 Spot Bond			4.32500	4.32500	4.32500	96.20384			0.00	0	0
Total FRS135 SPOT									0.00	0	0
Total For FRS135									0.00	0	0
FRS136 On 31/01/2038 Spot Bond			3.85000	103.50106	3.85000	103.43971			0.00	0	0
Total FRS136 SPOT									0.00	0	0
Total For FRS136									0.00	0	0
FRS137 On 31/03/2028 Spot Bond			3.69000	165.23118	3.69000	165.13482			0.00	0	0
Total FRS137 SPOT									0.00	0	0
Total For FRS137									0.00	0	0
FRS138 On 07/12/2033 Spot Bond			3.80500	205.23942	3.80500	205.11819			0.00	0	0
Total FRS138 SPOT									0.00	0	0
Total For FRS138									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS142 On 31/03/2028 Spot Bond			3.82000	163.31371	3.82000	163.21676			0.00	0	0
Total FRS142 SPOT									0.00	0	0
Total For FRS142									0.00	0	0
FRS143 On 31/03/2028 Spot Bond			3.82000	163.31371	3.82000	163.21676			0.00	0	0
Total FRS143 SPOT									0.00	0	0
Total For FRS143									0.00	0	0
FRS144 On 31/03/2028 Spot Bond			4.11000	96.29772	4.11000	159.02925			0.00	0	0
Total FRS144 SPOT									0.00	0	0
Total For FRS144									0.00	0	0
FRS145 On 31/01/2025 Spot Bond			3.84000	117.72776	3.84000	117.65807			0.00	0	0
Total FRS145 SPOT									0.00	0	0
Total For FRS145									0.00	0	0
FRS146 On 31/01/2022 Spot Bond			3.32500	144.39666	3.32500	144.31714			0.00	0	0
Total FRS146 SPOT									0.00	0	0
Total For FRS146									0.00	0	0
FRS147 On 31/03/2028 Spot Bond			4.17000	158.27677	4.17000	158.17833			0.00	0	0
Total FRS147 SPOT									0.00	0	0
Total For FRS147									0.00	0	0
FRS148 On 31/03/2028 Spot Bond			4.21000	157.71256	4.21000	157.61397			0.00	0	0
Total FRS148 SPOT									0.00	0	0
Total For FRS148									0.00	0	0
FRS149 On 31/01/2025 Spot Bond			3.81000	117.96262	3.81000	117.89309			0.00	0	0
Total FRS149 SPOT									0.00	0	0
Total For FRS149									0.00	0	0
FRS150 On 31/03/2028 Spot Bond			4.18000	158.13550	4.18000	158.03702			0.00	0	0
Total FRS150 SPOT									0.00	0	0
Total For FRS150									0.00	0	0
FRS151 On 31/03/2028 Spot Bond			4.22000	4.22000	4.22000	157.47322			0.00	0	0
Total FRS151 SPOT									0.00	0	0
Total For FRS151									0.00	0	0
FRS152 On 19/05/2019 Spot Bond					0.00000	110.53911			0.00	0	0
Total FRS152 SPOT									0.00	0	0
Total For FRS152									0.00	0	0
FRS153 On 20/06/2022 Spot Bond					0.00000	105.08524			0.00	0	0
Total FRS153 SPOT									0.00	0	0
Total For FRS153									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS15(On 06/06/2023 Spot Bond					0.00000	104.01899				0.00	0	0
Total FRS159 SPOT										0.00	0	0
Total For FRS159										0.00	0	0
FRS16(On 06/06/2024 Spot Bond					0.00000	102.93356				0.00	0	0
Total FRS160 SPOT										0.00	0	0
Total For FRS160										0.00	0	0
FRS16(On 06/06/2025 Spot Bond					0.00000	101.62207				0.00	0	0
Total FRS161 SPOT										0.00	0	0
Total For FRS161										0.00	0	0
FRS16(On 20/06/2022 Spot Bond					0.00000	85.82428				0.00	0	0
Total FRS162 SPOT										0.00	0	0
Total For FRS162										0.00	0	0
FRS16(On 06/06/2023 Spot Bond					0.00000	85.53241				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	87.43192				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	87.65040				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	71.93155				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	77.39624				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	74.66721				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	75.11314				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	81.58493				0.00	0	0
Total FRS170 SPOT										0.00	0	0
Total For FRS170										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS36 On 07/12/2023 Spot Bond			2.97000	2.97000	2.97000	289.99906			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			2.86000	2.86000	2.86000	291.66976			0.00	0	0
Total FRS37 SPOT									0.00	0	0
Total For FRS37									0.00	0	0
FRS43 On 07/12/2023 Spot Bond			3.58000	3.58000	3.58000	280.93974			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			3.28500	3.28500	3.28500	144.54891			0.00	0	0
Total FRS46 SPOT									0.00	0	0
Total For FRS46									0.00	0	0
FRS49 On 27/10/2020 Spot Bond					0.00000	101.72299			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			2.81500	147.37990	2.81500	147.30477			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	101.54629			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			3.09000	111.67708	3.09000	111.61768			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			2.81500	90.88658	2.81500	119.31143			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			3.00000	3.00000	3.00000	124.44257			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	99.78204			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			3.03000	3.03000	3.03000	124.19284			0.00	0	0
Total FRS87 SPOT									0.00	0	0
Total For FRS87									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS90 On 07/12/2023 Spot Bond			3.77000	3.77000	3.77000	278.18768			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	101.41586			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	100.96444			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			7.65000	101.26858	7.65000	106.44769			0.00	0	0
Total FRX18 SPOT									0.00	0	0
Total For FRX18									0.00	0	0
FRX19 On 15/11/2019 Spot Bond			7.91500	105.64347	7.91500	105.57663			0.00	0	0
Total FRX19 SPOT									0.00	0	0
Total For FRX19									0.00	0	0
FRX20 On 01/10/2020 Spot Bond			8.17500	101.68173	8.17500	101.61460			0.00	0	0
Total FRX20 SPOT									0.00	0	0
Total For FRX20									0.00	0	0
FRX23 On 28/02/2023 Spot Bond			9.03000	9.03000	9.03000	95.37993		1,806,000,000,000.00	200,000,000	9,100,000,000	
Total FRX23 SPOT								1,806,000,000,000.00	200,000,000	9,100,000,000	
Total For FRX23								1,806,000,000,000.00	200,000,000	9,100,000,000	
FRX24 On 10/12/2024 Spot Bond			9.36500	110.64234	9.36500	110.55937			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			9.73500	98.81837	9.73500	98.74099			0.00	0	403,600,000
Total FRX26 SPOT									0.00	0	403,600,000
Total For FRX26									0.00	0	403,600,000
FRX27 On 07/03/2027 Spot Bond			9.80500	103.21470	9.80500	103.13286			0.00	0	1,800,000
Total FRX27 SPOT									0.00	0	1,800,000
Total For FRX27									0.00	0	1,800,000
FRX30 On 31/01/2030 Spot Bond			10.19000	98.77856	10.19000	98.69856			0.00	0	0
Total FRX30 SPOT									0.00	0	0
Total For FRX30									0.00	0	0
FRX31 On 21/02/2031 Spot Bond			10.33500	95.26319	10.33500	95.18497			0.00	0	0
Total FRX31 SPOT									0.00	0	0
Total For FRX31									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRX32 On 31/03/2032 Spot Bond			10.36000	101.35571	10.36000	101.35599				0.00	0	0
Total FRX32 SPOT										0.00	0	0
Total For FRX32										0.00	0	0
FRX45 On 14/04/2045 Spot Bond			11.11000	73.33004	11.11000	77.25564				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	100.45839				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	100.61199				0.00	0	0
Total FS1B1 SPOT										0.00	0	0
Total For FS1B1										0.00	0	0
FS1C1 On 20/09/2018 Spot Bond					0.00000	100.39740				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	100.45326				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	100.98860				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	101.19575				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	101.10414				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	101.13529				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	101.27227				0.00	0	0
Total FS2D1 SPOT										0.00	0	0
Total For FS2D1										0.00	0	0
FS3A3L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3A3U SPOT										0.00	0	0
Total For FS3A3U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS3A4L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS3A4U SPOT									0.00	0	0
Total For FS3A4U									0.00	0	0
FS3A5 On 20/02/2020 Spot Bond					0.00000	101.05676			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	100.00000			0.00	0	0
Total FS3A5U SPOT									0.00	0	0
Total For FS3A5U									0.00	0	0
FS3B1 On 20/02/2020 Spot Bond					0.00000	101.09167			0.00	0	0
Total FS3B1 SPOT									0.00	0	0
Total For FS3B1									0.00	0	0
FS3B1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS3B1U SPOT									0.00	0	0
Total For FS3B1U									0.00	0	0
FS3C1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS3C1U SPOT									0.00	0	0
Total For FS3C1U									0.00	0	0
FS3D1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS3D1U SPOT									0.00	0	0
Total For FS3D1U									0.00	0	0
FS4A3L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS4A3U SPOT									0.00	0	0
Total For FS4A3U									0.00	0	0
FS4A4L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS4A4U SPOT									0.00	0	0
Total For FS4A4U									0.00	0	0
FS4A5L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS4A5U SPOT									0.00	0	0
Total For FS4A5U									0.00	0	0
FS4B1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS4B1U SPOT									0.00	0	0
Total For FS4B1U									0.00	0	0
FS4C1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS4C1U SPOT									0.00	0	0
Total For FS4C1U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS4D1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS4D1U SPOT									0.00	0	0
Total For FS4D1U									0.00	0	0
FS5A1L On 20/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5A1U SPOT									0.00	0	0
Total For FS5A1U									0.00	0	0
FS5A2L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5A2U SPOT									0.00	0	0
Total For FS5A2U									0.00	0	0
FS5A3L On 20/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5A3U SPOT									0.00	0	0
Total For FS5A3U									0.00	0	0
FS5A4L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5A4U SPOT									0.00	0	0
Total For FS5A4U									0.00	0	0
FS5A5L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5A5U SPOT									0.00	0	0
Total For FS5A5U									0.00	0	0
FS5B1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5B1U SPOT									0.00	0	0
Total For FS5B1U									0.00	0	0
FS5C1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5C1U SPOT									0.00	0	0
Total For FS5C1U									0.00	0	0
FS5D1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5D1U SPOT									0.00	0	0
Total For FS5D1U									0.00	0	0
FS5E1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5E1U SPOT									0.00	0	0
Total For FS5E1U									0.00	0	0
GBL02 On 15/10/2018 Spot Bond					0.00000	99.75985			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	101.08297			0.00	0	0
Total GH31A1 SPOT									0.00	0	0
Total For GH31A1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GH31A On 25/02/2020 Spot Bond					0.00000	100.99657				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	101.00794				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	101.08176				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	101.17252				0.00	0	0
Total GH31C SPOT										0.00	0	0
Total For GH31C										0.00	0	0
GH31D On 25/02/2020 Spot Bond					0.00000	101.22919				0.00	0	0
Total GH31D SPOT										0.00	0	0
Total For GH31D										0.00	0	0
GH41U On 25/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GH41U SPOT										0.00	0	0
Total For GH41U										0.00	0	0
GPT42 On 06/12/2017 Spot Bond					0.00000	100.61479				0.00	0	0
Total GPT42 SPOT										0.00	0	0
Total For GPT42										0.00	0	0
GRB01 On 08/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB01U SPOT										0.00	0	0
Total For GRB01U										0.00	0	0
GRB02 On 08/12/2017 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB02U SPOT										0.00	0	0
Total For GRB02U										0.00	0	0
GRB03 On 03/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB03U SPOT										0.00	0	0
Total For GRB03U										0.00	0	0
GRB04 On 15/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB04U SPOT										0.00	0	0
Total For GRB04U										0.00	0	0
GRB05 On 10/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB05U SPOT										0.00	0	0
Total For GRB05U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRB06 On 10/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB06U SPOT									0.00	0	0
Total For GRB06U									0.00	0	0
GRB07 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB07U SPOT									0.00	0	0
Total For GRB07U									0.00	0	0
GRB11 On 31/01/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB11U SPOT									0.00	0	0
Total For GRB11U									0.00	0	0
GRB12 On 31/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB12U SPOT									0.00	0	0
Total For GRB12U									0.00	0	0
GRB13 On 31/01/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB13U SPOT									0.00	0	0
Total For GRB13U									0.00	0	0
GRB14 On 31/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB14U SPOT									0.00	0	0
Total For GRB14U									0.00	0	0
GRB15 On 31/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB15U SPOT									0.00	0	0
Total For GRB15U									0.00	0	0
GRB16 On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB16U SPOT									0.00	0	0
Total For GRB16U									0.00	0	0
GRB17 On 29/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB17U SPOT									0.00	0	0
Total For GRB17U									0.00	0	0
GRB18 On 30/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB18U SPOT									0.00	0	0
Total For GRB18U									0.00	0	0
GRB19 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB19U SPOT									0.00	0	0
Total For GRB19U									0.00	0	0
GRB20 On 17/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB20U SPOT									0.00	0	0
Total For GRB20U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRB21 On 17/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB21U SPOT										0.00	0	0
Total For GRB21U										0.00	0	0
GRB22 On 17/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB22U SPOT										0.00	0	0
Total For GRB22U										0.00	0	0
GRB23 On 07/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB23U SPOT										0.00	0	0
Total For GRB23U										0.00	0	0
GRH1A On 25/10/2017 Spot Bond					0.00000	101.76144				0.00	0	0
Total GRH1A3 SPOT										0.00	0	0
Total For GRH1A3										0.00	0	0
GRH1B On 25/10/2017 Spot Bond					0.00000	101.81026				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	101.90978				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	100.00000				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	100.74531				0.00	0	0
Total GRT06 SPOT										0.00	0	0
Total For GRT06										0.00	0	0
GRT07 On 21/02/2024 Spot Bond					0.00000	101.14755				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	100.78993				0.00	0	0
Total GRT08 SPOT										0.00	0	0
Total For GRT08										0.00	0	0
GRT09 On 15/10/2018 Spot Bond					0.00000	100.33912				0.00	4,580,000,000	2,290,000,000
Total GRT09 SPOT										0.00	4,580,000,000	2,290,000,000
Total For GRT09										0.00	4,580,000,000	2,290,000,000
GRT10 On 13/05/2019 Spot Bond					0.00000	101.26794				0.00	0	0
Total GRT10 SPOT										0.00	0	0
Total For GRT10										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRT11 On 13/05/2021 Spot Bond					0.00000	101.27033				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	100.54141				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	99.77904				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	100.53555				0.00	0	0
Total GRT14 SPOT										0.00	0	0
Total For GRT14										0.00	0	0
GRT15 On 15/04/2020 Spot Bond					0.00000	99.89129				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	102.03233				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			9.55000	102.48385	9.55000	107.46630				0.00	0	2,200,000
Total GRT17 SPOT										0.00	0	2,200,000
Total For GRT17										0.00	0	2,200,000
GRT18 On 13/03/2020 Spot Bond					0.00000	100.54897				0.00	1,364,000,000	682,000,000
Total GRT18 SPOT										0.00	1,364,000,000	682,000,000
Total For GRT18										0.00	1,364,000,000	682,000,000
GRT19 On 14/03/2022 Spot Bond					0.00000	100.90916				0.00	0	500,000,000
Total GRT19 SPOT										0.00	0	500,000,000
Total For GRT19										0.00	0	500,000,000
GRT20 On 03/04/2024 Spot Bond					0.00000	100.01505				0.00	0	0
Total GRT20 SPOT										0.00	0	0
Total For GRT20										0.00	0	0
GRT21 On 03/04/2024 Spot Bond			10.20500	98.14929	10.20500	98.09656				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	100.00000				0.00	0	424,900,000
Total GRX01U SPOT										0.00	0	424,900,000
Total For GRX01U										0.00	0	424,900,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
