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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 07/08/2017

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 03/08/2017 Bond Future			10.80500	77.98982	10.80500	77.98982			0.00	0	0
ES33 On 02/11/2017 Bond Future			10.86458	75.89673	10.94325	75.42393			0.00	0	9,466
ES33 On 01/02/2018 Bond Future			10.97403	77.28822	11.05549	76.80690			0.00	0	0
ES33 On 03/05/2018 Bond Future			11.07794	74.95124	11.16204	74.46223			0.00	0	0
Total ES33 Future									0.00	0	9,466
ES33 On 02/11/2017 Bond Future	10.66	Put			1,723.55000	1.72355	1,250,750		0.00	0	0
ES33 On 02/11/2017 Bond Future	10.67	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/11/2017 Bond Future	10.67	Put			1,661.69000	1.66169	1,188,890		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			1,599.91000	1.59991	1,127,110		0.00	0	0
ES33 On 02/11/2017 Bond Future	10.66	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 01/02/2018 Bond Future	11.00	Call			0.00000	0.00000	153,960		0.00	0	0
ES33 On 01/02/2018 Bond Future	11.00	Put			327.36000	0.32736	0,000		0.00	0	0
ES33 On 01/02/2018 Bond Future	11.01	Call			0.00000	0.00000	213,110		0.00	0	0
ES33 On 01/02/2018 Bond Future	11.01	Put			268.21000	0.26821	0,000		0.00	0	0
ES33 On 01/02/2018 Bond Future	10.99	Call			0.00000	0.00000	94,730		0.00	0	0
ES33 On 01/02/2018 Bond Future	10.99	Put			386.59000	0.38659	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	03/05/2018	Bond Future	11.20	Call			219.14000	0.21914	708,150		0.00	0	0
ES33	On	03/05/2018	Bond Future	11.20	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	03/05/2018	Bond Future	11.21	Call			276.71000	0.27671	765,720		0.00	0	0
ES33	On	03/05/2018	Bond Future	11.21	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	03/05/2018	Bond Future	11.22	Call			334.21000	0.33421	823,220		0.00	0	0
ES33	On	03/05/2018	Bond Future	11.22	Put			0.00000	0.00000	0,000		0.00	0	0
Total ES33 Option												0.00	0	0
Total For ES33												0.00	0	9,466
ES42	On	03/08/2017	Bond Future			11.08000	80.74582	11.08000	80.74582			0.00	0	0
ES42	On	02/11/2017	Bond Future			11.13541	78.29938	11.20899	77.80479			0.00	0	7,957
ES42	On	01/02/2018	Bond Future			11.24211	79.73463	11.31828	79.23112			0.00	0	0
ES42	On	03/05/2018	Bond Future			11.34876	76.97411	11.42748	76.46256			0.00	0	0
Total ES42 Future												0.00	0	7,957
Total For ES42												0.00	0	7,957
I2025	On	03/08/2017	Bond Future			127.49131	127.49131	127.49131	127.49131			0.00	0	0
I2025	On	02/11/2017	Bond Future			130.11253	130.11253	129.84985	129.84985			0.00	0	2,291
I2025	On	01/02/2018	Bond Future			131.18946	131.18946	130.92220	130.92220			0.00	0	0
I2025	On	03/05/2018	Bond Future			133.71909	133.71909	133.44953	133.44953			0.00	0	0
Total I2025 Future												0.00	0	2,291
I2025	On	02/11/2017	Bond Future	132.97	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.97	Put			3,120.15000	3.12015	2,857,470		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.98	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.98	Put			3,130.15000	3.13015	2,867,470		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.96	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.96	Put			3,110.15000	3.11015	2,847,470		0.00	0	0
I2025	On	01/02/2018	Bond Future	133.90	Put			2,977.80000	2.97780	2,710,540		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			2,957.80000	2.95780	2,690,540		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			2,967.80000	2.96780	2,700,540		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	03/05/2018	Bond Future	133.22	Call			229.53000	0.22953	499,090		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.22	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.20	Call			249.53000	0.24953	519,090		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.20	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.21	Call			239.53000	0.23953	509,090		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.21	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2025 Option												0.00	0	0
Total For I2025												0.00	0	2,291

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2029	On	02/11/2017	Bond Future			100.26839	100.26839	100.27254	100.27254			0.00	0	1,370
I2029	On	01/02/2018	Bond Future			102.14014	102.14014	102.14458	102.14458			0.00	0	0
I2029	On	03/05/2018	Bond Future			103.08158	103.08158	103.08836	103.08836			0.00	0	0
