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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 27/10/2017

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			11.15781	74.15698	11.30951	73.28070			0.00	0	6,011
ES33 On 01/02/2018 Bond Future			11.27769	75.51746	11.43492	74.62536			0.00	0	9,466
ES33 On 03/05/2018 Bond Future			11.39629	73.12535	11.55924	72.21676			0.00	0	0
Total ES33 Future									0.00	0	15,477
ES33 On 02/11/2017 Bond Future	10.67	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/11/2017 Bond Future	10.67	Put			3,804.92000	3.80492	2,928,640		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			3,743.14000	3.74314	2,866,860		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			3,866.78000	3.86678	2,990,500		0.00	0	0
ES33 On 01/02/2018 Bond Future	11.00	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 01/02/2018 Bond Future	11.00	Put			2,508.90000	2.50890	1,616,800		0.00	0	0
ES33 On 01/02/2018 Bond Future	11.01	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 01/02/2018 Bond Future	11.01	Put			2,449.75000	2.44975	1,557,650		0.00	0	0
ES33 On 01/02/2018 Bond Future	10.99	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 01/02/2018 Bond Future	10.99	Put			2,568.13000	2.56813	1,676,030		0.00	0	0
ES33 On 03/05/2018 Bond Future	11.20	Put			2,026.33000	2.02633	1,117,740		0.00	0	0

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	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	03/05/2018	Bond Future	11.21	Put			1,968.76000	1.96876	1,060,170		0.00	0	0
ES33	On	03/05/2018	Bond Future	11.22	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	03/05/2018	Bond Future	11.22	Put			1,911.26000	1.91126	1,002,670		0.00	0	0
ES33	On	03/05/2018	Bond Future	11.20	Call			0.00000	0.00000	0,000		0.00	0	0
Total ES33 Option												0.00	0	0
Total For ES33												0.00	0	15,477
ES42	On	02/11/2017	Bond Future			11.38252	76.65960	11.53417	75.68265			0.00	0	2,202
ES42	On	01/02/2018	Bond Future			11.49790	78.06597	11.65507	77.07136			0.00	0	7,957
ES42	On	03/05/2018	Bond Future			11.61759	75.25123	11.78072	74.23822			0.00	0	0
Total ES42 Future												0.00	0	10,159
Total For ES42												0.00	0	10,159
I2025	On	02/11/2017	Bond Future			128.95412	128.95412	129.82021	129.82021			0.00	0	949
I2025	On	01/02/2018	Bond Future			130.01722	130.01722	130.90002	130.90002			0.00	0	449
I2025	On	03/05/2018	Bond Future			132.47131	132.47131	133.37044	133.37044			0.00	0	0
Total I2025 Future												0.00	0	1,398
I2025	On	02/11/2017	Bond Future	132.98	Put			3,159.79000	3.15979	4,025,880		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.96	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.96	Put			3,139.79000	3.13979	4,005,880		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.97	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.97	Put			3,149.79000	3.14979	4,015,880		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			2,989.98000	2.98998	3,872,780		0.00	0	0
I2025	On	01/02/2018	Bond Future	133.90	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	01/02/2018	Bond Future	133.90	Put			2,999.98000	2.99998	3,882,780		0.00	0	0
I2025	On	01/02/2018	Bond Future	133.88	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	01/02/2018	Bond Future	133.88	Put			2,979.98000	2.97998	3,862,780		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.21	Call			160.44000	0.16044	0,000		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.21	Put			0.00000	0.00000	738,690		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.22	Call			150.44000	0.15044	0,000		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.22	Put			0.00000	0.00000	748,690		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.20	Call			170.44000	0.17044	0,000		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.20	Put			0.00000	0.00000	728,690		0.00	0	0
Total I2025 Option												0.00	0	0
Total For I2025												0.00	0	1,398
I2029	On	02/11/2017	Bond Future			98.74359	98.74359	99.14768	99.14768			0.00	0	0
I2029	On	01/02/2018	Bond Future			100.58472	100.58472	100.99684	100.99684			0.00	0	1,370
I2029	On	03/05/2018	Bond Future			101.46522	101.46522	101.88472	101.88472			0.00	0	0

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Total I2029 Future									0.00	0	1,370
Total For I2029									0.00	0	1,370
I2033 On 02/11/2017 Bond Future			103.21426	103.21426	104.78065	104.78065			0.00	0	5,179
I2033 On 01/02/2018 Bond Future			105.13868	105.13868	106.73483	106.73483			11,565,254.80	110	491
I2033 On 03/05/2018 Bond Future			106.03442	106.03442	107.66058	107.66058			0.00	0	0
Total I2033 Future									11,565,254.80	110	5,670
I2033 On 02/11/2017 Bond Future	110.08	Put			5,299.35000	5.29935	6,865,740		0.00	0	0
I2033 On 02/11/2017 Bond Future	110.09	Call			0.00000	0.00000	0,000		0.00	0	0
I2033 On 02/11/2017 Bond Future	110.09	Put			5,309.35000	5.30935	6,875,740		0.00	0	0
I2033 On 02/11/2017 Bond Future	110.07	Call			0.00000	0.00000	0,000		0.00	0	0
I2033 On 02/11/2017 Bond Future	110.07	Put			5,289.35000	5.28935	6,855,740		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			2,915.17000	2.91517	4,511,320		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			2,925.17000	2.92517	4,521,320		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			2,905.17000	2.90517	4,501,320		0.00	0	0
I2033 On 03/05/2018 Bond Future	107.70	Call			0.00000	0.00000	0,000		0.00	0	0
I2033 On 03/05/2018 Bond Future	107.70	Put			39.42000	0.03942	1,665,580		0.00	0	0
I2033 On 03/05/2018 Bond Future	107.71	Call			0.00000	0.00000	0,000		0.00	0	0
I2033 On 03/05/2018 Bond Future	107.71	Put			49.42000	0.04942	1,675,580		0.00	0	0
I2033 On 03/05/2018 Bond Future	107.69	Call			0.00000	0.00000	0,000		0.00	0	0
I2033 On 03/05/2018 Bond Future	107.69	Put			29.42000	0.02942	1,655,580		0.00	0	0
Total I2033 Option									0.00	0	0
Total For I2033									11,565,254.80	110	5,670
I2038 On 02/11/2017 Bond Future			126.15407	126.15407	127.16791	127.16791			0.00	0	11,730
I2038 On 01/02/2018 Bond Future			126.99719	126.99719	128.03047	128.03047			3,809,915.70	30	6,942
I2038 On 03/05/2018 Bond Future			129.39427	129.39427	130.44666	130.44666			0.00	0	0
Total I2038 Future									3,809,915.70	30	18,672
I2038 On 02/11/2017 Bond Future	136.80	Put			9,632.09000	9.63209	10,645,930		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			9,642.09000	9.64209	10,655,930		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			9,652.09000	9.65209	10,665,930		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			8,909.53000	8.90953	9,942,810		0.00	0	0
I2038 On 01/02/2018 Bond Future	136.95	Call			0.00000	0.00000	0,000		0.00	0	0
I2038 On 01/02/2018 Bond Future	136.95	Put			8,919.53000	8.91953	9,952,810		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2038	On	01/02/2018	Bond Future	136.93	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	01/02/2018	Bond Future	136.93	Put			8,899.53000	8.89953	9,932,810		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.29	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.29	Put			1,843.34000	1.84334	2,895,730		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.27	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.27	Put			1,823.34000	1.82334	2,875,730		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.28	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.28	Put			1,833.34000	1.83334	2,885,730		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												3,809,915.70	30	18,672
I2046	On	02/11/2017	Bond Future			122.47309	122.47309	122.47702	122.47702			751,249,934.06	6,134	20,032
I2046	On	01/02/2018	Bond Future			124.75657	124.75657	124.76127	124.76127			765,256,800.38	6,134	9,987
I2046	On	03/05/2018	Bond Future			125.51151	125.51151	125.51599	125.51599			0.00	0	0
Total I2046 Future												1,516,506,734.44	12,268	30,019
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			13,832.98000	13.83298	13,836,910		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			13,842.98000	13.84298	13,846,910		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			13,822.98000	13.82298	13,826,910		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			8,138.73000	8.13873	8,143,430		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			8,148.73000	8.14873	8,153,430		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			8,158.73000	8.15873	8,163,430		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			2,424.01000	2.42401	2,428,490		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			2,434.01000	2.43401	2,438,490		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			2,414.01000	2.41401	2,418,490		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												1,516,506,734.44	12,268	30,019
I2050	On	02/11/2017	Bond Future			129.14146	129.14146	130.72229	130.72229			345,453,405.50	2,675	22,106
I2050	On	01/02/2018	Bond Future			129.87044	129.87044	131.48125	131.48125			349,351,483.60	2,690	8,760
I2050	On	03/05/2018	Bond Future			132.32191	132.32191	133.96250	133.96250			0.00	0	0
Total I2050 Future												694,804,889.10	5,365	30,866
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			13,937.71000	13.93771	15,518,540		0.00	0	0

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I2050	On	02/11/2017	Bond Future	144.67	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.67	Put			13,947.71000	13.94771	15,528,540		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.65	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.65	Put			13,927.71000	13.92771	15,508,540		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.24	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.24	Put			8,758.75000	8.75875	10,369,560		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			8,768.75000	8.76875	10,379,560		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			8,748.75000	8.74875	10,359,560		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.62	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.62	Put			1,657.50000	1.65750	3,298,090		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.63	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.63	Put			1,667.50000	1.66750	3,308,090		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.61	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.61	Put			1,647.50000	1.64750	3,288,090		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												694,804,889.10	5,365	30,866
R186	On	02/11/2017	Bond Future			9.13486	112.29328	9.27614	111.38900		7.74	1,353,358,610.56	12,052	97,752
R186	On	01/02/2018	Bond Future			9.20757	109.05360	9.35499	108.13325		7.52	287,356,236.00	2,635	72,986
R186	On	03/05/2018	Bond Future			9.28277	111.07411	9.43683	110.13671		7.46	0.00	0	0
Total R186 Future												1,640,714,846.56	14,687	170,738
R186	On	02/11/2017	Bond Future	8.89	Call			8.23000	0.00823	38,610	7.70	0.00	0	0
R186	On	02/11/2017	Bond Future	8.89	Put			2,503.96000	2.50396	1,630,060	7.70	0.00	0	0
R186	On	02/11/2017	Bond Future	8.90	Call			9.56000	0.00956	43,980	7.70	0.00	0	0
R186	On	02/11/2017	Bond Future	8.90	Put			2,439.69000	2.43969	1,569,830	7.70	0.00	0	0
R186	On	02/11/2017	Bond Future	8.60	Put			4,421.09000	4.42109	3,517,010	7.59	0.00	0	3,750
R186	On	02/11/2017	Bond Future	9.00	Call			37.20000	0.03720	139,250	7.74	0.00	0	0
R186	On	02/11/2017	Bond Future	8.88	Call			7.06000	0.00706	33,800	7.69	0.00	0	0
R186	On	02/11/2017	Bond Future	9.00	Put			1,814.16000	1.81416	1,011,930	7.74	0.00	0	5,000
R186	On	02/11/2017	Bond Future	8.88	Put			2,568.44000	2.56844	1,690,900	7.69	0.00	0	0
R186	On	02/11/2017	Bond Future	8.75	Call			0.75000	0.00075	4,550	7.64	0.00	0	0
R186	On	02/11/2017	Bond Future	8.75	Put			3,420.40000	3.42040	2,519,920	7.64	0.00	0	0
R186	On	02/11/2017	Bond Future	8.60	Call			0.03000	0.00003	0,230	7.59	0.00	0	0
R186	On	01/02/2018	Bond Future	8.96	Call			761.48000	0.76148	1,054,580	7.65	0.00	0	0
R186	On	01/02/2018	Bond Future	8.96	Put			3,251.29000	3.25129	2,624,040	7.65	0.00	0	0
R186	On	01/02/2018	Bond Future	8.50	Put			5,687.57000	5.68757	4,876,650	7.43	0.00	0	0
R186	On	01/02/2018	Bond Future	8.50	Call			200.22000	0.20022	309,650	7.43	0.00	0	1,460
R186	On	01/02/2018	Bond Future	8.97	Call			780.46000	0.78046	1,078,500	7.65	0.00	0	0
R186	On	01/02/2018	Bond Future	8.97	Put			3,206.29000	3.20629	2,583,980	7.65	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	01/02/2018	Bond Future	8.98	Call			799.77000	0.79977	1,102,760	7.66	0.00	0	0
R186	On	01/02/2018	Bond Future	8.98	Put			3,161.66000	3.16166	2,544,300	7.66	0.00	0	0
R186	On	01/02/2018	Bond Future	9.00	Call			839.33000	0.83933	1,152,320	7.67	0.00	0	0
R186	On	01/02/2018	Bond Future	9.00	Put			3,073.51000	3.07351	2,466,150	7.67	0.00	0	6,200
R186	On	01/02/2018	Bond Future	8.75	Call			433.20000	0.43320	630,190	7.52	0.00	0	0
R186	On	01/02/2018	Bond Future	8.75	Put			4,278.14000	4.27814	3,554,780	7.52	0.00	0	820
R186	On	01/02/2018	Bond Future	9.25	Call			1,443.16000	1.44316	1,885,570	7.81	0.00	0	0
R186	On	01/02/2018	Bond Future	9.25	Put			2,097.54000	2.09754	1,619,600	7.81	0.00	0	820
R186	On	01/02/2018	Bond Future	7.75	Put			10,619.22000	10.61922	9,705,990	7.14	0.00	0	0
R186	On	01/02/2018	Bond Future	7.75	Call			7.64000	0.00764	14,760	7.14	0.00	0	1,460
R186	On	03/05/2018	Bond Future	8.92	Put			4,308.90000	4.30890	3,679,280	7.43	0.00	0	0
R186	On	03/05/2018	Bond Future	8.93	Call			1,139.81000	1.13981	1,451,190	7.44	0.00	0	0
R186	On	03/05/2018	Bond Future	8.93	Put			4,265.33000	4.26533	3,639,310	7.44	0.00	0	0
R186	On	03/05/2018	Bond Future	8.91	Call			1,101.67000	1.10167	1,405,870	7.43	0.00	0	0
R186	On	03/05/2018	Bond Future	8.91	Put			4,353.01000	4.35301	3,719,810	7.43	0.00	0	0
R186	On	03/05/2018	Bond Future	8.92	Call			1,120.49000	1.12049	1,428,270	7.43	0.00	0	0
Total R186 Option												0.00	0	19,510
Total For R186												1,640,714,846.56	14,687	190,248
R197	On	02/11/2017	Bond Future			299.60055	299.60055	300.54490	300.54490			0.00	0	851
R197	On	01/02/2018	Bond Future			298.19717	298.19717	299.16065	299.16065			0.00	0	2,350
R197	On	03/05/2018	Bond Future			303.82581	303.82581	304.80639	304.80639			0.00	0	0
Total R197 Future												0.00	0	3,201
R197	On	02/11/2017	Bond Future	305.17	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	02/11/2017	Bond Future	305.17	Put			4,625.10000	4.62510	5,569,450		0.00	0	0
R197	On	02/11/2017	Bond Future	305.15	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	02/11/2017	Bond Future	305.15	Put			4,605.10000	4.60510	5,549,450		0.00	0	0
R197	On	02/11/2017	Bond Future	305.16	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	02/11/2017	Bond Future	305.16	Put			4,615.10000	4.61510	5,559,450		0.00	0	0
R197	On	01/02/2018	Bond Future	301.66	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	01/02/2018	Bond Future	301.66	Put			2,499.35000	2.49935	3,462,830		0.00	0	0
R197	On	01/02/2018	Bond Future	301.67	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	01/02/2018	Bond Future	301.67	Put			2,509.35000	2.50935	3,472,830		0.00	0	0
R197	On	01/02/2018	Bond Future	301.68	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	01/02/2018	Bond Future	301.68	Put			2,519.35000	2.51935	3,482,830		0.00	0	0
R197	On	03/05/2018	Bond Future	304.45	Call			356.39000	0.35639	0,000		0.00	0	0
R197	On	03/05/2018	Bond Future	304.45	Put			0.00000	0.00000	624,190		0.00	0	0
R197	On	03/05/2018	Bond Future	304.46	Call			346.39000	0.34639	0,000		0.00	0	0
R197	On	03/05/2018	Bond Future	304.46	Put			0.00000	0.00000	634,190		0.00	0	0
R197	On	03/05/2018	Bond Future	304.44	Call			366.39000	0.36639	0,000		0.00	0	0
R197	On	03/05/2018	Bond Future	304.44	Put			0.00000	0.00000	614,190		0.00	0	0

Contract 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	3,201
R202	On	02/11/2017	Bond Future			240.55798	240.55798	240.56662	240.56662		4.24	1,173,201,268.46	4,877	20,234
R202	On	01/02/2018	Bond Future			241.33077	241.33077	241.34060	241.34060		4.47	1,176,970,165.29	4,877	9,305
R202	On	03/05/2018	Bond Future			245.88615	245.88615	245.89536	245.89536		4.40	0.00	0	0
Total R202 Future												2,350,171,433.75	9,754	29,539
R202	On	02/11/2017	Bond Future	253.90	Put			13,333.38000	13.33338	13,342,020	4.54	0.00	0	0
R202	On	02/11/2017	Bond Future	253.91	Call			0.00000	0.00000	0,000	4.54	0.00	0	0
R202	On	02/11/2017	Bond Future	253.91	Put			13,343.38000	13.34338	13,352,020	4.54	0.00	0	0
R202	On	02/11/2017	Bond Future	253.89	Call			0.00000	0.00000	0,000	4.54	0.00	0	0
R202	On	02/11/2017	Bond Future	253.89	Put			13,323.38000	13.32338	13,332,020	4.54	0.00	0	0
R202	On	02/11/2017	Bond Future	253.90	Call			0.00000	0.00000	0,000	4.54	0.00	0	0
R202	On	01/02/2018	Bond Future	249.07	Call			297.36000	0.29736	290,800	4.80	0.00	0	0
R202	On	01/02/2018	Bond Future	249.07	Put			8,026.76000	8.02676	8,030,030	4.80	0.00	0	0
R202	On	01/02/2018	Bond Future	249.08	Call			296.36000	0.29636	289,810	4.80	0.00	0	0
R202	On	01/02/2018	Bond Future	249.08	Put			8,035.76000	8.03576	8,039,040	4.80	0.00	0	0
R202	On	01/02/2018	Bond Future	249.06	Call			298.37000	0.29837	291,790	4.80	0.00	0	0
R202	On	01/02/2018	Bond Future	249.06	Put			8,017.77000	8.01777	8,021,020	4.80	0.00	0	0
R202	On	03/05/2018	Bond Future	247.48	Call			2,609.71000	2.60971	2,597,040	4.72	0.00	0	0
R202	On	03/05/2018	Bond Future	247.48	Put			4,194.35000	4.19435	4,190,890	4.72	0.00	0	0
R202	On	03/05/2018	Bond Future	247.49	Call			2,605.52000	2.60552	2,592,860	4.72	0.00	0	0
R202	On	03/05/2018	Bond Future	247.49	Put			4,200.16000	4.20016	4,196,710	4.72	0.00	0	0
R202	On	03/05/2018	Bond Future	247.47	Call			2,613.89000	2.61389	2,601,220	4.72	0.00	0	0
R202	On	03/05/2018	Bond Future	247.47	Put			4,188.53000	4.18853	4,185,070	4.72	0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												2,350,171,433.75	9,754	29,539
R2023	On	02/11/2017	Bond Future			8.40426	98.67945	8.52551	98.17842		4.38	4,045,857.45	41	44,263
R2023	On	01/02/2018	Bond Future			8.46781	100.48980	8.59643	99.98002		4.61	0.00	0	27,259
R2023	On	03/05/2018	Bond Future			8.52611	98.42215	8.66280	97.90294		4.54	0.00	0	0
Total R2023 Future												4,045,857.45	41	71,522
R2023	On	02/11/2017	Bond Future	8.57	Put			161.64000	0.16164	30,730	4.47	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.58	Call			370.67000	0.37067	751,580	4.47	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.58	Put			146.54000	0.14654	26,420	4.47	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.56	Call			319.68000	0.31968	678,560	4.47	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.56	Put			177.74000	0.17774	35,590	4.47	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.57	Call			344.68000	0.34468	714,800	4.47	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.32	Put			1,610.68000	1.61068	1,283,720	4.63	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.33	Call			524.68000	0.52468	710,710	4.64	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.33	Put			1,584.32000	1.58432	1,260,570	4.64	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.31	Call			497.73000	0.49773	677,370	4.63	0.00	0	0

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			1,637.49000	1.63749	1,307,350	4.63	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.32	Call			510.99000	0.51099	693,810	4.63	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.28	Call			686.86000	0.68686	871,100	4.55	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.28	Put			2,149.57000	2.14957	1,814,600	4.55	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.29	Call			700.03000	0.70003	886,610	4.55	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.29	Put			2,124.19000	2.12419	1,791,560	4.55	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.27	Call			673.61000	0.67361	855,500	4.55	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.27	Put			2,174.89000	2.17489	1,837,570	4.55	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												4,045,857.45	41	71,522
R2030	On	02/11/2017	Bond Future			9.64486	90.46316	9.79106	89.51789			41,522,590.44	459	39,499
R2030	On	01/02/2018	Bond Future			9.71851	88.11790	9.86995	87.15568			40,357,998.20	458	21,726
R2030	On	03/05/2018	Bond Future			9.79686	89.75042	9.95384	88.77034			0.00	0	0
Total R2030 Future												81,880,588.64	917	61,225
R2030	On	02/11/2017	Bond Future	9.36	Put			2,827.95000	2.82795	1,882,680		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.34	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.34	Put			2,962.19000	2.96219	2,016,920		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.35	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.35	Put			2,895.03000	2.89503	1,949,760		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.36	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.39	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.39	Put			3,100.34000	3.10034	2,138,120		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.37	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.37	Put			3,232.80000	3.23280	2,270,580		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.38	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.38	Put			3,166.54000	3.16654	2,204,320		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.50	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.50	Put			2,875.35000	2.87535	1,895,270		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.51	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.51	Put			2,810.60000	2.81060	1,830,520		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.49	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.49	Put			2,940.17000	2.94017	1,960,090		0.00	0	0
Total R2030 Option												0.00	0	0
Total For R2030												81,880,588.64	917	61,225
R2032	On	02/11/2017	Bond Future			9.85011	88.67015	10.00636	87.59648		11.28	0.00	0	34,877
R2032	On	01/02/2018	Bond Future			9.92751	90.29685	10.08910	89.20386		10.79	0.00	0	24,844
R2032	On	03/05/2018	Bond Future			10.00546	87.81298	10.17269	86.69978		11.29	0.00	0	0
Total R2032 Future												0.00	0	59,721
R2032	On	02/11/2017	Bond Future	9.49	Call			1.88000	0.00188	11,480	11.16	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.49	Put			3,624.04000	3.62404	2,559,970	11.16	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	02/11/2017	Bond Future	9.50	Call			2.22000	0.00222	13,320	11.16	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.50	Put			3,552.18000	3.55218	2,489,610	11.16	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.48	Call			1.59000	0.00159	9,870	11.15	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.48	Put			3,696.02000	3.69602	2,630,630	11.15	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.20	Put			6,524.92000	6.52492	5,573,250	10.53	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.20	Call			257.23000	0.25723	398,550	10.53	0.00	0	7,500
R2032	On	01/02/2018	Bond Future	9.45	Put			4,965.60000	4.96560	4,114,940	10.65	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.45	Call			524.29000	0.52429	766,620	10.65	0.00	0	750
R2032	On	01/02/2018	Bond Future	9.40	Put			5,261.45000	5.26145	4,388,120	10.62	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.40	Call			458.99000	0.45899	678,650	10.62	0.00	0	6,800
R2032	On	01/02/2018	Bond Future	9.30	Put			5,877.86000	5.87786	4,962,810	10.57	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.30	Call			346.94000	0.34694	524,880	10.57	0.00	0	7,800
R2032	On	01/02/2018	Bond Future	9.56	Call			691.75000	0.69175	987,810	10.70	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.56	Put			4,345.68000	4.34568	3,548,750	10.70	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.57	Call			708.55000	0.70855	1,009,730	10.70	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.57	Put			4,291.38000	4.29138	3,499,570	10.70	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.55	Call			675.09000	0.67509	966,060	10.69	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.55	Put			4,400.20000	4.40020	3,598,180	10.69	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.70	Call			1,534.84000	1.53484	1,941,260	11.26	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.70	Put			4,735.38000	4.73538	4,028,600	11.26	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.71	Call			1,557.84000	1.55784	1,968,330	11.27	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.71	Put			4,688.92000	4.68892	3,986,210	11.27	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.72	Call			1,581.06000	1.58106	1,995,630	11.27	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.72	Put			4,642.75000	4.64275	3,944,120	11.27	0.00	0	0
Total R2032 Option												0.00	0	22,850
Total For R2032												0.00	0	82,571
R2035	On	02/11/2017	Bond Future			10.00027	92.46698	10.15654	91.29399			190,019,643.90	2,055	25,289
R2035	On	01/02/2018	Bond Future			10.08021	94.16339	10.24177	92.96923			643,230,117.09	6,831	37,688
R2035	On	03/05/2018	Bond Future			10.15628	91.40809	10.32323	90.19179			0.00	0	0
Total R2035 Future												833,249,760.99	8,886	62,977
R2035	On	02/11/2017	Bond Future	9.59	Put			4,366.15000	4.36615	3,193,160		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.60	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.60	Put			4,286.31000	4.28631	3,113,320		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.61	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.61	Put			4,206.57000	4.20657	3,033,580		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			0.00000	0.00000	0,000		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.74	Put			3,789.76000	3.78976	2,595,600		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.75	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.75	Put			3,711.86000	3.71186	2,517,700		0.00	0	0

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			0.00000	0.00000	0,000		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.73	Put			3,867.76000	3.86776	2,673,600		0.00	0	0
R2035	On	03/05/2018	Bond Future	9.89	Put			3,209.36000	3.20936	1,993,060		0.00	0	0
R2035	On	03/05/2018	Bond Future	9.90	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/05/2018	Bond Future	9.90	Put			3,133.31000	3.13331	1,917,010		0.00	0	0
R2035	On	03/05/2018	Bond Future	9.91	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/05/2018	Bond Future	9.91	Put			3,057.35000	3.05735	1,841,050		0.00	0	0
R2035	On	03/05/2018	Bond Future	9.89	Call			0.00000	0.00000	0,000		0.00	0	0
Total R2035 Option												0.00	0	0
Total For R2035												833,249,760.99	8,886	62,977
R2037	On	02/11/2017	Bond Future			10.06991	89.02733	10.22610	87.86067		13.36	0.00	0	52,748
R2037	On	01/02/2018	Bond Future			10.14431	86.40546	10.30558	85.21770		12.82	0.00	0	33,720
R2037	On	03/05/2018	Bond Future			10.22227	88.00623	10.38884	86.79645		12.79	0.00	0	0
Total R2037 Future												0.00	0	86,468
R2037	On	02/11/2017	Bond Future	9.67	Call			2.41000	0.00241	12,090	13.19	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.67	Put			4,272.30000	4.27230	3,115,320	13.19	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.65	Call			1.76000	0.00176	9,080	13.17	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.65	Put			4,431.37000	4.43137	3,272,030	13.17	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.66	Call			2.07000	0.00207	10,500	13.18	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.66	Put			4,351.76000	4.35176	3,193,530	13.18	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.83	Put			4,533.33000	4.53333	3,710,430	12.89	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.81	Call			912.67000	0.91267	1,266,350	12.87	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.81	Put			4,646.79000	4.64679	3,812,710	12.87	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.82	Call			933.59000	0.93359	1,292,840	12.88	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.82	Put			4,589.85000	4.58985	3,761,340	12.88	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.83	Call			954.82000	0.95482	1,319,680	12.89	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.98	Call			1,950.52000	1.95052	2,427,540	12.78	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.98	Put			4,968.73000	4.96873	4,235,970	12.78	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.99	Call			1,977.46000	1.97746	2,458,830	12.79	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.99	Put			4,919.86000	4.91986	4,191,450	12.79	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.97	Call			1,923.56000	1.92356	2,396,240	12.77	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.97	Put			5,017.69000	5.01769	4,280,590	12.77	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												0.00	0	86,468
R204	On	02/11/2017	Bond Future			7.37016	103.69052	7.49744	103.55528		0.32	0.00	0	42,486
R204	On	01/02/2018	Bond Future			7.35372	101.55489	7.51846	101.41760		0.69	0.00	0	18,672
R204	On	03/05/2018	Bond Future			7.30133	103.43650	7.53446	103.29669		0.51	0.00	0	0
Total R204 Future												0.00	0	61,158
R204	On	02/11/2017	Bond Future	7.75	Call			267.57000	0.26757	402,810	0.35	0.00	0	0
R204	On	02/11/2017	Bond Future	7.75	Put			0.00000	0.00000	0,000	0.35	0.00	0	0

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			278.14000	0.27814	413,380	0.35	0.00	0	0
R204	On	02/11/2017	Bond Future	7.76	Put			0.00000	0.00000	0,000	0.35	0.00	0	0
R204	On	02/11/2017	Bond Future	7.74	Call			256.99000	0.25699	392,230	0.35	0.00	0	0
R204	On	02/11/2017	Bond Future	7.74	Put			0.00000	0.00000	0,000	0.35	0.00	0	0
R204	On	01/02/2018	Bond Future	7.26	Call			62.03000	0.06203	108,620	0.69	0.00	0	0
R204	On	01/02/2018	Bond Future	7.26	Put			277.55000	0.27755	186,850	0.69	0.00	0	0
R204	On	01/02/2018	Bond Future	7.27	Call			64.54000	0.06454	112,320	0.69	0.00	0	0
R204	On	01/02/2018	Bond Future	7.27	Put			271.71000	0.27171	182,200	0.69	0.00	0	0
R204	On	01/02/2018	Bond Future	7.25	Call			59.58000	0.05958	105,000	0.69	0.00	0	0
R204	On	01/02/2018	Bond Future	7.25	Put			283.46000	0.28346	191,590	0.69	0.00	0	0
R204	On	03/05/2018	Bond Future	7.09	Call			54.89000	0.05489	97,150	0.51	0.00	0	0
R204	On	03/05/2018	Bond Future	7.09	Put			321.74000	0.32174	224,190	0.51	0.00	0	0
R204	On	03/05/2018	Bond Future	7.10	Call			56.36000	0.05636	99,390	0.51	0.00	0	0
R204	On	03/05/2018	Bond Future	7.10	Put			317.19000	0.31719	220,410	0.51	0.00	0	0
R204	On	03/05/2018	Bond Future	7.08	Call			53.21000	0.05321	94,670	0.51	0.00	0	0
R204	On	03/05/2018	Bond Future	7.08	Put			326.08000	0.32608	227,730	0.51	0.00	0	0
Total R204 Option												0.00	0	0
Total For R204												0.00	0	61,158
R2040	On	02/11/2017	Bond Future			10.16495	92.19751	10.31615	90.99830		14.04	0.00	0	16,838
R2040	On	01/02/2018	Bond Future			10.24010	89.38342	10.39619	88.16268		13.45	0.00	0	4,821
R2040	On	03/05/2018	Bond Future			10.31865	91.03935	10.47986	89.79595		13.43	0.00	0	0
Total R2040 Future												0.00	0	21,659
R2040	On	02/11/2017	Bond Future	9.67	Put			5,317.61000	5.31761	4,121,410	13.86	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.65	Call			0.56000	0.00056	2,760	13.84	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.65	Put			5,490.19000	5.49019	4,293,180	13.84	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.66	Call			0.67000	0.00067	3,240	13.85	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.66	Put			5,403.83000	5.40383	4,207,190	13.85	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.67	Call			0.79000	0.00079	3,800	13.86	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.88	Call			951.55000	0.95155	1,304,860	13.38	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.88	Put			5,096.80000	5.09680	4,229,370	13.38	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.89	Call			972.70000	0.97270	1,331,570	13.39	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.89	Put			5,034.64000	5.03464	4,172,770	13.39	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.87	Call			930.56000	0.93056	1,278,350	13.38	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.87	Put			5,159.25000	5.15925	4,286,300	13.38	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.08	Put			5,327.24000	5.32724	4,581,350	13.50	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.06	Call			2,130.01000	2.13001	2,618,730	13.48	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.06	Put			5,429.77000	5.42977	4,675,090	13.48	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.07	Call			2,159.63000	2.15963	2,652,750	13.49	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.07	Put			5,378.45000	5.37845	4,628,170	13.49	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.08	Call			2,189.25000	2.18925	2,686,760	13.50	0.00	0	0