HC1M1 On 31/10/2017 Spot Bond					0.00000	119.60000				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	114.76027				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	104.01213				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	0.00000				0.00	0	0
Total HC2T1 SPOT										0.00	0	0
Total For HC2T1										0.00	0	0
HC2T2 On 05/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	35,000,000,000
Total HC2T2 SPOT										0.00	0	35,000,000,000
Total For HC2T2										0.00	0	35,000,000,000
HC4T1 On 15/12/2017 Spot Bond					0.00000	100.48817				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	100.00000				0.00	0	0
Total HIL01U SPOT										0.00	0	0
Total For HIL01U										0.00	0	0
HILB03 On 02/05/2018 Spot Bond					0.00000	101.53221				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	101.27276				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	99.88713				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	99.88555				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	99.88415				0.00	0	0
Total HILB07 SPOT										0.00	0	0
Total For HILB07										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
HM1C4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HM1C4U SPOT										0.00	0	0
Total For HM1C4U										0.00	0	0
HM1C5 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HM1C5U SPOT										0.00	0	0
Total For HM1C5U										0.00	0	0
HM1D4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HM1D4U SPOT										0.00	0	0
Total For HM1D4U										0.00	0	0
HM1D5 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HM1D5U SPOT										0.00	0	0
Total For HM1D5U										0.00	0	0
HM1E4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HM1E4U SPOT										0.00	0	0
Total For HM1E4U										0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	112.10300	10.00000	112.01500				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	101.25983				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	99.73859				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	99.74744				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	101.15012				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			8.36500	105.23641	8.36500	105.16613				0.00	0	3,190,000,000
Total HWAY20 SPOT										0.00	0	3,190,000,000
Total For HWAY20										0.00	0	3,190,000,000
HWAY2 On 31/07/2020 Spot Bond			100.00000	20.62082	100.00000	20.48496				0.00	0	0
Total HWAY20/R207 SPOT										0.00	0	0
Total For HWAY20/R207										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY2 On 07/12/2023 Spot Bond			3.01000	289.54685	3.01000	289.39436			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			2.72000	2.72000	2.72000	299.57894			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			3.11500	89.72776	3.11500	99.85621			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			10.67500	90.70617	10.67500	90.62931			0.00	0	2,921,400,000
Total HWAY34 SPOT									0.00	0	2,921,400,000
Total For HWAY34									0.00	0	2,921,400,000
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.79288	100.00000	10.72177			0.00	0	0
Total HWAY34/R208 SPOT									0.00	0	0
Total For HWAY34/R208									0.00	0	0
HWAY3 On 31/07/2035 Spot Bond			10.69500	90.33281	10.69500	90.25612			0.00	0	2,100,000
Total HWAY35 SPOT									0.00	0	2,100,000
Total For HWAY35									0.00	0	2,100,000
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.79282	100.00000	10.72171			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	99.78019			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	100.53930			0.00	0	0
Total HWF09 SPOT									0.00	0	0
Total For HWF09									0.00	0	0
HWF10 On 30/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HWF10U SPOT									0.00	0	0
Total For HWF10U									0.00	0	0
HWY02 On 25/11/2020 Spot Bond			10.00000	112.10300	10.00000	112.01500			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	129.61952	2.39000	129.64501		145,451,484,480,000.00	60,604,785,200	80,570,858,500	
Total I2025 SPOT								15,451,484,480,000.00	60,604,785,200	80,570,858,500	
Total For I2025								15,451,484,480,000.00	60,604,785,200	80,570,858,500	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2029 On 31/03/2029 Spot Bond			2.56000	98.95459	2.56000	98.90595			5,942,737,920,000.00	2,321,382,000	71,825,471,600
Total I2029 SPOT									5,942,737,920,000.00	2,321,382,000	71,825,471,600
Total For I2029									5,942,737,920,000.00	2,321,382,000	71,825,471,600
I2033 On 28/02/2033 Spot Bond			2.48500	104.53631	2.48500	104.48545			3,500,878,437,000.00	1,408,804,200	28,333,402,800
Total I2033 SPOT									3,500,878,437,000.00	1,408,804,200	28,333,402,800
Total For I2033									3,500,878,437,000.00	1,408,804,200	28,333,402,800
I2038 On 31/01/2038 Spot Bond			2.49000	128.16949	2.49000	128.10749			70,364,287,002,000.00	28,258,749,800	176,671,333,700
Total I2038 SPOT									70,364,287,002,000.00	28,258,749,800	176,671,333,700
Total For I2038									70,364,287,002,000.00	28,258,749,800	176,671,333,700
I2046 On 31/03/2046 Spot Bond			2.56000	123.59562	2.56000	123.53489			165,833,385,984,000.00	64,778,666,400	101,574,006,800
Total I2046 SPOT									165,833,385,984,000.00	64,778,666,400	101,574,006,800
Total For I2046									165,833,385,984,000.00	64,778,666,400	101,574,006,800
I2050 On 31/12/2050 Spot Bond			2.56000	131.66746	2.55000	131.89626			101,667,368,192,000.00	39,713,815,700	132,089,032,178
Total I2050 SPOT									101,667,368,192,000.00	39,713,815,700	132,089,032,178
Total For I2050									101,667,368,192,000.00	39,713,815,700	132,089,032,178
IB105U On 20/10/2017 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB105U SPOT									0.00	0	0
Total For IB105U									0.00	0	0
IB107U On 08/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB107U SPOT									0.00	0	0
Total For IB107U									0.00	0	0
IBL02U On 24/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IBL02U SPOT									0.00	0	0
Total For IBL02U									0.00	0	0
IBL100 On 24/05/2020 Spot Bond					0.00000	101.01421			0.00	0	0
Total IBL100 SPOT									0.00	0	0
Total For IBL100									0.00	0	0
IBL101 On 24/05/2022 Spot Bond			9.02500	9.02500	9.02500	103.49548			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	101.03754			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	100.73936			0.00	0	0
Total IBL103 SPOT									0.00	0	0
Total For IBL103									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL104 On 17/07/2018 Spot Bond			8.70500	8.70500	8.70500	101.91357				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	101.36776				0.00	0	0
Total IBL106 SPOT										0.00	0	0
Total For IBL106										0.00	0	0
IBL22 On 15/03/2018 Spot Bond			6.10500	6.10500	6.10500	102.25840				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			2.88500	2.88500	2.88500	146.89048				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			6.22500	101.35740	6.22500	101.30706				0.00	0	0
Total IBL39 SPOT										0.00	0	0
Total For IBL39										0.00	0	0
IBL43/J On 25/11/2020 Spot Bond			10.00000	112.10300	10.00000	112.01500				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			8.51000	8.51000	8.51000	101.74474				0.00	0	0
Total IBL45 SPOT										0.00	0	0
Total For IBL45										0.00	0	0
IBL46 On 15/01/2020 Spot Bond			9.01500	9.01500	9.01500	98.05754				0.00	0	1,000,000
Total IBL46 SPOT										0.00	0	1,000,000
Total For IBL46										0.00	0	1,000,000
IBL49 On 02/04/2018 Spot Bond			6.41500	100.57415	6.41500	100.52273				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	100.14328	7.34000	100.08495				0.00	0	0
Total IBL49/R203 SPOT										0.00	0	0
Total For IBL49/R203										0.00	0	0
IBL50 On 02/08/2020 Spot Bond			9.00500	101.88991	9.00500	101.81678				0.00	0	20,000,000
Total IBL50 SPOT										0.00	0	20,000,000
Total For IBL50										0.00	0	20,000,000
IBL53 On 31/07/2018 Spot Bond					0.00000	101.52573				0.00	0	0
Total IBL53 SPOT										0.00	0	0
Total For IBL53										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL55 On 31/07/2018 Spot Bond			8.29000	101.38506	8.29000	101.31794			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	101.66248			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			8.25000	102.51558	8.25000	102.44804			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			9.71000	103.99267	9.71000	103.91232			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	99.95006			0.00	0	0
Total IBL61 SPOT									0.00	0	0
Total For IBL61									0.00	0	0
IBL64 On 29/07/2019 Spot Bond					0.00000	101.36804			0.00	0	0
Total IBL64 SPOT									0.00	0	0
Total For IBL64									0.00	0	0
IBL65 On 29/07/2021 Spot Bond					0.00000	101.56212			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	100.86320			0.00	4,000,000,000	2,000,000,000
Total IBL66 SPOT									0.00	4,000,000,000	2,000,000,000
Total For IBL66									0.00	4,000,000,000	2,000,000,000
IBL67 On 31/01/2022 Spot Bond			3.61500	142.73160	3.61500	142.64968			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	100.23228			0.00	1,340,000,000	670,000,000
Total IBL68 SPOT									0.00	1,340,000,000	670,000,000
Total For IBL68									0.00	1,340,000,000	670,000,000
IBL69U On 22/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IBL69U SPOT									0.00	0	0
Total For IBL69U									0.00	0	0
IBL73 On 19/08/2018 Spot Bond					0.00000	101.16885			0.00	0	0
Total IBL73 SPOT									0.00	0	0
Total For IBL73									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL75 On 19/08/2020 Spot Bond					0.00000	101.11672			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	101.33637			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	101.01928			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			9.76000	104.80215	9.76000	104.72077			0.00	0	700,000
Total IBL78 SPOT									0.00	0	700,000
Total For IBL78									0.00	0	700,000
IBL79 On 27/01/2019 Spot Bond			8.08000	104.31038	8.08000	104.24305			0.00	0	0
Total IBL79 SPOT									0.00	0	0
Total For IBL79									0.00	0	0
IBL80U On 02/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IBL80U SPOT									0.00	0	0
Total For IBL80U									0.00	0	0
IBL81U On 02/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IBL81U SPOT									0.00	0	0
Total For IBL81U									0.00	0	0
IBL82 On 29/01/2019 Spot Bond					0.00000	101.61414			0.00	1,840,000,000	920,000,000
Total IBL82 SPOT									0.00	1,840,000,000	920,000,000
Total For IBL82									0.00	1,840,000,000	920,000,000
IBL83 On 22/03/2019 Spot Bond					0.00000	100.33277			0.00	0	0
Total IBL83 SPOT									0.00	0	0
Total For IBL83									0.00	0	0
IBL84U On 21/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IBL84U SPOT									0.00	0	0
Total For IBL84U									0.00	0	0
IBL85 On 20/05/2019 Spot Bond					0.00000	101.64571			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	102.53526			0.00	0	0
Total IBL86 SPOT									0.00	0	0
Total For IBL86									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL87 On 20/05/2019 Spot Bond			8.38000	105.77343	8.38000	105.70267			0.00	0	0
Total IBL87 SPOT									0.00	0	0
Total For IBL87									0.00	0	0
IBL88 On 20/05/2021 Spot Bond			9.04500	107.81939	9.04500	107.74166			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	18.89638	100.00000	18.77187			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	101.00460			0.00	0	0
Total IBL89 SPOT									0.00	0	0
Total For IBL89									0.00	0	0
IBL90U On 20/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IBL90U SPOT									0.00	0	0
Total For IBL90U									0.00	0	0
IBL91 On 02/06/2018 Spot Bond					0.00000	100.76783			0.00	200,000,000	100,000,000
Total IBL91 SPOT									0.00	200,000,000	100,000,000
Total For IBL91									0.00	200,000,000	100,000,000
IBL92 On 12/01/2020 Spot Bond					0.00000	99.86490			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	101.24096			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	100.91943			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	101.39130			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	100.35171			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	100.01222			0.00	0	0
Total IBL97 SPOT									0.00	0	0
Total For IBL97									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL98 On 03/10/2023 Spot Bond					0.00000	100.01549			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			8.25000	105.57700	8.25000	105.50706			0.00	0	0
Total IBL99 SPOT									0.00	0	0
Total For IBL99									0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IDC01U SPOT									0.00	0	0
Total For IDC01U									0.00	0	0
IDCG02 On 22/10/2018 Spot Bond					0.00000	101.72252			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			9.36500	101.21252	9.36500	101.13663			0.00	0	0
Total IDCG03 SPOT									0.00	0	0
Total For IDCG03									0.00	0	0
IDCG04 On 24/11/2017 Spot Bond					0.00000	100.99017			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	100.92895			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			10.50500	98.85056	10.50500	98.76810			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	101.26777			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			11.54500	102.77084	11.54500	102.64583			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	100.75353			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	100.76424			0.00	0	0
Total IDCG10 SPOT									0.00	0	0
Total For IDCG10									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCG11 On 05/12/2026 Spot Bond			10.60500	104.81287	10.60500	104.72413			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	99.86320	5.00000	102.31779			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	100.28553	4.00000	100.25313			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	101.87866			0.00	0	0
Total IDCP06 SPOT									0.00	0	0
Total For IDCP06									0.00	0	0
IDCP1L On 18/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IDCP1U SPOT									0.00	0	0
Total For IDCP1U									0.00	0	0
IFC01 On 10/12/2024 Spot Bond			8.90500	101.89644	8.90500	101.82370			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			7.75500	102.93776	7.75500	102.87358			0.00	0	0
Total IFC02 SPOT									0.00	0	0
Total For IFC02									0.00	0	0
IN272U On 10/11/2017 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN272U SPOT									0.00	0	0
Total For IN272U									0.00	0	0
IN276U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN276U SPOT									0.00	0	0
Total For IN276U									0.00	0	0
IN277U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN277U SPOT									0.00	0	0
Total For IN277U									0.00	0	0
IN281U On 28/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN281U SPOT									0.00	0	0
Total For IN281U									0.00	0	0
IN286U On 15/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN286U SPOT									0.00	0	0
Total For IN286U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN289U On 30/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN289U SPOT									0.00	0	0
Total For IN289U									0.00	0	0
IN306U On 24/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN306U SPOT									0.00	0	0
Total For IN306U									0.00	0	0
IN313U On 11/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN313U SPOT									0.00	0	0
Total For IN313U									0.00	0	0
IN319U On 20/12/2017 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN319U SPOT									0.00	0	0
Total For IN319U									0.00	0	0
IN327U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN327U SPOT									0.00	0	0
Total For IN327U									0.00	0	0
IN329U On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN329U SPOT									0.00	0	0
Total For IN329U									0.00	0	0
IN334U On 22/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN334U SPOT									0.00	0	0
Total For IN334U									0.00	0	0
IN339U On 12/12/2017 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN339U SPOT									0.00	0	0
Total For IN339U									0.00	0	0
IN341U On 12/12/2017 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN341U SPOT									0.00	0	0
Total For IN341U									0.00	0	0
IN342U On 31/03/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN342U SPOT									0.00	0	0
Total For IN342U									0.00	0	0
IN343U On 28/02/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN343U SPOT									0.00	0	0
Total For IN343U									0.00	0	0
IN345U On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN345U SPOT									0.00	0	0
Total For IN345U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IN346U On 15/04/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN346U SPOT										0.00	0	0