Total I2029 Future												0.00	0	1,370
Total For I2029												0.00	0	1,370
I2033	On	03/08/2017	Bond Future			104.01719	104.01719	104.01719	104.01719			0.00	0	0
I2033	On	02/11/2017	Bond Future			104.86536	104.86536	104.86974	104.86974			0.00	0	5,174
I2033	On	01/02/2018	Bond Future			106.82295	106.82295	106.82761	106.82761			0.00	0	0
I2033	On	03/05/2018	Bond Future			107.78413	107.78413	107.79122	107.79122			0.00	0	0
Total I2033 Future												0.00	0	5,174
I2033	On	02/11/2017	Bond Future	110.07	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.07	Put			5,200.26000	5.20026	5,204,640		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.08	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.08	Put			5,210.26000	5.21026	5,214,640		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			5,220.26000	5.22026	5,224,640		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			2,832.39000	2.83239	2,837,050		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			2,812.39000	2.81239	2,817,050		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			2,822.39000	2.82239	2,827,050		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.69	Call			101.22000	0.10122	94,130		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.69	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.70	Call			91.22000	0.09122	84,130		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.70	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.71	Call			81.22000	0.08122	74,130		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.71	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2033 Option												0.00	0	0
Total For I2033												0.00	0	5,174
I2038	On	03/08/2017	Bond Future			127.83143	127.83143	127.83143	127.83143			0.00	0	0
I2038	On	02/11/2017	Bond Future			130.82573	130.82573	130.19583	130.19583			0.00	0	19,558
I2038	On	01/02/2018	Bond Future			131.74707	131.74707	131.10564	131.10564			0.00	0	0
I2038	On	03/05/2018	Bond Future			134.28742	134.28742	133.63655	133.63655			0.00	0	0
Total I2038 Future												0.00	0	19,558
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			6,614.17000	6.61417	5,984,270		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			6,624.17000	6.62417	5,994,270		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.80	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2038	On	02/11/2017	Bond Future	136.80	Put			6,604.17000	6.60417	5,974,270		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			5,834.36000	5.83436	5,192,930		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			5,844.36000	5.84436	5,202,930		0.00	0	0
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			5,824.36000	5.82436	5,182,930		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.27	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.28	Call			1,356.55000	1.35655	2,007,420		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.28	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.29	Call			1,346.55000	1.34655	1,997,420		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.29	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.27	Call			1,366.55000	1.36655	2,017,420		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												0.00	0	19,558
I2046	On	03/08/2017	Bond Future			125.13354	125.13354	125.13354	125.13354			0.00	0	0
I2046	On	02/11/2017	Bond Future			125.74118	125.74118	125.74650	125.74650			0.00	0	21,292
I2046	On	01/02/2018	Bond Future			128.08834	128.08834	128.09396	128.09396			0.00	0	0
I2046	On	03/05/2018	Bond Future			128.94290	128.94290	128.95143	128.95143			0.00	0	0
Total I2046 Future												0.00	0	21,292
I2046	On	02/11/2017	Bond Future	136.31	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.31	Put			10,563.50000	10.56350	10,568,820		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			10,573.50000	10.57350	10,578,820		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			10,553.50000	10.55350	10,558,820		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			4,806.04000	4.80604	4,811,660		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			4,816.04000	4.81604	4,821,660		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			4,826.04000	4.82604	4,831,660		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.94	Call			1,011.43000	1.01143	1,002,900		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.94	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.95	Call			1,001.43000	1.00143	992,900		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.95	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.93	Call			1,021.43000	1.02143	1,012,900		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.93	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												0.00	0	21,292