Contract 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	21,659
R2044 On 02/11/2017 Bond Future			10.18480	89.27958	10.33596	88.07359		14.73		0.00	0	21,907
R2044 On 01/02/2018 Bond Future			10.25754	86.53716	10.41353	85.30940		14.10		0.00	0	13,571
R2044 On 03/05/2018 Bond Future			10.33344	88.14032	10.49446	86.88987		14.08		0.00	0	0
Total R2044 Future										0.00	0	35,478
R2044 On 02/11/2017 Bond Future	9.67	Put			5,540.35000	5.54035	4,336,720	14.53		0.00	0	0
R2044 On 02/11/2017 Bond Future	9.68	Call			0.74000	0.00074	3,490	14.54		0.00	0	0
R2044 On 02/11/2017 Bond Future	9.68	Put			5,452.80000	5.45280	4,249,560	14.54		0.00	0	0
R2044 On 02/11/2017 Bond Future	9.66	Call			0.53000	0.00053	2,530	14.53		0.00	0	0
R2044 On 02/11/2017 Bond Future	9.66	Put			5,628.07000	5.62807	4,424,080	14.53		0.00	0	0
R2044 On 02/11/2017 Bond Future	9.67	Call			0.62000	0.00062	2,980	14.53		0.00	0	0
R2044 On 01/02/2018 Bond Future	9.90	Call			980.00000	0.98000	1,339,010	14.04		0.00	0	0
R2044 On 01/02/2018 Bond Future	9.90	Put			5,139.45000	5.13945	4,270,700	14.04		0.00	0	0
R2044 On 01/02/2018 Bond Future	9.91	Call			1,001.70000	1.00170	1,366,300	14.05		0.00	0	0
R2044 On 01/02/2018 Bond Future	9.91	Put			5,076.86000	5.07686	4,213,700	14.05		0.00	0	0
R2044 On 01/02/2018 Bond Future	9.89	Call			958.63000	0.95863	1,312,080	14.03		0.00	0	0
R2044 On 01/02/2018 Bond Future	9.89	Put			5,202.52000	5.20252	4,328,210	14.03		0.00	0	0
R2044 On 03/05/2018 Bond Future	10.10	Call			2,249.65000	2.24965	2,754,370	14.17		0.00	0	0
R2044 On 03/05/2018 Bond Future	10.10	Put			5,370.21000	5.37021	4,624,480	14.17		0.00	0	0
R2044 On 03/05/2018 Bond Future	10.11	Call			2,280.12000	2.28012	2,789,250	14.18		0.00	0	0
R2044 On 03/05/2018 Bond Future	10.11	Put			5,319.14000	5.31914	4,577,820	14.18		0.00	0	0
R2044 On 03/05/2018 Bond Future	10.09	Call			2,219.41000	2.21941	2,719,730	14.16		0.00	0	0
R2044 On 03/05/2018 Bond Future	10.09	Put			5,421.63000	5.42163	4,671,500	14.16		0.00	0	0
Total R2044 Option										0.00	0	0
Total For R2044										0.00	0	35,478
R2048 On 02/11/2017 Bond Future			10.13484	88.63668	10.28601	87.39902		14.57		0.00	0	50,118
R2048 On 01/02/2018 Bond Future			10.20825	90.26277	10.36429	89.00274		13.94	200,744,400.48		2,224	91,330
R2048 On 03/05/2018 Bond Future			10.27786	87.49852	10.43882	86.21520		14.61		0.00	0	0
Total R2048 Future									200,744,400.48		2,224	141,448
R2048 On 02/11/2017 Bond Future	9.65	Call			0.61000	0.00061	3,240	14.36		0.00	0	0
R2048 On 02/11/2017 Bond Future	9.65	Put			5,430.54000	5.43054	4,195,510	14.36		0.00	0	0
R2048 On 02/11/2017 Bond Future	9.66	Call			0.73000	0.00073	3,830	14.37		0.00	0	0
R2048 On 02/11/2017 Bond Future	9.66	Put			5,340.60000	5.34060	4,106,040	14.37		0.00	0	0
R2048 On 02/11/2017 Bond Future	9.64	Call			0.51000	0.00051	2,740	14.35		0.00	0	0
R2048 On 02/11/2017 Bond Future	9.64	Put			5,520.66000	5.52066	4,285,230	14.35		0.00	0	0
R2048 On 01/02/2018 Bond Future	9.90	Call			1,123.49000	1.12349	1,520,520	13.88		0.00	0	0
R2048 On 01/02/2018 Bond Future	9.90	Put			4,972.62000	4.97262	4,109,620	13.88		0.00	0	0
R2048 On 01/02/2018 Bond Future	9.91	Call			1,147.56000	1.14756	1,550,480	13.89		0.00	0	0
R2048 On 01/02/2018 Bond Future	9.91	Put			4,910.55000	4.91055	4,053,440	13.89		0.00	0	0

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			1,099.76000	1.09976	1,490,920	13.88	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.89	Put			5,035.19000	5.03519	4,166,320	13.88	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.06	Call			2,356.18000	2.35618	2,881,870	14.67	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.06	Put			5,432.64000	5.43264	4,675,010	14.67	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.07	Call			2,387.79000	2.38779	2,918,010	14.67	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.07	Put			5,380.49000	5.38049	4,627,390	14.67	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.05	Call			2,324.81000	2.32481	2,845,970	14.66	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.05	Put			5,485.17000	5.48517	4,723,010	14.66	0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												200,744,400.48	2,224	141,448
R207	On	02/11/2017	Bond Future			7.79819	101.16614	7.93500	100.89786		1.30	0.00	0	31,167
R207	On	01/02/2018	Bond Future			7.84546	99.38101	8.00109	99.10824		1.58	0.00	0	13,157
R207	On	03/05/2018	Bond Future			7.91021	101.22227	8.09059	100.94447		1.42	0.00	0	0
Total R207 Future												0.00	0	44,324
R207	On	02/11/2017	Bond Future	8.04	Call			219.25000	0.21925	473,760	1.38	0.00	0	0
R207	On	02/11/2017	Bond Future	8.04	Put			13.98000	0.01398	0,210	1.38	0.00	0	0
R207	On	02/11/2017	Bond Future	8.05	Call			236.23000	0.23623	493,220	1.38	0.00	0	0
R207	On	02/11/2017	Bond Future	8.05	Put			11.44000	0.01144	0,150	1.38	0.00	0	0
R207	On	02/11/2017	Bond Future	8.03	Call			202.71000	0.20271	454,320	1.37	0.00	0	0
R207	On	02/11/2017	Bond Future	8.03	Put			16.97000	0.01697	0,300	1.37	0.00	0	0
R207	On	01/02/2018	Bond Future	7.61	Call			93.67000	0.09367	161,650	1.60	0.00	0	0
R207	On	01/02/2018	Bond Future	7.61	Put			780.99000	0.78099	576,200	1.60	0.00	0	0
R207	On	01/02/2018	Bond Future	7.62	Call			97.57000	0.09757	167,480	1.60	0.00	0	0
R207	On	01/02/2018	Bond Future	7.62	Put			767.24000	0.76724	564,380	1.60	0.00	0	0
R207	On	01/02/2018	Bond Future	7.60	Call			89.88000	0.08988	155,970	1.60	0.00	0	0
R207	On	01/02/2018	Bond Future	7.60	Put			794.85000	0.79485	588,170	1.60	0.00	0	0
R207	On	03/05/2018	Bond Future	7.57	Call			131.99000	0.13199	204,410	1.43	0.00	0	0
R207	On	03/05/2018	Bond Future	7.57	Put			936.58000	0.93658	731,200	1.43	0.00	0	0
R207	On	03/05/2018	Bond Future	7.58	Call			135.86000	0.13586	209,710	1.43	0.00	0	0
R207	On	03/05/2018	Bond Future	7.58	Put			924.91000	0.92491	720,960	1.43	0.00	0	0
R207	On	03/05/2018	Bond Future	7.56	Call			128.41000	0.12841	199,460	1.43	0.00	0	0
R207	On	03/05/2018	Bond Future	7.56	Put			948.54000	0.94854	741,790	1.43	0.00	0	0
Total R207 Option												0.00	0	0
Total For R207												0.00	0	44,324
R208	On	02/11/2017	Bond Future			8.05395	96.88607	8.18542	96.51190		2.37	16,470,631.90	170	33,265
R208	On	01/02/2018	Bond Future			8.11167	98.66352	8.25474	98.28287		2.73	0.00	0	30,712
R208	On	03/05/2018	Bond Future			8.17070	97.09049	8.32754	96.70282		2.57	0.00	0	0
Total R208 Future												16,470,631.90	170	63,977
R208	On	02/11/2017	Bond Future	8.19	Call			137.66000	0.13766	401,940	2.46	0.00	0	0
R208	On	02/11/2017	Bond Future	8.19	Put			124.65000	0.12465	14,760	2.46	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	02/11/2017	Bond Future	8.20	Call			152.87000	0.15287	427,690	2.46	0.00	0	0
R208	On	02/11/2017	Bond Future	8.20	Put			111.48000	0.11148	12,130	2.46	0.00	0	0
R208	On	02/11/2017	Bond Future	8.18	Call			123.41000	0.12341	376,640	2.46	0.00	0	0
R208	On	02/11/2017	Bond Future	8.18	Put			138.80000	0.13880	17,860	2.46	0.00	0	0
R208	On	01/02/2018	Bond Future	7.84	Call			173.47000	0.17347	270,110	2.75	0.00	0	0
R208	On	01/02/2018	Bond Future	7.84	Put			1,282.01000	1.28201	998,000	2.75	0.00	0	0
R208	On	01/02/2018	Bond Future	7.85	Call			179.60000	0.17960	278,620	2.75	0.00	0	0
R208	On	01/02/2018	Bond Future	7.85	Put			1,261.23000	1.26123	979,600	2.75	0.00	0	0
R208	On	01/02/2018	Bond Future	7.83	Call			167.35000	0.16735	261,600	2.75	0.00	0	0
R208	On	01/02/2018	Bond Future	7.83	Put			1,302.81000	1.30281	1,016,410	2.75	0.00	0	0
R208	On	03/05/2018	Bond Future	7.79	Put			1,577.76000	1.57776	1,291,970	2.58	0.00	0	0
R208	On	03/05/2018	Bond Future	7.77	Call			229.02000	0.22902	327,310	2.57	0.00	0	0
R208	On	03/05/2018	Bond Future	7.77	Put			1,615.93000	1.61593	1,326,550	2.57	0.00	0	0
R208	On	03/05/2018	Bond Future	7.78	Call			234.97000	0.23497	335,040	2.58	0.00	0	0
R208	On	03/05/2018	Bond Future	7.78	Put			1,596.79000	1.59679	1,309,190	2.58	0.00	0	0
R208	On	03/05/2018	Bond Future	7.79	Call			241.02000	0.24102	342,900	2.58	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												16,470,631.90	170	63,977
R209	On	02/11/2017	Bond Future			9.94955	69.68858	10.10066	68.73922		13.47	281,611,551.78	4,041	101,184
R209	On	01/02/2018	Bond Future			10.01838	70.96701	10.17405	70.00057		12.79	14,193,402.00	200	86,898
R209	On	03/05/2018	Bond Future			10.08724	69.13273	10.24770	68.14838		13.43	0.00	0	0
Total R209 Future												295,804,953.78	4,241	188,082
R209	On	02/11/2017	Bond Future	9.53	Call			0.89000	0.00089	5,060	13.35	0.00	0	0
R209	On	02/11/2017	Bond Future	9.53	Put			3,693.27000	3.69327	2,748,080	13.35	0.00	0	0
R209	On	02/11/2017	Bond Future	9.54	Call			1.06000	0.00106	5,930	13.35	0.00	0	0
R209	On	02/11/2017	Bond Future	9.54	Put			3,626.17000	3.62617	2,681,680	13.35	0.00	0	0
R209	On	02/11/2017	Bond Future	9.52	Call			0.75000	0.00075	4,310	13.34	0.00	0	0
R209	On	02/11/2017	Bond Future	9.52	Put			3,760.49000	3.76049	2,814,690	13.34	0.00	0	0
R209	On	02/11/2017	Bond Future	9.00	Put			7,396.70000	7.39670	6,447,340	13.04	0.00	0	0
R209	On	02/11/2017	Bond Future	9.00	Call			0.00000	0.00000	0,000	13.04	0.00	0	2,248
R209	On	02/11/2017	Bond Future	10.00	Call			266.89000	0.26689	663,340	13.70	0.00	0	0
R209	On	02/11/2017	Bond Future	10.00	Put			897.08000	0.89708	344,170	13.70	0.00	0	1,138
R209	On	02/11/2017	Bond Future	10.60	Call			3,005.28000	3.00528	3,949,490	14.23	0.00	0	0
R209	On	02/11/2017	Bond Future	10.60	Put			5.38000	0.00538	0,230	14.23	0.00	0	1,300
R209	On	02/11/2017	Bond Future	9.75	Call			23.00000	0.02300	90,560	13.47	0.00	0	0
R209	On	02/11/2017	Bond Future	9.75	Put			2,256.99000	2.25699	1,375,190	13.47	0.00	0	6,500
R209	On	02/11/2017	Bond Future	8.30	Put			12,737.11000	12.73711	11,787,750	12.89	0.00	0	0
R209	On	02/11/2017	Bond Future	8.30	Call			0.00000	0.00000	0,000	12.89	0.00	0	2,800
R209	On	02/11/2017	Bond Future	9.58	Call			2.07000	0.00207	10,870	13.38	0.00	0	0
R209	On	02/11/2017	Bond Future	9.58	Put			3,359.04000	3.35904	2,418,480	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			5,057.82000	5.05782	4,108,550	13.23	0.00	0	0
R209	On	02/11/2017	Bond Future	9.33	Call			0.02000	0.00002	0,110	13.23	0.00	0	1,350
R209	On	02/11/2017	Bond Future	9.88	Call			95.85000	0.09585	295,990	13.59	0.00	0	0
R209	On	02/11/2017	Bond Future	9.88	Put			1,488.90000	1.48890	739,680	13.59	0.00	0	1,350
R209	On	01/02/2018	Bond Future	9.85	Call			1,044.74000	1.04474	1,407,260	12.88	0.00	0	0
R209	On	01/02/2018	Bond Future	9.85	Put			3,080.09000	3.08009	2,476,170	12.88	0.00	0	7,500
R209	On	01/02/2018	Bond Future	9.33	Put			5,784.57000	5.78457	4,960,160	12.56	0.00	0	0
R209	On	01/02/2018	Bond Future	9.33	Call			286.42000	0.28642	428,450	12.56	0.00	0	220
R209	On	01/02/2018	Bond Future	10.00	Call			1,406.10000	1.40610	1,844,290	13.02	0.00	0	0
R209	On	01/02/2018	Bond Future	10.00	Put			2,488.02000	2.48802	1,959,770	13.02	0.00	0	7,500
R209	On	01/02/2018	Bond Future	10.10	Call			1,682.75000	1.68275	2,171,350	13.11	0.00	0	0
R209	On	01/02/2018	Bond Future	10.10	Put			2,139.90000	2.13990	1,662,060	13.11	0.00	0	3,000
R209	On	01/02/2018	Bond Future	9.32	Put			5,845.27000	5.84527	5,017,640	12.55	0.00	0	0
R209	On	01/02/2018	Bond Future	9.32	Call			278.04000	0.27804	416,850	12.55	0.00	0	157
R209	On	01/02/2018	Bond Future	9.88	Call			1,111.80000	1.11180	1,489,330	12.91	0.00	0	0
R209	On	01/02/2018	Bond Future	9.88	Put			2,954.89000	2.95489	2,365,980	12.91	0.00	0	220
R209	On	01/02/2018	Bond Future	9.59	Call			578.20000	0.57820	818,730	12.70	0.00	0	0
R209	On	01/02/2018	Bond Future	9.59	Put			4,313.71000	4.31371	3,587,800	12.70	0.00	0	377
R209	On	01/02/2018	Bond Future	9.73	Call			803.79000	0.80379	1,107,690	12.78	0.00	0	0
R209	On	01/02/2018	Bond Future	9.73	Put			3,616.23000	3.61623	2,953,690	12.78	0.00	0	0
R209	On	01/02/2018	Bond Future	9.71	Call			768.37000	0.76837	1,062,870	12.77	0.00	0	0
R209	On	01/02/2018	Bond Future	9.71	Put			3,711.58000	3.71158	3,039,640	12.77	0.00	0	0
R209	On	01/02/2018	Bond Future	9.89	Call			1,134.69000	1.13469	1,517,250	12.92	0.00	0	0
R209	On	01/02/2018	Bond Future	9.89	Put			2,913.87000	2.91387	2,329,990	12.92	0.00	0	157
R209	On	01/02/2018	Bond Future	9.72	Call			785.88000	0.78588	1,085,060	12.77	0.00	0	0
R209	On	01/02/2018	Bond Future	9.72	Put			3,663.66000	3.66366	2,996,400	12.77	0.00	0	0
R209	On	03/05/2018	Bond Future	9.84	Call			1,608.05000	1.60805	1,994,460	13.51	0.00	0	0
R209	On	03/05/2018	Bond Future	9.84	Put			4,151.86000	4.15186	3,553,920	13.51	0.00	0	0
R209	On	03/05/2018	Bond Future	10.00	Call			2,003.48000	2.00348	2,447,930	13.65	0.00	0	0
R209	On	03/05/2018	Bond Future	10.00	Put			3,532.10000	3.53210	2,992,200	13.65	0.00	0	5,000
R209	On	03/05/2018	Bond Future	9.85	Call			1,631.32000	1.63132	2,021,350	13.52	0.00	0	0
R209	On	03/05/2018	Bond Future	9.85	Put			4,111.03000	4.11103	3,516,710	13.52	0.00	0	0
R209	On	03/05/2018	Bond Future	9.86	Call			1,654.79000	1.65479	2,048,440	13.53	0.00	0	0
R209	On	03/05/2018	Bond Future	9.86	Put			4,070.49000	4.07049	3,479,790	13.53	0.00	0	0
Total R209 Option												0.00	0	42,167
Total For R209												295,804,953.78	4,241	230,249
R210	On	02/11/2017	Bond Future			184.10294	184.10294	184.77792	184.77792			0.00	0	1,480
R210	On	01/02/2018	Bond Future			187.53568	187.53568	188.22406	188.22406			0.00	0	699
R210	On	03/05/2018	Bond Future			188.65037	188.65037	189.35117	189.35117			0.00	0	0
Total R210 Future												0.00	0	2,179

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	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			7,292.08000	7.29208	7,967,060		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			7,302.08000	7.30208	7,977,060		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			7,312.08000	7.31208	7,987,060		0.00	0	0
R210	On	01/02/2018	Bond Future	192.37	Put			4,145.94000	4.14594	4,834,320		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			4,155.94000	4.15594	4,844,320		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			4,135.94000	4.13594	4,824,320		0.00	0	0
R210	On	01/02/2018	Bond Future	192.37	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/05/2018	Bond Future	191.45	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/05/2018	Bond Future	191.45	Put			2,098.83000	2.09883	2,799,630		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			2,108.83000	2.10883	2,809,630		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			2,088.83000	2.08883	2,789,630		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			150.40805	150.40805	150.59301	150.59301			0.00	0	2,517
R212	On	01/02/2018	Bond Future			151.16869	151.16869	151.35786	151.35786			12,093,495.20	80	1,746
R212	On	03/05/2018	Bond Future			154.02204	154.02204	154.21430	154.21430			0.00	0	0
Total R212 Future												12,093,495.20	80	4,263
R212	On	02/11/2017	Bond Future	152.41	Put			1,816.99000	1.81699	2,001,950		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			1,826.99000	1.82699	2,011,950		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			1,806.99000	1.80699	1,991,950		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			3,342.14000	3.34214	3,531,310		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			3,352.14000	3.35214	3,541,310		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			3,332.14000	3.33214	3,521,310		0.00	0	0
R212	On	03/05/2018	Bond Future	154.29	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/05/2018	Bond Future	154.29	Put			75.70000	0.07570	267,960		0.00	0	0
R212	On	03/05/2018	Bond Future	154.30	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/05/2018	Bond Future	154.30	Put			85.70000	0.08570	277,960		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	03/05/2018	Bond Future	154.28	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/05/2018	Bond Future	154.28	Put			65.70000	0.06570	257,960		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												12,093,495.20	80	4,263
R213	On	02/11/2017	Bond Future			9.73501	81.12720	9.88623	80.18079		11.07	0.00	0	50,507
R213	On	01/02/2018	Bond Future			9.81093	82.61547	9.96731	81.65209		10.59	0.00	0	20,001
R213	On	03/05/2018	Bond Future			9.88305	80.59698	10.04475	79.61565		11.07	0.00	0	0
Total R213 Future												0.00	0	70,508
R213	On	02/11/2017	Bond Future	9.35	Call			1.01000	0.00101	6,280	10.88	0.00	0	0
R213	On	02/11/2017	Bond Future	9.35	Put			3,429.21000	3.42921	2,488,070	10.88	0.00	0	0
R213	On	02/11/2017	Bond Future	9.36	Call			1.20000	0.00120	7,370	10.88	0.00	0	0
R213	On	02/11/2017	Bond Future	9.36	Put			3,363.60000	3.36360	2,423,360	10.88	0.00	0	0
R213	On	02/11/2017	Bond Future	9.34	Call			0.84000	0.00084	5,330	10.87	0.00	0	0
R213	On	02/11/2017	Bond Future	9.34	Put			3,494.91000	3.49491	2,552,990	10.87	0.00	0	0
R213	On	01/02/2018	Bond Future	9.42	Call			591.86000	0.59186	841,720	10.55	0.00	0	0
R213	On	01/02/2018	Bond Future	9.42	Put			4,036.14000	4.03614	3,322,620	10.55	0.00	0	0
R213	On	01/02/2018	Bond Future	9.43	Call			606.56000	0.60656	860,870	10.56	0.00	0	0
R213	On	01/02/2018	Bond Future	9.43	Put			3,986.06000	3.98606	3,276,990	10.56	0.00	0	0
R213	On	01/02/2018	Bond Future	9.41	Call			577.29000	0.57729	822,720	10.55	0.00	0	0
R213	On	01/02/2018	Bond Future	9.41	Put			4,086.43000	4.08643	3,368,480	10.55	0.00	0	0
R213	On	03/05/2018	Bond Future	9.57	Call			1,382.65000	1.38265	1,738,170	11.12	0.00	0	0
R213	On	03/05/2018	Bond Future	9.57	Put			4,312.54000	4.31254	3,686,730	11.12	0.00	0	0
R213	On	03/05/2018	Bond Future	9.58	Call			1,404.15000	1.40415	1,763,300	11.13	0.00	0	0
R213	On	03/05/2018	Bond Future	9.58	Put			4,270.79000	4.27079	3,648,610	11.13	0.00	0	0
R213	On	03/05/2018	Bond Future	9.56	Call			1,361.56000	1.36156	1,713,470	11.12	0.00	0	0
R213	On	03/05/2018	Bond Future	9.56	Put			4,354.78000	4.35478	3,725,360	11.12	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	70,508
R214	On	02/11/2017	Bond Future			10.07970	69.27574	10.23083	68.29764		14.25	0.00	0	34,088
R214	On	01/02/2018	Bond Future			10.15085	70.54665	10.30662	69.55090		13.50	0.00	0	13,642
R214	On	03/05/2018	Bond Future			10.21824	68.55799	10.37871	67.54378		14.20	0.00	0	0
Total R214 Future												0.00	0	47,730
R214	On	02/11/2017	Bond Future	9.59	Call			0.30000	0.00030	1,750	14.00	0.00	0	0
R214	On	02/11/2017	Bond Future	9.59	Put			4,313.68000	4.31368	3,337,030	14.00	0.00	0	0
R214	On	02/11/2017	Bond Future	9.60	Call			0.36000	0.00036	2,090	14.01	0.00	0	0
R214	On	02/11/2017	Bond Future	9.60	Put			4,242.99000	4.24299	3,266,620	14.01	0.00	0	0
R214	On	02/11/2017	Bond Future	9.58	Call			0.24000	0.00024	1,470	14.00	0.00	0	0
R214	On	02/11/2017	Bond Future	9.58	Put			4,384.48000	4.38448	3,407,610	14.00	0.00	0	0
R214	On	01/02/2018	Bond Future	9.83	Call			809.55000	0.80955	1,111,740	13.57	0.00	0	0
R214	On	01/02/2018	Bond Future	9.83	Put			3,934.71000	3.93471	3,241,150	13.57	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	01/02/2018	Bond Future	9.84	Call			828.11000	0.82811	1,135,070	13.58	0.00	0	0
R214	On	01/02/2018	Bond Future	9.84	Put			3,885.26000	3.88526	3,196,470	13.58	0.00	0	0
R214	On	01/02/2018	Bond Future	9.82	Call			791.27000	0.79127	1,088,710	13.57	0.00	0	0
R214	On	01/02/2018	Bond Future	9.82	Put			3,984.55000	3.98455	3,286,240	13.57	0.00	0	0
R214	On	03/05/2018	Bond Future	9.98	Call			1,703.25000	1.70325	2,106,490	14.19	0.00	0	0
R214	On	03/05/2018	Bond Future	9.98	Put			4,270.69000	4.27069	3,659,720	14.19	0.00	0	0
R214	On	03/05/2018	Bond Future	9.99	Call			1,726.94000	1.72694	2,133,870	14.19	0.00	0	0
R214	On	03/05/2018	Bond Future	9.99	Put			4,228.02000	4.22802	3,620,740	14.19	0.00	0	0
R214	On	03/05/2018	Bond Future	9.97	Call			1,679.76000	1.67976	2,079,320	14.18	0.00	0	0
R214	On	03/05/2018	Bond Future	9.97	Put			4,313.67000	4.31367	3,699,020	14.18	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												0.00	0	47,730
Total for Bond												7,661,862,762.79	58,773	1,424,355
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES33A Future									0.00	0	0
Total For ES33A									0.00	0	0
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES42 Future									0.00	0	0
Total For ES42									0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2025 Future									0.00	0	0
Total For I2025									0.00	0	0
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2033 Future									0.00	0	0
Total For I2033									0.00	0	0
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

Contract 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										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
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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			558.93700	558.93700	553.33900	553.33900				0.00	0	184
GOVI On 01/02/2018 GOVI			569.19100	569.19100	563.49300	563.49300			694,413,020.00		122	645
GOVI On 03/05/2018 GOVI			579.73800	579.73800	573.93400	573.93400			0.00		0	0
Total GOVI Future									694,413,020.00		122	829
GOVI On 02/11/2017 GOVI	572.45	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 02/11/2017 GOVI	572.45	Put			191,110.00000	19.11100	135,130,000			0.00	0	0
GOVI On 02/11/2017 GOVI	572.46	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 02/11/2017 GOVI	572.46	Put			191,210.00000	19.12100	135,230,000			0.00	0	0
GOVI On 02/11/2017 GOVI	572.44	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 02/11/2017 GOVI	572.44	Put			191,010.00000	19.10100	135,030,000			0.00	0	0
GOVI On 01/02/2018 GOVI	581.03	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 01/02/2018 GOVI	581.03	Put			175,370.00000	17.53700	118,390,000			0.00	0	0
GOVI On 01/02/2018 GOVI	581.04	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 01/02/2018 GOVI	581.04	Put			175,470.00000	17.54700	118,490,000			0.00	0	0
GOVI On 01/02/2018 GOVI	581.02	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 01/02/2018 GOVI	581.02	Put			175,270.00000	17.52700	118,290,000			0.00	0	0
GOVI On 03/05/2018 GOVI	590.29	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 03/05/2018 GOVI	590.29	Put			163,560.00000	16.35600	105,520,000			0.00	0	0
GOVI On 03/05/2018 GOVI	590.27	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 03/05/2018 GOVI	590.27	Put			163,360.00000	16.33600	105,320,000			0.00	0	0
GOVI On 03/05/2018 GOVI	590.28	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 03/05/2018 GOVI	590.28	Put			163,460.00000	16.34600	105,420,000			0.00	0	0
Total GOVI Option									0.00		0	0
Total For GOVI									694,413,020.00		122	829
Total for GOVI									694,413,020.00		122	829
AL37 On 02/11/2017 Index Future			548.12500	548.12500	545.59400	545.59400				0.00	0	0
AL37 On 01/02/2018 Index Future			558.18100	558.18100	555.60500	555.60500				0.00	0	0
AL37 On 03/05/2018 Index Future			568.52400	568.52400	565.90000	565.90000				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			623.05900	623.05900	618.02500	618.02500				0.00	0	0
AL7T On 01/02/2018 Index Future			634.48900	634.48900	629.36500	629.36500				0.00	0	0
AL7T On 03/05/2018 Index Future			646.24600	646.24600	641.02700	641.02700				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AL7T Future										0.00	0	0
Total For AL7T										0.00	0	0
ALBI On 02/11/2017 Index Future			560.48400	560.48400	554.79700	554.79700				0.00	0	491
ALBI On 01/02/2018 Index Future			570.76600	570.76600	564.97800	564.97800				0.00	0	356
ALBI On 03/05/2018 Index Future			581.34200	581.34200	575.44700	575.44700				0.00	0	0
Total ALBI Future										0.00	0	847
Total For ALBI										0.00	0	847
IGOV On 02/11/2017 Index Future			248.08600	248.08600	249.16300	249.16300			1,032,037,760.00		416	702
IGOV On 01/02/2018 Index Future			252.71200	252.71200	253.81000	253.81000			1,046,227,680.00		414	823
IGOV On 03/05/2018 Index Future			257.48200	257.48200	258.60000	258.60000			0.00		0	0
Total IGOV Future									2,078,265,440.00		830	1,525
Total For IGOV									2,078,265,440.00		830	1,525
Total for Index									2,078,265,440.00		830	2,372
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			97.86113	97.86113	98.75092	98.75092			0.00		0	0
10Y ST On 16/03/2026 Interest Rate Swap			94.96925	94.96925	95.89651	95.89651			0.00		0	0
10Y ST On 15/06/2026 Interest Rate Swap			93.79016	93.79016	94.74618	94.74618			0.00		0	0
10Y ST On 21/09/2026 Interest Rate Swap			95.96211	95.96211	96.93123	96.93123			0.00		0	0
10Y ST On 21/12/2026 Interest Rate Swap			99.72938	99.72938	100.69791	100.69791			0.00		0	0
10Y ST On 15/03/2027 Interest Rate Swap			98.39365	98.39365	99.38350	99.38350			0.00		0	0
10Y ST On 21/06/2027 Interest Rate Swap			100.48633	100.48633	101.47977	101.47977			0.00		0	0
10Y ST On 20/09/2027 Interest Rate Swap			104.19130	104.19130	105.17643	105.17643			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			99.75953	99.75953	99.75953	99.75953			0.00		0	0
1Y STN On 15/03/2018 Interest Rate Swap			99.71227	99.71227	99.71315	99.71315			0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
1Y STN On 21/06/2018			99.90734	99.90734	99.91490	99.91490				0.00	0	0
1Y STN On 20/09/2018			100.15062	100.15062	100.16790	100.16790				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			99.79702	99.79702	99.79703	99.79703				0.00	0	0
2Y STN On 16/03/2018			98.99553	98.99553	98.99685	98.99685				0.00	0	0
2Y STN On 15/06/2018			98.59795	98.59795	98.60405	98.60405				0.00	0	0
2Y STN On 21/09/2018			98.61951	98.61951	98.63746	98.63746				0.00	0	0
2Y STN On 21/12/2018			99.14000	99.14000	99.18000	99.18000				0.00	0	0
2Y STN On 15/03/2019			99.64454	99.64454	99.70514	99.70514				0.00	0	0
2Y STN On 21/06/2019			100.16626	100.16626	100.25129	100.25129				0.00	0	0
2Y STN On 20/09/2019			100.71756	100.71756	100.84470	100.84470				0.00	0	0
Total 2Y STND Future										0.00	0	0
Total For 2Y STND										0.00	0	0
5Y STN On 17/12/2020			97.38275	97.38275	97.68789	97.68789				0.00	0	0
5Y STN On 16/03/2021			96.70436	96.70436	97.05069	97.05069				0.00	0	0
5Y STN On 15/06/2021			96.00062	96.00062	96.38870	96.38870				0.00	0	0
5Y STN On 21/09/2021			96.27191	96.27191	96.70011	96.70011				0.00	0	0
5Y STN On 21/12/2021			98.54340	98.54340	98.99784	98.99784				0.00	0	51
5Y STN On 15/03/2022			98.77323	98.77323	99.24933	99.24933				0.00	0	0
5Y STN On 21/06/2022			100.05430	100.05430	100.55007	100.55007				0.00	0	0
5Y STN On 20/09/2022			102.32786	102.32786	102.83825	102.83825				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 :									10,434,541,222.79	59,725	1,430,107	
AA05 On 22/03/2019		Spot Bond	8.95500	101.41005	8.95500	101.38551				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	98.51929				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				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	10.33000	98.04431	10.33000	98.01718				0.00	0	0
Total AA07 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 AA07										0.00	0	0
AB01/R On 24/11/2020 Spot Bond			10.00000	111.94100	10.00000	111.91200				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	101.79514				0.00	0	2,029,000,000
Total AB010 SPOT										0.00	0	2,029,000,000
Total For AB010										0.00	0	2,029,000,000
AB011 On 21/11/2018 Spot Bond					0.00000	101.83282				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			8.89500	103.09650	8.89500	103.07212				0.00	0	6,525,300,000
Total AB013 SPOT										0.00	0	6,525,300,000
Total For AB013										0.00	0	6,525,300,000
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	104.86585	10.84000	104.83577				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	101.77497	11.37000	101.74388				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	101.88774	11.81000	101.85545				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