Total For IN346U										0.00	0	0
IN347U On 21/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN347U SPOT										0.00	0	0
Total For IN347U										0.00	0	0
IN355U On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN355U SPOT										0.00	0	0
Total For IN355U										0.00	0	0
IN359U On 01/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN359U SPOT										0.00	0	0
Total For IN359U										0.00	0	0
ING132 On 22/12/2018 Spot Bond					0.00000	100.37194				0.00	0	0
Total ING132 SPOT										0.00	0	0
Total For ING132										0.00	0	0
ING196 On 30/06/2027 Spot Bond					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	112.10300	10.00000	112.01500				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	100.36430				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	102.40509				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	99.74663				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	100.37202				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	100.87416				0.00	0	0
Total ING362 SPOT										0.00	0	0
Total For ING362										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
INLV01 On 12/08/2024 Spot Bond					0.00000	101.70273			0.00	0	0
Total INLV01 SPOT									0.00	0	0
Total For INLV01									0.00	0	0
INLV02 On 20/10/2020 Spot Bond					0.00000	103.54324			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	101.76299			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			11.40500	105.71387	11.40500	105.61832			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	112.10300	10.00000	112.01500			0.00	0	0
Total IPF01/JIBAR SPOT									0.00	0	0
Total For IPF01/JIBAR									0.00	0	0
IPF08 On 01/07/2018 Spot Bond					0.00000	100.09378			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	100.49489			0.00	0	10,000,000
Total IPF09 SPOT									0.00	0	10,000,000
Total For IPF09									0.00	0	10,000,000
IPF11 On 15/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IPF11 SPOT									0.00	0	0
Total For IPF11									0.00	0	0
IPF12 On 15/04/2018 Spot Bond					0.00000	101.97807			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	100.78414			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	100.43538			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	100.44749			0.00	0	0
Total IPF15 SPOT									0.00	0	0
Total For IPF15									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IPF16 On 17/12/2021 Spot Bond					0.00000	100.45476				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	100.33449				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	100.33825				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	100.34201				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	100.43449				0.00	0	0
Total IPF20 SPOT										0.00	0	0
Total For IPF20										0.00	0	0
IPF21 On 17/03/2022 Spot Bond					0.00000	100.45001				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	100.54965				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	101.48695				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			9.25500	103.94342	9.25500	103.86677				0.00	0	1,850,000,000
Total IPL10 SPOT										0.00	0	1,850,000,000
Total For IPL10										0.00	0	1,850,000,000
IPL11 On 24/05/2022 Spot Bond					0.00000	101.08990				0.00	0	0
Total IPL11 SPOT										0.00	0	0
Total For IPL11										0.00	0	0
IPL7 On 05/04/2018 Spot Bond					0.00000	100.02201				0.00	0	0
Total IPL7 SPOT										0.00	0	0
Total For IPL7										0.00	0	0
IPL7/JIB On 05/04/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPL7/JIBAR SPOT										0.00	0	0
Total For IPL7/JIBAR										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL8 On 10/10/2020 Spot Bond					0.00000	100.23834			0.00	0	120,000,000
Total IPL8 SPOT									0.00	0	120,000,000
Total For IPL8									0.00	0	120,000,000
IPL8/JIB On 10/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IPL8/JIBAR SPOT									0.00	0	0
Total For IPL8/JIBAR									0.00	0	0
IPL9 On 20/05/2021 Spot Bond					0.00000	101.05251			0.00	0	0
Total IPL9 SPOT									0.00	0	0
Total For IPL9									0.00	0	0
IV017/F On 31/01/2022 Spot Bond			2.75000	100.52089	2.75000	100.49850			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			5.73000	137.89433	5.73000	137.79128			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	99.66905			0.00	0	40,000,000
Total IV025 SPOT									0.00	0	40,000,000
Total For IV025									0.00	0	40,000,000
IV026 On 27/09/2019 Spot Bond					0.00000	99.15355			0.00	0	20,000,000
Total IV026 SPOT									0.00	0	20,000,000
Total For IV026									0.00	0	20,000,000
IV030 On 31/01/2025 Spot Bond			4.39000	4.39000	4.39000	113.44155			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			4.39000	4.39000	4.39000	113.44155			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	100.70022			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	102.65406			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	102.44183			0.00	0	0
Total IV033 SPOT									0.00	0	0
Total For IV033									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV034 On 11/02/2021 Spot Bond			11.30500	105.12960	11.30500	105.03539			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	102.19078			0.00	0	110,000,000
Total IV035 SPOT									0.00	0	110,000,000
Total For IV035									0.00	0	110,000,000
IV036 On 22/07/2021 Spot Bond					0.00000	102.30845			0.00	0	0
Total IV036 SPOT									0.00	0	0
Total For IV036									0.00	0	0
IV038 On 23/09/2021 Spot Bond					0.00000	100.30947			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			5.06500	5.06500	5.06500	134.64065			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	100.21627			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			11.65500	101.30127	11.65500	101.20620			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	101.53223			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			11.54500	11.54500	11.54500	107.72009			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	102.07229			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			5.06500	134.73356	5.06500	134.64065			0.00	0	130,000,000
Total IV045 SPOT									0.00	0	130,000,000
Total For IV045									0.00	0	130,000,000
IV046 On 21/06/2022 Spot Bond					0.00000	100.44882			0.00	0	0
Total IV046 SPOT									0.00	0	0
Total For IV046									0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV08	On	30/04/2018	Spot Bond			8.78000	108.68108	8.78000	108.60498			0.00	0	0
Total IV08 SPOT												0.00	0	0
Total For IV08												0.00	0	0
IV09	On	30/04/2018	Spot Bond					0.00000	102.40729			0.00	0	0
Total IV09 SPOT												0.00	0	0
Total For IV09												0.00	0	0
IV100U	On	19/12/2021	Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV100U SPOT												0.00	0	0
Total For IV100U												0.00	0	0
IV115U	On	28/06/2022	Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV115U SPOT												0.00	0	0
Total For IV115U												0.00	0	0
IV118U	On	30/03/2020	Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV118U SPOT												0.00	0	0
Total For IV118U												0.00	0	0
IV19A	On	31/03/2028	Spot Bond			4.48000	153.96398	4.48000	153.86437			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	99.81909			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	99.67884			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	99.53274			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	99.39140			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	99.25046			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	99.10991			0.00	0	0
Total IVA699 SPOT												0.00	0	0
Total For IVA699												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVA701 On 30/11/2017 Spot Bond			7.50000	7.50000	7.50000	98.82226				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	98.68199				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	98.58204				0.00	0	0
Total IVA703 SPOT										0.00	0	0
Total For IVA703										0.00	0	0
IVA707 On 09/01/2018 Spot Bond			7.55000	7.55000	7.55000	98.01315				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	112.10300	10.00000	112.01500				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	100.01447				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	100.09407				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	100.09624				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	96.28108				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			8.85000	102.82697	8.85000	102.75441				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	32.81281	100.00000	32.59661				0.00	0	0
Total IVC037 SPOT										0.00	0	0
Total For IVC037										0.00	0	0
IVC038 On 16/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC038 SPOT										0.00	0	0
Total For IVC038										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC040 On 24/07/2021 Spot Bond			9.17500	102.48075	9.17500	102.40583			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	101.75590			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	101.55300			0.00	0	0
Total IVC048 SPOT									0.00	0	0
Total For IVC048									0.00	0	0
IVC049 On 21/11/2019 Spot Bond					0.00000	101.14771			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	100.79718			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	101.59046			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	101.40639			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	100.24880			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	101.65349			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	100.16890			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	101.56374			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	100.66372			0.00	0	0
Total IVC064 SPOT									0.00	0	0
Total For IVC064									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC065 On 10/09/2018 Spot Bond					0.00000	100.63631				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	101.57121				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	102.82740				0.00	0	0
Total IVC070 SPOT										0.00	0	0
Total For IVC070										0.00	0	0
IVC075 On 21/04/2019 Spot Bond					0.00000	101.97078				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	101.66639				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	99.76325				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	99.92090				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	99.87231				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	101.55981				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	101.58036				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	101.10722				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	101.06064				0.00	0	0
Total IVC093 SPOT										0.00	0	0
Total For IVC093										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC094 On 06/12/2021 Spot Bond			10.02500	106.24349	10.02500	106.15834				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	100.17996				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			8.25000	103.31357	8.25000	103.24512				0.00	0	0
Total IVC098 SPOT										0.00	0	0
Total For IVC098										0.00	0	0
IVC101 On 24/01/2018 Spot Bond					0.00000	101.69914				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	101.83568				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	100.18277				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	100.71601				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	100.58648				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	100.18090				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	101.78127				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	101.22275				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			9.67500	104.06029	9.67500	103.98017				0.00	0	0
Total IVC110 SPOT										0.00	0	0
Total For IVC110										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC111 On 19/05/2020 Spot Bond					0.00000	101.09806				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	101.02019				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	100.96973				0.00	0	0
Total IVC113 SPOT										0.00	0	0
Total For IVC113										0.00	0	0
IVC114 On 14/09/2021 Spot Bond					0.00000	100.57622				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	101.34541				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	101.12896				0.00	0	0
Total IVC119 SPOT										0.00	0	0
Total For IVC119										0.00	0	0
IVC120 On 01/07/2018 Spot Bond					0.00000	100.09938				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					0.00000	100.33808				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	100.00000				0.00	0	0
Total IVC68U SPOT										0.00	0	0
Total For IVC68U										0.00	0	0
IVC73U On 22/03/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC73U SPOT										0.00	0	0
Total For IVC73U										0.00	0	0
IVC80U On 27/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC80U SPOT										0.00	0	0
Total For IVC80U										0.00	0	0
IVC84U On 01/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC84U SPOT										0.00	0	0
Total For IVC84U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC85U On 12/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC85U SPOT									0.00	0	0
Total For IVC85U									0.00	0	0
IVC91U On 07/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC91U SPOT									0.00	0	0
Total For IVC91U									0.00	0	0
IVC95U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC95U SPOT									0.00	0	0
Total For IVC95U									0.00	0	0
IVC96U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC96U SPOT									0.00	0	0
Total For IVC96U									0.00	0	0
IVC99U On 14/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC99U SPOT									0.00	0	0
Total For IVC99U									0.00	0	0
IVF36U On 22/03/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVF36U SPOT									0.00	0	0
Total For IVF36U									0.00	0	0
JAS01 On 31/01/2019 Spot Bond					0.00000	101.90858			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	100.00000			0.00	0	0
Total JIBAR SPOT									0.00	0	0
Total For JIBAR									0.00	0	0
KAP002 On 13/06/2019 Spot Bond					0.00000	100.58898			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	100.76379			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	100.16882			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	100.17902			0.00	0	0
Total KAP006 SPOT									0.00	0	0
Total For KAP006									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KAP007 On 26/10/2021 Spot Bond			9.57500	106.77761	9.57500	106.69578			0.00	0	2,400,000
Total KAP007 SPOT									0.00	0	2,400,000
Total For KAP007									0.00	0	2,400,000
KAP008 On 28/11/2019 Spot Bond					0.00000	101.47013			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	101.07820			0.00	0	0
Total KAP009 SPOT									0.00	0	0
Total For KAP009									0.00	0	0
KAP010 On 15/09/2020 Spot Bond					0.00000	100.52517			0.00	0	0
Total KAP010 SPOT									0.00	0	0
Total For KAP010									0.00	0	0
KAP04U On 01/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total KAP04U SPOT									0.00	0	0
Total For KAP04U									0.00	0	0
KSB008 On 01/11/2017 Spot Bond					0.00000	101.88955			0.00	0	0
Total KSB008 SPOT									0.00	0	0
Total For KSB008									0.00	0	0
KSB009 On 05/08/2020 Spot Bond					0.00000	101.80827			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	99.85638			0.00	0	0
Total KST01 SPOT									0.00	0	0
Total For KST01									0.00	0	0
KW01 On 31/10/2027 Spot Bond			9.05500	128.16104	9.05500	128.06855			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	100.45391			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	101.66245			0.00	0	0
Total LBK08 SPOT									0.00	0	0
Total For LBK08									0.00	0	0
LBK08/JIBAR On 30/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total LBK08/JIBAR SPOT									0.00	0	0
Total For LBK08/JIBAR									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
LBK11 On 28/11/2019 Spot Bond			9.58500	103.54676	9.58500	103.46776				0.00	0	0
Total LBK11 SPOT										0.00	0	0
Total For LBK11										0.00	0	0
LBK11/I On 28/11/2019 Spot Bond			9.62000	103.48050	9.62000	103.40127				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	101.16619	9.71000	101.08803				0.00	0	0
Total LBK12U SPOT										0.00	0	0
Total For LBK12U										0.00	0	0
LBK14L On 31/03/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LBK14U SPOT										0.00	0	0
Total For LBK14U										0.00	0	0
LBK15 On 12/10/2021 Spot Bond					0.00000	99.84319				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	100.93554				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	100.34578				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	102.66192				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	100.23294				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			9.81000	104.83304	9.81000	104.75077				0.00	0	2,500,000,000
Total LBK20 SPOT										0.00	0	2,500,000,000
Total For LBK20										0.00	0	2,500,000,000
LBK21 On 04/09/2018 Spot Bond					0.00000	100.73862				0.00	0	0
Total LBK21 SPOT										0.00	0	0
Total For LBK21										0.00	0	0
LBK22 On 04/09/2020 Spot Bond					0.00000	100.77314				0.00	0	0
Total LBK22 SPOT										0.00	0	0
Total For LBK22										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK23 On 05/09/2022 Spot Bond					0.00000	100.83316			0.00	0	1,400,000
Total LBK23 SPOT									0.00	0	1,400,000
Total For LBK23									0.00	0	1,400,000
LGL03 On 03/04/2018 Spot Bond			7.66000	100.12191	7.66000	100.06115			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			9.28500	101.07836	9.28500	101.00360			0.00	0	590,100,000
Total LGL04 SPOT									0.00	0	590,100,000
Total For LGL04									0.00	0	590,100,000
LGL05 On 12/12/2021 Spot Bond					0.00000	102.02327			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			9.86000	101.45121	9.86000	101.37076			0.00	0	2,501,600,000
Total LGL06 SPOT									0.00	0	2,501,600,000
Total For LGL06									0.00	0	2,501,600,000
LGL07 On 04/10/2022 Spot Bond					0.00000	100.96217			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	101.63465			0.00	0	0
Total LGL08 SPOT									0.00	0	0
Total For LGL08									0.00	0	0
LGL09 On 28/08/2024 Spot Bond					0.00000	101.03247			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	100.00000			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	100.00000		25,400,000,000,000.00		254,000,000	127,000,000
Total LHC02U SPOT								25,400,000,000,000.00		254,000,000	127,000,000
Total For LHC02U								25,400,000,000,000.00		254,000,000	127,000,000
LHL17 On 14/11/2018 Spot Bond					0.00000	101.83488			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			12.58000	106.06218	12.58000	105.95674			0.00	0	0
Total LHL18 SPOT									0.00	0	0
Total For LHL18									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LHL19 On 14/11/2019 Spot Bond			13.58500	106.98219	13.58500	106.86762			0.00	0	0
Total LHL19 SPOT									0.00	0	0
Total For LHL19									0.00	0	0
LHL26 On 13/11/2020 Spot Bond					0.00000	101.90647			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	105.19357			0.00	0	0
Total LOM01 SPOT									0.00	0	0
Total For LOM01									0.00	0	0
LRFA2 On 20/11/2019 Spot Bond					0.00000	101.11255			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	101.77842			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	101.25417			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	101.26826			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	100.56543			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	101.46739			0.00	0	0
Total MAQ096 SPOT									0.00	0	0
Total For MAQ096									0.00	0	0
MAQ0A On 28/02/2018 Spot Bond					0.00000	0.00000			0.00	0	0
Total MAQ0A1 SPOT									0.00	0	0
Total For MAQ0A1									0.00	0	0
MAQ0A On 31/08/2018 Spot Bond					0.00000	104.61855			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	104.81143			0.00	0	0
Total MAQ0A4 SPOT									0.00	0	0
Total For MAQ0A4									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MAQ0A On 28/02/2018 Spot Bond					0.00000	100.73634				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	100.74100				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	100.70308				0.00	0	0
Total MAQ0J2 SPOT										0.00	0	0
Total For MAQ0J2										0.00	0	0
MAQ10 On 10/11/2017 Spot Bond					0.00000	99.29706				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	98.67778				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	99.80123				0.00	0	0
Total MAQ107 SPOT										0.00	0	0
Total For MAQ107										0.00	0	0
MAQ10 On 27/10/2017 Spot Bond					0.00000	99.57665				0.00	0	0
Total MAQ108 SPOT										0.00	0	0
Total For MAQ108										0.00	0	0
MAQ10 On 07/11/2017 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	20,000,000,000
Total MAQ109 SPOT										0.00	0	20,000,000,000
Total For MAQ109										0.00	0	20,000,000,000
MBF04 On 13/04/2018 Spot Bond					0.00000	100.22526				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	101.45043				0.00	11,922,000,000	5,961,000,000
Total MBF046 SPOT										0.00	11,922,000,000	5,961,000,000
Total For MBF046										0.00	11,922,000,000	5,961,000,000
MBF04 On 07/06/2019 Spot Bond					0.00000	101.10434				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	101.06955				0.00	800,000,000	800,000,000
Total MBF049 SPOT										0.00	800,000,000	800,000,000
Total For MBF049										0.00	800,000,000	800,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF05 On 17/05/2019 Spot Bond					0.00000	101.45748			0.00	0	0
Total MBF051 SPOT									0.00	0	0
Total For MBF051									0.00	0	0
MBF05 On 16/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total MBF051/JIBAR SPOT									0.00	0	0
Total For MBF051/JIBAR									0.00	0	0
MBF05 On 28/09/2019 Spot Bond					0.00000	100.64063			0.00	0	600,000,000
Total MBF053 SPOT									0.00	0	600,000,000
Total For MBF053									0.00	0	600,000,000
MBF05 On 27/03/2018 Spot Bond					0.00000	100.19651			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	100.40624			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	100.85759			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	100.89872			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	99.45785			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	98.69480			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	100.57576			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	99.89351			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	100.90114			0.00	0	0
Total MBP037 SPOT									0.00	0	0
Total For MBP037									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP30 On 24/10/2017 Spot Bond			100.00000	100.00000	100.00000	100.00000			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	100.00000			0.00	0	0
Total MBP31U SPOT									0.00	0	0
Total For MBP31U									0.00	0	0
MBP32 On 10/11/2017 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total MBP32U SPOT									0.00	0	0
Total For MBP32U									0.00	0	0
MBP34 On 29/04/2018 Spot Bond					0.00000	101.53472			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			8.48000	100.60667	8.48000	100.53820			0.00	0	400,000
Total MBSA01 SPOT									0.00	0	400,000
Total For MBSA01									0.00	0	400,000
MBSA0 On 16/04/2019 Spot Bond			8.00000	101.28405	8.00000	101.21895			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			8.53000	100.38018	8.53000	100.31146			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	99.85033	8.91000	99.77900			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	102.34032			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	102.42553			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			8.50000	103.38081	8.50000	103.31068			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			9.43000	104.57137	9.43000	104.49284			0.00	0	0
Total MEFSB5 SPOT									0.00	0	0
Total For MEFSB5									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MFS1A On 20/12/2018 Spot Bond					0.00000	100.36512				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			9.38500	9.38500	9.38500	101.97573				0.00	0	0
Total MFS1B SPOT										0.00	0	0
Total For MFS1B										0.00	0	0
MMF10 On 15/12/2024 Spot Bond					0.00000	100.53406				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	100.57629				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	100.73064				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	100.73064				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	99.94912				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			9.60500	9.60500	9.60500	101.84067				0.00	0	400,000,000
Total MMIG02 SPOT										0.00	0	400,000,000
Total For MMIG02										0.00	0	400,000,000
MMIG0 On 01/06/2020 Spot Bond					0.00000	101.03143				0.00	0	30,000,000
Total MMIG03 SPOT										0.00	0	30,000,000
Total For MMIG03										0.00	0	30,000,000
MMIG0 On 12/08/2025 Spot Bond			11.45500	11.45500	11.45500	100.86725				0.00	0	10,000,000
Total MMIG04 SPOT										0.00	0	10,000,000
Total For MMIG04										0.00	0	10,000,000
MMIG0 On 12/08/2022 Spot Bond			10.26000	10.26000	10.26000	103.84327				0.00	0	1,071,200,000
Total MMIG05 SPOT										0.00	0	1,071,200,000
Total For MMIG05										0.00	0	1,071,200,000
MTN06 On 13/07/2020 Spot Bond					0.00000	100.45101				0.00	0	0
Total MTN06 SPOT										0.00	0	0
Total For MTN06										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MTN07 On 13/07/2022 Spot Bond					0.00000	99.83581			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	100.00000			0.00	0	0
Total MTN08U SPOT									0.00	0	0
Total For MTN08U									0.00	0	0
MTN09 On 20/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			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	103.29109			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	101.30538			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	100.00000			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	100.00000			0.00	0	0
Total MWA2U SPOT									0.00	0	0
Total For MWA2U									0.00	0	0
MWAR(On 22/11/2019 Spot Bond					0.00000	101.12245			0.00	0	0
Total MWAR01 SPOT									0.00	0	0
Total For MWAR01									0.00	0	0
N4A211 On 14/08/2020 Spot Bond			100.89771	100.89771	100.89771	100.89771			0.00	0	0
Total N4A211 SPOT									0.00	0	0
Total For N4A211									0.00	0	0
N5C23 On 20/12/2018 Spot Bond					0.00000	100.48950			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	100.42277			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	109.39064			0.00	0	0
Total N5E23 SPOT									0.00	0	0
Total For N5E23									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N5F23L On 20/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total N5F23U SPOT									0.00	0	0
Total For N5F23U									0.00	0	0
N5G23I On 20/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total N5G23U SPOT									0.00	0	0
Total For N5G23U									0.00	0	0
NAM01 On 19/11/2022 Spot Bond			9.61000	97.83959	9.61000	97.76475			0.00	0	1,800,000
Total NAM01 SPOT									0.00	0	1,800,000
Total For NAM01									0.00	0	1,800,000
NAM02 On 29/06/2020 Spot Bond			9.10500	103.80567	9.10500	103.72994			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			9.61000	103.82764	9.61000	103.74823			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			10.45500	102.25108	10.45500	102.16617			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			8.55000	104.22876	8.55000	104.15764			0.00	0	17,600,000
Total NBK11A SPOT									0.00	0	17,600,000
Total For NBK11A									0.00	0	17,600,000
NBK12/ On 19/03/2021 Spot Bond			9.33000	100.65225	9.33000	100.57622			0.00	0	10,000,000
Total NBK12A SPOT									0.00	0	10,000,000
Total For NBK12A									0.00	0	10,000,000
NBK12/ On 19/03/2021 Spot Bond			9.38000	100.50773	9.38000	100.43141			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			9.41000	102.04714	9.41000	101.96941			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			8.80500	104.16304	8.80500	104.09986			0.00	0	10,000,000
Total NBK14A SPOT									0.00	0	10,000,000
Total For NBK14A									0.00	0	10,000,000
NBK15/ On 11/02/2022 Spot Bond			9.35500	99.40943	9.35500	99.33536			0.00	0	0
Total NBK15A SPOT									0.00	0	0
Total For NBK15A									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK16/ On 12/02/2025 Spot Bond			9.90500	99.07714	9.90500	98.99910			3,962,000,000,000.00	400,000,000	2,160,000,000
Total NBK16A SPOT									3,962,000,000,000.00	400,000,000	2,160,000,000
Total For NBK16A									3,962,000,000,000.00	400,000,000	2,160,000,000
NBK17/ On 22/04/2026 Spot Bond			9.89000	104.95414	9.89000	104.87113			0.00	0	1,150,000,000
Total NBK17A SPOT									0.00	0	1,150,000,000
Total For NBK17A									0.00	0	1,150,000,000
NBK18/ On 01/06/2020 Spot Bond			9.01500	103.83333	9.01500	103.75830			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			9.50500	103.89855	9.50500	103.81950			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			9.80500	106.84019	9.80500	106.75639			0.00	0	10,000,000
Total NBK20A SPOT									0.00	0	10,000,000
Total For NBK20A									0.00	0	10,000,000
NBK20I On 25/06/2021 Spot Bond					0.00000	98.50196			0.00	0	0
Total NBK20B SPOT									0.00	0	0
Total For NBK20B									0.00	0	0
NBK21/ On 21/07/2027 Spot Bond			11.10500	99.48423	11.10500	99.39662			0.00	0	690,000,000
Total NBK21A SPOT									0.00	0	690,000,000
Total For NBK21A									0.00	0	690,000,000
NBK21I On 10/11/2017 Spot Bond					0.00000	101.36516			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			9.75000	105.15675	9.75000	105.07518			0.00	0	1,700,000
Total NBK22A SPOT									0.00	0	1,700,000
Total For NBK22A									0.00	0	1,700,000
NBK22I On 12/02/2018 Spot Bond					0.00000	101.31112			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			9.95500	108.12790	9.95500	108.04230			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	101.35940			0.00	0	0
Total NBK23B SPOT									0.00	0	0
Total For NBK23B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK24/ On 19/11/2027 Spot Bond			10.05500	109.73215	10.05500	109.64443			0.00	0	1,000,000,000
Total NBK24A SPOT									0.00	0	1,000,000,000
Total For NBK24A									0.00	0	1,000,000,000
NBK24I On 11/02/2022 Spot Bond					0.00000	101.33801			0.00	0	0
Total NBK24B SPOT									0.00	0	0
Total For NBK24B									0.00	0	0
NBK25/ On 17/02/2023 Spot Bond			9.65000	9.65000	9.65000	105.57684			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	101.27964			0.00	0	140,000,000
Total NBK25B SPOT									0.00	0	140,000,000
Total For NBK25B									0.00	0	140,000,000
NBK26/ On 10/05/2023 Spot Bond			100.00000	15.89157	100.00000	15.78686			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	102.57354			0.00	0	30,000,000
Total NBK26B SPOT									0.00	0	30,000,000
Total For NBK26B									0.00	0	30,000,000
NBK27/ On 10/05/2026 Spot Bond			10.00500	111.08118	10.00500	110.99280			0.00	0	600,000
Total NBK27A SPOT									0.00	0	600,000
Total For NBK27A									0.00	0	600,000
NBK27I On 01/06/2018 Spot Bond					0.00000	101.13553			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			9.66000	103.35211	9.66000	103.27264			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	101.10420			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			9.95500	105.11571	9.95500	105.03250			0.00	0	800,000
Total NBK29A SPOT									0.00	0	800,000
Total For NBK29A									0.00	0	800,000
NBK29I On 18/02/2019 Spot Bond					0.00000	101.54664			0.00	0	0
Total NBK29B SPOT									0.00	0	0
Total For NBK29B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK30/ On 20/02/2024 Spot Bond			9.45000	101.98783	9.45000	101.91109				0.00	0	2,200,000
Total NBK30A SPOT										0.00	0	2,200,000
Total For NBK30A										0.00	0	2,200,000
NBK30I On 18/02/2021 Spot Bond					0.00000	101.20743				0.00	0	0
Total NBK30B SPOT										0.00	0	0
Total For NBK30B										0.00	0	0
NBK31I On 17/02/2023 Spot Bond					0.00000	101.23575				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	100.92747				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	101.53056				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	102.72372				0.00	0	325,000,000
Total NBK34B SPOT										0.00	0	325,000,000
Total For NBK34B										0.00	0	325,000,000
NBK35I On 10/05/2023 Spot Bond					0.00000	101.43082				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	101.46932				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	101.85901				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	101.58514				0.00	0	0
Total NBK38B SPOT										0.00	0	0
Total For NBK38B										0.00	0	0
NBK3A On 09/09/2019 Spot Bond			8.09000	106.68183	8.09000	106.61174				0.00	0	11,100,000
Total NBK3A SPOT										0.00	0	11,100,000
Total For NBK3A										0.00	0	11,100,000
NBK3A On 09/09/2019 Spot Bond			100.00000	30.90168	100.00000	30.69471				0.00	0	0
Total NBK3A/R204 SPOT										0.00	0	0