Contract 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 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	14.94165	100.00000	14.91832				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	17.83372	100.00000	17.79446				0.00	0	0
Total AB026U SPOT										0.00	0	0
Total For AB026U										0.00	0	0
AB028L On 17/03/2022 Spot Bond			100.00000	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
ABC12: On 25/11/2020 Spot Bond			10.00000	112.77800	10.00000	112.74800				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			4.36000	4.36000	4.36000	271.27842				0.00	0	0
Total ABCPI3 SPOT										0.00	0	0
Total For ABCPI3										0.00	0	0
ABF19L On 21/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABF19U 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 ABF19U										0.00	0	0
ABFN0 On 17/03/2018 Spot Bond					0.00000	101.19500				0.00	0	0
Total ABFN07 SPOT										0.00	0	0
Total For ABFN07										0.00	0	0
ABFN0 On 17/03/2020 Spot Bond					0.00000	102.39077				0.00	0	0
Total ABFN08 SPOT										0.00	0	0
Total For ABFN08										0.00	0	0
ABFN0 On 17/03/2026 Spot Bond					0.00000	101.07011				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN1 On 28/10/2019 Spot Bond					0.00000	100.16630				0.00	200,000,000	10,640,000,000
Total ABFN10 SPOT										0.00	200,000,000	10,640,000,000
Total For ABFN10										0.00	200,000,000	10,640,000,000
ABFN1 On 09/04/2019 Spot Bond					0.00000	100.55272				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	102.80685				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	101.87662				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	102.22678				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	102.74069				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	101.96360				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	100.85041				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	101.66020				0.00	0	0
Total ABFN20 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 ABFN20										0.00	0	0
ABFN2 On 30/05/2022 Spot Bond					0.00000	101.70395				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	101.52378				0.00	0	0
Total ABFN22 SPOT										0.00	0	0
Total For ABFN22										0.00	0	0
ABFN2: On 25/05/2027 Spot Bond					0.00000	103.27536				0.00	0	0
Total ABFN23 SPOT										0.00	0	0
Total For ABFN23										0.00	0	0
ABFN2: On 17/10/2020 Spot Bond					0.00000	100.31314				0.00	0	0
Total ABFN24 SPOT										0.00	0	0
Total For ABFN24										0.00	0	0
ABFN2: On 17/10/2024 Spot Bond					0.00000	100.33387				0.00	0	0
Total ABFN25 SPOT										0.00	0	0
Total For ABFN25										0.00	0	0
ABFN2: On 17/10/2029 Spot Bond					0.00000	100.34882				0.00	0	0
Total ABFN26 SPOT										0.00	0	0
Total For ABFN26										0.00	0	0
ABK1 On 07/11/2018 Spot Bond			9.64500	101.63689	9.64500	101.54684				0.00	0	0
Total ABK1 SPOT										0.00	0	0
Total For ABK1										0.00	0	0
ABK10 On 14/02/2020 Spot Bond					0.00000	100.84026				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	102.43612				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	95.45852				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			9.34500	101.25678	9.34500	104.20151				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	100.77537				0.00	0	0
Total ABK3 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 ABK3										0.00	0	0
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	102.14256				0.00	0	0
Total ABK4 SPOT										0.00	0	0
Total For ABK4										0.00	0	0
ABK4/J On 24/05/2018 Spot Bond			100.00000	100.00000	100.00000	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	100.23609				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	101.47546				0.00	0	0
Total ABK6 SPOT										0.00	0	0
Total For ABK6										0.00	0	0
ABK7 On 03/06/2019 Spot Bond					0.00000	99.90271				0.00	280,000,000	70,000,000
Total ABK7 SPOT										0.00	280,000,000	70,000,000
Total For ABK7										0.00	280,000,000	70,000,000
ABK8 On 03/06/2021 Spot Bond					0.00000	95.33029				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	100.01926				0.00	0	17,500,000,000
Total ABK9 SPOT										0.00	0	17,500,000,000
Total For ABK9										0.00	0	17,500,000,000
ABKI01 On 07/11/2018 Spot Bond			4.55000	150.26350	4.55000	150.19169				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			5.91500	5.91500	5.91500	134.77274				0.00	0	5,375,280
Total ABKI02 SPOT										0.00	0	5,375,280
Total For ABKI02										0.00	0	5,375,280
ABKI02 On 05/06/2020 Spot Bond			100.00000	16.40252	100.00000	16.37522				0.00	0	0
Total ABKI02/R212 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 ABKI02/R212										0.00	0	0
ABKI03 On 13/10/2021 Spot Bond			7.66000	94.79356	7.66000	109.99170				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	8.20900	100.00000	8.19527				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			8.43000	96.63234	8.43000	109.91405				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	7.65996	100.00000	7.64209				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	87.12308				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			3.65000	185.54393	3.65000	185.50810				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			6.51630	6.51630	6.51630	98.44269				0.00	0	0
Total ABN33 SPOT										0.00	0	0
Total For ABN33										0.00	0	0
ABN34 On 29/01/2018 Spot Bond			6.51630	6.51630	6.51630	98.44269				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			3.40000	3.40000	3.40000	121.72171				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			3.25000	3.25000	3.25000	172.60632				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			3.15000	3.15000	3.15000	223.13166				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			10.13000	10.13000	10.13000	91.66273				0.00	0	0
Total ABN67 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 ABN67										0.00	0	0
ABN72 On 17/03/2018 Spot Bond					0.00000	101.31492				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	135.63000				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			10.67500	10.67500	10.67500	102.75370				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			9.35500	9.35500	9.35500	93.09644				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			11.22000	11.22000	11.22000	99.70701				0.00	0	0
Total ABN87 SPOT										0.00	0	0
Total For ABN87										0.00	0	0
ABN91 On 11/12/2018 Spot Bond					0.00000	101.23110				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	99.99992				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			6.82000	102.33940	6.82000	102.32075				0.00	0	58,300,000
Total ABS10 SPOT										0.00	0	58,300,000
Total For ABS10										0.00	0	58,300,000
ABS11 On 09/04/2021 Spot Bond			9.48000	100.44007	9.48000	100.41452				0.00	0	665,000,000
Total ABS11 SPOT										0.00	0	665,000,000
Total For ABS11										0.00	0	665,000,000
ABS12 On 14/05/2020 Spot Bond			9.51000	103.74408	9.51000	103.71789				0.00	0	0
Total ABS12 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 ABS12										0.00	0	0
ABS12/ On 14/05/2020 Spot Bond			9.20000	104.42899	9.20000	104.40347				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			10.06000	103.11292	10.06000	103.08542				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			9.32000	99.70159	9.32000	104.31427				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			9.81000	99.56601	9.81000	104.40864				0.00	0	0
Total ABS15 SPOT										0.00	0	0
Total For ABS15										0.00	0	0
ABS16 On 11/11/2025 Spot Bond			10.12000	101.21197	10.12000	106.36701				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			10.55500	100.20649	10.55500	105.47966				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			9.98000	100.34640	9.98000	100.31941				0.00	0	0
Total ABS18 SPOT										0.00	0	0
Total For ABS18										0.00	0	0
ABS6 On 01/06/2020 Spot Bond			9.18000	101.20697	9.18000	101.18215				0.00	0	1,140,000,000
Total ABS6 SPOT										0.00	0	1,140,000,000
Total For ABS6										0.00	0	1,140,000,000
ABS7 On 11/09/2026 Spot Bond			10.57000	91.19506	10.57000	91.16911				0.00	0	3,860,000,000
Total ABS7 SPOT										0.00	0	3,860,000,000
Total For ABS7										0.00	0	3,860,000,000
ABS7/F On 11/09/2026 Spot Bond			100.00000	9.93423	100.00000	9.91201				0.00	0	0
Total ABS7/R186 SPOT										0.00	0	0
Total For ABS7/R186										0.00	0	0
ABS12 On 07/12/2023 Spot Bond			3.49000	3.49000	3.49000	283.58751				0.00	0	0
Total ABS12 SPOT										0.00	0	0
Total For ABS12										0.00	0	0
ABS14 On 31/01/2022 Spot Bond			2.90000	144.55662	2.90000	147.43497				0.00	0	0
Total ABS14 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 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	92.31653			0.00	0	0
Total ACL047 SPOT									0.00	0	0
Total For ACL047									0.00	0	0
ACL08E On 25/11/2020 Spot Bond			10.00000	112.77800	10.00000	112.74800			0.00	0	0
Total ACL089/JIBAR SPOT									0.00	0	0
Total For ACL089/JIBAR									0.00	0	0
ACL09E On 20/12/2018 Spot Bond					0.00000	101.04730			0.00	0	0
Total ACL095 SPOT									0.00	0	0
Total For ACL095									0.00	0	0
ACL09F On 20/06/2020 Spot Bond					0.00000	101.07471			0.00	0	0
Total ACL096 SPOT									0.00	0	0
Total For ACL096									0.00	0	0
ACL097 On 20/12/2025 Spot Bond					0.00000	101.08571			0.00	0	0
Total ACL097 SPOT									0.00	0	0
Total For ACL097									0.00	0	0
ACL09E On 20/12/2025 Spot Bond					0.00000	101.06356			0.00	0	0
Total ACL098 SPOT									0.00	0	0
Total For ACL098									0.00	0	0
ACL10C On 20/12/2017 Spot Bond					0.00000	101.01402			0.00	0	0
Total ACL100 SPOT									0.00	0	0
Total For ACL100									0.00	0	0
ACL10Z On 20/12/2019 Spot Bond			9.53000	9.53000	9.53000	102.01833			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	225.49898			0.00	0	0
Total ACL127 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 ACL127										0.00	0	0
ACL127 On 20/09/2021 Spot Bond					0.00000	225.50535				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL128 On 20/09/2021 Spot Bond					0.00000	101.03606				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	112.77800	10.00000	112.74800				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL142 On 20/12/2021 Spot Bond					0.00000	101.03941				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	101.13639				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			9.62500	9.62500	9.62500	103.79753				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	101.03627				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL175 On 20/06/2019 Spot Bond					0.00000	100.98077				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL183 On 20/06/2019 Spot Bond					0.00000	102.00662				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL185 On 20/09/2022 Spot Bond					0.00000	101.03052				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	101.04372				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL188 On 20/09/2020 Spot Bond					0.00000	101.05813				0.00	0	0
Total ACL188 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 ACL188										0.00	0	0
ACL190 On 20/09/2022 Spot Bond					0.00000	101.06156				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	101.06156				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL196 On 20/12/2017 Spot Bond					0.00000	101.01402				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	101.08042				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	101.08042				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	159.32039				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	160.39878				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL208 On 20/03/2018 Spot Bond					0.00000	100.95084				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	101.57961				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	100.97182				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	100.79171				0.00	0	100,000,000
Total ACL213 SPOT										0.00	0	100,000,000
Total For ACL213										0.00	0	100,000,000
ACL214 On 20/09/2020 Spot Bond					0.00000	94.15121				0.00	0	0
Total ACL214 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 ACL214										0.00	0	0
ACL214 On 20/09/2018 Spot Bond					0.00000	100.95961				0.00	0	0
Total ACL215 SPOT										0.00	0	0
Total For ACL215										0.00	0	0
ACL215 On 20/12/2018 Spot Bond					0.00000	100.95852				0.00	0	0
Total ACL216 SPOT										0.00	0	0
Total For ACL216										0.00	0	0
ACL216 On 20/12/2023 Spot Bond					0.00000	101.02611				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL217 On 11/05/2020 Spot Bond					0.00000	102.05221				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL218 On 26/01/2021 Spot Bond					0.00000	100.02847				0.00	0	0
Total ACL220 SPOT										0.00	0	0
Total For ACL220										0.00	0	0
ACL220 On 20/09/2021 Spot Bond					0.00000	101.02165				0.00	0	0
Total ACL221 SPOT										0.00	0	0
Total For ACL221										0.00	0	0
ACL221 On 20/09/2021 Spot Bond					0.00000	101.00502				0.00	0	0
Total ACL222 SPOT										0.00	0	0
Total For ACL222										0.00	0	0
ADCB0 On 08/03/2018 Spot Bond					0.00000	101.80067				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	92.99656	100.00000	92.76522				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	101.77776				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	101.50153				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ADCB2U SPOT										0.00	0	0
Total For ADCB2U										0.00	0	0
AECI00 On 21/12/2017 Spot Bond					0.00000	101.76425				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	100.31353				0.00	0	0
Total AHF2A SPOT										0.00	0	0
Total For AHF2A2										0.00	0	0
AHF2B On 18/10/2018 Spot Bond					0.00000	100.32401				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	100.35890				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	100.30308				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	100.30658				0.00	0	0
Total AHF3A4 SPOT										0.00	0	0
Total For AHF3A4										0.00	0	0
AHF3B On 18/04/2019 Spot Bond					0.00000	100.39383				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	100.37641				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	100.51869				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	100.46678				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
AHL1A On 15/04/2020 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 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			8.69500	100.95090	8.69500	100.92718			0.00	0	364,150,000
Total AIR01 SPOT									0.00	0	364,150,000
Total For AIR01									0.00	0	364,150,000
AIR02 On 30/04/2023 Spot Bond			10.64500	104.28609	10.64500	104.25638			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			10.09500	99.91601	10.09500	99.88928			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
AIR05 On 29/05/2030 Spot Bond			11.28000	95.72853	11.28000	95.70000			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			3.56000	174.07013	3.56000	174.03693		32,040,000,000,000.00	9,000,000,000	3,000,000,000	
Total AIRL01 SPOT								12,040,000,000,000.00	9,000,000,000	3,000,000,000	
Total For AIRL01								12,040,000,000,000.00	9,000,000,000	3,000,000,000	
APF02 On 26/09/2019 Spot Bond					0.00000	101.41309			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	99.95037			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	100.20550			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	101.67874			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total APF05 SPOT										0.00	0	0
Total For APF05										0.00	0	0
APF06 On 24/08/2022 Spot Bond					0.00000	101.72502				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
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
AS221L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS221U SPOT										0.00	0	0
Total For AS221U										0.00	0	0
AS224L On 24/04/2022 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 AS224U SPOT										0.00	0	0
Total For AS224U										0.00	0	0
ASN01 On 20/03/2019 Spot Bond					0.00000	100.98083				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			3.40000	242.40418	3.40000	242.35912				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	100.05531				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	99.75335				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			3.41500	216.09340	3.41500	216.05314				0.00	0	0
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0
ASN04 On 21/11/2019 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN041 SPOT										0.00	0	0
Total For ASN041										0.00	0	0
ASN04 On 12/03/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN048 SPOT										0.00	0	0
Total For ASN048										0.00	0	0
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	100.35924				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	100.20328				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN058 SPOT										0.00	0	0
Total For ASN058										0.00	0	0
ASN058 On 28/04/2020 Spot Bond					0.00000	100.02394				0.00	0	0
Total ASN059 SPOT										0.00	0	0
Total For ASN059										0.00	0	0
ASN059 On 30/04/2020 Spot Bond					0.00000	100.02331				0.00	0	0
Total ASN061 SPOT										0.00	0	0
Total For ASN061										0.00	0	0
ASN061 On 14/05/2018 Spot Bond					0.00000	99.71460				0.00	0	0
Total ASN062 SPOT										0.00	0	0
Total For ASN062										0.00	0	0
ASN062 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
ASN064 On 01/06/2018 Spot Bond					0.00000	101.42654				0.00	0	0
Total ASN066 SPOT										0.00	0	0
Total For ASN066										0.00	0	0
ASN066 On 15/06/2018 Spot Bond					0.00000	101.05703				0.00	0	0
Total ASN068 SPOT										0.00	0	0
Total For ASN068										0.00	0	0
ASN068 On 07/02/2020 Spot Bond					0.00000	99.83918				0.00	0	0
Total ASN069 SPOT										0.00	0	0
Total For ASN069										0.00	0	0
ASN069 On 02/07/2018 Spot Bond					0.00000	98.24048				0.00	0	0
Total ASN073 SPOT										0.00	0	0
Total For ASN073										0.00	0	0
ASN073 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
ASN077 On 20/06/2020 Spot Bond					0.00000	101.15884				0.00	0	0
Total ASN078 SPOT										0.00	0	0
Total For ASN078										0.00	0	0
ASN078 On 20/09/2020 Spot Bond					0.00000	100.99163				0.00	0	0
Total ASN080 SPOT										0.00	0	0
Total For ASN080										0.00	0	0
ASN080 On 10/12/2017 Spot Bond					0.00000	101.23788				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN081 SPOT										0.00	0	0
Total For ASN081										0.00	0	0
ASN08: On 20/06/2020 Spot Bond					0.00000	101.55381				0.00	360,000,000	180,000,000
Total ASN083 SPOT										0.00	360,000,000	180,000,000
Total For ASN083										0.00	360,000,000	180,000,000
ASN08: On 03/09/2020 Spot Bond					0.00000	101.57889				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	100.82602				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	129.38980				0.00	0	0
Total ASN087 SPOT										0.00	0	0
Total For ASN087										0.00	0	0
ASN09: On 08/10/2018 Spot Bond					0.00000	100.51894				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	100.19904				0.00	0	0
Total ASN092 SPOT										0.00	0	0
Total For ASN092										0.00	0	0
ASN09: On 03/11/2017 Spot Bond					0.00000	0.00000				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	99.76434				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	74.94192				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	101.43970				0.00	0	0
Total ASN111 SPOT										0.00	0	0
Total For ASN111										0.00	0	0
ASN11: On 20/12/2017 Spot Bond					0.00000	101.01957				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN112 SPOT										0.00	0	0
Total For ASN112										0.00	0	0
ASN112 On 07/03/2021 Spot Bond					0.00000	101.35009				0.00	30,000,000	10,000,000
Total ASN113 SPOT										0.00	30,000,000	10,000,000
Total For ASN113										0.00	30,000,000	10,000,000
ASN113 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
ASN114 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
ASN115 On 27/01/2018 Spot Bond					0.00000	100.08850				0.00	0	0
Total ASN119 SPOT										0.00	0	0
Total For ASN119										0.00	0	0
ASN119 On 20/12/2020 Spot Bond					0.00000	101.30154				0.00	0	0
Total ASN121 SPOT										0.00	0	0
Total For ASN121										0.00	0	0
ASN121 On 20/03/2019 Spot Bond					0.00000	101.00027				0.00	0	0
Total ASN125 SPOT										0.00	0	0
Total For ASN125										0.00	0	0
ASN125 On 24/02/2019 Spot Bond					0.00000	101.69697				0.00	0	0
Total ASN128 SPOT										0.00	0	0
Total For ASN128										0.00	0	0
ASN128 On 24/02/2019 Spot Bond					0.00000	101.68925				0.00	0	0
Total ASN129 SPOT										0.00	0	0
Total For ASN129										0.00	0	0
ASN129 On 24/02/2019 Spot Bond					0.00000	101.66921				0.00	0	0
Total ASN130 SPOT										0.00	0	0
Total For ASN130										0.00	0	0
ASN130 On 03/03/2019 Spot Bond					0.00000	101.42425				0.00	0	0
Total ASN131 SPOT										0.00	0	0
Total For ASN131										0.00	0	0
ASN131 On 03/03/2019 Spot Bond					0.00000	101.41263				0.00	0	0
Total ASN132 SPOT										0.00	0	0
Total For ASN132										0.00	0	0
ASN132 On 20/12/2020 Spot Bond					0.00000	101.29050				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN134 SPOT										0.00	0	0
Total For ASN134										0.00	0	0
ASN134 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
ASN135 On 31/12/2018 Spot Bond					0.00000	88.20000				0.00	0	0
Total ASN136 SPOT										0.00	0	0
Total For ASN136										0.00	0	0
ASN136 On 31/01/2022 Spot Bond			3.63000	143.27617	3.63000	143.24874				0.00	0	0
Total ASN137 SPOT										0.00	0	0
Total For ASN137										0.00	0	0
ASN137 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
ASN140 On 31/12/2018 Spot Bond					0.00000	88.20000				0.00	0	0
Total ASN141 SPOT										0.00	0	0
Total For ASN141										0.00	0	0
ASN141 On 20/06/2020 Spot Bond					0.00000	103.16578				0.00	0	0
Total ASN143 SPOT										0.00	0	0
Total For ASN143										0.00	0	0
ASN143 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
ASN144 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
ASN145 On 04/05/2021 Spot Bond					0.00000	99.84858				0.00	0	0
Total ASN146 SPOT										0.00	0	0
Total For ASN146										0.00	0	0
ASN146 On 04/05/2021 Spot Bond					0.00000	99.84858				0.00	0	0
Total ASN147 SPOT										0.00	0	0
Total For ASN147										0.00	0	0
ASN147 On 31/01/2022 Spot Bond			3.67500	143.02279	3.67500	142.99524				0.00	0	0
Total ASN149 SPOT										0.00	0	0
Total For ASN149										0.00	0	0
ASN149 On 31/05/2021 Spot Bond					0.00000	110.41426				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN150 SPOT										0.00	0	0
Total For ASN150										0.00	0	0
ASN15: On 02/06/2021 Spot Bond					0.00000	101.47073				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			4.15000	159.31543	4.15000	159.28250				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	99.80708				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	101.77327				0.00	0	0
Total ASN161 SPOT										0.00	0	0
Total For ASN161										0.00	0	0
ASN16: On 29/08/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN163 SPOT										0.00	0	0
Total For ASN163										0.00	0	0
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	101.08037				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	101.37781				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN174 SPOT										0.00	0	0
Total For ASN174										0.00	0	0
ASN174 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
ASN176 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
ASN177 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
ASN178 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
ASN179 On 20/06/2022 Spot Bond					0.00000	101.13809				0.00	0	0
Total ASN181 SPOT										0.00	0	0
Total For ASN181										0.00	0	0
ASN181 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
ASN185 On 05/12/2017 Spot Bond					0.00000	101.22595				0.00	0	0
Total ASN189 SPOT										0.00	0	0
Total For ASN189										0.00	0	0
ASN189 On 12/06/2020 Spot Bond					0.00000	101.18017				0.00	0	0
Total ASN190 SPOT										0.00	0	0
Total For ASN190										0.00	0	0
ASN190 On 15/06/2018 Spot Bond					0.00000	109.00029				0.00	0	0
Total ASN191 SPOT										0.00	0	0
Total For ASN191										0.00	0	0
ASN191 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
ASN192 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
ASN193 On 30/06/2022 Spot Bond					0.00000	100.73673				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN194 SPOT										0.00	0	0
Total For ASN194										0.00	0	0
ASN194 On 31/01/2038 Spot Bond			3.72000	106.06821	3.72000	106.04764				0.00	0	0
Total ASN195 SPOT										0.00	0	0
Total For ASN195										0.00	0	0
ASN195 On 20/06/2022 Spot Bond					0.00000	100.96957				0.00	0	0
Total ASN196 SPOT										0.00	0	0
Total For ASN196										0.00	0	0
ASN196 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
ASN197 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
ASN198 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
ASN199 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
ASN200 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
ASN201 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
ASN202 On 20/06/2022 Spot Bond					0.00000	100.97867				0.00	0	0
Total ASN203 SPOT										0.00	0	0
Total For ASN203										0.00	0	0
ASN203 On 20/06/2022 Spot Bond					0.00000	101.04168				0.00	180,000,000	90,000,000
Total ASN204 SPOT										0.00	180,000,000	90,000,000
Total For ASN204										0.00	180,000,000	90,000,000
ASN204 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
ASN207 On 24/08/2021 Spot Bond					0.00000	101.96541				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN208 SPOT										0.00	0	0
Total For ASN208										0.00	0	0
ASN208 On 24/08/2025 Spot Bond					0.00000	102.14068				0.00	0	0
Total ASN209 SPOT										0.00	0	0
Total For ASN209										0.00	0	0
ASN209 On 28/08/2020 Spot Bond					0.00000	101.47304				0.00	0	0
Total ASN210 SPOT										0.00	0	0
Total For ASN210										0.00	0	0
ASN210 On 05/03/2018 Spot Bond					0.00000	101.24804				0.00	0	0
Total ASN211 SPOT										0.00	0	0
Total For ASN211										0.00	0	0
ASN211 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
ASN212 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
ASN213 On 29/08/2022 Spot Bond					0.00000	101.25180				0.00	0	0
Total ASN214 SPOT										0.00	0	0
Total For ASN214										0.00	0	0
ASN214 On 14/09/2018 Spot Bond					0.00000	101.06892				0.00	0	0
Total ASN215 SPOT										0.00	0	0
Total For ASN215										0.00	0	0
ASN215 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
ASN216 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
ASN217 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
ASN218 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
ASN219 On 22/09/2022 Spot Bond					0.00000	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 ASN220 SPOT										0.00	0	0
Total For ASN220										0.00	0	0
ASN22: On 13/07/2018 Spot Bond					0.00000	100.39059				0.00	0	0
Total ASN222 SPOT										0.00	0	0
Total For ASN222										0.00	0	0
ASN22: On 25/10/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN223 SPOT										0.00	0	0
Total For ASN223										0.00	0	0
ASN22: On 25/10/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN225 SPOT										0.00	0	0
Total For ASN225										0.00	0	0
ASN38: 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
ASN39: 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
ASN40: 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
ASN50: 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
ASN75: 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
ASN89: 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
BAR00: On 12/06/2018 Spot Bond					0.00000	101.11111				0.00	0	0
Total BAR001 SPOT										0.00	0	0
Total For BAR001										0.00	0	0
BAW11 On 01/10/2018 Spot Bond			8.99500	101.51159	8.99500	101.48706				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	101.19621				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.24667				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			9.93000	102.90928	9.93000	102.88203				0.00	0	1,000,000,000
Total BAW19 SPOT										0.00	0	1,000,000,000
Total For BAW19										0.00	0	1,000,000,000
BAW21 On 24/03/2022 Spot Bond			10.03000	98.39528	10.03000	98.36868				0.00	0	0
Total BAW21 SPOT										0.00	0	0
Total For BAW21										0.00	0	0
BAW21 On 24/03/2022 Spot Bond			9.30000	100.94057	9.30000	100.91522				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	101.35007				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	101.61806				0.00	8,000,000,000	2,000,000,000
Total BAW24 SPOT										0.00	8,000,000,000	2,000,000,000
Total For BAW24										0.00	8,000,000,000	2,000,000,000
BAW25 On 08/05/2020 Spot Bond					0.00000	99.81616				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
BAW28 On 06/06/2022 Spot Bond					0.00000	101.38224				0.00	0	0
Total BAW28 SPOT										0.00	0	0
Total For BAW28										0.00	0	0
BAYA3 On 31/12/2018 Spot Bond					0.00000	100.89689				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA31 SPOT										0.00	0	0
Total For BAYA31										0.00	0	0
BAYA31 On 31/03/2018 Spot Bond					0.00000	100.87308				0.00	80,000,000	40,000,000
Total BAYA33 SPOT										0.00	80,000,000	40,000,000
Total For BAYA33										0.00	80,000,000	40,000,000
BAYA33 On 31/03/2018 Spot Bond					0.00000	100.89256				0.00	0	0
Total BAYA34 SPOT										0.00	0	0
Total For BAYA34										0.00	0	0
BAYA34 On 31/03/2018 Spot Bond					0.00000	100.54130				0.00	0	600,000,000
Total BAYA35 SPOT										0.00	0	600,000,000
Total For BAYA35										0.00	0	600,000,000
BAYA35 On 31/03/2018 Spot Bond					0.00000	99.65469				0.00	0	0
Total BAYA36 SPOT										0.00	0	0
Total For BAYA36										0.00	0	0
BAYA36 On 30/09/2018 Spot Bond					0.00000	100.15636				0.00	660,000,000	330,000,000
Total BAYA39 SPOT										0.00	660,000,000	330,000,000
Total For BAYA39										0.00	660,000,000	330,000,000
BAYA39 On 30/09/2018 Spot Bond					0.00000	100.07776				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA41 On 30/09/2018 Spot Bond					0.00000	100.89293				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA42 On 31/03/2019 Spot Bond					0.00000	100.89305				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA45 On 31/03/2019 Spot Bond					0.00000	100.93538				0.00	0	0
Total BAYA51 SPOT										0.00	0	0
Total For BAYA51										0.00	0	0
BAYA51 On 31/03/2019 Spot Bond					0.00000	100.95935				0.00	0	0
Total BAYA52 SPOT										0.00	0	0
Total For BAYA52										0.00	0	0
BAYA52 On 30/09/2019 Spot Bond					0.00000	100.95949				0.00	0	0
Total BAYA54 SPOT										0.00	0	0
Total For BAYA54										0.00	0	0
BAYA54 On 31/03/2018 Spot Bond					0.00000	100.96106				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA55 SPOT										0.00	0	0
Total For BAYA55										0.00	0	0
BAYA57 On 31/03/2022 Spot Bond					0.00000	100.99050				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	100.95942				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			13.65000	102.69904	13.65000	102.66219				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			12.98000	12.98000	12.98000	102.11777				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	100.95939				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	101.14618				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	101.14597				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	101.14607				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	105.94767				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	101.18499				0.00	0	0
Total BAYB11 SPOT										0.00	0	0
Total For BAYB11										0.00	0	0
BAYD1U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD2U On 30/06/2035 Spot Bond			100.00000	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 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
BC121L 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	100.44728				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	101.76387				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	99.53382	8.65000	100.90541				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	100.26959				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			9.29000	9.29000	9.29000	173.22650				0.00	0	0
Total BD0205 SPOT										0.00	0	0
Total For BD0205										0.00	0	0
BD020€ On 02/03/2028 Spot Bond			9.29000	9.29000	9.29000	173.85628				0.00	0	0
Total BD0206 SPOT										0.00	0	0
Total For BD0206										0.00	0	0
BD030€ On 18/04/2028 Spot Bond			9.67500	9.67500	9.67500	90.19125				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BD0302 SPOT										0.00	0	0
Total For BD0302										0.00	0	0
BD302L On 18/04/2028 Spot Bond			100.00000	8.61202	100.00000	8.57929				0.00	0	0
Total BD302U SPOT										0.00	0	0
Total For BD302U										0.00	0	0
BEER0 On 28/03/2018 Spot Bond			8.24500	100.23414	8.24500	100.21223				0.00	0	0
Total BEER02 SPOT										0.00	0	0
Total For BEER02										0.00	0	0
BG1A7I 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
BG1A8I 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
BG1B2I 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
BG1C2 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
BG1D2 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
BG1E2I 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
BG1F2I 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	102.57340				0.00	0	0
Total BGL01 SPOT										0.00	0	0
Total For BGL01										0.00	0	0
BGL02 On 19/11/2019 Spot Bond			10.23000	105.96890	10.23000	105.94017				0.00	0	0
Total BGL02 SPOT										0.00	0	0
Total For BGL02										0.00	0	0
BGL03 On 05/02/2020 Spot Bond					0.00000	101.74140				0.00	0	10,000,000,000