Total For NBK3A/R204										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK4 On 28/10/2024 Spot Bond			11.23000	11.23000	11.23000	47.16941			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	101.71713			0.00	0	0
Total NBK40B SPOT									0.00	0	0
Total For NBK40B									0.00	0	0
NBK41I On 20/02/2020 Spot Bond					0.00000	101.15734			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	101.21261			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	101.13518			0.00	0	370,000,000
Total NBK43B SPOT									0.00	0	370,000,000
Total For NBK43B									0.00	0	370,000,000
NBK7B On 19/04/2020 Spot Bond					0.00000	102.07368			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	99.93387			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	100.39734			0.00	0	0
Total NCLN82 SPOT									0.00	0	0
Total For NCLN82									0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NCLN82/JIBAR SPOT									0.00	0	0
Total For NCLN82/JIBAR									0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			10.40000	101.74658	10.40000	101.66114			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	100.39519			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			10.43500	100.79165	10.43500	100.70673			0.00	0	0
Total NCLN85 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 NCLN85										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.39734				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	100.40068				0.00	0	0
Total NCLN90 SPOT										0.00	0	0
Total For NCLN90										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.40497				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	100.77583				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	99.93310				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	100.31860				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	99.93315				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	100.00000				0.00	0	0
Total NED01U SPOT										0.00	0	0
Total For NED01U										0.00	0	0
NED02 On 15/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED02U SPOT										0.00	0	0
Total For NED02U										0.00	0	0
NED03 On 26/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED03U SPOT										0.00	0	0
Total For NED03U										0.00	0	0
NED04 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED04U SPOT										0.00	0	0
Total For NED04U										0.00	0	0
NED13 On 25/07/2018 Spot Bond					0.00000	102.55274				0.00	0	0
Total NED13 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 NED13										0.00	0	0
NED14 On 29/11/2018 Spot Bond					0.00000	101.69136				0.00	0	0
Total NED14 SPOT										0.00	0	0
Total For NED14										0.00	0	0
NED15 On 08/04/2019 Spot Bond			8.98000	8.98000	8.98000	102.02687				0.00	0	0
Total NED15 SPOT										0.00	0	0
Total For NED15										0.00	0	0
NED16 On 08/04/2019 Spot Bond					0.00000	100.69178				0.00	0	10,000,000
Total NED16 SPOT										0.00	0	10,000,000
Total For NED16										0.00	0	10,000,000
NED17 On 14/10/2019 Spot Bond					0.00000	102.33772				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	102.25461				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	101.30016				0.00	0	50,000,000
Total NED19 SPOT										0.00	0	50,000,000
Total For NED19										0.00	0	50,000,000
NED20 On 01/07/2020 Spot Bond			10.63500	104.54828	10.63500	104.46001				0.00	0	2,990,000,000
Total NED20 SPOT										0.00	0	2,990,000,000
Total For NED20										0.00	0	2,990,000,000
NEDT1.On 21/05/2021 Spot Bond					0.00000	103.91421				0.00	0	170,000,000
Total NEDT1A SPOT										0.00	0	170,000,000
Total For NEDT1A										0.00	0	170,000,000
NEDT1 On 26/11/2021 Spot Bond					0.00000	101.43248				0.00	0	50,000,000
Total NEDT1B SPOT										0.00	0	50,000,000
Total For NEDT1B										0.00	0	50,000,000
NGL01 On 22/09/2021 Spot Bond					0.00000	102.51635				0.00	0	220,000,000
Total NGL01 SPOT										0.00	0	220,000,000
Total For NGL01										0.00	0	220,000,000
NGL02 On 15/03/2022 Spot Bond					0.00000	101.44209				0.00	0	600,900,000
Total NGL02 SPOT										0.00	0	600,900,000
Total For NGL02										0.00	0	600,900,000
NGL03 On 26/05/2022 Spot Bond					0.00000	101.17003				0.00	0	0
Total NGL03 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 NGL03										0.00	0	0
NGLT1 On 01/07/2022 Spot Bond					0.00000	100.13722				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	112.10300	10.00000	112.01500				0.00	0	0
Total NHM001/JIBAR SPOT										0.00	0	0
Total For NHM001/JIBAR										0.00	0	0
NHM00 On 12/05/2021 Spot Bond			13.50000	105.46929	13.50000	105.35702				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	100.74382				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			3.25000	3.25000	3.25000	122.37848				0.00	0	0
Total NILB11 SPOT										0.00	0	0
Total For NILB11										0.00	0	0
NILB12 On 07/12/2033 Spot Bond			3.45000	3.45000	3.45000	3.45000				0.00	0	0
Total NILB12 SPOT										0.00	0	0
Total For NILB12										0.00	0	0
NILB13 On 31/01/2025 Spot Bond			3.64000	3.64000	3.64000	119.23488				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			3.73000	3.73000	3.73000	164.54191				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			4.04000	160.12654	4.04000	160.02863				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			3.96000	79.44635	3.96000	101.70660				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			8.43500	104.16668	8.43500	104.09654				0.00	0	0
Total NMP20N SPOT										0.00	0	0
Total For NMP20N										0.00	0	0
NQ1A10 On 22/05/2020 Spot Bond			9.06500	9.06500	9.06500	104.44033				0.00	0	0
Total NQ1A10 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 NQ1A10										0.00	0	0
NQ1A1 On 22/05/2018 Spot Bond					0.00000	101.01180				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	100.99294				0.00	0	0
Total NQ1A19 SPOT										0.00	0	0
Total For NQ1A19										0.00	0	0
NQ1A2 On 22/05/2019 Spot Bond					0.00000	101.05858				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	101.01777				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	101.08478				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	101.11394				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	101.01777				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			9.26500	9.26500	9.26500	104.45588				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	101.07236				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	101.11159				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	101.04218				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			9.46500	9.46500	9.46500	104.47148				0.00	0	0
Total NQ1C10 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 NQ1C10										0.00	0	0
NQ1C1 On 22/05/2018 Spot Bond					0.00000	101.05438				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	101.16397				0.00	0	0
Total NQ1C17 SPOT										0.00	0	0
Total For NQ1C17										0.00	0	0
NQ1C1 On 22/05/2018 Spot Bond					0.00000	101.09064				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	101.28569				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	101.07878				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	101.21269				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			8.26000	108.62441	8.26000	108.55237				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			9.30500	117.05144	9.30500	116.96468				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			3.56000	177.70607	3.56000	177.60459				0.00	0	0
Total NRA023 SPOT										0.00	0	0
Total For NRA023										0.00	0	0
NRA02: On 30/11/2028 Spot Bond			11.15500	111.23814	11.15500	111.13921				0.00	0	5,540,000,000
Total NRA028 SPOT										0.00	0	5,540,000,000
Total For NRA028										0.00	0	5,540,000,000
NRA02: On 30/11/2028 Spot Bond			100.00000	16.38580	100.00000	16.27724				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	100.69597				0.00	0	500,000,000
Total NTC16 SPOT										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 For NTC16										0.00	0	500,000,000
NTC18 On 27/02/2019 Spot Bond					0.00000	101.32468				0.00	0	10,000,000
Total NTC18 SPOT										0.00	0	10,000,000
Total For NTC18										0.00	0	10,000,000
NTC19 On 27/07/2020 Spot Bond					0.00000	101.75206				0.00	0	70,000,000
Total NTC19 SPOT										0.00	0	70,000,000
Total For NTC19										0.00	0	70,000,000
NTC20 On 27/07/2020 Spot Bond					0.00000	102.07570				0.00	0	0
Total NTC20 SPOT										0.00	0	0
Total For NTC20										0.00	0	0
NTC21 On 24/03/2022 Spot Bond					0.00000	100.24357				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	101.51889				0.00	0	0
Total OML02 SPOT										0.00	0	0
Total For OML02										0.00	0	0
OML03 On 27/11/2019 Spot Bond			9.58500	102.75065	9.58500	102.67226				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	100.54487				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			9.83500	9.83500	9.83500	100.28843				0.00	0	1,510,000,000
Total OML05 SPOT										0.00	0	1,510,000,000
Total For OML05										0.00	0	1,510,000,000
OML06 On 19/03/2022 Spot Bond			10.59000	99.61926	10.59000	99.53410				0.00	0	1,500,000,000
Total OML06 SPOT										0.00	0	1,500,000,000
Total For OML06										0.00	0	1,500,000,000
OML07 On 19/03/2025 Spot Bond			11.55500	97.64765	11.55500	97.55679				0.00	0	1,068,200,000
Total OML07 SPOT										0.00	0	1,068,200,000
Total For OML07										0.00	0	1,068,200,000
OML08 On 14/09/2020 Spot Bond					0.00000	101.21704				0.00	0	90,000,000
Total OML08 SPOT										0.00	0	90,000,000
Total For OML08										0.00	0	90,000,000
OML09 On 14/09/2022 Spot Bond			10.58000	101.94150	10.58000	101.85444				0.00	0	1,001,200,000
Total OML09 SPOT										0.00	0	1,001,200,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For OML09									0.00	0	1,001,200,000
OML10 On 14/09/2025 Spot Bond			11.55500	99.71876	11.55500	99.62596			0.00	0	870,000,000
Total OML10 SPOT									0.00	0	870,000,000
Total For OML10									0.00	0	870,000,000
PMM12 On 25/11/2020 Spot Bond			10.00000	112.10300	10.00000	112.01500			0.00	0	0
Total PMM12/JIBAR SPOT									0.00	0	0
Total For PMM12/JIBAR									0.00	0	0
PMM34 On 07/03/2018 Spot Bond					0.00000	100.59986			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	101.32342			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	101.46086			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	100.85867			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	100.60161			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	100.75159			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	100.68385			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	97.31102			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	98.77323			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	101.69643			0.00	0	0
Total PRE1A3 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 PRE1A3									0.00	0	0
PRE1B On 27/01/2018 Spot Bond					0.00000	101.69192			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	101.85819			0.00	0	0
Total PRE1C1 SPOT									0.00	0	0
Total For PRE1C1									0.00	0	0
PRE1D On 27/01/2018 Spot Bond					0.00000	101.89684			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	101.04169			0.00	4,900,000,000	2,450,000,000
Total PRE2A1 SPOT									0.00	4,900,000,000	2,450,000,000
Total For PRE2A1									0.00	4,900,000,000	2,450,000,000
PRE2A On 20/02/2022 Spot Bond					0.00000	101.09153			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	101.13512			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	101.22224			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	101.23468			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	101.24712			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			8.60500	115.00618	8.65500	114.58945			756,038,053,059,500.00	2,063,455,903,900	1,192,417,972,100
Total R186 SPOT									6,038,053,059,500.00	663,455,903,900	192,417,972,100
Total For R186									6,038,053,059,500.00	663,455,903,900	192,417,972,100
R197 On 07/12/2023 Spot Bond			2.36000	299.55282	2.36000	299.41078			2,382,242,528,000.00	1,009,424,800	20,466,774,500
Total R197 SPOT									2,382,242,528,000.00	1,009,424,800	20,466,774,500
Total For R197									2,382,242,528,000.00	1,009,424,800	20,466,774,500
R202 On 07/12/2033 Spot Bond			2.49000	241.17124	2.49500	240.90383			1,032,655,041,000.00	414,720,900	193,840,700,600
Total R202 SPOT									1,032,655,041,000.00	414,720,900	193,840,700,600

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R202									1,032,655,041,000.00	414,720,900	193,840,700,600
R2023 On 28/02/2023 Spot Bond			7.95500	99.93734	8.01000	99.63661			258,641,564,903,000.00	283,927,286,600	758,222,600,000
Total R2023 SPOT									18,641,564,903,000.00	283,927,286,600	758,222,600,000
Total For R2023									18,641,564,903,000.00	283,927,286,600	758,222,600,000
R2030 On 31/01/2030 Spot Bond			9.22000	92.63103	9.22000	92.56298			204,659,793,880,000.00	456,036,854,000	473,700,171,000
Total R2030 SPOT									14,659,793,880,000.00	456,036,854,000	473,700,171,000
Total For R2030									14,659,793,880,000.00	456,036,854,000	473,700,171,000
R2032 On 31/03/2032 Spot Bond			9.45000	90.83754	9.45000	90.76844			184,705,978,020,000.00	337,005,923,600	453,342,128,600
Total R2032 SPOT									14,705,978,020,000.00	337,005,923,600	453,342,128,600
Total For R2032									14,705,978,020,000.00	337,005,923,600	453,342,128,600
R2035 On 28/02/2035 Spot Bond			9.62000	94.70539	9.62000	94.63167			208,785,169,280,000.00	125,653,344,000	350,371,932,300
Total R2035 SPOT									18,785,169,280,000.00	125,653,344,000	350,371,932,300
Total For R2035									18,785,169,280,000.00	125,653,344,000	350,371,932,300
R2037 On 31/01/2037 Spot Bond			9.73500	90.93080	9.73500	90.86036			589,153,881,222,000.00	676,851,965,200	801,844,431,400
Total R2037 SPOT									19,153,881,222,000.00	676,851,965,200	801,844,431,400
Total For R2037									19,153,881,222,000.00	676,851,965,200	801,844,431,400
R204 On 21/12/2018 Spot Bond			7.03500	103.47946	7.08000	103.36911			649,960,924,641,000.00	92,389,612,600	254,835,421,200
Total R204 SPOT									19,960,924,641,000.00	92,389,612,600	254,835,421,200
Total For R204									19,960,924,641,000.00	92,389,612,600	254,835,421,200
R2040 On 31/01/2040 Spot Bond			9.84000	94.15133	9.84000	94.07762			347,898,770,816,000.00	136,981,582,400	545,253,292,400
Total R2040 SPOT									17,898,770,816,000.00	136,981,582,400	545,253,292,400
Total For R2040									17,898,770,816,000.00	136,981,582,400	545,253,292,400
R2044 On 31/01/2044 Spot Bond			9.84500	91.40464	9.84500	91.33305			260,371,712,291,000.00	229,595,907,800	511,219,553,900
Total R2044 SPOT									10,371,712,291,000.00	229,595,907,800	511,219,553,900
Total For R2044									10,371,712,291,000.00	229,595,907,800	511,219,553,900
R2048 On 28/02/2048 Spot Bond			9.80000	90.79576	9.80000	90.72379			875,930,782,520,000.00	497,543,957,400	1,273,948,054,149
Total R2048 SPOT									15,930,782,520,000.00	497,543,957,400	273,948,054,149
Total For R2048									15,930,782,520,000.00	497,543,957,400	273,948,054,149
R207 On 15/01/2020 Spot Bond			7.33000	101.51377	7.38500	101.34096			120,170,299,976,000.00	971,373,847,200	907,301,073,400
Total R207 SPOT									10,170,299,976,000.00	971,373,847,200	907,301,073,400
Total For R207									10,170,299,976,000.00	971,373,847,200	907,301,073,400
R208 On 31/03/2021 Spot Bond			7.55500	97.74324	7.60500	97.53522			163,024,013,240,000.00	153,940,968,000	467,185,643,900
Total R208 SPOT									13,024,013,240,000.00	153,940,968,000	467,185,643,900
Total For R208									13,024,013,240,000.00	153,940,968,000	467,185,643,900
R209 On 31/03/2036 Spot Bond			9.53000	71.89635	9.57500	71.53899			658,417,365,006,000.00	908,543,270,200	1,098,270,717,800
Total R209 SPOT									18,417,365,006,000.00	908,543,270,200	1,098,270,717,800

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R209									8,417,365,006,000.00	908,543,270,200	998,270,717,800
R210 On 31/03/2028 Spot Bond			2.48000	184.36791	2.48000	184.27851			1,036,863,696,000.00	418,090,200	69,938,601,900
Total R210 SPOT									1,036,863,696,000.00	418,090,200	69,938,601,900
Total For R210									1,036,863,696,000.00	418,090,200	69,938,601,900
R212 On 31/01/2022 Spot Bond			2.32000	150.34398	2.31500	150.30367			528,636,977,120,000.00	227,860,766,000	208,461,220,700
Total R212 SPOT									8,636,977,120,000.00	227,860,766,000	208,461,220,700
Total For R212									8,636,977,120,000.00	227,860,766,000	208,461,220,700
R213 On 28/02/2031 Spot Bond			9.24500	83.69614	9.29500	83.30049			757,934,872,598,000.00	81,983,220,400	332,490,429,400
Total R213 SPOT									7,934,872,598,000.00	81,983,220,400	332,490,429,400
Total For R213									7,934,872,598,000.00	81,983,220,400	332,490,429,400
R214 On 28/02/2041 Spot Bond			9.73000	71.08764	9.73000	71.03169			217,316,969,055,000.00	330,659,503,500	184,135,262,200
Total R214 SPOT									17,316,969,055,000.00	330,659,503,500	184,135,262,200
Total For R214									17,316,969,055,000.00	330,659,503,500	184,135,262,200
RCG01 On 24/10/2019 Spot Bond					0.00000	101.97039			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	101.65072			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	103.00946			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	100.78346			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	100.00000			0.00	0	0
Total RCSB6U SPOT									0.00	0	0
Total For RCSB6U									0.00	0	0
RDF02 On 04/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF02U SPOT									0.00	0	0
Total For RDF02U									0.00	0	0
RDF03 On 04/04/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF03U SPOT									0.00	0	0
Total For RDF03U									0.00	0	0
RDF04 On 04/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF04U SPOT									0.00	0	0

Contract 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 RDF04U										0.00	0	0
RDF05I On 04/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF05U SPOT										0.00	0	0
Total For RDF05U										0.00	0	0
RDF06I On 28/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF06U SPOT										0.00	0	0
Total For RDF06U										0.00	0	0
RDFB0 On 11/03/2018 Spot Bond					0.00000	100.60930				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	101.05611				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	102.05468				0.00	0	20,000,000
Total RDFB05 SPOT										0.00	0	20,000,000
Total For RDFB05										0.00	0	20,000,000
RDFB0 On 22/03/2019 Spot Bond					0.00000	101.25978				0.00	0	0
Total RDFB06 SPOT										0.00	0	0
Total For RDFB06										0.00	0	0
RDFB0 On 22/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDFB06/JIBAR SPOT										0.00	0	0
Total For RDFB06/JIBAR										0.00	0	0
RDFB0 On 30/09/2019 Spot Bond					0.00000	100.54725				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	100.17996				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	100.79727				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	100.54585				0.00	0	0
Total RDFB10 SPOT										0.00	0	0
Total For RDFB10										0.00	0	0
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.21842				0.00	0	0
Total RDFB11 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 RDFB11										0.00	0	0
RDFC3 On 05/10/2017 Spot Bond					0.00000	0.00000				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	100.72371				0.00	0	0
Total RDFC38 SPOT										0.00	0	0
Total For RDFC38										0.00	0	0
RDFC3 On 27/07/2018 Spot Bond					0.00000	101.58763				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	100.30898				0.00	0	0
Total RDFC40 SPOT										0.00	0	0
Total For RDFC40										0.00	0	0
RDFC4 On 05/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	12,500,000,000
Total RDFC41 SPOT										0.00	0	12,500,000,000
Total For RDFC41										0.00	0	12,500,000,000
REB01 On 21/05/2018 Spot Bond					0.00000	101.20159				0.00	0	0
Total REB01 SPOT										0.00	0	0
Total For REB01										0.00	0	0
REB01/ On 21/05/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total REB01/JIBAR SPOT										0.00	0	0
Total For REB01/JIBAR										0.00	0	0
REB02 On 21/05/2018 Spot Bond					0.00000	101.16032				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	101.10815				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	100.03019				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	100.03180				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	100.03860				0.00	0	0
Total RED203 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 RED203										0.00	0	0
RED20 On 05/01/2020 Spot Bond					0.00000	100.03083				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					0.00000	100.28591				0.00	603,649,600	0
Total RED205 SPOT										0.00	603,649,600	0
Total For RED205										0.00	603,649,600	0
RED30 On 16/09/2021 Spot Bond					0.00000	100.58049				0.00	0	0
Total RED301 SPOT										0.00	0	0
Total For RED301										0.00	0	0
RES01 On 02/03/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES01U SPOT										0.00	0	0
Total For RES01U										0.00	0	0
RES02 On 02/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES02U SPOT										0.00	0	0
Total For RES02U										0.00	0	0
RES03 On 02/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES03U SPOT										0.00	0	0
Total For RES03U										0.00	0	0
RES04 On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES04U SPOT										0.00	0	0
Total For RES04U										0.00	0	0
RES15 On 12/11/2017 Spot Bond					0.00000	101.41877				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	101.45764				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	100.71605				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	101.96548				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	102.10846				0.00	1,100,000,000	550,000,000
Total RES34 SPOT										0.00	1,100,000,000	550,000,000

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 RES34										0.00	1,100,000,000	550,000,000
RES35 On 25/08/2021 Spot Bond					0.00000	101.04773				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	101.88257				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	101.61999				0.00	0	0
Total RES38 SPOT										0.00	0	0
Total For RES38										0.00	0	0
RES39I On 03/05/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				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	100.00000				0.00	0	0
Total RMBI06 SPOT										0.00	0	0
Total For RMBI06										0.00	0	0
RP014 On 27/09/2019 Spot Bond					0.00000	81.17384				0.00	0	0
Total RP014 SPOT										0.00	0	0
Total For RP014										0.00	0	0
RPP01I On 31/08/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RPP01U SPOT										0.00	0	0
Total For RPP01U										0.00	0	0
RPP08I On 30/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				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	106.92430				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	48.84146				0.00	0	0
Total RPS002 SPOT										0.00	0	0
Total For RPS002										0.00	0	0
RW21 On 21/04/2021 Spot Bond			9.12500	107.15504	9.12500	107.07669				0.00	0	500,000
Total RW21 SPOT										0.00	0	500,000
Total For RW21										0.00	0	500,000
RW23 On 10/12/2023 Spot Bond			9.69000	102.29730	9.69000	102.21799				0.00	0	0
Total RW23 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For RW23									0.00	0	0
RW28 On 10/12/2028 Spot Bond			10.99500	98.59872	10.99500	98.51225			0.00	0	200,000
Total RW28 SPOT									0.00	0	200,000
Total For RW28									0.00	0	200,000
S1328L On 02/11/2017 Spot Bond			100.00000	100.00000	100.00000	100.00000			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	112.10300	10.00000	112.01500			0.00	0	0
Total SBK12/R157 SPOT									0.00	0	0
Total For SBK12/R157									0.00	0	0
SBK14 On 01/12/2017 Spot Bond			6.97000	6.97000	6.97000	103.72084			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	100.66799			0.00	0	0
Total SBK16 SPOT									0.00	0	0
Total For SBK16									0.00	0	0
SBK17 On 30/07/2019 Spot Bond					0.00000	101.63455			0.00	0	20,000,000
Total SBK17 SPOT									0.00	0	20,000,000
Total For SBK17									0.00	0	20,000,000
SBK18 On 24/10/2020 Spot Bond					0.00000	101.13780			0.00	0	70,000,000
Total SBK18 SPOT									0.00	0	70,000,000
Total For SBK18									0.00	0	70,000,000
SBK19 On 24/10/2019 Spot Bond					0.00000	101.89498			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	102.28770			0.00	0	50,000,000
Total SBK20 SPOT									0.00	0	50,000,000
Total For SBK20									0.00	0	50,000,000
SBK21 On 28/01/2020 Spot Bond					0.00000	102.82376			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	102.64239			0.00	0	100,000,000
Total SBK22 SPOT									0.00	0	100,000,000
Total For SBK22									0.00	0	100,000,000
SBK23 On 28/05/2022 Spot Bond			10.84000	106.74949	10.84000	106.65766			0.00	0	1,990,000,000
Total SBK23 SPOT									0.00	0	1,990,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBK23									0.00	0	1,990,000,000
SBK24 On 19/10/2020 Spot Bond					0.00000	103.66255			0.00	0	0
Total SBK24 SPOT									0.00	0	0
Total For SBK24									0.00	0	0
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SBK24/JIBAR SPOT									0.00	0	0
Total For SBK24/JIBAR									0.00	0	0
SBK25 On 25/04/2021 Spot Bond					0.00000	104.44097			0.00	0	130,000,000
Total SBK25 SPOT									0.00	0	130,000,000
Total For SBK25									0.00	0	130,000,000
SBK26 On 25/04/2021 Spot Bond			10.70500	110.03564	10.70500	109.94163			0.00	0	0
Total SBK26 SPOT									0.00	0	0
Total For SBK26									0.00	0	0
SBK9 On 10/04/2018 Spot Bond			8.18000	100.08376	8.18000	100.01801			0.00	0	2,760,500,000
Total SBK9 SPOT									0.00	0	2,760,500,000
Total For SBK9									0.00	0	2,760,500,000
SBS16 On 22/09/2018 Spot Bond					0.00000	100.86272			0.00	0	0
Total SBS16 SPOT									0.00	0	0
Total For SBS16									0.00	0	0
SBS18 On 23/06/2021 Spot Bond					0.00000	101.34968			0.00	0	7,560,000,000
Total SBS18 SPOT									0.00	0	7,560,000,000
Total For SBS18									0.00	0	7,560,000,000
SBS19 On 23/06/2021 Spot Bond			8.48500	108.27196	8.48500	108.19824			0.00	0	0
Total SBS19 SPOT									0.00	0	0
Total For SBS19									0.00	0	0
SBS20 On 15/05/2026 Spot Bond			9.65500	106.26833	9.65500	106.18668			0.00	0	3,600,000
Total SBS20 SPOT									0.00	0	3,600,000
Total For SBS20									0.00	0	3,600,000
SBS21 On 15/05/2026 Spot Bond					0.00000	103.27565			0.00	0	70,000,000
Total SBS21 SPOT									0.00	0	70,000,000
Total For SBS21									0.00	0	70,000,000
SBS24 On 24/05/2019 Spot Bond					0.00000	102.03118			0.00	0	0
Total SBS24 SPOT									0.00	0	0
Total For SBS24									0.00	0	0
SBS25 On 24/05/2019 Spot Bond			8.03500	104.55852	8.03500	104.49138		2,410,500,000,000.00		300,000,000	5,481,133,300
Total SBS25 SPOT								2,410,500,000,000.00		300,000,000	5,481,133,300

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SBS25										2,410,500,000,000.00	300,000,000	5,481,133,300
SBS27 On 20/02/2024 Spot Bond			9.26000	105.46797	9.26000	105.39017				0.00	0	0
Total SBS27 SPOT										0.00	0	0
Total For SBS27										0.00	0	0
SBS29 On 12/06/2019 Spot Bond			8.03500	103.81358	8.03500	103.74656				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			9.82000	93.75139	9.82000	93.67815				0.00	0	400,000
Total SBS3 SPOT										0.00	0	400,000
Total For SBS3										0.00	0	400,000
SBS30 On 12/06/2019 Spot Bond					0.00000	100.54990				0.00	0	0
Total SBS30 SPOT										0.00	0	0
Total For SBS30										0.00	0	0
SBS31 On 12/06/2027 Spot Bond			9.87000	102.63248	9.87000	102.55146				0.00	0	5,000,000
Total SBS31 SPOT										0.00	0	5,000,000
Total For SBS31										0.00	0	5,000,000
SBS33 On 19/09/2019 Spot Bond					0.00000	100.39034				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			9.95500	101.26074	9.95500	101.17925				0.00	0	1,450,000,000
Total SBS34 SPOT										0.00	0	1,450,000,000
Total For SBS34										0.00	0	1,450,000,000
SBS35 On 29/01/2018 Spot Bond					0.00000	101.70462				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	101.98966				0.00	0	0
Total SBS36 SPOT										0.00	0	0
Total For SBS36										0.00	0	0
SBS37 On 29/01/2020 Spot Bond			8.21000	101.05684	8.21000	100.99057				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			9.45000	99.88472	9.45000	99.80956				0.00	0	70,000,000
Total SBS38 SPOT										0.00	0	70,000,000
Total For SBS38										0.00	0	70,000,000
SBS39 On 29/01/2030 Spot Bond			10.21500	98.37835	10.21500	98.29848				0.00	0	0
Total SBS39 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 SBS39										0.00	0	0
SBS4 On 16/11/2021 Spot Bond			8.73500	102.93954	8.73500	102.86782				0.00	0	580,800,000
Total SBS4 SPOT										0.00	0	580,800,000
Total For SBS4										0.00	0	580,800,000
SBS40 On 12/11/2020 Spot Bond					0.00000	101.96026				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			8.93000	108.27385	8.93000	108.19676				0.00	0	1,700,000
Total SBS41 SPOT										0.00	0	1,700,000
Total For SBS41										0.00	0	1,700,000
SBS42 On 12/11/2025 Spot Bond			9.51000	110.59808	9.51000	110.51435				0.00	0	700,000
Total SBS42 SPOT										0.00	0	700,000
Total For SBS42										0.00	0	700,000
SBS43 On 12/11/2027 Spot Bond			9.83500	110.60534	9.83500	110.51879				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	101.54281				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	102.16064				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			8.94500	108.69385	8.94500	108.61635				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	102.15510				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	101.34386				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	101.60038				0.00	0	0
Total SBS49 SPOT										0.00	0	0
Total For SBS49										0.00	0	0
SBS50 On 31/01/2022 Spot Bond			9.11000	102.98116	9.11000	102.90640				0.00	0	0
Total SBS50 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBS50									0.00	0	0
SBS51 On 31/01/2024 Spot Bond			9.69500	9.69500	9.69500	102.12443			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	101.68966			0.00	209,600,000,000	113,070,000,000
Total SBS52 SPOT									0.00	209,600,000,000	113,070,000,000
Total For SBS52									0.00	209,600,000,000	113,070,000,000
SBS53 On 03/05/2027 Spot Bond					0.00000	102.38452			0.00	0	0
Total SBS53 SPOT									0.00	0	0
Total For SBS53									0.00	0	0
SBS54 On 12/06/2020 Spot Bond					0.00000	100.56603			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	100.83512			0.00	289,950,000,000	171,000,000,000
Total SBS55 SPOT									0.00	289,950,000,000	171,000,000,000
Total For SBS55									0.00	289,950,000,000	171,000,000,000
SBS56 On 12/06/2022 Spot Bond			8.83500	8.83500	8.83500	103.24748			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	100.59312			0.00	79,900,000,000	40,200,000,000
Total SBS57 SPOT									0.00	79,900,000,000	40,200,000,000
Total For SBS57									0.00	79,900,000,000	40,200,000,000
SBS58 On 12/06/2027 Spot Bond					0.00000	101.23974			0.00	27,140,000,000	26,772,400,000
Total SBS58 SPOT									0.00	27,140,000,000	26,772,400,000
Total For SBS58									0.00	27,140,000,000	26,772,400,000
SBSI11 On 07/12/2023 Spot Bond			3.41000	283.58840	3.41000	283.42989			0.00	0	60,000,000
Total SBSI11 SPOT									0.00	0	60,000,000
Total For SBSI11									0.00	0	60,000,000
SBSI14 On 07/12/2033 Spot Bond			4.04500	4.04500	4.04500	199.28741			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	100.24217			0.00	0	0
Total SBT101 SPOT									0.00	0	0
Total For SBT101									0.00	0	0
SBT102 On 30/09/2022 Spot Bond					0.00000	100.51430			0.00	0	40,000,000
Total SBT102 SPOT									0.00	0	40,000,000

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 SBT102										0.00	0	40,000,000
SF2A2L On 11/02/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SF2A2U SPOT										0.00	0	0
Total For SF2A2U										0.00	0	0
SF2BU On 11/02/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SF2BU SPOT										0.00	0	0
Total For SF2BU										0.00	0	0
SF2CU On 11/02/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SF2CU SPOT										0.00	0	0
Total For SF2CU										0.00	0	0
SF2DU On 11/02/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SF2DU SPOT										0.00	0	0
Total For SF2DU										0.00	0	0
SGI004 On 20/01/2021 Spot Bond					0.00000	99.86832				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	99.86844				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	99.84942				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	100.77805				0.00	0	0
Total SHS06 SPOT										0.00	0	0
Total For SHS06										0.00	0	0
SHS11L On 25/11/2020 Spot Bond			10.00000	112.10300	10.00000	112.01500				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	101.53557				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	100.16787				0.00	0	0
Total SHS23 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 SHS23										0.00	0	0
SHS24 On 29/06/2020 Spot Bond					0.00000	100.17340				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			9.50500	103.47485	9.50500	103.39613				0.00	0	12,500,000