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 BGL03 SPOT										0.00	0	10,000,000,000
Total For BGL03										0.00	0	10,000,000,000
BGL04 On 05/02/2020 Spot Bond			10.68000	101.13417	10.68000	101.10558				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			11.58000	101.27820	11.58000	101.24671				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	103.98502				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			11.52000	102.94159	11.52000	102.90975				0.00	0	1,000,000,000
Total BGL07 SPOT										0.00	0	1,000,000,000
Total For BGL07										0.00	0	1,000,000,000
BGL08 On 03/09/2022 Spot Bond					0.00000	101.67140				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			11.58000	100.58139	11.58000	100.55012				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	99.81909				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			11.96000	99.22693	11.96000	101.15302				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	106.37316				0.00	1,400,000,000	800,000,000
Total BGL12 SPOT										0.00	1,400,000,000	800,000,000
Total For BGL12										0.00	1,400,000,000	800,000,000
BGL13 On 20/08/2021 Spot Bond			11.43000	103.22460	11.43000	103.19343				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	101.51447				0.00	0	0
Total BGL14 SPOT										0.00	0	0
Total For BGL14										0.00	0	0
BGL15 On 17/03/2022 Spot Bond					0.00000	103.45926				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BGL15 SPOT									0.00	0	0
Total For BGL15									0.00	0	0
BGL16 On 25/05/2022 Spot Bond					0.00000	102.00953			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	102.33844			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	100.89131			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	100.91710			0.00	0	0
Total BGL19 SPOT									0.00	0	0
Total For BGL19									0.00	0	0
BGR04 On 28/02/2018 Spot Bond					0.00000	105.87329			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	102.99337			0.00	0	0
Total BGT01 SPOT									0.00	0	0
Total For BGT01									0.00	0	0
BID04 On 23/11/2017 Spot Bond					0.00000	101.62486			0.00	15,000,000,000	8,000,000,000
Total BID04 SPOT									0.00	15,000,000,000	8,000,000,000
Total For BID04									0.00	15,000,000,000	8,000,000,000
BID05 On 30/06/2019 Spot Bond					0.00000	100.19820			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			8.89500	102.91842	8.89500	102.89395		5,578,944,000,000.00	627,200,000	2,513,600,000	
Total BID06 SPOT								5,578,944,000,000.00	627,200,000	2,513,600,000	
Total For BID06								5,578,944,000,000.00	627,200,000	2,513,600,000	
BID07 On 30/06/2020 Spot Bond					0.00000	100.68581			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	100.70148			0.00	0	0
Total BID08 SPOT									0.00	0	0
Total For BID08									0.00	0	0
BPPF0 On 22/03/2018 Spot Bond					0.00000	100.85579			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BPPF01 SPOT										0.00	0	0
Total For BPPF01										0.00	0	0
BPPF01 On 22/03/2020 Spot Bond					0.00000	100.92955				0.00	0	0
Total BPPF02 SPOT										0.00	0	0
Total For BPPF02										0.00	0	0
BPPF02 On 17/09/2018 Spot Bond					0.00000	101.01147				0.00	0	0
Total BPPF03 SPOT										0.00	0	0
Total For BPPF03										0.00	0	0
BPPF03 On 15/09/2020 Spot Bond					0.00000	101.07757				0.00	0	0
Total BPPF04 SPOT										0.00	0	0
Total For BPPF04										0.00	0	0
BPPF04 On 24/10/2018 Spot Bond					0.00000	100.15156				0.00	0	0
Total BPPF05 SPOT										0.00	0	0
Total For BPPF05										0.00	0	0
BSR17 On 19/06/2018 Spot Bond					0.00000	102.23264				0.00	0	0
Total BSR17 SPOT										0.00	0	0
Total For BSR17										0.00	0	0
BTC186 On 08/11/2017 Spot Bond					0.00000	99.83765				0.00	0	0
Total BTC186 SPOT										0.00	0	0
Total For BTC186										0.00	0	0
BTC186 On 15/11/2017 Spot Bond					0.00000	99.68546				0.00	0	0
Total BTC187 SPOT										0.00	0	0
Total For BTC187										0.00	0	0
BTC187 On 04/12/2017 Spot Bond					0.00000	99.31260				0.00	0	0
Total BTC188 SPOT										0.00	0	0
Total For BTC188										0.00	0	0
BTC188 On 12/12/2017 Spot Bond					0.00000	99.15165				0.00	0	0
Total BTC189 SPOT										0.00	0	0
Total For BTC189										0.00	0	0
BTC189 On 09/01/2018 Spot Bond					0.00000	98.59519				0.00	0	0
Total BTC190 SPOT										0.00	0	0
Total For BTC190										0.00	0	0
BTC190 On 12/01/2018 Spot Bond					0.00000	98.53513				0.00	0	0
Total BTC191 SPOT										0.00	0	0
Total For BTC191										0.00	0	0
BTC191 On 17/01/2018 Spot Bond					0.00000	98.53729				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BTC192 SPOT										0.00	0	0
Total For BTC192										0.00	0	0
BTC192 On 22/01/2018 Spot Bond					0.00000	98.33363				0.00	0	0
Total BTC193 SPOT										0.00	0	0
Total For BTC193										0.00	0	0
BWZ18 On 27/03/2018 Spot Bond					0.00000	100.82858				0.00	1,100,000,000	550,000,000
Total BWZ18B SPOT										0.00	1,100,000,000	550,000,000
Total For BWZ18B										0.00	1,100,000,000	550,000,000
BWZ20 On 27/03/2020 Spot Bond					0.00000	100.85604				0.00	0	0
Total BWZ20A SPOT										0.00	0	0
Total For BWZ20A										0.00	0	0
BWZJ1 On 19/11/2018 Spot Bond					0.00000	101.73458				0.00	0	0
Total BWZJ18 SPOT										0.00	0	0
Total For BWZJ18										0.00	0	0
BWZJ1 On 10/11/2019 Spot Bond					0.00000	102.05327				0.00	0	0
Total BWZJ19 SPOT										0.00	0	0
Total For BWZJ19										0.00	0	0
BWZJ2 On 10/11/2021 Spot Bond					0.00000	102.10927				0.00	0	0
Total BWZJ21 SPOT										0.00	0	0
Total For BWZJ21										0.00	0	0
BX161L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX161U SPOT										0.00	0	0
Total For BX161U										0.00	0	0
BX162L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX162U SPOT										0.00	0	0
Total For BX162U										0.00	0	0
BX163L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX163U SPOT										0.00	0	0
Total For BX163U										0.00	0	0
BX164L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX164U SPOT										0.00	0	0
Total For BX164U										0.00	0	0
BYA49L On 30/06/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BYA49U SPOT										0.00	0	0
Total For BYA49U										0.00	0	0
BYB10L On 30/09/2021 Spot Bond			100.00000	100.00000	100.00000	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 BYB10U SPOT										0.00	0	0
Total For BYB10U										0.00	0	0
CBL12 On 06/09/2018 Spot Bond			15.19500	98.73761	15.19500	98.69766				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	100.83790				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			12.99500	101.22282	12.99500	101.18820				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	102.25410				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			12.49500	99.80242	12.49500	99.76954				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	101.84705				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			10.28000	96.03075	10.28000	100.24765				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	102.48211				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	99.94976				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	102.14222				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			10.58000	101.37530	10.58000	106.89258				0.00	0	0
Total CBL26 SPOT										0.00	0	0
Total For CBL26										0.00	0	0
CBL27 On 12/05/2020 Spot Bond					0.00000	101.94470				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CBL27 SPOT									0.00	0	0
Total For CBL27									0.00	0	0
CCT01 On 23/06/2023 Spot Bond			11.09500	110.52979	11.09500	110.49719			9,985,500,000,000.00	900,000,000	450,000,000
Total CCT01 SPOT									9,985,500,000,000.00	900,000,000	450,000,000
Total For CCT01									9,985,500,000,000.00	900,000,000	450,000,000
CCT02 On 12/06/2024 Spot Bond			10.59000	109.26691	10.59000	109.23611			0.00	0	0
Total CCT02 SPOT									0.00	0	0
Total For CCT02									0.00	0	0
CCT03 On 15/03/2025 Spot Bond			10.87000	102.86575	10.87000	102.83568			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			10.60000	98.22806	10.60000	101.32723			0.00	0	0
Total CCT04 SPOT									0.00	0	0
Total For CCT04									0.00	0	0
CGR14 On 13/02/2018 Spot Bond					0.00000	103.30354			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	112.77780	10.00000	112.74840			0.00	0	0
Total CGR14/JIBAR SPOT									0.00	0	0
Total For CGR14/JIBAR									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			0.00	0	0
Total CGR19U SPOT									0.00	0	0
Total For CGR19U									0.00	0	0
CGR20 On 03/07/2018 Spot Bond			100.00000	100.00000	100.00000	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	100.59998			0.00	0	0
Total CGR21 SPOT									0.00	0	0
Total For CGR21									0.00	0	0
CGR23 On 08/02/2019 Spot Bond					0.00000	99.76898			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	101.08539			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CGR24 SPOT										0.00	0	0
Total For CGR24										0.00	0	0
CGR25 On 27/06/2019 Spot Bond					0.00000	101.02579				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	102.03681				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	99.81823				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	99.76120				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	100.81472				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	100.24002				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	101.16420				0.00	200,000,000	100,000,000
Total CGR33 SPOT										0.00	200,000,000	100,000,000
Total For CGR33										0.00	200,000,000	100,000,000
CGR34 On 21/09/2018 Spot Bond			8.38800	8.38800	8.38800	100.91210				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	100.69349				0.00	0	0
Total CGR36 SPOT										0.00	0	0
Total For CGR36										0.00	0	0
CIG04 On 30/06/2018 Spot Bond					0.00000	101.34834				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	101.89613				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CIG05 SPOT										0.00	0	0
Total For CIG05										0.00	0	0
CIG06 On 28/08/2018 Spot Bond					0.00000	101.77243				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	103.35255				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	100.02632				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	100.02690				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	100.02806				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
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
CLN18 On 01/07/2021 Spot Bond			10.11000	103.35146	10.11000	103.32376				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN191 On 29/08/2021 Spot Bond			3.14000	140.74179	3.14000	140.64649				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			3.60000	3.60000	3.60000	137.65636				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	112.77800	10.00000	112.74800				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	112.77800	10.00000	112.74800				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	96.87365	13.50000	96.83927				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	101.67963	9.35000	101.65434				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			9.42500	101.23094	9.42500	101.20519				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	112.77800	10.00000	112.74800				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	101.12159				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
CLN302 On 20/12/2017 Spot Bond					0.00000	101.17596				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN303 SPOT										0.00	0	0
Total For CLN303										0.00	0	0
CLN303 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
CLN304 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
CLN305 On 14/11/2022 Spot Bond					0.00000	102.09803				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN313 On 14/11/2022 Spot Bond			11.41000	97.40852	11.41000	97.37916				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN314 On 20/03/2023 Spot Bond			11.93000	93.88609	11.93000	93.85605				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN315 On 20/03/2023 Spot Bond					0.00000	101.13818				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN317 On 14/11/2022 Spot Bond					0.00000	102.05547				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN318 On 30/04/2018 Spot Bond					0.00000	100.00022				0.00	0	0
Total CLN320 SPOT										0.00	0	0
Total For CLN320										0.00	0	0
CLN320 On 30/04/2018 Spot Bond			8.80500	100.05780	8.80500	100.03467				0.00	0	0
Total CLN321 SPOT										0.00	0	0
Total For CLN321										0.00	0	0
CLN321 On 20/06/2018 Spot Bond					0.00000	101.05513				0.00	0	0
Total CLN325 SPOT										0.00	0	0
Total For CLN325										0.00	0	0
CLN325 On 20/06/2018 Spot Bond					0.00000	101.07177				0.00	0	0
Total CLN326 SPOT										0.00	0	0
Total For CLN326										0.00	0	0
CLN326 On 20/06/2023 Spot Bond					0.00000	101.13587				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN327 On 20/06/2018 Spot Bond					0.00000	101.19359				0.00	0	0
Total CLN328 SPOT										0.00	0	0
Total For CLN328										0.00	0	0
CLN328 On 20/06/2018 Spot Bond					0.00000	101.16932				0.00	0	0
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0
CLN332 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
CLN337 On 20/12/2018 Spot Bond					0.00000	101.89993				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN340 On 20/12/2023 Spot Bond					0.00000	101.21329				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN343 On 20/12/2018 Spot Bond					0.00000	100.95852				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN344 On 20/12/2023 Spot Bond					0.00000	100.23863				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN345 On 28/10/2018 Spot Bond					0.00000	100.02237				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN350 On 30/04/2018 Spot Bond					0.00000	100.02368				0.00	0	0
Total CLN358 SPOT										0.00	0	0
Total For CLN358										0.00	0	0
CLN358 On 20/03/2019 Spot Bond					0.00000	100.93417				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN360 On 20/03/2024 Spot Bond			10.59000	101.01764	10.59000	100.98885				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN362 On 20/03/2024 Spot Bond					0.00000	101.00894				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN363 On 06/08/2023 Spot Bond					0.00000	99.83313				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN364 On 20/03/2024 Spot Bond			12.73000	102.54115	12.73000	102.50620				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN365 On 06/08/2023 Spot Bond					0.00000	99.82670				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN366 On 06/08/2023 Spot Bond			12.76000	102.79837	12.76000	102.76382				0.00	0	0
Total CLN367 SPOT										0.00	0	0
Total For CLN367										0.00	0	0
CLN367 On 06/08/2023 Spot Bond					0.00000	98.18629				0.00	0	0
Total CLN369 SPOT										0.00	0	0
Total For CLN369										0.00	0	0
CLN369 On 26/07/2022 Spot Bond					0.00000	100.03337				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN370 On 20/03/2024 Spot Bond					0.00000	101.20226				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN371 On 20/09/2023 Spot Bond					0.00000	100.99504				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN372 On 20/09/2023 Spot Bond					0.00000	101.01389				0.00	0	0
Total CLN373 SPOT										0.00	0	0
Total For CLN373										0.00	0	0
CLN373 On 20/06/2019 Spot Bond					0.00000	101.01407				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN374 On 20/03/2021 Spot Bond			9.98000	100.84364	9.98000	100.81651				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN376 On 20/06/2019 Spot Bond					0.00000	97.24998				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN378 On 20/03/2024 Spot Bond			10.98000	99.26209	10.98000	99.23279				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN379 On 20/09/2024 Spot Bond			11.00000	101.25013	11.00000	101.22019				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN380 On 20/03/2021 Spot Bond					0.00000	101.12450				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN382 On 20/09/2024 Spot Bond			12.52000	99.16926	12.52000	99.13600				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN384 On 20/09/2024 Spot Bond					0.00000	101.22199				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN385 On 20/03/2021 Spot Bond					0.00000	101.01375				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN386 On 26/01/2021 Spot Bond					0.00000	100.04062				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN387 On 20/09/2019 Spot Bond					0.00000	101.07500				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN388 On 20/12/2019 Spot Bond					0.00000	104.90803				0.00	100,000,000	100,000,000
Total CLN393 SPOT										0.00	100,000,000	100,000,000
Total For CLN393										0.00	100,000,000	100,000,000
CLN393 On 20/09/2022 Spot Bond					0.00000	101.01943				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN394 On 02/03/2018 Spot Bond					0.00000	101.35467				0.00	0	0
Total CLN395 SPOT										0.00	0	0
Total For CLN395										0.00	0	0
CLN395 On 20/03/2020 Spot Bond					0.00000	101.09724				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN396 SPOT										0.00	0	0
Total For CLN396										0.00	0	0
CLN397 On 20/06/2020 Spot Bond					0.00000	101.81275				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	101.98735				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	101.97671				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	101.01932				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	102.15988				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	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN407 On 20/06/2020 Spot Bond					0.00000	101.02486				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	100.37590				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	101.12457				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	101.13010				0.00	0	0
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN412 On 18/07/2020 Spot Bond					0.00000	100.37763				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN413 On 20/09/2020 Spot Bond					0.00000	102.90559				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN413 On 20/09/2020 Spot Bond					0.00000	101.32357				0.00	0	0
Total CLN414 SPOT										0.00	0	0
Total For CLN414										0.00	0	0
CLN414 On 20/09/2020 Spot Bond					0.00000	101.16883				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN415 On 18/07/2020 Spot Bond					0.00000	100.40016				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN416 On 20/09/2020 Spot Bond			4.00000	100.46056	4.00000	115.66632				0.00	0	0
Total CLN417 SPOT										0.00	0	0
Total For CLN417										0.00	0	0
CLN417 On 23/09/2020 Spot Bond					0.00000	100.99921				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN418 On 20/12/2020 Spot Bond					0.00000	101.22418				0.00	0	0
Total CLN419 SPOT										0.00	0	0
Total For CLN419										0.00	0	0
CLN419 On 18/04/2028 Spot Bond			7.01000	7.01000	7.01000	49.21896				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	101.23524				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN420 On 26/01/2021 Spot Bond					0.00000	100.07340				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN421 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
CLN422 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
CLN423 On 20/12/2020 Spot Bond					0.00000	107.56110				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN424 SPOT										0.00	0	0
Total For CLN424										0.00	0	0
CLN424 On 20/12/2020 Spot Bond					0.00000	103.84956				0.00	0	0
Total CLN425 SPOT										0.00	0	0
Total For CLN425										0.00	0	0
CLN425 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
CLN426 On 20/12/2018 Spot Bond					0.00000	103.03421				0.00	0	0
Total CLN427 SPOT										0.00	0	0
Total For CLN427										0.00	0	0
CLN427 On 15/11/2020 Spot Bond					0.00000	102.02948				0.00	0	0
Total CLN428 SPOT										0.00	0	0
Total For CLN428										0.00	0	0
CLN428 On 20/12/2020 Spot Bond					0.00000	101.45605				0.00	0	0
Total CLN429 SPOT										0.00	0	0
Total For CLN429										0.00	0	0
CLN429 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
CLN430 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
CLN431 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
CLN432 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
CLN433 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
CLN434 On 20/12/2020 Spot Bond					0.00000	101.11907				0.00	0	0
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0
CLN436 On 20/12/2020 Spot Bond					0.00000	101.06923				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN437 On 03/02/2021 Spot Bond					0.00000	99.92540				0.00	0	0
Total CLN439 SPOT										0.00	0	0
Total For CLN439										0.00	0	0
CLN439 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
CLN440 On 20/03/2021 Spot Bond					0.00000	102.00511				0.00	0	0
Total CLN441 SPOT										0.00	0	0
Total For CLN441										0.00	0	0
CLN441 On 23/05/2021 Spot Bond					0.00000	101.87210				0.00	0	0
Total CLN444 SPOT										0.00	0	0
Total For CLN444										0.00	0	0
CLN444 On 24/05/2021 Spot Bond			10.23000	108.20815	10.23000	108.17882				0.00	0	0
Total CLN445 SPOT										0.00	0	0
Total For CLN445										0.00	0	0
CLN445 On 31/01/2022 Spot Bond			4.30000	139.55714	4.30000	139.52794				0.00	0	0
Total CLN452 SPOT										0.00	0	0
Total For CLN452										0.00	0	0
CLN452 On 31/01/2025 Spot Bond			6.25000	101.07968	6.25000	101.05329				0.00	0	0
Total CLN453 SPOT										0.00	0	0
Total For CLN453										0.00	0	0
CLN453 On 31/01/2025 Spot Bond			5.89000	103.45701	5.89000	103.43098				0.00	0	0
Total CLN454 SPOT										0.00	0	0
Total For CLN454										0.00	0	0
CLN454 On 04/05/2021 Spot Bond					0.00000	101.82675				0.00	0	0
Total CLN455 SPOT										0.00	0	0
Total For CLN455										0.00	0	0
CLN455 On 20/12/2021 Spot Bond					0.00000	101.25974				0.00	0	0
Total CLN456 SPOT										0.00	0	0
Total For CLN456										0.00	0	0
CLN456 On 17/11/2021 Spot Bond					0.00000	101.92253				0.00	0	0
Total CLN457 SPOT										0.00	0	0
Total For CLN457										0.00	0	0
CLN457 On 29/11/2021 Spot Bond					0.00000	101.63354				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN458 SPOT										0.00	0	0
Total For CLN458										0.00	0	0
CLN46(On 29/11/2021 Spot Bond					0.00000	101.61641				0.00	0	0
Total CLN460 SPOT										0.00	0	0
Total For CLN460										0.00	0	0
CLN46(On 15/02/2022 Spot Bond					0.00000	102.17230				0.00	0	0
Total CLN461 SPOT										0.00	0	0
Total For CLN461										0.00	0	0
CLN46(On 16/02/2022 Spot Bond			11.15000	101.94185	11.15000	101.91180				0.00	0	0
Total CLN462 SPOT										0.00	0	0
Total For CLN462										0.00	0	0
CLN46(On 23/02/2018 Spot Bond					0.00000	101.67016				0.00	0	0
Total CLN463 SPOT										0.00	0	0
Total For CLN463										0.00	0	0
CLN46(On 13/03/2022 Spot Bond			10.34000	100.32275	10.34000	100.29482				0.00	0	0
Total CLN464 SPOT										0.00	0	0
Total For CLN464										0.00	0	0
CLN46(On 14/03/2020 Spot Bond					0.00000	101.13887				0.00	0	0
Total CLN465 SPOT										0.00	0	0
Total For CLN465										0.00	0	0
CLN46(On 21/02/2024 Spot Bond					0.00000	101.86011				0.00	0	0
Total CLN466 SPOT										0.00	0	0
Total For CLN466										0.00	0	0
CLN46(On 27/03/2020 Spot Bond					0.00000	100.80090				0.00	0	0
Total CLN467 SPOT										0.00	0	0
Total For CLN467										0.00	0	0
CLN46(On 28/03/2020 Spot Bond					0.00000	100.80379				0.00	0	0
Total CLN468 SPOT										0.00	0	0
Total For CLN468										0.00	0	0
CLN46(On 28/03/2022 Spot Bond					0.00000	100.83960				0.00	0	0
Total CLN469 SPOT										0.00	0	0
Total For CLN469										0.00	0	0
CLN47(On 07/05/2018 Spot Bond					0.00000	99.84873				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	101.76932				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN471 SPOT										0.00	0	0
Total For CLN471										0.00	0	0
CLN471 On 19/11/2022 Spot Bond					0.00000	101.98192				0.00	0	0
Total CLN472 SPOT										0.00	0	0
Total For CLN472										0.00	0	0
CLN472 On 05/10/2022 Spot Bond					0.00000	100.68035				0.00	0	0
Total CLN473 SPOT										0.00	0	0
Total For CLN473										0.00	0	0
CLN473 On 05/10/2022 Spot Bond			10.54000	10.54000	10.54000	98.50988				0.00	0	0
Total CLN474 SPOT										0.00	0	0
Total For CLN474										0.00	0	0
CLN474 On 23/06/2021 Spot Bond					0.00000	101.84026				0.00	0	0
Total CLN475 SPOT										0.00	0	0
Total For CLN475										0.00	0	0
CLN475 On 20/09/2020 Spot Bond					0.00000	101.13010				0.00	0	0
Total CLN476 SPOT										0.00	0	0
Total For CLN476										0.00	0	0
CLN476 On 29/11/2021 Spot Bond			100.00000	16.40713	100.00000	16.36586				0.00	0	0
Total CLN477 SPOT										0.00	0	0
Total For CLN477										0.00	0	0
CLN477 On 05/10/2022 Spot Bond			10.39500	98.46201	10.39500	96.81681				0.00	0	0
Total CLN478 SPOT										0.00	0	0
Total For CLN478										0.00	0	0
CLN478 On 05/10/2022 Spot Bond					0.00000	100.66986				0.00	0	0
Total CLN479 SPOT										0.00	0	0
Total For CLN479										0.00	0	0
CLN479 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
CLN480 On 07/06/2022 Spot Bond					0.00000	101.83295				0.00	0	0
Total CLN481 SPOT										0.00	0	0
Total For CLN481										0.00	0	0
CLN481 On 20/05/2021 Spot Bond					0.00000	101.85066				0.00	0	0
Total CLN482 SPOT										0.00	0	0
Total For CLN482										0.00	0	0
CLN482 On 20/05/2021 Spot Bond					0.00000	102.76218				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN483 SPOT										0.00	0	0
Total For CLN483										0.00	0	0
CLN483 On 02/12/2021 Spot Bond					0.00000	101.95727				0.00	0	0
Total CLN484 SPOT										0.00	0	0
Total For CLN484										0.00	0	0
CLN484 On 02/12/2021 Spot Bond			10.08000	102.42174	10.08000	102.38795				0.00	0	0
Total CLN485 SPOT										0.00	0	0
Total For CLN485										0.00	0	0
CLN485 On 20/06/2022 Spot Bond					0.00000	101.79569				0.00	0	0
Total CLN486 SPOT										0.00	0	0
Total For CLN486										0.00	0	0
CLN486 On 07/12/2021 Spot Bond			13.02000	103.47183	13.02000	103.31931				0.00	0	0
Total CLN487 SPOT										0.00	0	0
Total For CLN487										0.00	0	0
CLN487 On 28/07/2022 Spot Bond			9.82000	97.64710	9.82000	99.84244				0.00	0	0
Total CLN488 SPOT										0.00	0	0
Total For CLN488										0.00	0	0
CLN488 On 28/03/2020 Spot Bond					0.00000	100.79488				0.00	0	0
Total CLN489 SPOT										0.00	0	0
Total For CLN489										0.00	0	0
CLN489 On 28/03/2022 Spot Bond					0.00000	100.83515				0.00	0	0
Total CLN490 SPOT										0.00	0	0
Total For CLN490										0.00	0	0
CLN490 On 07/12/2017 Spot Bond					0.00000	100.65829				0.00	0	0
Total CLN491 SPOT										0.00	0	0
Total For CLN491										0.00	0	0
CLN491 On 30/09/2019 Spot Bond					0.00000	100.77200				0.00	0	0
Total CLN492 SPOT										0.00	0	0
Total For CLN492										0.00	0	0
CLN492 On 20/06/2022 Spot Bond					0.00000	101.12923				0.00	0	0
Total CLN493 SPOT										0.00	0	0
Total For CLN493										0.00	0	0
CLN493 On 07/12/2017 Spot Bond			12.58000	104.65151	12.58000	101.50252				0.00	0	0
Total CLN494 SPOT										0.00	0	0
Total For CLN494										0.00	0	0
CLN494 On 29/08/2020 Spot Bond					0.00000	101.47448				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN495 SPOT										0.00	0	0
Total For CLN495										0.00	0	0
CLN495 On 04/09/2024 Spot Bond			10.82000	104.56830	10.82000	97.99598				0.00	0	0
Total CLN496 SPOT										0.00	0	0
Total For CLN496										0.00	0	0
CLN496 On 04/09/2024 Spot Bond					0.00000	101.50384				0.00	0	0
Total CLN497 SPOT										0.00	0	0
Total For CLN497										0.00	0	0
CLN497 On 08/06/2022 Spot Bond					0.00000	101.11910				0.00	0	0
Total CLN498 SPOT										0.00	0	0
Total For CLN498										0.00	0	0
CLN498 On 20/05/2021 Spot Bond					0.00000	101.00622				0.00	0	0
Total CLN499 SPOT										0.00	0	0
Total For CLN499										0.00	0	0
CLN499 On 10/10/2020 Spot Bond					0.00000	100.43965				0.00	0	0
Total CLN500 SPOT										0.00	0	0
Total For CLN500										0.00	0	0
CLN500 On 11/10/2022 Spot Bond					0.00000	100.39247				0.00	0	0
Total CLN501 SPOT										0.00	0	0
Total For CLN501										0.00	0	0
CLN501 On 11/10/2024 Spot Bond					0.00000	100.40656				0.00	0	0
Total CLN502 SPOT										0.00	0	0
Total For CLN502										0.00	0	0
CLN502 On 20/12/2022 Spot Bond					0.00000	100.33343				0.00	0	0
Total CLN503 SPOT										0.00	0	0
Total For CLN503										0.00	0	0
CLN503 On 11/10/2024 Spot Bond					0.00000	100.22354				0.00	0	0
Total CLN504 SPOT										0.00	0	0
Total For CLN504										0.00	0	0
CLN504 On 24/10/2020 Spot Bond					0.00000	100.14350				0.00	0	0
Total CLN505 SPOT										0.00	0	0
Total For CLN505										0.00	0	0
CLN505 On 18/04/2028 Spot Bond					0.00000	202.39212				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN61 SPOT										0.00	0	0
Total For CLN61										0.00	0	0
CLN81 On 18/04/2028 Spot Bond			9.67500	90.21466	9.67500	90.19125				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			9.29000	9.29000	9.29000	173.22650				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			9.29000	9.29000	9.29000	173.85628				0.00	0	0
Total CLN89 SPOT										0.00	0	0
Total For CLN89										0.00	0	0
CLNF1 On 20/03/2018 Spot Bond					0.00000	100.94862				0.00	0	0
Total CLNF11 SPOT										0.00	0	0
Total For CLNF11										0.00	0	0
CLNF1 On 20/06/2019 Spot Bond					0.00000	100.99187				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	101.36356				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	100.99180				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	101.03040				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	101.90726				0.00	0	0
Total CLNF16 SPOT										0.00	0	0
Total For CLNF16										0.00	0	0
COJ04 On 05/06/2018 Spot Bond			8.14500	104.13559	8.14500	104.11288				0.00	0	1,040,000,000
Total COJ04 SPOT										0.00	0	1,040,000,000
Total For COJ04										0.00	0	1,040,000,000
COJ05 On 05/06/2023 Spot Bond			9.72500	115.45427	9.72500	115.42432				0.00	0	1,000,000,000
Total COJ05 SPOT										0.00	0	1,000,000,000
Total For COJ05										0.00	0	1,000,000,000
COJ07 On 23/03/2021 Spot Bond			10.19000	102.79596	10.19000	102.76773				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total COJ07 SPOT									0.00	0	0
Total For COJ07									0.00	0	0
COJ08 On 22/06/2026 Spot Bond			10.87000	107.32586	10.87000	107.29483			0.00	0	0
Total COJ08 SPOT									0.00	0	0
Total For COJ08									0.00	0	0
COJG0 On 09/06/2024 Spot Bond			10.48000	102.60713	10.48000	102.57849			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			10.65500	94.47034	10.65500	94.44340			0.00	0	0
Total COT01 SPOT									0.00	0	0
Total For COT01									0.00	0	0
COT02 On 03/04/2028 Spot Bond			12.00000	90.24635	12.00000	90.21747			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			12.02000	88.71740	12.02000	88.68912			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			12.29500	95.75681	12.29500	97.94587		4,426,200,000,000.00		360,000,000	180,000,000
Total CPV01 SPOT								4,426,200,000,000.00		360,000,000	180,000,000
Total For CPV01								4,426,200,000,000.00		360,000,000	180,000,000
CS001 On 31/03/2018 Spot Bond					0.00000	100.70519			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	101.02938			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	100.79315			0.00	0	0
Total CS003 SPOT									0.00	0	0
Total For CS003									0.00	0	0
CSA04U On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CSA04U SPOT									0.00	0	0
Total For CSA04U									0.00	0	0
CSD04U On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CSD04U SPOT									0.00	0	0
Total For CSD04U									0.00	0	0
DEN38U On 10/06/2018 Spot Bond			100.00000	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 DEN38U SPOT										0.00	0	0
Total For DEN38U										0.00	0	0
DEN401 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	101.28836				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	100.91208				0.00	0	0
Total DENG73 SPOT										0.00	0	0
Total For DENG73										0.00	0	0
DENG7 On 28/09/2018 Spot Bond					0.00000	100.74977				0.00	0	0
Total DENG74 SPOT										0.00	0	0
Total For DENG74										0.00	0	0
DOL001 On 20/09/2018 Spot Bond					0.00000	101.29643				0.00	0	0
Total DOL003 SPOT										0.00	0	0
Total For DOL003										0.00	0	0
DOL001 On 24/01/2019 Spot Bond					0.00000	100.26124				0.00	0	0
Total DOL004 SPOT										0.00	0	0
Total For DOL004										0.00	0	0
DOL001 On 20/12/2019 Spot Bond					0.00000	73.25764				0.00	0	0
Total DOL009 SPOT										0.00	0	0
Total For DOL009										0.00	0	0
DOL011 On 20/12/2021 Spot Bond					0.00000	101.90185				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			9.75000	101.17795	9.75000	101.15164				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			9.13000	102.82420	9.13000	102.79925				0.00	0	0
Total DV22 SPOT										0.00	0	0
Total For DV22										0.00	0	0
DV22/R On 07/02/2020 Spot Bond			100.00000	25.83420	100.00000	25.77733				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			9.87000	102.29409	9.87000	102.26731			26,044,956,000.00		2,638,800	220,819,400