Total SHS25 SPOT										0.00	0	12,500,000
Total For SHS25										0.00	0	12,500,000
SHS26 On 29/06/2020 Spot Bond					0.00000	100.17340				0.00	0	0
Total SHS26 SPOT										0.00	0	0
Total For SHS26										0.00	0	0
SHS28 On 15/04/2018 Spot Bond					0.00000	100.14885				0.00	0	0
Total SHS28 SPOT										0.00	0	0
Total For SHS28										0.00	0	0
SHS29I On 03/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SHS29U SPOT										0.00	0	0
Total For SHS29U										0.00	0	0
SHS30 On 05/04/2020 Spot Bond					0.00000	100.02264				0.00	0	2,000,000,000
Total SHS30 SPOT										0.00	0	2,000,000,000
Total For SHS30										0.00	0	2,000,000,000
SHS31 On 05/10/2022 Spot Bond					0.00000	100.14273				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	99.90852				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	99.90630				0.00	0	2,100,000
Total SHS33 SPOT										0.00	0	2,100,000
Total For SHS33										0.00	0	2,100,000
SLI3 On 15/08/2018 Spot Bond			8.23000	101.66056	8.23000	101.59374				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	101.65878				0.00	0	0
Total SLI4 SPOT										0.00	0	0
Total For SLI4										0.00	0	0
SLRA1 On 15/08/2019 Spot Bond					0.00000	101.26996				0.00	0	0
Total SLRA1 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 SLRA1									0.00	0	0
SLRA2 On 15/08/2021 Spot Bond					0.00000	101.30503			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	101.32639			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	101.34026			0.00	0	0
Total SLRB2 SPOT									0.00	0	0
Total For SLRB2									0.00	0	0
SLRC1 On 15/08/2019 Spot Bond					0.00000	101.44059			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	101.46984			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	99.85210			0.00	0	0
Total SNT02 SPOT									0.00	0	0
Total For SNT02									0.00	0	0
SNT03 On 12/04/2023 Spot Bond			10.61000	10.61000	10.61000	104.56411			0.00	0	1,550,000,000
Total SNT03 SPOT									0.00	0	1,550,000,000
Total For SNT03									0.00	0	1,550,000,000
SNT04 On 27/06/2022 Spot Bond					0.00000	100.60776			0.00	0	0
Total SNT04 SPOT									0.00	0	0
Total For SNT04									0.00	0	0
SPDA10 On 21/08/2021 Spot Bond					0.00000	101.91981			0.00	100,000,000	100,000,000
Total SPDA10 SPOT									0.00	100,000,000	100,000,000
Total For SPDA10									0.00	100,000,000	100,000,000
SPDA11 On 21/08/2020 Spot Bond					0.00000	101.09785			0.00	3,100,000,000	1,550,000,000
Total SPDA11 SPOT									0.00	3,100,000,000	1,550,000,000
Total For SPDA11									0.00	3,100,000,000	1,550,000,000
SPDA12 On 21/08/2022 Spot Bond					0.00000	101.11894			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	101.09168			0.00	0	0
Total SPDA6 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 SPDA6										0.00	0	0
SPDA7 On 21/08/2019 Spot Bond					0.00000	101.33134				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	101.11863				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	101.11412				0.00	0	0
Total SPDA9 SPOT										0.00	0	0
Total For SPDA9										0.00	0	0
SPG00: On 09/09/2019 Spot Bond					0.00000	100.65663				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	101.72638				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	99.94409				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			9.30500	97.10974	9.30500	97.03738				0.00	0	302,000,000
Total SSA06 SPOT										0.00	0	302,000,000
Total For SSA06										0.00	0	302,000,000
SSN00: On 31/03/2021 Spot Bond			9.17500	93.08416	9.17500	93.01536				0.00	0	0
Total SSN004 SPOT										0.00	0	0
Total For SSN004										0.00	0	0
SSN00: On 31/03/2021 Spot Bond			9.17500	93.08416	9.17500	93.01536				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			3.80500	3.80500	3.80500	117.93231				0.00	0	0
Total SSN011 SPOT										0.00	0	0
Total For SSN011										0.00	0	0
SSN01: On 21/12/2026 Spot Bond			10.15500	105.15606	10.15500	105.07072				0.00	0	0
Total SSN017 SPOT										0.00	0	0
Total For SSN017										0.00	0	0
SSN02: On 28/02/2031 Spot Bond			11.16500	72.14086	11.16500	72.07593				0.00	0	0
Total SSN021 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 SSN021										0.00	0	0
SSN02: On 21/01/2019 Spot Bond					0.00000	101.87410				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	99.78244				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	100.24885				0.00	0	0
Total SSN027 SPOT										0.00	0	0
Total For SSN027										0.00	0	0
SSN02: On 07/12/2023 Spot Bond					0.00000	100.83321				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	100.44580				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	100.81028				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	101.25861				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	100.93647				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	101.84200				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	99.83952				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			9.41000	101.63274	9.41000	101.55616				0.00	0	0
Total SSN041 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 SSN041										0.00	0	0
SSN04: On 01/12/2017 Spot Bond					0.00000	95.40940				0.00	0	0
Total SSN042 SPOT										0.00	0	0
Total For SSN042										0.00	0	0
SSN04: On 31/01/2038 Spot Bond			4.09000	99.76475	4.09000	99.70371				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	101.43051				0.00	0	240,000,000
Total SSN044 SPOT										0.00	0	240,000,000
Total For SSN044										0.00	0	240,000,000
SSN04: On 14/02/2018 Spot Bond					0.00000	101.17791				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	101.76189				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	99.89836				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	102.40823				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	100.22987				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			3.39000	3.39000	3.39000	282.77085				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					0.00000	100.21636				0.00	0	0
Total SSN051 SPOT										0.00	0	0
Total For SSN051										0.00	0	0
SZ25 On 30/09/2025 Spot Bond			9.60500	96.89951	9.60500	96.82462				0.00	0	0
Total SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0
T12A1C On 21/08/2019 Spot Bond					0.00000	101.08545				0.00	0	0
Total T12A10 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 T12A10										0.00	0	0
T12A11 On 21/08/2019 Spot Bond					0.00000	101.64474				0.00	0	0
Total T12A11 SPOT										0.00	0	0
Total For T12A11										0.00	0	0
T12A12 On 21/08/2019 Spot Bond			9.03500	101.17453	9.03500	101.10167				0.00	0	0
Total T12A12 SPOT										0.00	0	0
Total For T12A12										0.00	0	0
T13A1C On 21/08/2018 Spot Bond					0.00000	101.61259				0.00	0	0
Total T13A10 SPOT										0.00	0	0
Total For T13A10										0.00	0	0
T13A11 On 21/08/2020 Spot Bond					0.00000	101.13342				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			8.93500	105.07544	8.93500	105.00060				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	101.04463				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	101.26845				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	101.13096				0.00	0	0
Total T13A15 SPOT										0.00	0	0
Total For T13A15										0.00	0	0
T13A16 On 21/08/2020 Spot Bond			9.03500	104.50878	9.03500	104.43352				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	101.11039				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	100.85228				0.00	0	0
Total T13A19 SPOT										0.00	0	0
Total For T13A19										0.00	0	0
T13A2C On 21/08/2020 Spot Bond			8.98500	103.14764	8.98500	103.07377				0.00	0	0
Total T13A20 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 T13A20										0.00	0	0
T14A1C On 21/11/2019 Spot Bond					0.00000	101.10410				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	101.12885				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	103.48153	9.15000	103.40567				0.00	0	0
Total T14A12 SPOT										0.00	0	0
Total For T14A12										0.00	0	0
TFS117 On 02/09/2018 Spot Bond					0.00000	100.73670				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	100.08750				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	100.38158				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	99.99995				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	101.72777				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	101.63313				0.00	2,390,000,000	1,195,000,000
Total TFS141 SPOT										0.00	2,390,000,000	1,195,000,000
Total For TFS141										0.00	2,390,000,000	1,195,000,000
TFS142 On 28/10/2021 Spot Bond					0.00000	101.69029				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	101.10280				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	100.36470				0.00	0	0
Total TFS144 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 TFS144										0.00	0	0
TFS14€ On 20/03/2022 Spot Bond					0.00000	100.37577				0.00	0	0
Total TFS145 SPOT										0.00	0	0
Total For TFS145										0.00	0	0
TFS14€ On 25/04/2018 Spot Bond					0.00000	101.35119				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	0.00000				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH11A1 On 18/07/2018 Spot Bond					0.00000	101.89755				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	101.96750				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	101.94593	8.73000	101.87493				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	101.77867				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	102.26934				0.00	0	0
Total TH11A5 SPOT										0.00	0	0
Total For TH11A5										0.00	0	0
TH11A6 On 18/07/2018 Spot Bond			8.58000	8.58000	8.58000	101.47964				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	101.75804				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	102.09670				0.00	140,000,000	140,000,000
Total TH11A8 SPOT										0.00	140,000,000	140,000,000
Total For TH11A8										0.00	140,000,000	140,000,000
TH11B1 On 18/07/2018 Spot Bond					0.00000	102.25269				0.00	0	0
Total TH11B1 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 TH11B1										0.00	0	0
TH11B2 On 18/07/2018 Spot Bond					0.00000	102.04181				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	102.03307				0.00	0	0
Total TH11B3 SPOT										0.00	0	0
Total For TH11B3										0.00	0	0
TH11C1 On 18/07/2018 Spot Bond					0.00000	102.25814				0.00	0	0
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0
TH11C2 On 18/07/2018 Spot Bond					0.00000	102.24940				0.00	0	0
Total TH11C2 SPOT										0.00	0	0
Total For TH11C2										0.00	0	0
TH11C3 On 18/07/2018 Spot Bond					0.00000	102.17293				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	102.93948				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	102.94821				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	102.90455				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	101.05577				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	101.10415				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			8.98500	8.98500	8.98500	101.44025				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	101.08545				0.00	0	0
Total TH12A4 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 TH12A4										0.00	0	0
TH12A4 On 21/08/2019 Spot Bond					0.00000	101.12908				0.00	0	0
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0
TH12A5 On 21/08/2019 Spot Bond			8.89500	100.52055	8.89500	100.44925				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A6 On 21/08/2019 Spot Bond					0.00000	101.07922				0.00	0	0
Total TH12A7 SPOT										0.00	0	0
Total For TH12A7										0.00	0	0
TH12A7 On 21/08/2019 Spot Bond					0.00000	101.12908				0.00	0	0
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
TH12A8 On 21/08/2019 Spot Bond			9.00500	99.91843	9.00500	99.84671				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12A9 On 21/08/2019 Spot Bond					0.00000	101.18515				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B1 On 21/08/2019 Spot Bond					0.00000	101.18515				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B2 On 21/08/2019 Spot Bond					0.00000	101.18515				0.00	0	0
Total TH12B3 SPOT										0.00	0	0
Total For TH12B3										0.00	0	0
TH12B3 On 21/08/2019 Spot Bond					0.00000	101.18515				0.00	0	0
Total TH12B4 SPOT										0.00	0	0
Total For TH12B4										0.00	0	0
TH12B4 On 21/08/2019 Spot Bond					0.00000	102.64949				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C1 On 21/08/2019 Spot Bond					0.00000	102.64949				0.00	0	0
Total TH12C2 SPOT										0.00	0	0
Total For TH12C2										0.00	0	0
TH12C2 On 21/08/2019 Spot Bond					0.00000	101.28475				0.00	0	0
Total TH12C3 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 TH12C3										0.00	0	0
TH12C On 21/08/2019 Spot Bond					0.00000	101.28351				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	101.68838				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	101.68838				0.00	0	0
Total TH12D2 SPOT										0.00	0	0
Total For TH12D2										0.00	0	0
TH12D On 21/08/2019 Spot Bond					0.00000	101.78673				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	101.68094				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	101.05677				0.00	120,072,200	120,072,200
Total TH13A1 SPOT										0.00	120,072,200	120,072,200
Total For TH13A1										0.00	120,072,200	120,072,200
TH13A On 21/08/2018 Spot Bond					0.00000	101.08421				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	101.50822				0.00	0	0
Total TH13A3 SPOT										0.00	0	0
Total For TH13A3										0.00	0	0
TH13A On 21/08/2020 Spot Bond			9.13500	101.67825	9.13500	101.60424				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	101.05802				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	101.42025				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	100.55743				0.00	0	0
Total TH13A7 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 TH13A7									0.00	0	0
TH13A: On 21/08/2020 Spot Bond			9.02500	102.76037	9.02500	102.68645			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	101.27599			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	101.18505			0.00	0	0
Total TH13B1 SPOT									0.00	0	0
Total For TH13B1									0.00	0	0
TH13B: On 21/08/2020 Spot Bond					0.00000	101.18629			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	101.19867			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	101.17406			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	101.18131			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	101.27217			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	101.28212			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	101.26016			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	101.28473			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	101.34057			0.00	0	0
Total TH13C5 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 TH13C5										0.00	0	0
TH13D On 21/08/2020 Spot Bond					0.00000	101.68186				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	101.68186				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	101.68841				0.00	0	0
Total TH13D3 SPOT										0.00	0	0
Total For TH13D3										0.00	0	0
TH13D On 21/08/2020 Spot Bond					0.00000	101.67014				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	101.70663				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	100.99685				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	101.39989				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	101.14628				0.00	0	0
Total TH14A3 SPOT										0.00	0	0
Total For TH14A3										0.00	0	0
TH14A On 21/11/2021 Spot Bond			9.14500	107.05817	9.14500	106.98016				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	101.00432				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	101.68453				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	101.13632				0.00	0	0
Total TH14A7 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 TH14A7										0.00	0	0
TH14A: On 21/11/2021 Spot Bond			9.09500	103.23808	9.09500	104.34775				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	101.01938				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	101.22218				0.00	0	0
Total TH14B1 SPOT										0.00	0	0
Total For TH14B1										0.00	0	0
TH14B: On 21/11/2021 Spot Bond					0.00000	101.18486				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	101.16993				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	101.28434				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	101.25948				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	101.24456				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	101.65651				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	101.63051				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	101.59458				0.00	0	0
Total TH14D3 SPOT										0.00	0	0
Total For TH14D3										0.00	0	0
TH9A1: On 18/07/2019 Spot Bond					0.00000	102.64628				0.00	0	0
Total TH9A12 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 TH9A12										0.00	0	0
THE9B On 18/07/2019 Spot Bond					0.00000	102.12048				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	104.34444				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	103.01583				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			8.75500	8.75500	8.75500	97.91846				0.00	0	0
Total TL20 SPOT										0.00	0	0
Total For TL20										0.00	0	0
TL20/R On 22/02/2020 Spot Bond			100.00000	27.41976	100.00000	27.26400				0.00	0	0
TL20/R On 25/11/2020 Spot Bond			10.00000	112.10300	10.00000	112.01500				0.00	0	0
Total TL20/R207 SPOT										0.00	0	0
Total For TL20/R207										0.00	0	0
TL21U On 09/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TL21U SPOT										0.00	0	0
Total For TL21U										0.00	0	0
TL22 On 04/03/2021 Spot Bond					0.00000	100.76286				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	100.78486				0.00	0	0
Total TL23 SPOT										0.00	0	0
Total For TL23										0.00	0	0
TL24 On 05/09/2022 Spot Bond			9.20000	100.21312	9.20000	100.13845				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			9.73000	105.73052	9.73000	100.03787				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	100.31392				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	100.29431				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TLC03 SPOT										0.00	0	0
Total For TLC03										0.00	0	0
TN17 On 14/11/2017 Spot Bond			6.97000	103.91066	6.97000	103.85158				0.00	0	0
Total TN17 SPOT										0.00	0	0
Total For TN17										0.00	0	0
TN17/R On 14/11/2017 Spot Bond			100.00000	95.23223	100.00000	94.52506				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			8.88500	104.72455	8.88500	104.64913				0.00	0	56,787,260,079
Total TN20 SPOT										0.00	0	56,787,260,079
Total For TN20										0.00	0	56,787,260,079
TN20/R On 17/09/2020 Spot Bond			100.00000	19.28471	100.00000	19.15555				0.00	0	0
Total TN20/R208 SPOT										0.00	0	0
Total For TN20/R208										0.00	0	0
TN20U On 14/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				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	17.31402	100.00000	17.13494				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			9.54000	110.27228	9.54000	110.18854				0.00	0	4,259,600,000
Total TN23 SPOT										0.00	0	4,259,600,000
Total For TN23										0.00	0	4,259,600,000
TN23/R On 06/11/2023 Spot Bond			100.00000	15.87701	100.00000	15.77239				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			10.45500	96.25767	10.45500	96.17774				0.00	0	15,480,000,000
Total TN25 SPOT										0.00	0	15,480,000,000
Total For TN25										0.00	0	15,480,000,000
TN25/R On 19/08/2025 Spot Bond			100.00000	10.78413	100.00000	10.71307				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			10.60500	93.14689	10.60500	93.06845				0.00	0	1,312,700,000
Total TN27 SPOT										0.00	0	1,312,700,000
Total For TN27										0.00	0	1,312,700,000
TN27/R On 14/11/2027 Spot Bond			100.00000	12.35717	100.00000	12.27575				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TN27/R186 SPOT										0.00	0	0
Total For TN27/R186										0.00	0	0
TN30 On 09/10/2030 Spot Bond			11.31000	94.55168	11.31000	94.46646				0.00	0	9,202,000,000
Total TN30 SPOT										0.00	0	9,202,000,000
Total For TN30										0.00	0	9,202,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	119.97846	8.00000	119.90135				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			11.86000	91.30206	11.86000	91.21587				0.00	0	2,800,000,000
Total TN40 SPOT										0.00	0	2,800,000,000
Total For TN40										0.00	0	2,800,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	100.00000	10.75000	99.91420				0.00	0	0
Total TN40/R214 SPOT										0.00	0	0
Total For TN40/R214										0.00	0	0
TNF18 On 22/08/2018 Spot Bond					0.00000	101.09015				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	101.44905				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	100.85438				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	101.65965				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	101.25162				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	101.27984				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	101.32217				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	112.10300	10.00000	112.01500				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.21424				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	100.12574				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	101.32367				0.00	0	0
Total TPDA06 SPOT										0.00	0	0
Total For TPDA06										0.00	0	0
TPDA0: On 30/11/2020 Spot Bond			9.10500	104.45976	9.10500	104.38397				0.00	0	10,000,000
Total TPDA08 SPOT										0.00	0	10,000,000
Total For TPDA08										0.00	0	10,000,000
TRA2A: On 14/12/2018 Spot Bond					0.00000	100.52835				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	100.55257				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			9.28500	104.10549	9.28500	104.02807				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	100.52895				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	100.55257				0.00	0	0
Total TRA2A5 SPOT										0.00	0	0
Total For TRA2A5										0.00	0	0
TRA2A: On 14/12/2020 Spot Bond			9.08500	9.08500	9.08500	104.63573				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	100.59103				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	100.60580				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRA2B2 SPOT										0.00	0	0
Total For TRA2B2										0.00	0	0
TRA2C On 14/12/2020 Spot Bond					0.00000	100.66780				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	100.69138				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	100.84424				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	100.84424				0.00	0	0
Total TRA2D2 SPOT										0.00	0	0
Total For TRA2D2										0.00	0	0
TRAA2 On 14/06/2019 Spot Bond					0.00000	100.55937				0.00	0	0
Total TRAA2 SPOT										0.00	0	0
Total For TRAA2										0.00	0	0
TRAA4! On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRAA4U SPOT										0.00	0	0
Total For TRAA4U										0.00	0	0
TRAB1 On 14/06/2019 Spot Bond					0.00000	100.55863				0.00	0	0
Total TRAB1 SPOT										0.00	0	0
Total For TRAB1										0.00	0	0
TRAB2! On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRAB2U SPOT										0.00	0	0
Total For TRAB2U										0.00	0	0
TRAC1 On 14/06/2019 Spot Bond					0.00000	100.56159				0.00	0	0
Total TRAC1 SPOT										0.00	0	0
Total For TRAC1										0.00	0	0
TRAC2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRAC2U SPOT										0.00	0	0
Total For TRAC2U										0.00	0	0
TRAD1 On 14/06/2019 Spot Bond					0.00000	102.50287				0.00	0	0
Total TRAD1 SPOT										0.00	0	0
Total For TRAD1										0.00	0	0
TRAD2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRAD2U SPOT										0.00	0	0
Total For TRAD2U										0.00	0	0
TRAE1 On 14/06/2019 Spot Bond					0.00000	103.09138				0.00	0	0
Total TRAE1 SPOT										0.00	0	0
Total For TRAE1										0.00	0	0
TRAE2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRAE2U SPOT										0.00	0	0
Total For TRAE2U										0.00	0	0
TSE01 On 31/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSE03 On 31/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSE03U SPOT										0.00	0	0
Total For TSE03U										0.00	0	0
TSP22 On 26/10/2017 Spot Bond					0.00000	99.57186				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	95.65080				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	95.34283				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	98.97335				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	95.05435				0.00	4,000,000,000	2,000,000,000
Total TSP224 SPOT										0.00	4,000,000,000	2,000,000,000
Total For TSP224										0.00	4,000,000,000	2,000,000,000
TSP225 On 07/12/2017 Spot Bond					0.00000	98.67517				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	94.79805				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	94.51073				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TSP227 SPOT										0.00	0	0
Total For TSP227										0.00	0	0
TTO01L On 28/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TUHF0 On 26/01/2020 Spot Bond					0.00000	102.05062				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	101.95513				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	101.72990				0.00	0	0
Total TWC240 SPOT										0.00	0	0
Total For TWC240										0.00	0	0
TWC24 On 16/10/2017 Spot Bond					0.00000	101.80473				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	101.53738				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	101.49582				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	101.15958				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	101.03534				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	101.01464				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	100.80671				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	100.74268				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TWC249 SPOT										0.00	0	0
Total For TWC249										0.00	0	0
UG21 On 02/03/2021 Spot Bond			9.10500	105.64751	9.10500	105.56958				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			10.62500	104.66693	10.62500	104.57717				0.00	0	1,400,000
Total UG26 SPOT										0.00	0	1,400,000
Total For UG26										0.00	0	1,400,000
VCJA1L On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA1U SPOT										0.00	0	0
Total For VCJA1U										0.00	0	0
VCJA2L On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA2U SPOT										0.00	0	0
Total For VCJA2U										0.00	0	0
VCJB1L On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB1U SPOT										0.00	0	0
Total For VCJB1U										0.00	0	0
VCJB2L On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB2U SPOT										0.00	0	0
Total For VCJB2U										0.00	0	0
VCPA1L On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA1U SPOT										0.00	0	0
Total For VCPA1U										0.00	0	0
VCPA2L On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA2U SPOT										0.00	0	0
Total For VCPA2U										0.00	0	0
VCPB1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB1U SPOT										0.00	0	0
Total For VCPB1U										0.00	0	0
VCPB2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB2U SPOT										0.00	0	0
Total For VCPB2U										0.00	0	0
VJA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA03U SPOT										0.00	0	0
Total For VJA03U										0.00	0	0
VJA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VJA04U SPOT										0.00	0	0
Total For VJA04U										0.00	0	0
VJA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA05U SPOT										0.00	0	0
Total For VJA05U										0.00	0	0
VJA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA06U SPOT										0.00	0	0
Total For VJA06U										0.00	0	0
VJA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA07U SPOT										0.00	0	0
Total For VJA07U										0.00	0	0
VJA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA08U SPOT										0.00	0	0
Total For VJA08U										0.00	0	0
VJA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA09U SPOT										0.00	0	0
Total For VJA09U										0.00	0	0
VJB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB03U SPOT										0.00	0	0
Total For VJB03U										0.00	0	0
VJB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB04U SPOT										0.00	0	0
Total For VJB04U										0.00	0	0
VJB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB05U SPOT										0.00	0	0
Total For VJB05U										0.00	0	0
VJB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB06U SPOT										0.00	0	0
Total For VJB06U										0.00	0	0
VJB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB07U SPOT										0.00	0	0
Total For VJB07U										0.00	0	0
VJB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB08U SPOT										0.00	0	0
Total For VJB08U										0.00	0	0
VJB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total VJB09U SPOT									0.00	0	0
Total For VJB09U									0.00	0	0
VKC21 On 06/03/2018 Spot Bond					0.00000	100.63904			0.00	0	0
Total VKC21 SPOT									0.00	0	0
Total For VKC21									0.00	0	0
VKC22 On 29/03/2018 Spot Bond					0.00000	100.14494			0.00	0	0
Total VKC22 SPOT									0.00	0	0
Total For VKC22									0.00	0	0
VKE01L On 01/04/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VKE01U SPOT									0.00	0	0
Total For VKE01U									0.00	0	0
VKE05 On 28/03/2018 Spot Bond					0.00000	100.37308			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	101.38704			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	100.68433			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	100.51441			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	99.93281			0.00	0	0
Total VKE09 SPOT									0.00	0	0
Total For VKE09									0.00	0	0
VKE10 On 08/07/2022 Spot Bond					0.00000	99.93151			0.00	0	0
Total VKE10 SPOT									0.00	0	0
Total For VKE10									0.00	0	0
VPA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA03U SPOT									0.00	0	0
Total For VPA03U									0.00	0	0
VPA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA04U SPOT									0.00	0	0
Total For VPA04U									0.00	0	0
VPA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VPA05U SPOT										0.00	0	0
Total For VPA05U										0.00	0	0
VPA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA06U SPOT										0.00	0	0
Total For VPA06U										0.00	0	0
VPA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA07U SPOT										0.00	0	0
Total For VPA07U										0.00	0	0
VPA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA08U SPOT										0.00	0	0
Total For VPA08U										0.00	0	0
VPA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA09U SPOT										0.00	0	0
Total For VPA09U										0.00	0	0
VPB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB03U SPOT										0.00	0	0
Total For VPB03U										0.00	0	0
VPB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB04U SPOT										0.00	0	0
Total For VPB04U										0.00	0	0
VPB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB05U SPOT										0.00	0	0
Total For VPB05U										0.00	0	0
VPB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB06U SPOT										0.00	0	0
Total For VPB06U										0.00	0	0
VPB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB07U SPOT										0.00	0	0
Total For VPB07U										0.00	0	0
VPB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB08U SPOT										0.00	0	0
Total For VPB08U										0.00	0	0
VPB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB09U SPOT										0.00	0	0
Total For VPB09U										0.00	0	0
VRI708 On 29/11/2017 Spot Bond					0.00000	100.78082				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.00000				0.00	0	0
Total WRS2U SPOT										0.00	0	0
Total For WRS2U										0.00	0	0
WS05 On 01/08/2018 Spot Bond			2.89500	2.89500	2.89500	251.93065				0.00	0	1,396,100,000
Total WS05 SPOT										0.00	0	1,396,100,000
Total For WS05										0.00	0	1,396,100,000
WSP3 On 28/05/2019 Spot Bond			7.64000	105.31519	7.64000	105.25084				0.00	0	0
Total WSP3 SPOT										0.00	0	0
Total For WSP3										0.00	0	0
WSP4 On 28/05/2020 Spot Bond			8.02500	105.53523	8.02500	105.46756				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			8.35500	105.24604	8.35500	105.17583				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	16.86194	100.00000	16.75084				0.00	0	0
Total WSP5/R203 SPOT										0.00	0	0
Total For WSP5/R203										0.00	0	0
Z083 On 30/09/2019 Spot Bond			7.02500	87.25178	7.02500	87.20187				0.00	0	0
Total Z083 SPOT										0.00	0	0
Total For Z083										0.00	0	0
Total for SPOT										66,430,889,321,804,500.00	444,852,019,250	468,015,364,747
Total for SPOT :										66,430,889,321,804,500.00	444,852,019,250	468,015,364,747
Total Futures										66,430,889,348,142,700.00	444,852,019,479	468,016,352,248
Total Options										0.00	0	78,396
Grand Total:										66,430,889,348,142,700.00	444,852,019,479	468,016,430,644