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DV23 SPOT									26,044,956,000.00	2,638,800	220,819,400
Total For DV23									26,044,956,000.00	2,638,800	220,819,400
DV23/R On 27/02/2023 Spot Bond			100.00000	12.76885	100.00000	12.74074			0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	12.76885	100.00000	12.74074			0.00	0	0
Total DV23/R2023 SPOT									0.00	0	0
Total For DV23/R2023									0.00	0	0
DV24 On 18/02/2024 Spot Bond			10.19000	99.66345	10.19000	99.63654			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	101.94723	9.69000	101.92102			0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	101.94723	9.69000	101.92102			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			11.68000	92.24894	11.68000	92.22049			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	102.02843	10.10000	102.00112			0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	102.02843	10.10000	102.00112			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	101.62954			0.00	0	500,000,000
Total DVC028 SPOT									0.00	0	500,000,000
Total For DVC028									0.00	0	500,000,000
DVC02 On 29/08/2018 Spot Bond					0.00000	101.38516			0.00	0	0
Total DVC029 SPOT									0.00	0	0
Total For DVC029									0.00	0	0
DVC03 On 23/10/2018 Spot Bond					0.00000	100.17224			0.00	0	0
Total DVC030 SPOT									0.00	0	0
Total For DVC030									0.00	0	0
DVC26 On 29/11/2017 Spot Bond					0.00000	101.40228			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	100.79057			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	101.76381			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DVF19 SPOT										0.00	0	0
Total For DVF19										0.00	0	0
DVF20 On 29/11/2019 Spot Bond					0.00000	101.47943				0.00	0	0
Total DVF20 SPOT										0.00	0	0
Total For DVF20										0.00	0	0
DVF20I On 28/03/2020 Spot Bond					0.00000	100.75478				0.00	0	0
Total DVF20B SPOT										0.00	0	0
Total For DVF20B										0.00	0	0
DVF20C On 31/08/2020 Spot Bond					0.00000	101.45382				0.00	0	0
Total DVF20C SPOT										0.00	0	0
Total For DVF20C										0.00	0	0
DVF20I On 23/10/2020 Spot Bond					0.00000	100.18165				0.00	0	0
Total DVF20D SPOT										0.00	0	0
Total For DVF20D										0.00	0	0
DVF21 On 29/11/2021 Spot Bond					0.00000	101.53419				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	100.88936				0.00	0	0
Total DVF22 SPOT										0.00	0	0
Total For DVF22										0.00	0	0
DVF22I On 29/08/2022 Spot Bond					0.00000	101.50509				0.00	0	0
Total DVF22B SPOT										0.00	0	0
Total For DVF22B										0.00	0	0
DVF22C On 24/10/2022 Spot Bond					0.00000	100.18602				0.00	0	0
Total DVF22C SPOT										0.00	0	0
Total For DVF22C										0.00	0	0
DVF24 On 23/10/2024 Spot Bond					0.00000	100.19315				0.00	0	0
Total DVF24 SPOT										0.00	0	0
Total For DVF24										0.00	0	0
E170 On 01/08/2020 Spot Bond			8.82000	114.54979	8.82000	114.52292				0.00	0	391,400,000
Total E170 SPOT										0.00	0	391,400,000
Total For E170										0.00	0	391,400,000
E170/R On 01/08/2020 Spot Bond			100.00000	25.83472	100.00000	25.77785				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			9.54000	101.48602	9.54000	101.45989				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ECN20 SPOT										0.00	0	0
Total For ECN20										0.00	0	0
ECN22 On 14/03/2022 Spot Bond			9.79000	101.13077	9.79000	101.10407				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			10.13000	100.46568	10.13000	100.43826				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			3.66000	103.86938	3.66000	103.84923				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	100.03266				0.00	0	0
Total EFS00B SPOT										0.00	0	0
Total For EFS00B										0.00	0	0
EFS0A1 On 28/10/2023 Spot Bond					0.00000	100.02598				0.00	0	0
Total EFS0A2 SPOT										0.00	0	0
Total For EFS0A2										0.00	0	0
EFS0C1 On 28/10/2023 Spot Bond			100.00000	100.00000	100.00000	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			3.36000	98.46181	3.36000	98.44365				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	116.59471	2.25000	116.57668				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			3.27000	126.57238	3.23000	127.01014				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			3.24000	115.08301	3.24000	115.06216				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			3.26000	113.40893	3.26000	113.38832				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			3.30500	105.21924	3.30500	105.19995				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EL31 SPOT										0.00	0	0
Total For EL31										0.00	0	0
EL36 On 31/01/2036 Spot Bond			3.33000	99.57435	3.33000	99.55607				0.00	0	0
Total EL36 SPOT										0.00	0	0
Total For EL36										0.00	0	0
EL36/12 On 31/01/2036 Spot Bond			2.25000	116.59471	2.25000	116.57668				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			9.78000	104.55877	9.78000	104.53164				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			9.86000	103.89371	9.86000	103.86609				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			11.07000	95.27621	11.07000	95.24831				0.00	0	0
Total EMM03 SPOT										0.00	0	0
Total For EMM03										0.00	0	0
EMM04 On 16/05/2028 Spot Bond			11.48000	11.48000	11.48000	95.91172				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			11.73000	11.73000	11.73000	96.24558				0.00	0	1,999,999,800
Total EMM05 SPOT										0.00	0	1,999,999,800
Total For EMM05										0.00	0	1,999,999,800
EMM06 On 23/06/2025 Spot Bond			11.17000	98.99311	11.17000	100.94849				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			11.02000	100.29292	11.02000	101.40618				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			11.75000	97.91458	11.75000	90.37192				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	101.52873				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	99.88003				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPF004 SPOT										0.00	0	0
Total For EPF004										0.00	0	0
EPF004 On 19/08/2018 Spot Bond					0.00000	101.83022				0.00	0	0
Total EPF006 SPOT										0.00	0	0
Total For EPF006										0.00	0	0
EPF006 On 02/09/2020 Spot Bond					0.00000	101.36997				0.00	0	0
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF007 On 12/09/2019 Spot Bond					0.00000	101.62588				0.00	0	0
Total EPF008 SPOT										0.00	0	0
Total For EPF008										0.00	0	0
EPF008 On 30/03/2018 Spot Bond					0.00000	100.66214				0.00	0	0
Total EPF009 SPOT										0.00	0	0
Total For EPF009										0.00	0	0
EPF009 On 07/11/2019 Spot Bond					0.00000	100.16876				0.00	0	0
Total EPF010 SPOT										0.00	0	0
Total For EPF010										0.00	0	0
EPF010 On 12/06/2020 Spot Bond					0.00000	101.79630				0.00	0	0
Total EPF011 SPOT										0.00	0	0
Total For EPF011										0.00	0	0
EPF011 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
EPF01U 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
EPF02U 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
EPF03U On 06/11/2017 Spot Bond					0.00000	99.87278				0.00	0	0
Total EPFC29 SPOT										0.00	0	0
Total For EPFC29										0.00	0	0
EPFC29 On 02/03/2018 Spot Bond					0.00000	101.29262				0.00	0	0
Total EPFC30 SPOT										0.00	0	0
Total For EPFC30										0.00	0	0
EPFC30 On 03/11/2017 Spot Bond					0.00000	99.93613				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPFC32 SPOT										0.00	0	0
Total For EPFC32										0.00	0	0
EPFC3:On 06/03/2018 Spot Bond					0.00000	101.18664				0.00	0	0
Total EPFC33 SPOT										0.00	0	0
Total For EPFC33										0.00	0	0
EPFC3:On 06/09/2018 Spot Bond					0.00000	101.24981				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	97.79952				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			12.49500	98.94205	12.49500	98.90994				0.00	0	0
Total EQS07 SPOT										0.00	0	0
Total For EQS07										0.00	0	0
EQS08:On 04/10/2018 Spot Bond					0.00000	99.70623				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	100.02632				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	101.84069				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	101.88561				0.00	0	0
Total ERS3B5 SPOT										0.00	0	0
Total For ERS3B5										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ERS3C On 17/08/2019 Spot Bond					0.00000	101.94294				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	102.08925				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	112.77800	10.00000	112.74800				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	101.66312				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	101.99776				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	101.44937				0.00	0	0
Total ERSA21 SPOT										0.00	0	0
Total For ERSA21										0.00	0	0
ERSA2 On 17/05/2019 Spot Bond					0.00000	102.17765				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	101.82024				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	101.76918				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	101.83055				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			8.38500	100.69261	8.38500	100.67035				0.00	0	54,910,000,000
Total ES18 SPOT										0.00	0	54,910,000,000
Total For ES18										0.00	0	54,910,000,000
ES18/R On 20/04/2018 Spot Bond			9.25000	100.30370	9.25000	100.27934				0.00	0	0
Total ES18/R204 SPOT										0.00	0	0
Total For ES18/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
ES23 On 25/01/2023 Spot Bond			9.55000	104.48075	9.55000	104.45427			45,095,100,000.00	4,722,000	1,919,361,000
Total ES23 SPOT									45,095,100,000.00	4,722,000	1,919,361,000
Total For ES23									45,095,100,000.00	4,722,000	1,919,361,000
ES23/R On 25/01/2023 Spot Bond			10.00000	102.65988	10.00000	102.63266			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			10.44000	86.35834	10.44000	86.33419			74,286,864,000.00	7,115,600	12,303,557,800
Total ES26 SPOT									74,286,864,000.00	7,115,600	12,303,557,800
Total For ES26									74,286,864,000.00	7,115,600	12,303,557,800
ES26/R On 02/04/2026 Spot Bond			7.85000	100.63663	7.85000	100.61534			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			11.15000	74.06920	11.30000	73.17946			87,520,810,000.00	7,849,400	57,942,024,700
Total ES33 SPOT									87,520,810,000.00	7,849,400	57,942,024,700
Total For ES33									87,520,810,000.00	7,849,400	57,942,024,700
ES33/R On 15/09/2033 Spot Bond			7.50000	100.96052	7.50000	100.94000			0.00	0	0
Total ES33/R209 SPOT									0.00	0	0
Total For ES33/R209									0.00	0	0
ES42 On 25/04/2042 Spot Bond			11.52500	75.60134	11.52500	75.57808			45,304,775,000.00	3,931,000	10,616,065,500
Total ES42 SPOT									45,304,775,000.00	3,931,000	10,616,065,500
Total For ES42									45,304,775,000.00	3,931,000	10,616,065,500
ES42/R On 25/04/2042 Spot Bond			8.50000	100.16021	8.50000	100.13731			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	100.41604			0.00	0	0
Total EXX02 SPOT									0.00	0	0
Total For EXX02									0.00	0	0
FBJ20Z On 20/03/2020 Spot Bond					0.00000	100.99740			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	101.03048			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	101.71522			0.00	0	0
Total FIFB04 SPOT									0.00	0	0
Total For FIFB04									0.00	0	0
FIFB07 On 27/11/2017 Spot Bond					0.00000	101.53721			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	101.49801			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	100.82758			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	101.46183			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	99.84012			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	101.90192			0.00	0	0
Total FIFB12 SPOT									0.00	0	0
Total For FIFB12									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			8.94500	102.59928	8.94500	102.57475				0.00	0	660,000,000
Total FRB05 SPOT										0.00	0	660,000,000
Total For FRB05										0.00	0	660,000,000
FRB11 On 11/12/2017 Spot Bond					0.00000	101.55178				0.00	0	0
Total FRB11 SPOT										0.00	0	0
Total For FRB11										0.00	0	0
FRB12 On 02/06/2019 Spot Bond					0.00000	101.82862				0.00	80,000,000	40,000,000
Total FRB12 SPOT										0.00	80,000,000	40,000,000
Total For FRB12										0.00	80,000,000	40,000,000
FRB13 On 02/06/2021 Spot Bond					0.00000	100.26809				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			11.18000	11.18000	11.18000	100.69553				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	104.19843				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	103.20260				0.00	0	5,081,700,000
Total FRB16 SPOT										0.00	0	5,081,700,000
Total For FRB16										0.00	0	5,081,700,000
FRB17 On 08/01/2022 Spot Bond					0.00000	100.80539				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB18 On 13/04/2021 Spot Bond					0.00000	103.99300			0.00	0	0
Total FRB18 SPOT									0.00	0	0
Total For FRB18									0.00	0	0
FRB19 On 14/04/2021 Spot Bond			11.88000	101.88043	11.88000	101.84814			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	101.87727			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	102.03925			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	101.78915			0.00	1,120,000,000	1,120,000,000
Total FRB22 SPOT									0.00	1,120,000,000	1,120,000,000
Total For FRB22									0.00	1,120,000,000	1,120,000,000
FRB23 On 20/09/2027 Spot Bond					0.00000	101.15348			0.00	180,000,000	90,000,000
Total FRB23 SPOT									0.00	180,000,000	90,000,000
Total For FRB23									0.00	180,000,000	90,000,000
FRBC2 On 21/12/2018 Spot Bond			9.09500	107.40520	9.09500	107.37911		11,823,500,000,000.00	0.00	1,300,000,000	1,150,000,000
Total FRBC21 SPOT								11,823,500,000,000.00	0.00	1,300,000,000	1,150,000,000
Total For FRBC21								11,823,500,000,000.00	0.00	1,300,000,000	1,150,000,000
FRBC2 On 21/12/2018 Spot Bond					0.00000	102.87260			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			3.15000	146.01158	3.15000	145.98550			0.00	0	0
Total FRBI22 SPOT									0.00	0	0
Total For FRBI22									0.00	0	0
FRBI23 On 07/12/2023 Spot Bond			3.29000	3.29000	3.29000	286.51178		2,434,600,000,000.00	0.00	740,000,000	370,000,000
Total FRBI23 SPOT								2,434,600,000,000.00	0.00	740,000,000	370,000,000
Total For FRBI23								2,434,600,000,000.00	0.00	740,000,000	370,000,000
FRBI25 On 31/01/2025 Spot Bond			3.55000	3.55000	3.55000	120.52185			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			3.91000	3.91000	3.91000	162.71646			0.00	0	0
Total FRBI28 SPOT									0.00	0	0
Total For FRBI28									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI29 On 31/03/2029 Spot Bond			3.92000	3.92000	3.92000	82.12509			0.00	0	0
Total FRBI29 SPOT									0.00	0	0
Total For FRBI29									0.00	0	0
FRBI33 On 07/12/2033 Spot Bond			4.05000	4.05000	4.05000	200.18368			0.00	0	0
Total FRBI33 SPOT									0.00	0	0
Total For FRBI33									0.00	0	0
FRBI46 On 31/03/2046 Spot Bond			4.30000	88.78130	4.30000	88.76259			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			4.46500	88.59042	4.46500	88.98450			0.00	0	0
Total FRBI50 SPOT									0.00	0	0
Total For FRBI50									0.00	0	0
FRBZ01 On 30/11/2020 Spot Bond			9.25000	9.25000	9.25000	76.02879			0.00	0	0
Total FRBZ01 SPOT									0.00	0	0
Total For FRBZ01									0.00	0	0
FRBZ02 On 28/10/2024 Spot Bond			10.63000	10.63000	10.63000	49.25530			0.00	0	0
Total FRBZ02 SPOT									0.00	0	0
Total For FRBZ02									0.00	0	0
FRBZ03 On 10/12/2024 Spot Bond			10.66000	10.66000	10.66000	48.56664			0.00	0	0
Total FRBZ03 SPOT									0.00	0	0
Total For FRBZ03									0.00	0	0
FRC06U 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
FRC107 On 03/06/2021 Spot Bond					0.00000	101.77079			0.00	0	0
Total FRC107 SPOT									0.00	0	0
Total For FRC107									0.00	0	0
FRC152 On 20/12/2017 Spot Bond					0.00000	101.11605			0.00	0	0
Total FRC152 SPOT									0.00	0	0
Total For FRC152									0.00	0	0
FRC153 On 20/12/2017 Spot Bond					0.00000	101.02845			0.00	0	0
Total FRC153 SPOT									0.00	0	0
Total For FRC153									0.00	0	0
FRC154 On 20/12/2017 Spot Bond					0.00000	101.05840			0.00	0	0
Total FRC154 SPOT									0.00	0	0
Total For FRC154									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC15: On 20/12/2017 Spot Bond					0.00000	101.35178				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	101.04176				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	100.98861				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	100.98972				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	101.39087				0.00	0	0
Total FRC167 SPOT										0.00	0	0
Total For FRC167										0.00	0	0
FRC16: On 20/06/2018 Spot Bond					0.00000	101.00517				0.00	0	0
Total FRC168 SPOT										0.00	0	0
Total For FRC168										0.00	0	0
FRC16: On 31/01/2025 Spot Bond			4.34500	4.34500	4.34500	114.38098				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC17: On 20/06/2018 Spot Bond					0.00000	101.06955				0.00	0	0
Total FRC170 SPOT										0.00	0	0
Total For FRC170										0.00	0	0
FRC17: On 20/06/2018 Spot Bond					0.00000	101.06040				0.00	0	0
Total FRC171 SPOT										0.00	0	0
Total For FRC171										0.00	0	0
FRC17: On 21/02/2018 Spot Bond					0.00000	101.00274				0.00	0	0
Total FRC172 SPOT										0.00	0	0
Total For FRC172										0.00	0	0
FRC17: On 20/06/2018 Spot Bond					0.00000	101.06955				0.00	0	0
Total FRC174 SPOT										0.00	0	0
Total For FRC174										0.00	0	0
FRC17: On 20/09/2018 Spot Bond					0.00000	101.01400				0.00	0	0
Total FRC176 SPOT										0.00	0	0
Total For FRC176										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC17: On 20/09/2018 Spot Bond					0.00000	100.99291				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC17: On 06/08/2023 Spot Bond					0.00000	101.96264				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC17: On 20/09/2020 Spot Bond					0.00000	101.14339				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC18: On 06/08/2023 Spot Bond					0.00000	113.68136				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC18: On 20/12/2018 Spot Bond					0.00000	103.75088				0.00	0	0
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0
FRC18: On 20/12/2018 Spot Bond					0.00000	101.29539				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC18: On 20/03/2019 Spot Bond					0.00000	101.03933				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC18: On 20/03/2019 Spot Bond					0.00000	101.05855				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC19: On 02/04/2019 Spot Bond					0.00000	100.71076				0.00	0	0
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0
FRC19: On 25/11/2020 Spot Bond			10.00000	112.77800	10.00000	112.74800				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC19: On 20/06/2024 Spot Bond					0.00000	101.11140				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC20: On 20/06/2019 Spot Bond					0.00000	101.47654				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC207 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
FRC208 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
FRC209 On 07/10/2020 Spot Bond					0.00000	102.96515			0.00	0	0
Total FRC209 SPOT									0.00	0	0
Total For FRC209									0.00	0	0
FRC210 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	101.09166			0.00	0	0
Total FRC210 SPOT									0.00	0	0
Total For FRC210									0.00	0	0
FRC211 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
FRC212 On 07/05/2020 Spot Bond					0.00000	102.10553			0.00	0	0
Total FRC212 SPOT									0.00	0	0
Total For FRC212									0.00	0	0
FRC213 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
FRC214 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
FRC215 On 07/11/2019 Spot Bond					0.00000	102.10549			0.00	0	0
Total FRC215 SPOT									0.00	0	0
Total For FRC215									0.00	0	0
FRC216 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
FRC217 On 07/11/2017 Spot Bond					0.00000	102.10085			0.00	0	0
Total FRC217 SPOT									0.00	0	0
Total For FRC217									0.00	0	0
FRC218 On 07/11/2017 Spot Bond					0.00000	102.00554			0.00	0	0
Total FRC218 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 FRC218										0.00	0	0
FRC21: On 04/11/2019 Spot Bond					0.00000	99.85930				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	99.86715				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			3.71000	142.82610	3.71000	142.79844				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	101.77324				0.00	0	0
Total FRC225 SPOT										0.00	0	0
Total For FRC225										0.00	0	0
FRC23: On 25/06/2018 Spot Bond					0.00000	100.82892				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			4.57000	138.09032	4.57000	138.06041				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	101.56293				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	109.47284				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	114.19983				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	110.01099				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	114.92545				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	114.08396				0.00	0	0
Total FRC240 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 FRC240										0.00	0	0
FRC24 On 08/02/2020 Spot Bond					0.00000	109.37427				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	109.00528				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	100.63552				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	109.79741				0.00	0	0
Total FRC244 SPOT										0.00	0	0
Total For FRC244										0.00	0	0
FRC24 On 19/10/2020 Spot Bond					0.00000	100.62924				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	100.50619				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	109.22162				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	99.20702				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	112.57440				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	94.43983				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	102.24221				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	101.17724				0.00	0	0
Total FRC252 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 FRC252										0.00	0	0
FRC25 On 27/03/2020 Spot Bond					0.00000	100.79631				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	100.66636				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	100.35640				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	100.78711				0.00	0	0
Total FRC257 SPOT										0.00	0	0
Total For FRC257										0.00	0	0
FRC25 On 08/05/2020 Spot Bond					0.00000	101.34489				0.00	0	0
Total FRC258 SPOT										0.00	0	0
Total For FRC258										0.00	0	0
FRC25 On 06/11/2023 Spot Bond			3.33700	3.33700	3.33700	101.08971				0.00	0	0
Total FRC259 SPOT										0.00	0	0
Total For FRC259										0.00	0	0
FRC26 On 27/02/2023 Spot Bond			3.45500	100.42704	3.45500	100.24845				0.00	0	0
Total FRC260 SPOT										0.00	0	0
Total For FRC260										0.00	0	0
FRC26 On 10/10/2020 Spot Bond					0.00000	100.26967				0.00	0	0
Total FRC261 SPOT										0.00	0	0
Total For FRC261										0.00	0	0
FRC26 On 13/07/2020 Spot Bond					0.00000	100.27227				0.00	0	0
Total FRC262 SPOT										0.00	0	0
Total For FRC262										0.00	0	0
FRC66 On 31/01/2022 Spot Bond			4.23000	4.23000	4.23000	139.91136				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			4.29000	4.29000	4.29000	139.58263				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			4.27000	4.27000	4.27000	139.69211				0.00	0	0
Total FRC71 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 FRC71										0.00	0	0
FRD01: On 31/10/2020 Spot Bond					0.00000	99.99996				0.00	0	0
Total FRD013 SPOT										0.00	0	0
Total For FRD013										0.00	0	0
FRD011 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
FRD151 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
FRD171 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			4.05500	85.65154	4.05500	85.67620				0.00	0	0
Total FRI33 SPOT										0.00	0	0
Total For FRI33										0.00	0	0
FRI38 On 31/01/2038 Spot Bond			4.17000	99.02411	4.17000	99.00371				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	102.04835				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	100.95168				0.00	0	800,000,000
Total FRJ19 SPOT										0.00	0	800,000,000
Total For FRJ19										0.00	0	800,000,000
FRJ20 On 20/09/2020 Spot Bond					0.00000	100.62357				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	100.85525				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	102.10559				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	103.18996				0.00	0	0
Total FRJ25 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 FRJ25										0.00	0	0
FRJ27 On 25/01/2027 Spot Bond					0.00000	100.47552				0.00	0	0
Total FRJ27 SPOT										0.00	0	0
Total For FRJ27										0.00	0	0
FRS011 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRS01U SPOT										0.00	0	0
Total For FRS01U										0.00	0	0
FRS021 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	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			2.80300	2.80300	2.80300	105.49118				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			3.19000	3.19000	3.19000	115.13967				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS102 On 23/01/2024 Spot Bond					0.00000	100.18075				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS103 On 23/01/2024 Spot Bond					0.00000	100.18075				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS104 On 31/01/2038 Spot Bond			3.33000	103.77830	3.33000	112.64958				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS108 On 07/12/2033 Spot Bond			3.35000	217.80378	3.35000	217.76360				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS110 On 31/01/2038 Spot Bond			4.28500	97.31646	4.28500	97.29612				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS111 On 07/12/2033 Spot Bond			3.38000	3.38000	3.38000	216.97211				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS112 On 29/04/2019 Spot Bond					0.00000	100.02794				0.00	0	0
Total FRS113 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 FRS113										0.00	0	0
FRS114 On 31/01/2025 Spot Bond			3.60000	120.14777	3.60000	120.12486				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS115 On 31/01/2038 Spot Bond			3.49500	109.81818	3.49500	109.79753				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS119 On 31/01/2038 Spot Bond			3.86000	103.81316	3.86000	103.79263				0.00	0	0
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS120 On 07/12/2033 Spot Bond			3.50000	118.49758	3.50000	213.84120				0.00	0	0
Total FRS120 SPOT										0.00	0	0
Total For FRS120										0.00	0	0
FRS121 On 07/12/2033 Spot Bond			3.55000	212.59344	3.55000	212.55307				0.00	0	0
Total FRS121 SPOT										0.00	0	0
Total For FRS121										0.00	0	0
FRS122 On 31/01/2025 Spot Bond			3.13000	108.50434	3.13000	108.48501				0.00	0	0
Total FRS122 SPOT										0.00	0	0
Total For FRS122										0.00	0	0
FRS123 On 07/12/2033 Spot Bond			3.58000	211.82517	3.58000	211.78478				0.00	0	0
Total FRS123 SPOT										0.00	0	0
Total For FRS123										0.00	0	0
FRS124 On 31/01/2038 Spot Bond			4.40500	95.57292	4.40500	95.55263				0.00	0	0
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0
FRS126 On 31/03/2028 Spot Bond			3.87500	163.25684	3.87500	163.22431				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			4.22000	85.78917	4.22000	98.25679				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			3.85000	103.96754	3.85000	163.58819				0.00	0	0
Total FRS129 SPOT										0.00	0	0
Total For FRS129										0.00	0	0
FRS130 On 11/02/2018 Spot Bond			100.00000	84.73002	100.00000	84.54897				0.00	0	0
Total FRS130 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 FRS130										0.00	0	0
FRS13 On 31/03/2028 Spot Bond			3.91000	162.74904	3.91000	162.71646				0.00	0	0
Total FRS131 SPOT										0.00	0	0
Total For FRS131										0.00	0	0
FRS13 On 07/12/2033 Spot Bond			4.09000	199.27382	4.09000	199.23311				0.00	0	0
Total FRS132 SPOT										0.00	0	0
Total For FRS132										0.00	0	0
FRS13 On 24/03/2020 Spot Bond					0.00000	103.79030				0.00	0	0
Total FRS133 SPOT										0.00	0	0
Total For FRS133										0.00	0	0
FRS13 On 31/01/2038 Spot Bond			4.15000	86.40693	4.15000	99.30442				0.00	0	0
Total FRS134 SPOT										0.00	0	0
Total For FRS134										0.00	0	0
FRS13 On 31/01/2038 Spot Bond			4.40500	4.40500	4.40500	95.55263				0.00	0	0
Total FRS135 SPOT										0.00	0	0
Total For FRS135										0.00	0	0
FRS13 On 31/01/2038 Spot Bond			3.93000	102.70749	3.93000	102.68700				0.00	0	0
Total FRS136 SPOT										0.00	0	0
Total For FRS136										0.00	0	0
FRS13 On 31/03/2028 Spot Bond			3.72000	165.52765	3.72000	165.49536				0.00	0	0
Total FRS137 SPOT										0.00	0	0
Total For FRS137										0.00	0	0
FRS13 On 07/12/2033 Spot Bond			3.86000	204.81709	3.86000	204.77649				0.00	0	0
Total FRS138 SPOT										0.00	0	0
Total For FRS138										0.00	0	0
FRS14 On 31/03/2028 Spot Bond			3.85000	163.62068	3.85000	163.58819				0.00	0	0
Total FRS142 SPOT										0.00	0	0
Total For FRS142										0.00	0	0
FRS14 On 31/03/2028 Spot Bond			3.85000	163.62068	3.85000	163.58819				0.00	0	0
Total FRS143 SPOT										0.00	0	0
Total For FRS143										0.00	0	0
FRS14 On 31/03/2028 Spot Bond			4.14000	96.41661	4.14000	159.42390				0.00	0	0
Total FRS145 SPOT										0.00	0	0
Total For FRS145										0.00	0	0
FRS14 On 31/01/2025 Spot Bond			3.90000	117.79706	3.90000	117.77365				0.00	0	0
Total FRS146 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 FRS146										0.00	0	0
FRS146 On 31/01/2022 Spot Bond			3.41000	144.52242	3.41000	144.49560				0.00	0	0
Total FRS147 SPOT										0.00	0	0
Total For FRS147										0.00	0	0
FRS147 On 31/03/2028 Spot Bond			4.20000	158.61062	4.20000	158.57762				0.00	0	0
Total FRS149 SPOT										0.00	0	0
Total For FRS149										0.00	0	0
FRS149 On 31/03/2028 Spot Bond			4.24000	158.04934	4.24000	158.01629				0.00	0	0
Total FRS150 SPOT										0.00	0	0
Total For FRS150										0.00	0	0
FRS150 On 31/01/2025 Spot Bond			3.87000	118.02979	3.87000	118.00642				0.00	0	0
Total FRS151 SPOT										0.00	0	0
Total For FRS151										0.00	0	0
FRS151 On 31/03/2028 Spot Bond			4.21000	158.47008	4.21000	158.43707				0.00	0	0
Total FRS152 SPOT										0.00	0	0
Total For FRS152										0.00	0	0
FRS152 On 31/03/2028 Spot Bond			4.25000	4.25000	4.25000	157.87633				0.00	0	0
Total FRS153 SPOT										0.00	0	0
Total For FRS153										0.00	0	0
FRS153 On 19/05/2019 Spot Bond					0.00000	110.08615				0.00	0	0
Total FRS157 SPOT										0.00	0	0
Total For FRS157										0.00	0	0
FRS157 On 20/06/2022 Spot Bond					0.00000	103.57565				0.00	0	0
Total FRS158 SPOT										0.00	0	0
Total For FRS158										0.00	0	0
FRS158 On 06/06/2023 Spot Bond					0.00000	103.81292				0.00	0	0
Total FRS159 SPOT										0.00	0	0
Total For FRS159										0.00	0	0
FRS159 On 06/06/2024 Spot Bond					0.00000	103.41638				0.00	0	0
Total FRS160 SPOT										0.00	0	0
Total For FRS160										0.00	0	0
FRS160 On 06/06/2025 Spot Bond					0.00000	102.30768				0.00	0	0
Total FRS161 SPOT										0.00	0	0
Total For FRS161										0.00	0	0
FRS161 On 20/06/2022 Spot Bond					0.00000	84.35233				0.00	0	0
Total FRS162 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 FRS162										0.00	0	0
FRS16: On 06/06/2023 Spot Bond					0.00000	85.18123				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	87.65668				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	87.99604				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	66.61533				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	74.34159				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	71.74751				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	69.50990				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	92.94591				0.00	0	0
Total FRS170 SPOT										0.00	0	0
Total For FRS170										0.00	0	0
FRS17: On 16/10/2022 Spot Bond					0.00000	100.35923				0.00	0	0
Total FRS171 SPOT										0.00	0	0
Total For FRS171										0.00	0	0
FRS17: On 16/10/2024 Spot Bond					0.00000	100.38136				0.00	0	0
Total FRS172 SPOT										0.00	0	0
Total For FRS172										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			3.00000	3.00000	3.00000	290.81674				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			2.89000	2.89000	2.89000	292.46999				0.00	0	0
Total FRS37 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 FRS37									0.00	0	0
FRS43 On 07/12/2023 Spot Bond			3.61000	3.61000	3.61000	281.85020			505,400,000,000.00	140,000,000	70,000,000
Total FRS43 SPOT									505,400,000,000.00	140,000,000	70,000,000
Total For FRS43									505,400,000,000.00	140,000,000	70,000,000
FRS46 On 31/01/2022 Spot Bond			3.37000	3.37000	3.37000	144.72367			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	100.08991			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			2.90000	147.46033	2.90000	147.43497			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	99.86232			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			3.17000	110.50862	3.17000	110.48881			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			2.87000	89.00657	2.87000	117.13568			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			3.06000	3.06000	3.06000	124.49150			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	99.80942			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			3.09000	3.09000	3.09000	124.24427			0.00	0	0
Total FRS87 SPOT									0.00	0	0
Total For FRS87									0.00	0	0
FRS90 On 07/12/2023 Spot Bond			3.80000	3.80000	3.80000	279.12566			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	101.99887			0.00	0	0
Total FRS94 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 FRS94									0.00	0	0
FRS96 On 27/08/2018 Spot Bond					0.00000	101.56341			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			7.89500	101.64433	7.89500	101.62310			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			8.41000	105.23534	8.41000	105.21178			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			8.77000	100.68151	8.77000	100.65778			0.00	0	40,000,000
Total FRX20 SPOT									0.00	0	40,000,000
Total For FRX20									0.00	0	40,000,000
FRX23 On 28/02/2023 Spot Bond			9.51000	9.51000	9.51000	94.05645			0.00	0	2,000,000,000
Total FRX23 SPOT									0.00	0	2,000,000,000
Total For FRX23									0.00	0	2,000,000,000
FRX24 On 10/12/2024 Spot Bond			9.98000	108.06116	9.98000	108.03241			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			10.38000	95.75378	10.38000	95.72716		83,040,000,000,000.00	8,000,000,000	2,400,000,000	
Total FRX26 SPOT								13,040,000,000,000.00	8,000,000,000	2,400,000,000	
Total For FRX26								13,040,000,000,000.00	8,000,000,000	2,400,000,000	
FRX27 On 07/03/2027 Spot Bond			10.41000	100.22602	10.41000	100.19793		3,747,600,000,000.00	360,000,000	180,000,000	
Total FRX27 SPOT								3,747,600,000,000.00	360,000,000	180,000,000	
Total For FRX27								3,747,600,000,000.00	360,000,000	180,000,000	
FRX30 On 31/01/2030 Spot Bond			10.76500	95.61399	10.76500	95.58675		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			10.94000	91.85683	10.94000	91.83025		2,844,400,000,000.00	260,000,000	130,000,000	
Total FRX31 SPOT								2,844,400,000,000.00	260,000,000	130,000,000	
Total For FRX31								2,844,400,000,000.00	260,000,000	130,000,000	
FRX32 On 31/03/2032 Spot Bond			10.92000	97.73680	10.92000	98.00438		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			11.69500	70.18601	11.69500	70.16409		0.00	0	0	
Total FRX45 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 FRX45									0.00	0	0
FS1A5 On 20/09/2018 Spot Bond					0.00000	101.02107			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	101.19237			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	101.01400			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	101.15810			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	101.53923			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	101.75058			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	101.68602			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	101.73441			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	101.94724			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
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	101.61246			0.00	0	0
Total FS3A5 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 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	101.66667			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
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

Contract 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 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	100.38326				0.00	4,000,000,000	1,000,000,000
Total GBL02 SPOT										0.00	4,000,000,000	1,000,000,000
Total For GBL02										0.00	4,000,000,000	1,000,000,000
GH2A1 On 25/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GH2A1U SPOT										0.00	0	0
Total For GH2A1U										0.00	0	0
GH2B1 On 24/11/2017 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GH2B1U SPOT										0.00	0	0
Total For GH2B1U										0.00	0	0
GH31A On 25/02/2018 Spot Bond					0.00000	101.62124				0.00	0	0
Total GH31A1 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 GH31A1										0.00	0	0
GH31A On 25/02/2020 Spot Bond					0.00000	101.57189				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	101.59013				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	101.70867				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	101.85450				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	101.94559				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	101.12712				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

Contract 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 GRB05U										0.00	0	0
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

Contract 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 GRB20U										0.00	0	0
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
GRT06 On 11/12/2017 Spot Bond					0.00000	101.27281				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	101.75375				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	101.34810				0.00	200,000,000	200,000,000
Total GRT08 SPOT										0.00	200,000,000	200,000,000
Total For GRT08										0.00	200,000,000	200,000,000
GRT09 On 15/10/2018 Spot Bond					0.00000	100.87920				0.00	0	500,000,000
Total GRT09 SPOT										0.00	0	500,000,000
Total For GRT09										0.00	0	500,000,000
GRT10 On 13/05/2019 Spot Bond					0.00000	102.56106				0.00	0	0
Total GRT10 SPOT										0.00	0	0
Total For GRT10										0.00	0	0
GRT11 On 13/05/2021 Spot Bond					0.00000	101.86788				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	101.13019				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	100.35414				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	101.13259				0.00	0	0
Total GRT14 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 GRT14										0.00	0	0
GRT15 On 15/04/2020 Spot Bond					0.00000	100.46431				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	100.33922				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			10.06000	100.80507	10.06000	100.77790				0.00	0	0
Total GRT17 SPOT										0.00	0	0
Total For GRT17										0.00	0	0
GRT18 On 13/03/2020 Spot Bond					0.00000	101.12326				0.00	0	0
Total GRT18 SPOT										0.00	0	0
Total For GRT18										0.00	0	0
GRT19 On 14/03/2022 Spot Bond					0.00000	101.49531				0.00	0	0
Total GRT19 SPOT										0.00	0	0
Total For GRT19										0.00	0	0
GRT20 On 03/04/2024 Spot Bond					0.00000	100.68052				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			10.82000	95.83042	10.82000	96.00879				0.00	0	0
Total GRT21 SPOT										0.00	0	0
Total For GRT21										0.00	0	0
GRT22 On 16/10/2022 Spot Bond					0.00000	100.34737				0.00	0	0
Total GRT22 SPOT										0.00	0	0
Total For GRT22										0.00	0	0
GRT23 On 16/10/2024 Spot Bond					0.00000	100.35785				0.00	0	0
Total GRT23 SPOT										0.00	0	0
Total For GRT23										0.00	0	0
GRX01 On 03/07/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRX01U SPOT										0.00	0	0
Total For GRX01U										0.00	0	0
HC1M1 On 30/11/2017 Spot Bond					0.00000	120.43904				0.00	0	0
Total HC1M1 SPOT										0.00	0	0
Total For HC1M1										0.00	0	0
HC1M2 On 30/11/2017 Spot Bond					0.00000	115.61644				0.00	0	0
Total HC1M2 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 HC1M2										0.00	0	0
HC1M3 On 30/11/2017 Spot Bond					0.00000	104.60881				0.00	0	0
Total HC1M3 SPOT										0.00	0	0
Total For HC1M3										0.00	0	0
HC2T2 On 05/10/2018 Spot Bond					0.00000	100.58517				0.00	0	0
Total HC2T2 SPOT										0.00	0	0
Total For HC2T2										0.00	0	0
HC4T1 On 15/12/2017 Spot Bond					0.00000	101.05909				0.00	0	0
Total HC4T1 SPOT										0.00	0	0
Total For HC4T1										0.00	0	0
HC5T1 On 29/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HC5T1 SPOT										0.00	0	0
Total For HC5T1										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	99.95623				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	99.68772				0.00	2,573,300,000	1,286,650,000
Total HILB04 SPOT										0.00	2,573,300,000	1,286,650,000
Total For HILB04										0.00	2,573,300,000	1,286,650,000
HILB05 On 11/07/2019 Spot Bond					0.00000	100.47904				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	100.48416				0.00	1,000,000,000	500,000,000
Total HILB06 SPOT										0.00	1,000,000,000	500,000,000
Total For HILB06										0.00	1,000,000,000	500,000,000
HILB07 On 11/07/2021 Spot Bond					0.00000	100.49016				0.00	100,000,000	50,000,000
Total HILB07 SPOT										0.00	100,000,000	50,000,000
Total For HILB07										0.00	100,000,000	50,000,000
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

Contract 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 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	112.77800	10.00000	112.74800				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	101.92790				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	100.41560				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	100.37394				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	101.70767				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			8.91000	104.44522	8.91000	104.42048				0.00	0	0
Total HWAY20 SPOT										0.00	0	0
Total For HWAY20										0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			100.00000	21.69289	100.00000	21.64514				0.00	0	0
Total HWAY20/R207 SPOT										0.00	0	0
Total For HWAY20/R207										0.00	0	0
HWAY2 On 07/12/2023 Spot Bond			3.04000	290.26949	3.04000	290.21834				0.00	0	0
Total HWAY23 SPOT										0.00	0	0
Total For HWAY23										0.00	0	0
HWAY2 On 07/12/2024 Spot Bond			2.75000	2.75000	2.75000	300.30672				0.00	0	0
Total HWAY24 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 HWAY24									0.00	0	0
HWAY3 On 28/02/2033 Spot Bond			3.13500	89.67726	3.13500	100.05158			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			11.19500	87.73535	11.19500	87.70939			0.00	0	2,920,000,000
Total HWAY34 SPOT									0.00	0	2,920,000,000
Total For HWAY34									0.00	0	2,920,000,000
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.35400	100.00000	11.32901			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			11.21500	87.31147	11.21500	87.28559			0.00	0	1,400,000,000
Total HWAY35 SPOT									0.00	0	1,400,000,000
Total For HWAY35									0.00	0	1,400,000,000
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.35393	100.00000	11.32894			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	100.35261			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	101.11178			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	112.77800	10.00000	112.74800			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			2.55000	128.80106	2.45000	129.64035		424,536,265,500,000.00	166,484,810,000	155,062,170,000	
Total I2025 SPOT								424,536,265,500,000.00	166,484,810,000	155,062,170,000	
Total For I2025								424,536,265,500,000.00	166,484,810,000	155,062,170,000	
I2029 On 31/03/2029 Spot Bond			2.59000	99.02663	2.59000	99.01035		272,209,000,000,000.00	105,100,000,000	31,902,027,500	
Total I2029 SPOT								272,209,000,000,000.00	105,100,000,000	31,902,027,500	
Total For I2029								272,209,000,000,000.00	105,100,000,000	31,902,027,500	
I2033 On 28/02/2033 Spot Bond			2.50500	104.65257	2.50500	104.63557		18,043,515,000,000.00	7,203,000,000	23,951,170,300	
Total I2033 SPOT								18,043,515,000,000.00	7,203,000,000	23,951,170,300	

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 I2033									18,043,515,000,000.00	7,203,000,000	23,951,170,300
I2038 On 31/01/2038 Spot Bond			2.62000	126.00432	2.57000	126.99167			555,505,500,000,000.00	212,025,000,000	159,988,900,000
Total I2038 SPOT									55,505,500,000,000.00	212,025,000,000	159,988,900,000
Total For I2038									55,505,500,000,000.00	212,025,000,000	159,988,900,000
I2046 On 31/03/2046 Spot Bond			2.63000	122.32767	2.63000	122.30741			293,977,256,698,000.00	111,778,424,600	108,069,300,000
Total I2046 SPOT									13,977,256,698,000.00	111,778,424,600	108,069,300,000
Total For I2046									13,977,256,698,000.00	111,778,424,600	108,069,300,000
I2050 On 31/12/2050 Spot Bond			2.67000	128.98822	2.61500	130.54112			84,432,876,000,000.00	31,622,800,000	98,299,298,343
Total I2050 SPOT									14,432,876,000,000.00	31,622,800,000	98,299,298,343
Total For I2050									14,432,876,000,000.00	31,622,800,000	98,299,298,343
IB105U On 22/01/2018 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	101.58599			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			9.53500	9.53500	9.53500	102.26252			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	101.62308			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	101.26580			0.00	0	0
Total IBL103 SPOT									0.00	0	0
Total For IBL103									0.00	0	0
IBL104 On 17/07/2018 Spot Bond			8.70500	8.70500	8.70500	100.32815			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	99.86647			496,800,000,000.00	60,000,000	20,000,000
Total IBL106 SPOT									496,800,000,000.00	60,000,000	20,000,000

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 IBL106									496,800,000,000.00	60,000,000	20,000,000
IBL22 On 15/03/2018 Spot Bond			6.52000	6.52000	6.52000	102.52266			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			2.97000	2.97000	2.97000	147.02744		237,600,000,000.00		80,000,000	40,000,000
Total IBL36 SPOT									237,600,000,000.00	80,000,000	40,000,000
Total For IBL36									237,600,000,000.00	80,000,000	40,000,000
IBL39 On 02/04/2018 Spot Bond			6.64000	101.57383	6.64000	101.55586			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	112.77800	10.00000	112.74800			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			8.92500	8.92500	8.92500	101.88621			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			9.56000	9.56000	9.56000	97.60767			0.00	0	0
Total IBL46 SPOT									0.00	0	0
Total For IBL46									0.00	0	0
IBL49 On 02/04/2018 Spot Bond			6.83000	100.80046	6.83000	100.78212			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	100.59273	7.34000	100.57310			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			9.55000	101.15658	9.55000	101.13094			0.00	0	0
Total IBL50 SPOT									0.00	0	0
Total For IBL50									0.00	0	0
IBL53 On 31/07/2018 Spot Bond					0.00000	100.00004			0.00	0	0
Total IBL53 SPOT									0.00	0	0
Total For IBL53									0.00	0	0
IBL55 On 31/07/2018 Spot Bond			8.70500	101.60628	8.70500	101.58275			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	99.99992			0.00	0	0
Total IBL56 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 IBL56										0.00	0	0
IBL59 On 17/02/2019 Spot Bond			8.66500	102.53201	8.66500	102.50838				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			10.22000	102.24653	10.22000	102.21884				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	100.51433				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	99.86109				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	100.02167				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	101.38820				0.00	0	0
Total IBL66 SPOT										0.00	0	0
Total For IBL66										0.00	0	0
IBL67 On 31/01/2022 Spot Bond			3.70000	142.88227	3.70000	142.85464				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	100.79991				0.00	0	0
Total IBL68 SPOT										0.00	0	0
Total For IBL68										0.00	0	0
IBL69U On 22/07/2018 Spot Bond			100.00000	100.00000	100.00000	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	101.73398				0.00	0	0
Total IBL73 SPOT										0.00	0	0
Total For IBL73										0.00	0	0
IBL75 On 19/08/2020 Spot Bond					0.00000	102.93931				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	101.88781				0.00	0	0
Total IBL76 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 IBL76										0.00	0	0
IBL77 On 25/11/2020 Spot Bond					0.00000	101.60835				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			10.27000	103.43829	10.27000	103.41015				0.00	0	0
Total IBL78 SPOT										0.00	0	0
Total For IBL78										0.00	0	0
IBL79 On 27/01/2019 Spot Bond			8.49500	104.34171	8.49500	104.31813				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	100.04543				0.00	0	0
Total IBL82 SPOT										0.00	0	0
Total For IBL82										0.00	0	0
IBL83 On 22/03/2019 Spot Bond					0.00000	100.91917				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	102.20445				0.00	4,000,000,000	1,000,000,000
Total IBL85 SPOT										0.00	4,000,000,000	1,000,000,000
Total For IBL85										0.00	4,000,000,000	1,000,000,000
IBL86 On 20/05/2021 Spot Bond					0.00000	103.10145				0.00	0	0
Total IBL86 SPOT										0.00	0	0
Total For IBL86										0.00	0	0
IBL87 On 20/05/2019 Spot Bond			8.79500	105.71932	8.79500	105.69460				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			9.62000	106.68048	9.62000	106.65324				0.00	0	0
Total IBL88 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 IBL88										0.00	0	0
IBL88/F On 20/05/2021 Spot Bond			100.00000	19.87880	100.00000	19.83503				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	101.64735				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	101.34825				0.00	0	0
Total IBL91 SPOT										0.00	0	0
Total For IBL91										0.00	0	0
IBL92 On 12/01/2020 Spot Bond					0.00000	100.45474				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	101.78417				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	101.51361				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	101.96937				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	100.93381				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	100.65345				0.00	0	0
Total IBL97 SPOT										0.00	0	0
Total For IBL97										0.00	0	0
IBL98 On 03/10/2023 Spot Bond					0.00000	100.68433				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			8.66500	100.86149	8.66500	100.83799				0.00	0	0
Total IBL99 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 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	100.46055				0.00	0	550,000,000
Total IDC02 SPOT										0.00	0	550,000,000
Total For IDC02										0.00	0	550,000,000
IDCG03 On 22/10/2020 Spot Bond			9.94000	96.19156	9.94000	96.16593				0.00	0	0
Total IDC03 SPOT										0.00	0	0
Total For IDC03										0.00	0	0
IDCG04 On 24/11/2017 Spot Bond					0.00000	101.55500				0.00	0	0
Total IDC04 SPOT										0.00	0	0
Total For IDC04										0.00	0	0
IDCG05 On 24/11/2019 Spot Bond					0.00000	101.51092				0.00	0	0
Total IDC05 SPOT										0.00	0	0
Total For IDC05										0.00	0	0
IDCG06 On 24/11/2024 Spot Bond			11.12000	96.61975	11.12000	96.59134			200,160,000,000,000.00	18,000,000,000	4,500,000,000	
Total IDC06 SPOT									10,160,000,000,000.00	18,000,000,000	4,500,000,000	
Total For IDC06									10,160,000,000,000.00	18,000,000,000	4,500,000,000	
IDCG07 On 13/11/2020 Spot Bond					0.00000	101.84861				0.00	0	0
Total IDC07 SPOT										0.00	0	0
Total For IDC07										0.00	0	0
IDCG08 On 13/05/2030 Spot Bond			12.13000	99.82214	12.13000	99.69810				0.00	0	0
Total IDC08 SPOT										0.00	0	0
Total For IDC08										0.00	0	0
IDCG09 On 05/12/2019 Spot Bond					0.00000	101.34167				0.00	0	0
Total IDC09 SPOT										0.00	0	0
Total For IDC09										0.00	0	0
IDCG10 On 05/12/2021 Spot Bond					0.00000	101.36127				0.00	0	0
Total IDC10 SPOT										0.00	0	0
Total For IDC10										0.00	0	0
IDCG11 On 05/12/2026 Spot Bond			11.22000	102.01826	11.22000	101.98783				0.00	0	0
Total IDC11 SPOT										0.00	0	0
Total For IDC11										0.00	0	0
IDCP05 On 14/03/2018 Spot Bond			4.00000	100.53468	4.00000	100.52382				0.00	0	0
Total IDCP05 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 IDCP05									0.00	0	0
IDCP06 On 17/10/2019 Spot Bond			4.00000	4.00000	4.00000	100.15244			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			9.52000	99.34961	9.52000	99.32437			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			8.33000	101.70717	8.33000	101.68436			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
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

Contract 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 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
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

Contract 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 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
IN364U On 13/04/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN364U SPOT										0.00	0	0
Total For IN364U										0.00	0	0
ING132 On 22/12/2018 Spot Bond					0.00000	101.02955				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	112.77800	10.00000	112.74800				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	101.00833				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	101.29337				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	100.68478				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	101.02964				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	101.49465				0.00	0	0
Total ING362 SPOT										0.00	0	0
Total For ING362										0.00	0	0
INLV01 On 12/08/2024 Spot Bond					0.00000	102.46936				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	101.45465				0.00	0	0
Total INLV02 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 INLV02										0.00	0	0
INLV03 On 11/02/2021 Spot Bond					0.00000	102.53842				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			11.98000	104.89022	11.98000	104.85706				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	112.77800	10.00000	112.74800				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	100.68416				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	101.07746				0.00	17,620,000,000	8,810,000,000
Total IPF09 SPOT										0.00	17,620,000,000	8,810,000,000
Total For IPF09										0.00	17,620,000,000	8,810,000,000
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	0.00000				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	101.37757				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	101.01772				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	101.04685				0.00	0	0
Total IPF15 SPOT										0.00	0	0
Total For IPF15										0.00	0	0
IPF16 On 17/12/2021 Spot Bond					0.00000	101.06432				0.00	2,600,000,000	1,300,000,000
Total IPF16 SPOT										0.00	2,600,000,000	1,300,000,000
Total For IPF16										0.00	2,600,000,000	1,300,000,000
IPF17 On 22/12/2020 Spot Bond					0.00000	100.92426				0.00	0	0
Total IPF17 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 IPF17										0.00	0	0
IPF18 On 22/12/2021 Spot Bond					0.00000	100.93481				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	100.94536				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	101.01548				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	101.05277				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	101.15171				0.00	0	0
Total IPF22 SPOT										0.00	0	0
Total For IPF22										0.00	0	0
IPL10 On 20/05/2021 Spot Bond			9.83000	102.83924	9.83000	102.81243				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	101.70642				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	100.60697				0.00	0	0
Total IPL7 SPOT										0.00	0	0
Total For IPL7										0.00	0	0
IPL7/Jif 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
IPL8 On 10/10/2020 Spot Bond					0.00000	100.82676				0.00	0	0
Total IPL8 SPOT										0.00	0	0
Total For IPL8										0.00	0	0
IPL8/Jif 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	101.70158				0.00	0	0
Total IPL9 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 IPL9										0.00	0	0
IV017/F On 31/01/2022 Spot Bond			2.75000	100.69262	2.75000	100.68515				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			5.76000	138.32591	5.76000	138.29135				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	100.35375				0.00	0	0
Total IV025 SPOT										0.00	0	0
Total For IV025										0.00	0	0
IV026 On 27/09/2019 Spot Bond					0.00000	99.84002				0.00	0	0
Total IV026 SPOT										0.00	0	0
Total For IV026										0.00	0	0
IV030 On 31/01/2025 Spot Bond			4.45000	4.45000	4.45000	113.59663				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			4.45000	4.45000	4.45000	113.59663				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	101.38023				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	103.23890				0.00	3,200,000,000	800,000,000
Total IV032 SPOT										0.00	3,200,000,000	800,000,000
Total For IV032										0.00	3,200,000,000	800,000,000
IV033 On 11/02/2021 Spot Bond					0.00000	103.19235				0.00	0	0
Total IV033 SPOT										0.00	0	0
Total For IV033										0.00	0	0
IV034 On 11/02/2021 Spot Bond			11.88000	104.29819	11.88000	104.26549				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	102.92734				0.00	0	0
Total IV035 SPOT										0.00	0	0
Total For IV035										0.00	0	0
IV036 On 22/07/2021 Spot Bond					0.00000	100.24729				0.00	0	0
Total IV036 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 IV036										0.00	0	0
IV038 On 23/09/2021 Spot Bond					0.00000	101.07949				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			5.15000	5.15000	5.15000	134.96840				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	100.98615				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			12.23000	100.27565	12.23000	100.24277				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	102.30108				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			12.12000	12.12000	12.12000	106.70812				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	99.99957				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			5.15000	134.99969	5.15000	134.96840				0.00	0	0
Total IV045 SPOT										0.00	0	0
Total For IV045										0.00	0	0
IV046 On 21/06/2022 Spot Bond					0.00000	101.19441				0.00	0	200,000,000
Total IV046 SPOT										0.00	0	200,000,000
Total For IV046										0.00	0	200,000,000
IV08 On 30/04/2018 Spot Bond			9.19500	102.23178	9.19500	102.20715				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	100.35867				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

Contract 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 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			4.51000	154.32000	4.51000	154.28661		32,472,000,000,000.00	7,200,000,000	1,800,000,000	
Total IV19A SPOT								32,472,000,000,000.00	7,200,000,000	1,800,000,000	
Total For IV19A								32,472,000,000,000.00	7,200,000,000	1,800,000,000	
IVA697 On 02/11/2017 Spot Bond			7.35000	7.35000	7.35000	99.85924		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			7.35000	7.35000	7.35000	99.71887		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			7.35000	7.35000	7.35000	99.57890		0.00	0	0	
Total IVA699 SPOT								0.00	0	0	
Total For IVA699								0.00	0	0	
IVA701 On 30/11/2017 Spot Bond			7.45000	7.45000	7.45000	99.29068		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			7.45000	7.45000	7.45000	99.15003		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			7.45000	7.45000	7.45000	99.04980		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			7.50000	7.50000	7.50000	98.48229		0.00	0	0	
Total IVA707 SPOT								0.00	0	0	
Total For IVA707								0.00	0	0	
IVA708 On 15/01/2018 Spot Bond			7.50000	7.50000	7.50000	98.36286		0.00	0	0	
Total IVA708 SPOT								0.00	0	0	
Total For IVA708								0.00	0	0	
IVA709 On 18/01/2018 Spot Bond			7.50000	7.50000	7.50000	98.30326		0.00	0	0	
Total IVA709 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 IVA709										0.00	0	0
IVA711 On 01/02/2018 Spot Bond			7.55000	7.55000	7.55000	98.01315				0.00	0	0
Total IVA711 SPOT										0.00	0	0
Total For IVA711										0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	112.77800	10.00000	112.74800				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	100.67390				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	100.68581				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	100.70148				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	97.03473				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			9.26500	102.73952	9.26500	102.71424				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	34.51874	100.00000	34.44276				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
IVC040 On 24/07/2021 Spot Bond			9.75000	101.28740	9.75000	101.26121				0.00	0	0
Total IVC040 SPOT										0.00	0	0
Total For IVC040										0.00	0	0
IVC048 On 06/11/2017 Spot Bond					0.00000	99.86795				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	101.75391				0.00	0	0
Total IVC049 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 IVC049										0.00	0	0
IVC050 On 03/12/2017 Spot Bond					0.00000	101.40089				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	99.93006				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	102.01880				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	100.86665				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	100.00007				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	100.78129				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	99.82890				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	101.26326				0.00	0	0
Total IVC064 SPOT										0.00	0	0
Total For IVC064										0.00	0	0
IVC065 On 10/09/2018 Spot Bond					0.00000	101.25152				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	99.87681				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	101.02254				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	100.20339				0.00	0	0
Total IVC075 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 IVC075										0.00	0	0
IVC077 On 04/05/2018 Spot Bond					0.00000	99.95991				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	100.37829				0.00	0	0
Total IVC081 SPOT										0.00	0	0
Total For IVC081										0.00	0	0
IVC088 On 12/04/2018 Spot Bond					0.00000	100.43191				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	100.00000				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	100.00000				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	101.73405				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	101.65994				0.00	0	0
Total IVC093 SPOT										0.00	0	0
Total For IVC093										0.00	0	0
IVC094 On 06/12/2021 Spot Bond			10.60000	104.99636	10.60000	104.96673				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	100.81823				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			8.66500	103.59361	8.66500	103.56960				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	100.15829				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	99.99988				0.00	0	0
Total IVC102 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 IVC102										0.00	0	0
IVC103 On 29/06/2021 Spot Bond					0.00000	100.83118				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	101.33547				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	101.20202				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	100.82255				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	100.02507				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	101.87015				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			10.25000	102.99771	10.25000	102.96975				0.00	0	0
Total IVC110 SPOT										0.00	0	0
Total For IVC110										0.00	0	0
IVC111 On 19/05/2020 Spot Bond					0.00000	101.67651				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	101.59542				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	101.57213				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	101.20893				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	101.98915				0.00	0	0
Total IVC116 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 IVC116										0.00	0	0
IVC119 On 21/02/2019 Spot Bond					0.00000	101.72482				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	100.72488				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	100.93463				0.00	0	0
Total IVC121 SPOT										0.00	0	0
Total For IVC121										0.00	0	0
IVC122 On 20/01/2020 Spot Bond					0.00000	100.27761				0.00	0	0
Total IVC122 SPOT										0.00	0	0
Total For IVC122										0.00	0	0
IVC124 On 17/09/2018 Spot Bond					0.00000	100.29193				0.00	0	0
Total IVC124 SPOT										0.00	0	0
Total For IVC124										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
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

Contract 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 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
IVF38U On 16/04/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVF38U SPOT										0.00	0	0
Total For IVF38U										0.00	0	0
JAS01 On 31/01/2019 Spot Bond					0.00000	99.99986				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	101.20725				0.00	180,000,000	90,000,000
Total KAP002 SPOT										0.00	180,000,000	90,000,000
Total For KAP002										0.00	180,000,000	90,000,000
KAP003 On 06/06/2019 Spot Bond					0.00000	101.38087				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	100.76653				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	100.81392				0.00	0	0
Total KAP006 SPOT										0.00	0	0
Total For KAP006										0.00	0	0
KAP007 On 26/10/2021 Spot Bond			10.15000	100.41505	10.15000	100.38774				0.00	0	0
Total KAP007 SPOT										0.00	0	0
Total For KAP007										0.00	0	0
KAP008 On 28/11/2019 Spot Bond					0.00000	102.06665				0.00	0	0
Total KAP008 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 KAP008										0.00	0	0
KAP008 On 24/05/2020 Spot Bond					0.00000	101.68782				0.00	0	0
Total KAP009 SPOT										0.00	0	0
Total For KAP009										0.00	0	0
KAP009 On 15/09/2020 Spot Bond					0.00000	101.12741				0.00	0	0
Total KAP010 SPOT										0.00	0	0
Total For KAP010										0.00	0	0
KAP010 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
KAP04U On 24/10/2022 Spot Bond					0.00000	100.17270				0.00	0	0
Total KAP11 SPOT										0.00	0	0
Total For KAP11										0.00	0	0
KAP11 On 01/11/2017 Spot Bond					0.00000	99.97312				0.00	0	0
Total KSB008 SPOT										0.00	0	0
Total For KSB008										0.00	0	0
KSB008 On 05/08/2020 Spot Bond					0.00000	99.82962				0.00	0	0
Total KSB009 SPOT										0.00	0	0
Total For KSB009										0.00	0	0
KSB009 On 12/07/2020 Spot Bond					0.00000	100.48184				0.00	0	0
Total KST01 SPOT										0.00	0	0
Total For KST01										0.00	0	0
KST01 On 31/10/2027 Spot Bond			10.27000	119.93125	10.27000	119.89807				0.00	0	0
Total KW01 SPOT										0.00	0	0
Total For KW01										0.00	0	0
KW01 On 28/02/2019 Spot Bond					0.00000	101.05801				0.00	0	0
Total LBK05 SPOT										0.00	0	0
Total For LBK05										0.00	0	0
LBK05 On 30/10/2019 Spot Bond					0.00000	100.02309				0.00	0	0
Total LBK08 SPOT										0.00	0	0
Total For LBK08										0.00	0	0
LBK08 On 30/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LBK08/JIBAR SPOT										0.00	0	0
Total For LBK08/JIBAR										0.00	0	0
LBK08/JIBAR On 28/11/2019 Spot Bond			10.13000	103.15652	10.13000	103.12882				0.00	0	0
Total LBK11 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 LBK11										0.00	0	0
LBK11/ On 28/11/2019 Spot Bond			9.62000	104.08996	9.62000	104.06339				0.00	0	0
Total LBK11/R207 SPOT										0.00	0	0
Total For LBK11/R207										0.00	0	0
LBK12/ On 25/02/2020 Spot Bond			9.71000	101.76749	9.71000	101.74126				0.00	0	0
Total LBK12U SPOT										0.00	0	0
Total For LBK12U										0.00	0	0
LBK14/ 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	100.52368				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	101.54892				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	100.95592				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	103.28048				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	100.81015				0.00	0	0
Total LBK19 SPOT										0.00	0	0
Total For LBK19										0.00	0	0
LBK20 On 08/06/2022 Spot Bond			10.32000	103.61712	10.32000	103.58864				0.00	0	3,000,000,000
Total LBK20 SPOT										0.00	0	3,000,000,000
Total For LBK20										0.00	0	3,000,000,000
LBK21 On 04/09/2018 Spot Bond					0.00000	101.29440				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	101.35630				0.00	0	0
Total LBK22 SPOT										0.00	0	0
Total For LBK22										0.00	0	0
LBK23 On 05/09/2022 Spot Bond					0.00000	101.46457				0.00	0	0
Total LBK23 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 LBK23										0.00	0	0
LBK24 On 10/10/2024 Spot Bond			10.79000	103.80592	10.79000	98.18013				0.00	0	50,000,000,000
Total LBK24 SPOT										0.00	0	50,000,000,000
Total For LBK24										0.00	0	50,000,000,000
LGL03 On 03/04/2018 Spot Bond			8.07500	100.42089	8.07500	100.39940			142,733,700,000,000.00	17,676,000,000	8,838,000,000	
Total LGL03 SPOT									12,733,700,000,000.00	17,676,000,000	8,838,000,000	
Total For LGL03									12,733,700,000,000.00	17,676,000,000	8,838,000,000	
LGL04 On 14/08/2020 Spot Bond			9.83000	100.35390	9.83000	100.32774				0.00	0	580,000,000
Total LGL04 SPOT									0.00	0	580,000,000	
Total For LGL04									0.00	0	580,000,000	
LGL05 On 12/12/2021 Spot Bond					0.00000	102.63840				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			10.37000	100.12517	10.37000	100.09736				0.00	0	2,500,000,000
Total LGL06 SPOT									0.00	0	2,500,000,000	
Total For LGL06									0.00	0	2,500,000,000	
LGL07 On 04/10/2022 Spot Bond					0.00000	101.57903				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	102.24228				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	101.67642				0.00	0	0
Total LGL09 SPOT									0.00	0	0	
Total For LGL09									0.00	0	0	
LHC02U On 12/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LHC02U SPOT									0.00	0	0	
Total For LHC02U									0.00	0	0	
LHL17 On 14/11/2018 Spot Bond					0.00000	102.68974				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			12.99500	106.48122	12.99500	106.44480				0.00	0	0
Total LHL18 SPOT									0.00	0	0	
Total For LHL18									0.00	0	0	
LHL19 On 14/11/2019 Spot Bond			14.13000	106.92055	14.13000	106.88089				0.00	0	0
Total LHL19 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 LHL19										0.00	0	0
LHL26 On 13/11/2020 Spot Bond					0.00000	102.79569				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	105.86665				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	101.71666				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	102.39577				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	101.93806				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	99.79263				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	101.10897				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	99.97939				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	105.03452				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	105.25220				0.00	0	0
Total MAQ0A4 SPOT										0.00	0	0
Total For MAQ0A4										0.00	0	0
MAQ0A On 28/02/2018 Spot Bond					0.00000	101.22342				0.00	0	0
Total MAQ0A5 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 MAQ0A5										0.00	0	0
MAQ0J On 28/02/2020 Spot Bond					0.00000	101.23138				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	101.18339				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	99.79916				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	99.17862				0.00	0	0
Total MAQ106 SPOT										0.00	0	0
Total For MAQ106										0.00	0	0
MAQ10 On 27/10/2017 Spot Bond					0.00000	0.00000				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					0.00000	99.85905				0.00	0	0
Total MAQ109 SPOT										0.00	0	0
Total For MAQ109										0.00	0	0
MAQ11 On 16/11/2017 Spot Bond					0.00000	99.68197				0.00	0	0
Total MAQ110 SPOT										0.00	0	0
Total For MAQ110										0.00	0	0
MBF04 On 13/04/2018 Spot Bond					0.00000	100.75622				0.00	0	500,000,000
Total MBF045 SPOT										0.00	0	500,000,000
Total For MBF045										0.00	0	500,000,000
MBF04 On 17/08/2018 Spot Bond					0.00000	102.22519				0.00	0	100,000,000
Total MBF046 SPOT										0.00	0	100,000,000
Total For MBF046										0.00	0	100,000,000
MBF04 On 07/06/2019 Spot Bond					0.00000	101.92655				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	101.62574				0.00	0	0
Total MBF049 SPOT										0.00	0	0
Total For MBF049										0.00	0	0
MBF05 On 17/05/2019 Spot Bond					0.00000	102.02282				0.00	0	0
Total MBF051 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 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	101.50935				0.00	0	0
Total MBF053 SPOT										0.00	0	0
Total For MBF053										0.00	0	0
MBF05 On 27/03/2018 Spot Bond					0.00000	100.73564				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	100.96628				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	101.38751				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	101.45542				0.00	0	2,000,000,000
Total MBF057 SPOT										0.00	0	2,000,000,000
Total For MBF057										0.00	0	2,000,000,000
MBLSA On 30/10/2017 Spot Bond			2.30000	2.30000	2.30000	2.30000				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	99.09576				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	101.15361				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	100.45242				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	101.45889				0.00	0	0
Total MBP037 SPOT										0.00	0	0
Total For MBP037										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

Contract 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 MBP32U										0.00	0	0
MBP34 On 29/04/2018 Spot Bond					0.00000	100.02125				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			8.89500	100.57663	8.89500	100.55259				0.00	0	0
Total MBSA01 SPOT										0.00	0	0
Total For MBSA01										0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			8.00000	101.78646	8.00000	101.76453				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			8.94500	100.35429	8.94500	100.33017				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	100.40104	8.91000	100.37701				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	102.93403				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	103.04353				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			8.91500	103.46194	8.91500	103.43742				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			10.00500	103.22569	10.00500	103.19831				0.00	0	0
Total MEFSB5 SPOT										0.00	0	0
Total For MEFSB5										0.00	0	0
MFS1A On 20/12/2018 Spot Bond					0.00000	100.93076				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			9.93000	9.93000	9.93000	101.69137				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	101.14990				0.00	0	0
Total MMF101 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 MMF101									0.00	0	0
MMF20 On 15/12/2024 Spot Bond					0.00000	101.24319			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	101.58452			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	101.58452			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	100.64098			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			10.18000	10.18000	10.18000	100.87854			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	101.66200			0.00	0	0
Total MMIG03 SPOT									0.00	0	0
Total For MMIG03									0.00	0	0
MMIG0 On 12/08/2025 Spot Bond			12.07000	12.07000	12.07000	98.59892			0.00	0	0
Total MMIG04 SPOT									0.00	0	0
Total For MMIG04									0.00	0	0
MMIG0 On 12/08/2022 Spot Bond			10.77000	10.77000	10.77000	102.65558			0.00	0	1,050,000,000
Total MMIG05 SPOT									0.00	0	1,050,000,000
Total For MMIG05									0.00	0	1,050,000,000
MMIG0 On 19/10/2028 Spot Bond					0.00000	100.30514			0.00	0	0
Total MMIG06 SPOT									0.00	0	0
Total For MMIG06									0.00	0	0
MTN06 On 13/07/2020 Spot Bond					0.00000	101.03234			0.00	0	0
Total MTN06 SPOT									0.00	0	0
Total For MTN06									0.00	0	0
MTN07 On 13/07/2022 Spot Bond					0.00000	100.44816			0.00	260,000,000	130,000,000
Total MTN07 SPOT									0.00	260,000,000	130,000,000
Total For MTN07									0.00	260,000,000	130,000,000
MTN08 On 11/10/2020 Spot Bond					0.00000	100.47807			0.00	0	0
Total MTN08 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 MTN08									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 11/10/2022 Spot Bond					0.00000	100.48891			0.00	0	0
Total MTN09 SPOT									0.00	0	0
Total For MTN09									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
MTN10 On 11/10/2024 Spot Bond					0.00000	100.50228			0.00	0	0
Total MTN10 SPOT									0.00	0	0
Total For MTN10									0.00	0	0
MTNC1 On 15/11/2017 Spot Bond					0.00000	103.86246			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	101.84607			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	101.74669			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	101.06582			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	101.07943			0.00	0	0
Total N5D23 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 N5D23									0.00	0	0
N5E23 On 20/06/2023 Spot Bond					0.00000	109.88552			0.00	0	0
Total N5E23 SPOT									0.00	0	0
Total For N5E23									0.00	0	0
N5F23L On 20/06/2023 Spot Bond			100.00000	100.00000	100.00000	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			10.12000	96.50254	10.12000	96.47666			0.00	0	0
Total NAM01 SPOT									0.00	0	0
Total For NAM01									0.00	0	0
NAM02 On 29/06/2020 Spot Bond			9.68000	103.05724	9.68000	103.03062			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			10.12000	102.22716	10.12000	102.19974			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			11.07000	99.50401	11.07000	99.47488		13,372,560,000,000.00	1,208,000,000	302,000,000	
Total NAM04 SPOT								13,372,560,000,000.00	1,208,000,000	302,000,000	
Total For NAM04								13,372,560,000,000.00	1,208,000,000	302,000,000	
NBK11/ On 28/11/2020 Spot Bond			9.09500	103.33285	9.09500	103.30788			0.00	0	70,000,000
Total NBK11A SPOT									0.00	0	70,000,000
Total For NBK11A									0.00	0	70,000,000
NBK12/ On 19/03/2021 Spot Bond			9.90500	99.61586	9.90500	99.58926			0.00	0	0
Total NBK12A SPOT									0.00	0	0
Total For NBK12A									0.00	0	0
NBK12/ On 19/03/2021 Spot Bond			9.38000	101.09481	9.38000	101.06921			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			9.92000	100.25180	9.92000	100.22499			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			9.38000	102.97179	9.38000	102.95365			0.00	0	0
Total NBK14A 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 NBK14A										0.00	0	0
NBK15, On 11/02/2022 Spot Bond			9.93000	98.03661	9.93000	98.01080				0.00	0	0
Total NBK15A SPOT										0.00	0	0
Total For NBK15A										0.00	0	0
NBK16, On 12/02/2025 Spot Bond			10.52000	96.64885	10.52000	96.62193				0.00	0	860,000,000
Total NBK16A SPOT										0.00	0	860,000,000
Total For NBK16A										0.00	0	860,000,000
NBK17, On 22/04/2026 Spot Bond			10.50500	97.20264	10.50500	97.17530				0.00	0	1,120,000,000
Total NBK17A SPOT										0.00	0	1,120,000,000
Total For NBK17A										0.00	0	1,120,000,000
NBK18, On 01/06/2020 Spot Bond			9.56000	103.18376	9.56000	103.15743				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			10.08000	102.43006	10.08000	102.40254				0.00	0	0
Total NBK19A SPOT										0.00	0	0
Total For NBK19A										0.00	0	0
NBK20, On 01/06/2026 Spot Bond			10.42000	103.97769	10.42000	103.94884				0.00	0	0
Total NBK20A SPOT										0.00	0	0
Total For NBK20A										0.00	0	0
NBK20I On 25/06/2021 Spot Bond					0.00000	99.11652				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			11.72000	96.71158	11.72000	96.68166				0.00	0	0
Total NBK21A SPOT										0.00	0	0
Total For NBK21A										0.00	0	0
NBK21I On 10/11/2017 Spot Bond					0.00000	101.86528				0.00	1,000,000,000	500,000,000
Total NBK21B SPOT										0.00	1,000,000,000	500,000,000
Total For NBK21B										0.00	1,000,000,000	500,000,000
NBK22, On 19/11/2022 Spot Bond			10.26000	103.79682	10.26000	103.76860				0.00	0	0
Total NBK22A SPOT										0.00	0	0
Total For NBK22A										0.00	0	0
NBK22I On 12/02/2018 Spot Bond					0.00000	101.91052				0.00	0	0
Total NBK22B SPOT										0.00	0	0
Total For NBK22B										0.00	0	0
NBK23, On 19/11/2025 Spot Bond			10.57000	105.42076	10.57000	105.39126				0.00	0	0
Total NBK23A 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 NBK23A									0.00	0	0
NBK23I On 12/02/2020 Spot Bond					0.00000	101.92992			0.00	0	0
Total NBK23B SPOT									0.00	0	0
Total For NBK23B									0.00	0	0
NBK24J On 19/11/2027 Spot Bond			10.67000	106.52979	10.67000	106.49971			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	101.91926			0.00	0	0
Total NBK24B SPOT									0.00	0	0
Total For NBK24B									0.00	0	0
NBK25J On 17/02/2023 Spot Bond			10.16000	10.16000	10.16000	104.15041			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	101.89299			0.00	44,000,000	22,000,000
Total NBK25B SPOT									0.00	44,000,000	22,000,000
Total For NBK25B									0.00	44,000,000	22,000,000
NBK26J On 10/05/2023 Spot Bond			100.00000	16.71777	100.00000	16.68097			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	100.88089			0.00	6,000,000	3,000,000
Total NBK26B SPOT									0.00	6,000,000	3,000,000
Total For NBK26B									0.00	6,000,000	3,000,000
NBK27J On 10/05/2026 Spot Bond			10.62000	108.22042	10.62000	108.19000			0.00	0	0
Total NBK27A SPOT									0.00	0	0
Total For NBK27A									0.00	0	0
NBK27I On 01/06/2018 Spot Bond					0.00000	101.47044			0.00	0	0
Total NBK27B SPOT									0.00	0	0
Total For NBK27B									0.00	0	0
NBK28J On 02/08/2023 Spot Bond			10.17000	101.76014	10.17000	101.73272			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	101.68609			0.00	0	0
Total NBK28B SPOT									0.00	0	0
Total For NBK28B									0.00	0	0
NBK29J On 31/07/2026 Spot Bond			10.57000	102.22647	10.57000	102.19787			0.00	0	0
Total NBK29A 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 NBK29A										0.00	0	0
NBK29I On 18/02/2019 Spot Bond					0.00000	102.10285				0.00	0	0
Total NBK29B SPOT										0.00	0	0
Total For NBK29B										0.00	0	0
NBK30I On 20/02/2024 Spot Bond			9.96000	100.22101	9.96000	100.19454				0.00	0	0
Total NBK30A SPOT										0.00	0	0
Total For NBK30A										0.00	0	0
NBK30I On 18/02/2021 Spot Bond					0.00000	101.80697				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	101.85505				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	101.50239				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	102.09579				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	103.28649				0.00	0	0
Total NBK34B SPOT										0.00	0	0
Total For NBK34B										0.00	0	0
NBK35I On 10/05/2023 Spot Bond					0.00000	102.04219				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	102.09800				0.00	344,000,000	172,000,000
Total NBK36B SPOT										0.00	344,000,000	172,000,000
Total For NBK36B										0.00	344,000,000	172,000,000
NBK37I On 02/08/2019 Spot Bond					0.00000	100.27904				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	99.95444				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			8.44500	106.60029	8.44500	106.57593				0.00	0	2,733,600,000
Total NBK3A SPOT										0.00	0	2,733,600,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NBK3A										0.00	0	2,733,600,000
NBK3A On 09/09/2019 Spot Bond			100.00000	32.53557	100.00000	32.46276				0.00	0	0
Total NBK3A/R204 SPOT										0.00	0	0
Total For NBK3A/R204										0.00	0	0
NBK4 On 28/10/2024 Spot Bond			11.84500	11.84500	11.84500	45.71762				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	99.99985				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	102.03008				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	101.79196				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	101.73430				0.00	0	0
Total NBK43B SPOT										0.00	0	0
Total For NBK43B										0.00	0	0
NBK7B On 19/04/2020 Spot Bond					0.00000	100.30348				0.00	0	0
Total NBK7B SPOT										0.00	0	0
Total For NBK7B										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.01393				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			11.01500	99.61399	11.01500	99.58449				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	101.00839				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			11.05000	98.67469	11.05000	98.64538				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NCLN85 SPOT										0.00	0	0
Total For NCLN85										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.01393				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	101.02270				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	101.03378				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	101.36243				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	100.51818				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	100.93529				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	100.51894				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	100.68485				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NED13 SPOT									0.00	0	0
Total For NED13									0.00	0	0
NED14 On 29/11/2018 Spot Bond					0.00000	102.30463			0.00	0	520,000,000
Total NED14 SPOT									0.00	0	520,000,000
Total For NED14									0.00	0	520,000,000
NED15 On 08/04/2019 Spot Bond			9.39500	9.39500	9.39500	102.08999		105,083,075,000,000.00	11,185,000,000	5,592,500,000	
Total NED15 SPOT								15,083,075,000,000.00	11,185,000,000	5,592,500,000	
Total For NED15								15,083,075,000,000.00	11,185,000,000	5,592,500,000	
NED16 On 08/04/2019 Spot Bond					0.00000	101.30719		0.00	0	0	
Total NED16 SPOT								0.00	0	0	
Total For NED16								0.00	0	0	
NED17 On 14/10/2019 Spot Bond					0.00000	100.40559		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	100.40443		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	103.50756		0.00	0	0	
Total NED19 SPOT								0.00	0	0	
Total For NED19								0.00	0	0	
NED20 On 01/07/2020 Spot Bond			11.13000	104.10011	11.13000	104.06947		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	104.82071		0.00	0	0	
Total NEDT1A SPOT								0.00	0	0	
Total For NEDT1A								0.00	0	0	
NEDT1 On 26/11/2021 Spot Bond					0.00000	102.33738		0.00	0	0	
Total NEDT1B SPOT								0.00	0	0	
Total For NEDT1B								0.00	0	0	
NGL01 On 22/09/2021 Spot Bond					0.00000	104.33698		0.00	0	0	
Total NGL01 SPOT								0.00	0	0	
Total For NGL01								0.00	0	0	
NGL02 On 15/03/2022 Spot Bond					0.00000	102.16105		0.00	0	0	
Total NGL02 SPOT								0.00	0	0	
Total For NGL02								0.00	0	0	
NGL03 On 26/05/2022 Spot Bond					0.00000	101.90302		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NGL03 SPOT									0.00	0	0
Total For NGL03									0.00	0	0
NGLT1/On 01/07/2022 Spot Bond					0.00000	101.00170			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	112.77800	10.00000	112.74800			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	106.33396	13.50000	106.29621			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	101.48254			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			3.31000	3.31000	3.31000	122.44808			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			3.70000	3.70000	3.70000	119.33530			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			3.76000	3.76000	3.76000	164.90584			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			4.07000	160.45064	4.07000	160.41782			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			4.04000	78.84608	4.04000	100.97843			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			8.98000	103.39331	8.98000	103.36864			0.00	0	0
Total NMP20N SPOT									0.00	0	0
Total For NMP20N									0.00	0	0
NQ1A1/On 22/05/2020 Spot Bond			9.61000	9.61000	9.61000	103.83184			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NQ1A10 SPOT										0.00	0	0
Total For NQ1A10										0.00	0	0
NQ1A1 On 22/05/2018 Spot Bond					0.00000	101.56421				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	101.57117				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	101.64613				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	101.56544				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	101.67032				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	101.71600				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	101.56544				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			9.81000	9.81000	9.81000	103.86477				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	101.63056				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	101.71229				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	101.60363				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			10.01000	10.01000	10.01000	103.89772				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NQ1C10 SPOT										0.00	0	0
Total For NQ1C10										0.00	0	0
NQ1C1 On 22/05/2018 Spot Bond					0.00000	101.62271				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	101.79431				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	101.65917				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	101.98496				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	101.66089				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	101.88889				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			8.67500	108.74597	8.67500	108.72074				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			9.88000	109.20606	9.88000	109.17698				0.00	0	0
Total NRA022 SPOT										0.00	0	0
Total For NRA022										0.00	0	0
NRA02: On 31/05/2023 Spot Bond			3.59000	178.22961	3.59000	178.19556				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			11.77000	108.06042	11.77000	108.02666				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	17.24246	100.00000	17.20430				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	101.32118				0.00	0	300,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NTC16 SPOT									0.00	0	300,000,000
Total For NTC16									0.00	0	300,000,000
NTC18 On 27/02/2019 Spot Bond					0.00000	101.88389			0.00	14,164,081,600	7,082,040,800
Total NTC18 SPOT									0.00	14,164,081,600	7,082,040,800
Total For NTC18									0.00	14,164,081,600	7,082,040,800
NTC19 On 27/07/2020 Spot Bond					0.00000	100.09157			0.00	5,000,000,000	2,500,000,000
Total NTC19 SPOT									0.00	5,000,000,000	2,500,000,000
Total For NTC19									0.00	5,000,000,000	2,500,000,000
NTC20 On 27/07/2020 Spot Bond					0.00000	100.45011			0.00	500,000,000	500,000,000
Total NTC20 SPOT									0.00	500,000,000	500,000,000
Total For NTC20									0.00	500,000,000	500,000,000
NTC21 On 24/03/2022 Spot Bond					0.00000	100.84788			0.00	260,000,000	130,000,000
Total NTC21 SPOT									0.00	260,000,000	130,000,000
Total For NTC21									0.00	260,000,000	130,000,000
OML02 On 27/11/2019 Spot Bond					0.00000	102.12790			0.00	200,000,000	100,000,000
Total OML02 SPOT									0.00	200,000,000	100,000,000
Total For OML02									0.00	200,000,000	100,000,000
OML03 On 27/11/2019 Spot Bond			10.13000	102.36132	10.13000	102.33385			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	101.17834			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			10.41000	10.41000	10.41000	99.76865			0.00	0	1,500,000,000
Total OML05 SPOT									0.00	0	1,500,000,000
Total For OML05									0.00	0	1,500,000,000
OML06 On 19/03/2022 Spot Bond			11.10000	98.55115	11.10000	98.52175			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			12.17000	95.46274	12.17000	95.43160			0.00	0	960,000,000
Total OML07 SPOT									0.00	0	960,000,000
Total For OML07									0.00	0	960,000,000
OML08 On 14/09/2020 Spot Bond					0.00000	101.95699			0.00	0	0
Total OML08 SPOT									0.00	0	0
Total For OML08									0.00	0	0
OML09 On 14/09/2022 Spot Bond			11.09000	100.71663	11.09000	100.68661			0.00	0	1,000,000,000

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 OML09 SPOT										0.00	0	1,000,000,000
Total For OML09										0.00	0	1,000,000,000
OML10 On 14/09/2025 Spot Bond			12.17000	97.39447	12.17000	97.36269				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	112.77800	10.00000	112.74800				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	101.17963				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	99.86826				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	99.87059				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	101.40502				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	101.20675				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	101.31765				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	101.24953				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	98.04733				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	97.28518				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	100.11981				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total PRE1A3 SPOT									0.00	0	0
Total For PRE1A3									0.00	0	0
PRE1B On 27/01/2018 Spot Bond					0.00000	100.08808			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	100.09717			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	100.09928			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	101.58912			0.00	0	0
Total PRE2A1 SPOT									0.00	0	0
Total For PRE2A1									0.00	0	0
PRE2A On 20/02/2022 Spot Bond					0.00000	101.66652			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	101.73423			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	101.86961			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	101.88895			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	101.90828			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			9.13000	112.16029	9.27000	111.23514			798,170,306,957,000.00	1,797,170,898,900	1,624,188,324,900
Total R186 SPOT									18,170,306,957,000.00	797,170,898,900	524,188,324,900
Total For R186									18,170,306,957,000.00	797,170,898,900	524,188,324,900
R197 On 07/12/2023 Spot Bond			2.45000	299.24497	2.39000	300.12863			51,806,230,000,000.00	21,145,400,000	22,152,400,000
Total R197 SPOT									51,806,230,000,000.00	21,145,400,000	22,152,400,000
Total For R197									51,806,230,000,000.00	21,145,400,000	22,152,400,000
R202 On 07/12/2033 Spot Bond			2.55000	240.27243	2.55000	240.23328			474,282,150,000,000.00	185,993,000,000	198,696,058,900

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R202 SPOT									'4,282,150,000,000.00	185,993,000,000	198,696,058,900
Total For R202									'4,282,150,000,000.00	185,993,000,000	198,696,058,900
R2023 On 28/02/2023 Spot Bond			8.40000	98.56260	8.52000	98.04282			579,901,919,600,000.00	545,226,419,000	745,180,800,000
Total R2023 SPOT									'9,901,919,600,000.00	545,226,419,000	745,180,800,000
Total For R2023									'9,901,919,600,000.00	545,226,419,000	745,180,800,000
R2030 On 31/01/2030 Spot Bond			9.78500	89.41741	9.78500	89.39420			606,664,469,288,000.00	368,591,156,800	815,823,722,800
Total R2030 SPOT									'6,664,469,288,000.00	368,591,156,800	315,823,722,800
Total For R2030									'6,664,469,288,000.00	368,591,156,800	315,823,722,800
R2032 On 31/03/2032 Spot Bond			10.00000	87.49896	10.00000	87.47550			807,668,212,000,000.00	380,766,821,200	730,386,400,000
Total R2032 SPOT									'7,668,212,000,000.00	380,766,821,200	730,386,400,000
Total For R2032									'7,668,212,000,000.00	380,766,821,200	730,386,400,000
R2035 On 28/02/2035 Spot Bond			10.15000	91.19285	10.15000	91.16791			371,335,093,230,000.00	430,673,408,200	411,745,683,900
Total R2035 SPOT									'1,335,093,230,000.00	430,673,408,200	411,745,683,900
Total For R2035									'1,335,093,230,000.00	430,673,408,200	411,745,683,900
R2037 On 31/01/2037 Spot Bond			10.22000	87.76303	10.22000	87.73927			695,791,065,436,000.00	263,776,033,800	880,328,490,100
Total R2037 SPOT									'5,791,065,436,000.00	263,776,033,800	380,328,490,100
Total For R2037									'5,791,065,436,000.00	263,776,033,800	380,328,490,100
R204 On 21/12/2018 Spot Bond			7.37000	103.56774	7.49500	103.41224			158,424,774,067,000.00	157,181,109,100	371,550,110,500
Total R204 SPOT									'8,424,774,067,000.00	157,181,109,100	371,550,110,500
Total For R204									'8,424,774,067,000.00	157,181,109,100	371,550,110,500
R2040 On 31/01/2040 Spot Bond			10.31000	90.89745	10.31000	90.87262			246,424,018,311,000.00	314,881,088,100	658,774,057,500
Total R2040 SPOT									'6,424,018,311,000.00	314,881,088,100	658,774,057,500
Total For R2040									'6,424,018,311,000.00	314,881,088,100	658,774,057,500
R2044 On 31/01/2044 Spot Bond			10.33000	87.97600	10.33000	87.95192			518,228,560,994,000.00	727,805,281,800	912,555,431,600
Total R2044 SPOT									'8,228,560,994,000.00	727,805,281,800	912,555,431,600
Total For R2044									'8,228,560,994,000.00	727,805,281,800	912,555,431,600
R2048 On 28/02/2048 Spot Bond			10.28000	87.30244	10.28000	87.27827			361,724,285,120,000.00	813,397,304,000	1,783,904,074,349
Total R2048 SPOT									'1,724,285,120,000.00	813,397,304,000	783,904,074,349
Total For R2048									'1,724,285,120,000.00	813,397,304,000	783,904,074,349
R207 On 15/01/2020 Spot Bond			7.79500	101.04634	7.93000	100.75849			605,447,527,335,000.00	975,682,813,000	611,506,200,000
Total R207 SPOT									'5,447,527,335,000.00	975,682,813,000	611,506,200,000
Total For R207									'5,447,527,335,000.00	975,682,813,000	611,506,200,000
R208 On 31/03/2021 Spot Bond			8.05000	96.77136	8.18000	96.37858			576,287,586,375,000.00	444,259,327,500	484,986,072,900
Total R208 SPOT									'6,287,586,375,000.00	444,259,327,500	484,986,072,900
Total For R208									'6,287,586,375,000.00	444,259,327,500	484,986,072,900
R209 On 31/03/2036 Spot Bond			9.94500	69.60604	10.09500	68.64429			146,924,241,730,000.00	2,025,834,514,000	1,589,552,323,200

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R209 SPOT									16,924,241,730,000.00	025,834,514,000	589,552,323,200
Total For R209									16,924,241,730,000.00	025,834,514,000	589,552,323,200
R210 On 31/03/2028 Spot Bond			2.55000	183.88448	2.51000	184.52201			237,356,550,000,000.00	93,081,000,000	78,629,212,200
Total R210 SPOT									17,356,550,000,000.00	93,081,000,000	78,629,212,200
Total For R210									17,356,550,000,000.00	93,081,000,000	78,629,212,200
R212 On 31/01/2022 Spot Bond			2.43000	150.22950	2.40000	150.38444			260,900,206,686,000.00	107,366,340,200	203,294,640,200
Total R212 SPOT									10,900,206,686,000.00	107,366,340,200	203,294,640,200
Total For R212									10,900,206,686,000.00	107,366,340,200	203,294,640,200
R213 On 28/02/2031 Spot Bond			9.73000	81.03112	9.88000	80.07001			502,054,953,467,000.00	359,923,427,900	858,908,384,300
Total R213 SPOT									12,054,953,467,000.00	359,923,427,900	358,908,384,300
Total For R213									12,054,953,467,000.00	359,923,427,900	358,908,384,300
R214 On 28/02/2041 Spot Bond			10.22500	68.22208	10.22500	68.20329			207,634,702,640,000.00	607,103,638,400	383,760,085,400
Total R214 SPOT									17,634,702,640,000.00	607,103,638,400	383,760,085,400
Total For R214									17,634,702,640,000.00	607,103,638,400	383,760,085,400
RCG01 On 24/10/2019 Spot Bond					0.00000	100.34606			0.00	0	0
Total RCG01B SPOT									0.00	0	0
Total For RCG01B									0.00	0	0
RCSB0 On 12/04/2018 Spot Bond					0.00000	100.92207			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	101.39956			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
Total For RDF04U									0.00	0	0
RDF05 On 04/12/2019 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 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	101.48029				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	101.58742				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	102.63082				0.00	21,738,713,600	10,869,356,800
Total RDFB05 SPOT										0.00	21,738,713,600	10,869,356,800
Total For RDFB05										0.00	21,738,713,600	10,869,356,800
RDFB0 On 22/03/2019 Spot Bond					0.00000	101.83089				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	101.12273				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	100.78649				0.00	1,800,000,000	900,000,000
Total RDFB08 SPOT										0.00	1,800,000,000	900,000,000
Total For RDFB08										0.00	1,800,000,000	900,000,000
RDFB0 On 02/12/2021 Spot Bond					0.00000	101.40098				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	100.88578				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	100.81919				0.00	0	0
Total RDFB11 SPOT										0.00	0	0
Total For RDFB11										0.00	0	0
RDFC3 On 04/06/2018 Spot Bond					0.00000	101.26921				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RDFC38 SPOT										0.00	0	0
Total For RDFC38										0.00	0	0
RDFC3 On 27/07/2018 Spot Bond					0.00000	100.08252				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	100.82697				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					0.00000	100.56973				0.00	0	0
Total RDFC41 SPOT										0.00	0	0
Total For RDFC41										0.00	0	0
REB01 On 21/05/2018 Spot Bond					0.00000	101.79788				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	101.77343				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	101.66140				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	100.81705				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	100.86226				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	101.03968				0.00	0	0
Total RED203 SPOT										0.00	0	0
Total For RED203										0.00	0	0
RED20 On 05/01/2020 Spot Bond					0.00000	100.85115				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	101.20821				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RED205 SPOT										0.00	0	0
Total For RED205										0.00	0	0
RED30 On 16/09/2021 Spot Bond					0.00000	101.36667				0.00	0	0
Total RED301 SPOT										0.00	0	0
Total For RED301										0.00	0	0
RES011 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
RES021 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
RES031 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
RES041 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	101.92515				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	99.86395				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	101.31345				0.00	0	0
Total RES30 SPOT										0.00	0	0
Total For RES30										0.00	0	0
RES34 On 25/08/2019 Spot Bond					0.00000	102.43274				0.00	0	0
Total RES34 SPOT										0.00	0	0
Total For RES34										0.00	0	0
RES35 On 25/08/2021 Spot Bond					0.00000	101.65401				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	100.19438				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	99.97693				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
RES40 On 13/10/2022 Spot Bond					0.00000	100.42928				0.00	0	0
Total RES40 SPOT										0.00	0	0
Total For RES40										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	82.66030				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
RPS00 On 16/11/2022 Spot Bond					0.00000	108.18328				0.00	0	0
Total RPS001 SPOT										0.00	0	0
Total For RPS001										0.00	0	0
RPS00 On 30/04/2025 Spot Bond					0.00000	46.50095				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			9.70000	101.07434	9.70000	101.04803				0.00	0	0
Total RW21 SPOT										0.00	0	0
Total For RW21										0.00	0	0
RW23 On 10/12/2023 Spot Bond			10.20000	100.64179	10.20000	100.61445				0.00	0	0
Total RW23 SPOT										0.00	0	0
Total For RW23										0.00	0	0
RW28 On 10/12/2028 Spot Bond			11.58000	95.78005	11.58000	95.75059				0.00	0	0
Total RW28 SPOT										0.00	0	0
Total For RW28										0.00	0	0
S1328L On 02/11/2017 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 S1328U SPOT										0.00	0	0
Total For S1328U										0.00	0	0
SBK12/ On 25/11/2020 Spot Bond			10.00000	112.77800	10.00000	112.74800				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			7.38500	7.38500	7.38500	104.17658				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	101.27109				0.00	0	223,000,000
Total SBK16 SPOT										0.00	0	223,000,000
Total For SBK16										0.00	0	223,000,000
SBK17 On 30/07/2019 Spot Bond					0.00000	100.42266				0.00	0	1,243,000,000
Total SBK17 SPOT										0.00	0	1,243,000,000
Total For SBK17										0.00	0	1,243,000,000
SBK18 On 24/10/2020 Spot Bond					0.00000	99.41345				0.00	0	2,400,000,000
Total SBK18 SPOT										0.00	0	2,400,000,000
Total For SBK18										0.00	0	2,400,000,000
SBK19 On 24/10/2019 Spot Bond					0.00000	100.17657				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	102.95923				0.00	0	837,000,000
Total SBK20 SPOT										0.00	0	837,000,000
Total For SBK20										0.00	0	837,000,000
SBK21 On 28/01/2020 Spot Bond					0.00000	100.81963				0.00	0	2,745,000,000
Total SBK21 SPOT										0.00	0	2,745,000,000
Total For SBK21										0.00	0	2,745,000,000
SBK22 On 28/05/2020 Spot Bond					0.00000	103.31448				0.00	80,000,000	40,000,000
Total SBK22 SPOT										0.00	80,000,000	40,000,000
Total For SBK22										0.00	80,000,000	40,000,000
SBK23 On 28/05/2022 Spot Bond			11.35000	105.64521	11.35000	105.61353				0.00	0	1,910,000,000
Total SBK23 SPOT										0.00	0	1,910,000,000
Total For SBK23										0.00	0	1,910,000,000
SBK24 On 19/10/2020 Spot Bond					0.00000	101.60930				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	104.25014				0.00	0	0
Total SBK25 SPOT										0.00	0	0
Total For SBK25										0.00	0	0
SBK26 On 25/04/2021 Spot Bond			11.28000	102.95948	11.28000	102.92845				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			8.49500	100.45907	8.49500	100.43654				0.00	0	2,760,000,000
Total SBK9 SPOT										0.00	0	2,760,000,000
Total For SBK9										0.00	0	2,760,000,000
SBS16 On 22/09/2018 Spot Bond					0.00000	101.40908				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	101.92212				0.00	0	0
Total SBS18 SPOT										0.00	0	0
Total For SBS18										0.00	0	0
SBS19 On 23/06/2021 Spot Bond			9.06000	107.03036	9.06000	107.00445			9,060,000,000,000.00	1,000,000,000	500,000,000	
Total SBS19 SPOT									9,060,000,000,000.00	1,000,000,000	500,000,000	
Total For SBS19									9,060,000,000,000.00	1,000,000,000	500,000,000	
SBS20 On 15/05/2026 Spot Bond			10.31500	103.15315	10.31500	103.12496			0.00	0	0	
Total SBS20 SPOT									0.00	0	0	
Total For SBS20									0.00	0	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	103.93500			0.00	18,000,000	9,000,000	
Total SBS21 SPOT									0.00	18,000,000	9,000,000	
Total For SBS21									0.00	18,000,000	9,000,000	
SBS24 On 24/05/2019 Spot Bond					0.00000	102.62557			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			8.41000	104.53120	8.41000	104.50781			0.00	0	0	
Total SBS25 SPOT									0.00	0	0	
Total For SBS25									0.00	0	0	
SBS27 On 20/02/2024 Spot Bond			9.77000	103.64537	9.77000	103.61851			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			8.42500	103.74769	8.42500	103.72429			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBS29 SPOT										0.00	0	0
Total For SBS29										0.00	0	0
SBS3 On 25/05/2026 Spot Bond			10.49000	90.81661	10.49000	90.79138				0.00	0	0
Total SBS3 SPOT										0.00	0	0
Total For SBS3										0.00	0	0
SBS30 On 12/06/2019 Spot Bond					0.00000	101.10046				0.00	0	0
Total SBS30 SPOT										0.00	0	0
Total For SBS30										0.00	0	0
SBS31 On 12/06/2027 Spot Bond			10.55500	99.19354	10.55500	99.16567				0.00	0	0
Total SBS31 SPOT										0.00	0	0
Total For SBS31										0.00	0	0
SBS33 On 19/09/2019 Spot Bond					0.00000	100.95919				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			10.56500	98.94220	10.56500	98.91407				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	100.15432				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	100.42652				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			8.69000	100.60904	8.69000	100.58580				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			10.07500	97.33987	10.07500	97.31388				0.00	0	0
Total SBS38 SPOT										0.00	0	0
Total For SBS38										0.00	0	0
SBS39 On 29/01/2030 Spot Bond			11.11000	93.22664	11.11000	93.19925				0.00	0	0
Total SBS39 SPOT										0.00	0	0
Total For SBS39										0.00	0	0
SBS4 On 16/11/2021 Spot Bond			9.31000	101.59569	9.31000	101.57057				0.00	0	580,000,000
Total SBS4 SPOT										0.00	0	580,000,000
Total For SBS4										0.00	0	580,000,000
SBS40 On 12/11/2020 Spot Bond					0.00000	102.77410				0.00	0	900,000,000

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 SBS40 SPOT										0.00	0	900,000,000
Total For SBS40										0.00	0	900,000,000
SBS41 On 12/11/2022 Spot Bond			9.63000	106.05495	9.63000	106.02784				0.00	0	0
Total SBS41 SPOT										0.00	0	0
Total For SBS41										0.00	0	0
SBS42 On 12/11/2025 Spot Bond			10.16500	107.55967	10.16500	107.53069				0.00	0	0
Total SBS42 SPOT										0.00	0	0
Total For SBS42										0.00	0	0
SBS43 On 12/11/2027 Spot Bond			10.54000	106.78707	10.54000	106.75727				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	102.09784				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	102.72476				0.00	0	0
Total SBS45 SPOT										0.00	0	0
Total For SBS45										0.00	0	0
SBS46 On 15/02/2023 Spot Bond			9.63500	106.35650	9.63500	106.32931				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	102.73481				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	99.79760				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	99.99985				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			9.62000	101.79730	9.62000	101.77131				0.00	0	0
Total SBS50 SPOT										0.00	0	0
Total For SBS50										0.00	0	0
SBS51 On 31/01/2024 Spot Bond			10.31000	10.31000	10.31000	99.99226				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	99.95446				0.00	696,000,000	348,000,000

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 SBS52 SPOT									0.00	696,000,000	348,000,000
Total For SBS52									0.00	696,000,000	348,000,000
SBS53 On 03/05/2027 Spot Bond					0.00000	100.69143			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	101.13365			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	101.62396			0.00	0	0
Total SBS55 SPOT									0.00	0	0
Total For SBS55									0.00	0	0
SBS56 On 12/06/2022 Spot Bond			9.52000	9.52000	9.52000	101.34010			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	101.38393			0.00	0	0
Total SBS57 SPOT									0.00	0	0
Total For SBS57									0.00	0	0
SBS58 On 12/06/2027 Spot Bond					0.00000	101.95675			0.00	0	500,000,000
Total SBS58 SPOT									0.00	0	500,000,000
Total For SBS58									0.00	0	500,000,000
SBS59 On 09/10/2020 Spot Bond					0.00000	100.49139			0.00	0	0
Total SBS59 SPOT									0.00	0	0
Total For SBS59									0.00	0	0
SBSI11 On 07/12/2023 Spot Bond			3.44000	284.36835	3.44000	284.31519			0.00	0	0
Total SBSI11 SPOT									0.00	0	0
Total For SBSI11									0.00	0	0
SBSI14 On 07/12/2033 Spot Bond			4.10000	4.10000	4.10000	198.99633			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	101.10627			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	101.36728			0.00	0	0
Total SBT102 SPOT									0.00	0	0
Total For SBT102									0.00	0	0
SF2A2L On 11/02/2018 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 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	100.71720				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	100.71733				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	100.62979				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	101.35027				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	112.77800	10.00000	112.74800				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	102.13512				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	100.76220				0.00	0	0
Total SHS23 SPOT										0.00	0	0
Total For SHS23										0.00	0	0
SHS24 On 29/06/2020 Spot Bond					0.00000	100.78801				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SHS24 SPOT										0.00	0	0
Total For SHS24										0.00	0	0
SHS25 On 29/06/2020 Spot Bond			10.08000	102.76043	10.08000	102.73282				0.00	0	0
Total SHS25 SPOT										0.00	0	0
Total For SHS25										0.00	0	0
SHS26 On 29/06/2020 Spot Bond					0.00000	100.78801				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	100.71215				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	100.62780				0.00	0	0
Total SHS30 SPOT										0.00	0	0
Total For SHS30										0.00	0	0
SHS31 On 05/10/2022 Spot Bond					0.00000	100.83626				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	100.50941				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	100.52064				0.00	0	0
Total SHS33 SPOT										0.00	0	0
Total For SHS33										0.00	0	0
SLI3 On 15/08/2018 Spot Bond			8.63000	101.87386	8.63000	101.85047				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	102.27688				0.00	260,000,000	130,000,000
Total SLI4 SPOT										0.00	260,000,000	130,000,000
Total For SLI4										0.00	260,000,000	130,000,000
SLRA1 On 15/08/2019 Spot Bond					0.00000	101.86380				0.00	0	0
Total SLRA1 SPOT										0.00	0	0
Total For SLRA1										0.00	0	0
SLRA2 On 15/08/2021 Spot Bond					0.00000	101.91613				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SLRA2 SPOT										0.00	0	0
Total For SLRA2										0.00	0	0
SLRB1 On 15/08/2019 Spot Bond					0.00000	101.94789				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	101.96865				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	102.11812				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	102.16187				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	100.49570				0.00	80,000,000	40,000,000
Total SNT02 SPOT										0.00	80,000,000	40,000,000
Total For SNT02										0.00	80,000,000	40,000,000
SNT03 On 12/04/2023 Spot Bond			11.12000	11.12000	11.12000	103.20324				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	101.22287				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	102.49831				0.00	0	0
Total SPDA10 SPOT										0.00	0	0
Total For SPDA10										0.00	0	0
SPDA11 On 21/08/2020 Spot Bond					0.00000	101.67648				0.00	0	0
Total SPDA11 SPOT										0.00	0	0
Total For SPDA11										0.00	0	0
SPDA12 On 21/08/2022 Spot Bond					0.00000	101.70929				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	101.66688				0.00	0	0
Total SPDA6 SPOT										0.00	0	0
Total For SPDA6										0.00	0	0
SPDA7 On 21/08/2019 Spot Bond					0.00000	101.90704				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SPDA7 SPOT										0.00	0	0
Total For SPDA7										0.00	0	0
SPDA8 On 21/08/2021 Spot Bond					0.00000	101.72595				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	101.70172				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	101.29231				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	99.99999				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	100.49878				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			9.88000	96.46167	9.88000	96.43611				0.00	0	500,000,000
Total SSA06 SPOT										0.00	0	500,000,000
Total For SSA06										0.00	0	500,000,000
SSN00: On 31/03/2021 Spot Bond			9.75000	92.04812	9.75000	92.02406				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			9.75000	92.04812	9.75000	92.02406				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			3.86500	3.86500	3.86500	118.04526				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			10.77000	102.24257	10.77000	102.21327				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			11.75000	69.57616	11.75000	69.55422				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN02: On 21/01/2019 Spot Bond					0.00000	100.19345				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN024 SPOT										0.00	0	0
Total For SSN024										0.00	0	0
SSN024 On 16/01/2019 Spot Bond					0.00000	100.34804				0.00	0	0
Total SSN026 SPOT										0.00	0	0
Total For SSN026										0.00	0	0
SSN026 On 25/09/2019 Spot Bond					0.00000	100.86670				0.00	0	0
Total SSN027 SPOT										0.00	0	0
Total For SSN027										0.00	0	0
SSN027 On 07/12/2023 Spot Bond					0.00000	101.53313				0.00	1,000,000,000	500,000,000
Total SSN029 SPOT										0.00	1,000,000,000	500,000,000
Total For SSN029										0.00	1,000,000,000	500,000,000
SSN029 On 17/03/2020 Spot Bond					0.00000	101.05280				0.00	0	0
Total SSN033 SPOT										0.00	0	0
Total For SSN033										0.00	0	0
SSN033 On 02/06/2020 Spot Bond					0.00000	101.42426				0.00	0	0
Total SSN034 SPOT										0.00	0	0
Total For SSN034										0.00	0	0
SSN034 On 17/11/2020 Spot Bond					0.00000	101.87140				0.00	0	0
Total SSN035 SPOT										0.00	0	0
Total For SSN035										0.00	0	0
SSN035 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
SSN036 On 01/06/2021 Spot Bond					0.00000	101.58625				0.00	0	0
Total SSN037 SPOT										0.00	0	0
Total For SSN037										0.00	0	0
SSN037 On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	102.48949				0.00	0	0
Total SSN038 SPOT										0.00	0	0
Total For SSN038										0.00	0	0
SSN038 On 13/10/2023 Spot Bond					0.00000	100.43842				0.00	0	0
Total SSN040 SPOT										0.00	0	0
Total For SSN040										0.00	0	0
SSN040 On 13/10/2023 Spot Bond			9.92000	99.94863	9.92000	99.92205				0.00	0	0
Total SSN041 SPOT										0.00	0	0
Total For SSN041										0.00	0	0
SSN041 On 01/12/2017 Spot Bond					0.00000	95.40940				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN042 SPOT										0.00	0	0
Total For SSN042										0.00	0	0
SSN04: On 31/01/2038 Spot Bond			4.17000	99.02411	4.17000	99.00371				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	99.78788				0.00	0	0
Total SSN044 SPOT										0.00	0	0
Total For SSN044										0.00	0	0
SSN04: On 14/02/2018 Spot Bond					0.00000	101.71591				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	100.00000				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	100.51382				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	102.97090				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	101.67789				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			3.42000	3.42000	3.42000	284.03055				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	100.75725				0.00	0	0
Total SSN051 SPOT										0.00	0	0
Total For SSN051										0.00	0	0
SSN05: On 26/10/2020 Spot Bond					0.00000	98.07819				0.00	2,500,000,000	2,500,000,000
Total SSN052 SPOT										0.00	2,500,000,000	2,500,000,000
Total For SSN052										0.00	2,500,000,000	2,500,000,000
SSN05: On 26/10/2020 Spot Bond			8.23200	104.82183	8.23200	100.50299				0.00	0	0
Total SSN053 SPOT										0.00	0	0
Total For SSN053										0.00	0	0
SSN05: On 26/10/2022 Spot Bond					0.00000	97.94094				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN054 SPOT										0.00	0	0
Total For SSN054										0.00	0	0
SZ25 On 30/09/2025 Spot Bond			10.22000	94.26280	10.22000	94.23698				0.00	0	0
Total SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0
T12A10 On 21/08/2019 Spot Bond					0.00000	101.65720				0.00	0	0
Total T12A10 SPOT										0.00	0	0
Total For T12A10										0.00	0	0
T12A11 On 21/08/2019 Spot Bond					0.00000	102.22110				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			9.58000	100.84969	9.58000	100.82404				0.00	0	0
Total T12A12 SPOT										0.00	0	0
Total For T12A12										0.00	0	0
T13A10 On 21/08/2018 Spot Bond					0.00000	102.15949				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	101.74907				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			9.48000	104.30427	9.48000	104.27803				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	101.61039				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	101.83887				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	101.74522				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			9.58000	103.74730	9.58000	103.72093				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	101.69592				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total T13A18 SPOT										0.00	0	0
Total For T13A18										0.00	0	0
T13A19 On 21/08/2020 Spot Bond					0.00000	101.46325				0.00	180,000,000	90,000,000
Total T13A19 SPOT										0.00	180,000,000	90,000,000
Total For T13A19										0.00	180,000,000	90,000,000
T13A20 On 21/08/2020 Spot Bond			9.53000	102.38505	9.53000	102.35914				0.00	0	0
Total T13A20 SPOT										0.00	0	0
Total For T13A20										0.00	0	0
T14A10 On 21/11/2019 Spot Bond					0.00000	101.68618				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	101.72471				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	104.06498	9.15000	104.03955				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	101.57476				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	100.65563				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	100.91668				0.00	0	2,000,000,000
Total TFS135 SPOT										0.00	0	2,000,000,000
Total For TFS135										0.00	0	2,000,000,000
TFS136 On 06/07/2020 Spot Bond					0.00000	100.58182				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	102.26880				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	100.02175				0.00	0	0
Total TFS141 SPOT										0.00	0	0
Total For TFS141										0.00	0	0
TFS142 On 28/10/2021 Spot Bond					0.00000	100.02252				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TFS142 SPOT										0.00	0	0
Total For TFS142										0.00	0	0
TFS143 On 17/11/2017 Spot Bond					0.00000	101.63620				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	100.92966				0.00	0	0
Total TFS144 SPOT										0.00	0	0
Total For TFS144										0.00	0	0
TFS145 On 20/03/2022 Spot Bond					0.00000	100.95839				0.00	0	0
Total TFS145 SPOT										0.00	0	0
Total For TFS145										0.00	0	0
TFS146 On 25/04/2018 Spot Bond					0.00000	99.91764				0.00	0	0
Total TFS146 SPOT										0.00	0	0
Total For TFS146										0.00	0	0
TFS147 On 12/10/2020 Spot Bond					0.00000	100.42049				0.00	0	0
Total TFS147 SPOT										0.00	0	0
Total For TFS147										0.00	0	0
TFS148 On 12/10/2022 Spot Bond					0.00000	100.43174				0.00	0	0
Total TFS148 SPOT										0.00	0	0
Total For TFS148										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
TH11A2 On 18/07/2018 Spot Bond					0.00000	100.30835				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	102.49183	8.73000	102.46803				0.00	0	0
Total TH11A3 SPOT										0.00	0	0
Total For TH11A3										0.00	0	0
TH11A5 On 18/07/2018 Spot Bond					0.00000	100.59416				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			8.99500	8.99500	8.99500	101.77890				0.00	0	0
Total TH11A6 SPOT										0.00	0	0
Total For TH11A6										0.00	0	0
TH11A6 On 18/07/2018 Spot Bond					0.00000	100.43635				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH11A8 SPOT										0.00	0	0
Total For TH11A8										0.00	0	0
TH11B1On 18/07/2018 Spot Bond					0.00000	100.49493				0.00	0	0
Total TH11B1 SPOT										0.00	0	0
Total For TH11B1										0.00	0	0
TH11B2On 18/07/2018 Spot Bond					0.00000	100.32024				0.00	0	0
Total TH11B2 SPOT										0.00	0	0
Total For TH11B2										0.00	0	0
TH11B3On 18/07/2018 Spot Bond					0.00000	100.31885				0.00	0	0
Total TH11B3 SPOT										0.00	0	0
Total For TH11B3										0.00	0	0
TH11C1On 18/07/2018 Spot Bond					0.00000	100.35484				0.00	0	0
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0
TH11C2On 18/07/2018 Spot Bond					0.00000	100.35344				0.00	0	0
Total TH11C2 SPOT										0.00	0	0
Total For TH11C2										0.00	0	0
TH11C3On 18/07/2018 Spot Bond					0.00000	100.34122				0.00	0	0
Total TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11D1On 18/07/2018 Spot Bond					0.00000	100.46343				0.00	0	0
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11D2On 18/07/2018 Spot Bond					0.00000	100.46481				0.00	0	0
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11D3On 18/07/2018 Spot Bond					0.00000	100.45787				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH12A1On 21/08/2019 Spot Bond					0.00000	101.63784				0.00	0	0
Total TH12A1 SPOT										0.00	0	0
Total For TH12A1										0.00	0	0
TH12A2On 21/08/2019 Spot Bond					0.00000	101.68624				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A3On 21/08/2019 Spot Bond			9.53000	9.53000	9.53000	101.15903				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A3 On 21/08/2019 Spot Bond					0.00000	101.65720				0.00	0	0
Total TH12A4 SPOT										0.00	0	0
Total For TH12A4										0.00	0	0
TH12A4 On 21/08/2019 Spot Bond					0.00000	101.72495				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			9.44000	100.18571	9.44000	100.16061				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	101.64752				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	101.72495				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			9.55000	99.59126	9.55000	99.56602				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12B1 On 21/08/2019 Spot Bond					0.00000	101.81204				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B2 On 21/08/2019 Spot Bond					0.00000	101.81204				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B3 On 21/08/2019 Spot Bond					0.00000	101.81204				0.00	0	0
Total TH12B3 SPOT										0.00	0	0
Total For TH12B3										0.00	0	0
TH12B4 On 21/08/2019 Spot Bond					0.00000	101.81204				0.00	0	0
Total TH12B4 SPOT										0.00	0	0
Total For TH12B4										0.00	0	0
TH12C1 On 21/08/2019 Spot Bond					0.00000	103.28025				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C2 On 21/08/2019 Spot Bond					0.00000	103.28025				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH12C2 SPOT										0.00	0	0
Total For TH12C2										0.00	0	0
TH12C: On 21/08/2019 Spot Bond					0.00000	101.96682				0.00	0	0
Total TH12C3 SPOT										0.00	0	0
Total For TH12C3										0.00	0	0
TH12C: On 21/08/2019 Spot Bond					0.00000	101.96489				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	102.59490				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	102.59490				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	102.68969				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	102.58332				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	101.61267				0.00	0	0
Total TH13A1 SPOT										0.00	0	0
Total For TH13A1										0.00	0	0
TH13A: On 21/08/2018 Spot Bond					0.00000	101.65527				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	102.09326				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			9.68000	100.93126	9.68000	100.90533				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	101.61461				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	101.96624				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH13A6 SPOT										0.00	0	0
Total For TH13A6										0.00	0	0
TH13A7 On 21/08/2020 Spot Bond					0.00000	101.17314				0.00	0	0
Total TH13A7 SPOT										0.00	0	0
Total For TH13A7										0.00	0	0
TH13A8 On 21/08/2020 Spot Bond			9.57000	102.00196	9.57000	101.97604				0.00	0	0
Total TH13A8 SPOT										0.00	0	0
Total For TH13A8										0.00	0	0
TH13A9 On 21/08/2018 Spot Bond					0.00000	101.82131				0.00	0	0
Total TH13A9 SPOT										0.00	0	0
Total For TH13A9										0.00	0	0
TH13B1 On 21/08/2020 Spot Bond					0.00000	101.81193				0.00	0	0
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0
TH13B2 On 21/08/2020 Spot Bond					0.00000	101.81387				0.00	0	0
Total TH13B2 SPOT										0.00	0	0
Total For TH13B2										0.00	0	0
TH13B3 On 21/08/2020 Spot Bond					0.00000	101.85106				0.00	0	0
Total TH13B3 SPOT										0.00	0	0
Total For TH13B3										0.00	0	0
TH13B4 On 21/08/2020 Spot Bond					0.00000	101.81258				0.00	0	0
Total TH13B4 SPOT										0.00	0	0
Total For TH13B4										0.00	0	0
TH13B5 On 21/08/2020 Spot Bond					0.00000	101.80613				0.00	0	0
Total TH13B5 SPOT										0.00	0	0
Total For TH13B5										0.00	0	0
TH13C1 On 21/08/2020 Spot Bond					0.00000	101.94733				0.00	0	0
Total TH13C1 SPOT										0.00	0	0
Total For TH13C1										0.00	0	0
TH13C2 On 21/08/2020 Spot Bond					0.00000	101.96280				0.00	0	0
Total TH13C2 SPOT										0.00	0	0
Total For TH13C2										0.00	0	0
TH13C3 On 21/08/2020 Spot Bond					0.00000	101.94724				0.00	0	0
Total TH13C3 SPOT										0.00	0	0
Total For TH13C3										0.00	0	0
TH13C4 On 21/08/2020 Spot Bond					0.00000	101.98570				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH13C4 SPOT										0.00	0	0
Total For TH13C4										0.00	0	0
TH13C4 On 21/08/2020 Spot Bond					0.00000	102.05367				0.00	0	0
Total TH13C5 SPOT										0.00	0	0
Total For TH13C5										0.00	0	0
TH13D1 On 21/08/2020 Spot Bond					0.00000	102.58489				0.00	0	0
Total TH13D1 SPOT										0.00	0	0
Total For TH13D1										0.00	0	0
TH13D2 On 21/08/2020 Spot Bond					0.00000	102.58489				0.00	0	0
Total TH13D2 SPOT										0.00	0	0
Total For TH13D2										0.00	0	0
TH13D3 On 21/08/2020 Spot Bond					0.00000	102.61891				0.00	0	0
Total TH13D3 SPOT										0.00	0	0
Total For TH13D3										0.00	0	0
TH13D4 On 21/08/2020 Spot Bond					0.00000	102.59019				0.00	0	0
Total TH13D4 SPOT										0.00	0	0
Total For TH13D4										0.00	0	0
TH13D5 On 21/08/2020 Spot Bond					0.00000	102.62350				0.00	0	0
Total TH13D5 SPOT										0.00	0	0
Total For TH13D5										0.00	0	0
TH14A1 On 21/11/2017 Spot Bond					0.00000	101.54151				0.00	0	0
Total TH14A1 SPOT										0.00	0	0
Total For TH14A1										0.00	0	0
TH14A2 On 21/11/2019 Spot Bond					0.00000	101.97544				0.00	0	0
Total TH14A2 SPOT										0.00	0	0
Total For TH14A2										0.00	0	0
TH14A3 On 21/11/2021 Spot Bond					0.00000	101.75178				0.00	0	0
Total TH14A3 SPOT										0.00	0	0
Total For TH14A3										0.00	0	0
TH14A4 On 21/11/2021 Spot Bond			9.72000	105.73069	9.72000	105.70343				0.00	0	0
Total TH14A4 SPOT										0.00	0	0
Total For TH14A4										0.00	0	0
TH14A5 On 21/02/2018 Spot Bond					0.00000	101.53129				0.00	0	0
Total TH14A5 SPOT										0.00	0	0
Total For TH14A5										0.00	0	0
TH14A6 On 21/11/2019 Spot Bond					0.00000	102.24658				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH14A6 SPOT										0.00	0	0
Total For TH14A6										0.00	0	0
TH14A7 On 21/11/2021 Spot Bond					0.00000	101.73631				0.00	0	0
Total TH14A7 SPOT										0.00	0	0
Total For TH14A7										0.00	0	0
TH14A8 On 21/11/2021 Spot Bond			9.67000	101.71756	9.67000	103.07698				0.00	0	0
Total TH14A8 SPOT										0.00	0	0
Total For TH14A8										0.00	0	0
TH14A9 On 21/05/2018 Spot Bond					0.00000	101.55461				0.00	0	0
Total TH14A9 SPOT										0.00	0	0
Total For TH14A9										0.00	0	0
TH14B1 On 21/11/2021 Spot Bond					0.00000	101.86973				0.00	0	0
Total TH14B1 SPOT										0.00	0	0
Total For TH14B1										0.00	0	0
TH14B2 On 21/11/2021 Spot Bond					0.00000	101.81173				0.00	0	0
Total TH14B2 SPOT										0.00	0	0
Total For TH14B2										0.00	0	0
TH14B3 On 21/11/2021 Spot Bond					0.00000	101.78853				0.00	0	0
Total TH14B3 SPOT										0.00	0	0
Total For TH14B3										0.00	0	0
TH14C1 On 21/11/2021 Spot Bond					0.00000	101.96639				0.00	0	0
Total TH14C1 SPOT										0.00	0	0
Total For TH14C1										0.00	0	0
TH14C2 On 21/11/2021 Spot Bond					0.00000	101.92773				0.00	0	0
Total TH14C2 SPOT										0.00	0	0
Total For TH14C2										0.00	0	0
TH14C3 On 21/11/2021 Spot Bond					0.00000	101.90453				0.00	0	0
Total TH14C3 SPOT										0.00	0	0
Total For TH14C3										0.00	0	0
TH14D1 On 21/11/2021 Spot Bond					0.00000	102.54570				0.00	0	0
Total TH14D1 SPOT										0.00	0	0
Total For TH14D1										0.00	0	0
TH14D2 On 21/11/2021 Spot Bond					0.00000	102.50518				0.00	0	0
Total TH14D2 SPOT										0.00	0	0
Total For TH14D2										0.00	0	0
TH14D3 On 21/11/2021 Spot Bond					0.00000	102.44922				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH14D3 SPOT										0.00	0	0
Total For TH14D3										0.00	0	0
TH9A1: On 18/07/2019 Spot Bond					0.00000	100.94294				0.00	0	0
Total TH9A12 SPOT										0.00	0	0
Total For TH9A12										0.00	0	0
THE9B: On 18/07/2019 Spot Bond					0.00000	100.33283				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	102.25126				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	100.47553				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			9.28000	9.28000	9.28000	97.47182				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	28.64394	100.00000	28.58960				0.00	0	0
TL20/R: On 25/11/2020 Spot Bond			10.00000	112.77800	10.00000	112.74800				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	101.33782				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	101.37793				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			9.71000	98.85989	9.71000	98.83400				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			10.24000	104.48859	10.24000	98.24198				0.00	0	2,410,000,000
Total TL25 SPOT										0.00	0	2,410,000,000
Total For TL25										0.00	0	2,410,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TLC02 On 22/03/2018 Spot Bond					0.00000	100.86636				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	100.81985				0.00	0	0
Total TLC03 SPOT										0.00	0	0
Total For TLC03										0.00	0	0
TN17 On 14/11/2017 Spot Bond			7.38500	104.35053	7.38500	104.32948				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	101.02678	100.00000	100.76023				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			9.49000	103.77345	9.49000	103.74687				0.00	0	72,271,260,079
Total TN20 SPOT										0.00	0	72,271,260,079
Total For TN20										0.00	0	72,271,260,079
TN20/R On 17/09/2020 Spot Bond			100.00000	20.30436	100.00000	20.25892				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	18.75055	100.00000	18.68568				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			10.08000	103.04580	10.08000	103.01828				0.00	0	17,730,000,000
Total TN23 SPOT										0.00	0	17,730,000,000
Total For TN23										0.00	0	17,730,000,000
TN23/R On 06/11/2023 Spot Bond			100.00000	11.36162	100.00000	11.33662				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			11.07000	93.81807	11.07000	93.79061				0.00	0	26,580,000,000
Total TN25 SPOT										0.00	0	26,580,000,000
Total For TN25										0.00	0	26,580,000,000
TN25/R On 19/08/2025 Spot Bond			100.00000	11.34479	100.00000	11.31982				0.00	0	0
Total TN25/R186 SPOT										0.00	0	0
Total For TN25/R186										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN27 On 14/11/2027 Spot Bond			11.19000	90.52515	11.19000	90.49838			0.00	0	1,310,000,000
Total TN27 SPOT									0.00	0	1,310,000,000
Total For TN27									0.00	0	1,310,000,000
TN27/R On 14/11/2027 Spot Bond			100.00000	12.99961	100.00000	12.97100			0.00	0	0
Total TN27/R186 SPOT									0.00	0	0
Total For TN27/R186									0.00	0	0
TN30 On 09/10/2030 Spot Bond			11.85500	91.79326	11.85500	91.76423			0.00	0	10,500,000,000
Total TN30 SPOT									0.00	0	10,500,000,000
Total For TN30									0.00	0	10,500,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	120.57460	8.00000	120.54863			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			12.32500	88.70518	12.32500	88.67604		7,395,000,000,000.00		600,000,000	5,800,000,000
Total TN40 SPOT								7,395,000,000,000.00		600,000,000	5,800,000,000
Total For TN40								7,395,000,000,000.00		600,000,000	5,800,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	100.66383	10.75000	100.63488			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	101.70993			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	102.13074			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	101.44842			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	102.44517			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	101.83647			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	101.87853			0.00	0	0
Total TORQ8 SPOT									0.00	0	0
Total For TORQ8									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TORQ9 On 15/08/2018 Spot Bond					0.00000	101.94159				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	112.77800	10.00000	112.74800				0.00	0	0
Total TPDA01/JIBAR SPOT										0.00	0	0
Total For TPDA01/JIBAR										0.00	0	0
TPDA0: On 05/04/2018 Spot Bond					0.00000	100.76309				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	100.68011				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	101.87041				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			9.68000	103.53196	9.68000	103.50537				0.00	0	0
Total TPDA08 SPOT										0.00	0	0
Total For TPDA08										0.00	0	0
TRA2A On 14/12/2018 Spot Bond					0.00000	101.10590				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	101.15803				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			9.83000	103.25712	9.83000	103.23006				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	101.10717				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	101.15803				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			9.63000	9.63000	9.63000	103.81765				0.00	0	0
Total TRA2A6 SPOT										0.00	0	0
Total For TRA2A6										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRA2B On 14/12/2020 Spot Bond					0.00000	101.24076				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	101.27257				0.00	0	0
Total TRA2B2 SPOT										0.00	0	0
Total For TRA2B2										0.00	0	0
TRA2C On 14/12/2020 Spot Bond					0.00000	101.40603				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	101.45683				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	101.78644				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	101.78644				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	101.15400				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	101.17093				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	101.17730				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TRAD1 On 14/06/2019 Spot Bond					0.00000	103.13836			0.00	240,000,000	120,000,000
Total TRAD1 SPOT									0.00	240,000,000	120,000,000
Total For TRAD1									0.00	240,000,000	120,000,000
TRAD2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TRAD2U SPOT									0.00	0	0
Total For TRAD2U									0.00	0	0
TRAE1 On 14/06/2019 Spot Bond					0.00000	103.92336			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
TSE01L 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
TSE03L 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
TSP221 On 26/04/2018 Spot Bond					0.00000	96.18906			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	95.88185			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	99.50807			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	95.59192			0.00	0	0
Total TSP224 SPOT									0.00	0	0
Total For TSP224									0.00	0	0
TSP225 On 07/12/2017 Spot Bond					0.00000	99.20938			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	95.33104			0.00	0	0
Total TSP226 SPOT									0.00	0	0
Total For TSP226									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TSP227 On 21/06/2018 Spot Bond					0.00000	95.04058				0.00	0	0
Total TSP227 SPOT										0.00	0	0
Total For TSP227										0.00	0	0
TTO01U On 28/08/2019 Spot Bond			100.00000	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	100.04399				0.00	0	0
Total TUHF01 SPOT										0.00	0	0
Total For TUHF01										0.00	0	0
TWC24 On 10/11/2017 Spot Bond					0.00000	101.67725				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	101.55301				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	101.53231				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	101.32384				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	101.25844				0.00	0	0
Total TWC249 SPOT										0.00	0	0
Total For TWC249										0.00	0	0
TWC25 On 10/01/2018 Spot Bond					0.00000	100.44976				0.00	0	0
Total TWC250 SPOT										0.00	0	0
Total For TWC250										0.00	0	0
TWC25 On 15/01/2018 Spot Bond					0.00000	100.36972				0.00	0	0
Total TWC251 SPOT										0.00	0	0
Total For TWC251										0.00	0	0
TWC25 On 18/01/2018 Spot Bond					0.00000	100.30801				0.00	0	0
Total TWC252 SPOT										0.00	0	0
Total For TWC252										0.00	0	0
TWC25 On 22/01/2018 Spot Bond					0.00000	100.16427				0.00	0	0
Total TWC253 SPOT										0.00	0	0
Total For TWC253										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TWC25 On 29/01/2018 Spot Bond					0.00000	100.16427			0.00	0	0
Total TWC254 SPOT									0.00	0	0
Total For TWC254									0.00	0	0
UG21 On 02/03/2021 Spot Bond			9.68000	104.59425	9.68000	104.56694			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			11.24000	101.99696	11.24000	101.96616			0.00	0	0
Total UG26 SPOT									0.00	0	0
Total For UG26									0.00	0	0
VCJA1U On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJA1U SPOT									0.00	0	0
Total For VCJA1U									0.00	0	0
VCJA2U 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
VCJB1U 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
VCJB2U 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
VCPA1U 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
VCPA2U 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
VCPB1U 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
VCPB2U 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
VJA03U 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VJA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJA04U SPOT									0.00	0	0
Total For VJA04U									0.00	0	0
VJA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VJB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB09U SPOT									0.00	0	0
Total For VJB09U									0.00	0	0
VKC21 On 06/03/2018 Spot Bond					0.00000	101.17158			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	100.66070			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	100.93105			0.00	800,000,000	200,000,000
Total VKE05 SPOT									0.00	800,000,000	200,000,000
Total For VKE05									0.00	800,000,000	200,000,000
VKE06 On 08/05/2018 Spot Bond					0.00000	99.82440			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	101.27509			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	101.10315			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	100.52129			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	100.53077			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VPA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA05U SPOT									0.00	0	0
Total For VPA05U									0.00	0	0
VPA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VRI708 On 29/11/2017 Spot Bond					0.00000	101.29452			0.00	0	0
Total VRI708 SPOT									0.00	0	0
Total For VRI708									0.00	0	0
WHL01 On 10/10/2020 Spot Bond					0.00000	100.48320			0.00	200,000,000	100,000,000
Total WHL01 SPOT									0.00	200,000,000	100,000,000
Total For WHL01									0.00	200,000,000	100,000,000
WHL01 On 27/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		000,000,000,000,000.00	50,000,000,000	50,000,000,000	
Total WHL01U SPOT								10,000,000,000,000.00	50,000,000,000	50,000,000,000	
Total For WHL01U								10,000,000,000,000.00	50,000,000,000	50,000,000,000	
WHL02 On 27/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		000,000,000,000,000.00	50,000,000,000	50,000,000,000	
Total WHL02U SPOT								10,000,000,000,000.00	50,000,000,000	50,000,000,000	
Total For WHL02U								10,000,000,000,000.00	50,000,000,000	50,000,000,000	
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			2.98000	2.98000	2.98000	252.85934		1,192,000,000,000.00	400,000,000	100,000,000	
Total WS05 SPOT								1,192,000,000,000.00	400,000,000	100,000,000	
Total For WS05								1,192,000,000,000.00	400,000,000	100,000,000	
WSP3 On 28/05/2019 Spot Bond			8.05500	105.19925	8.05500	105.17668		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			8.57000	104.80229	8.57000	104.77840		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			8.93000	104.03750	8.93000	104.01281		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	17.73858	100.00000	17.69954		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			7.44000	86.96698	7.44000	86.94943		0.00	0	0	
Total Z083 SPOT								0.00	0	0	
Total For Z083								0.00	0	0	
Total for SPOT								1.38e+017	549,009,568,500	583,998,400,051	
Total for SPOT :								1.38e+017	549,009,568,500	583,998,400,051	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total Futures									1.38e+017	549,009,628,225	583,999,745,631
Total Options									0.00	0	84,527
Grand Total:									1.38e+017	549,009,628,225	583,999,830,158