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I2050	On	03/08/2017	Bond Future			131.77945	131.77945	131.77945	131.77945			0.00	0	0
I2050	On	02/11/2017	Bond Future			135.57745	135.57745	134.67067	134.67067			0.00	0	21,927
I2050	On	01/02/2018	Bond Future			136.41705	136.41705	135.49384	135.49384			0.00	0	0
I2050	On	03/05/2018	Bond Future			139.04754	139.04754	138.10940	138.10940			0.00	0	0
Total I2050 Future												0.00	0	21,927
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			9,989.33000	9.98933	9,082,550		0.00	0	0
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			9,999.33000	9.99933	9,092,550		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			9,979.33000	9.97933	9,072,550		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			4,746.16000	4.74616	3,822,950		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			4,756.16000	4.75616	3,832,950		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			4,736.16000	4.73616	3,812,950		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.62	Call			2,489.40000	2.48940	3,427,540		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.62	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.63	Call			2,479.40000	2.47940	3,417,540		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.63	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.61	Call			2,499.40000	2.49940	3,437,540		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.61	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												0.00	0	21,927
R186	On	03/08/2017	Bond Future			8.61000	113.34227	8.61000	113.34227		7.44	0.00	0	0
R186	On	02/11/2017	Bond Future			8.60512	115.77568	8.68890	115.21512		7.30	148,192,870.40	1,280	164,900
R186	On	01/02/2018	Bond Future			8.65500	112.59854	8.74236	112.02791		7.43	0.00	0	198
R186	On	03/05/2018	Bond Future			8.70041	114.71811	8.79129	114.13878		7.30	0.00	0	0
Total R186 Future												148,192,870.40	1,280	165,098
R186	On	02/11/2017	Bond Future	8.89	Call			2,421.68000	2.42168	2,763,980	7.37	0.00	0	0
R186	On	02/11/2017	Bond Future	8.89	Put			1,091.29000	1.09129	873,030	7.37	0.00	0	0
R186	On	02/11/2017	Bond Future	8.90	Call			2,463.46000	2.46346	2,809,110	7.38	0.00	0	0
R186	On	02/11/2017	Bond Future	9.00	Put			851.03000	0.85103	668,380	7.43	0.00	0	5,000
R186	On	02/11/2017	Bond Future	8.90	Put			1,067.47000	1.06747	852,560	7.38	0.00	0	0
R186	On	02/11/2017	Bond Future	8.88	Call			2,380.25000	2.38025	2,719,180	7.37	0.00	0	0
R186	On	02/11/2017	Bond Future	8.88	Put			1,115.51000	1.11551	893,880	7.37	0.00	0	0
R186	On	02/11/2017	Bond Future	8.75	Call			1,874.26000	1.87426	2,167,860	7.30	0.00	0	0
R186	On	02/11/2017	Bond Future	8.75	Put			1,467.79000	1.46779	1,200,830	7.30	0.00	0	2,500
R186	On	02/11/2017	Bond Future	9.00	Call			2,900.19000	2.90019	3,278,100	7.43	0.00	0	0

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	8.75	Put			2,312.84000	2.31284	2,027,050	7.43	0.00	0	820
R186	On	01/02/2018	Bond Future	8.97	Call			3,167.96000	3.16796	3,506,870	7.55	0.00	0	0
R186	On	01/02/2018	Bond Future	8.97	Put			1,699.13000	1.69913	1,467,410	7.55	0.00	0	0
R186	On	01/02/2018	Bond Future	7.75	Call			339.45000	0.33945	406,620	7.05	0.00	0	1,460
R186	On	01/02/2018	Bond Future	8.98	Call			3,207.49000	3.20749	3,548,750	7.56	0.00	0	0
R186	On	01/02/2018	Bond Future	8.98	Put			1,674.72000	1.67472	1,445,350	7.56	0.00	0	0
R186	On	01/02/2018	Bond Future	8.96	Call			3,128.68000	3.12868	3,465,210	7.55	0.00	0	0
R186	On	01/02/2018	Bond Future	8.96	Put			1,723.83000	1.72383	1,489,730	7.55	0.00	0	0
R186	On	01/02/2018	Bond Future	8.75	Call			2,362.56000	2.36256	2,647,400	7.43	0.00	0	0
R186	On	01/02/2018	Bond Future	9.00	Put			1,626.43000	1.62643	1,401,760	7.57	0.00	0	6,200
R186	On	01/02/2018	Bond Future	9.25	Call			4,352.28000	4.35228	4,752,850	7.71	0.00	0	0
R186	On	01/02/2018	Bond Future	9.25	Put			1,112.00000	1.11200	941,940	7.71	0.00	0	820
R186	On	01/02/2018	Bond Future	8.50	Put			3,205.73000	3.20573	2,856,470	7.33	0.00	0	0
R186	On	01/02/2018	Bond Future	8.50	Call			1,613.04000	1.61304	1,834,410	7.33	0.00	0	1,460
R186	On	01/02/2018	Bond Future	7.75	Put			7,056.37000	7.05637	6,552,910	7.05	0.00	0	0
R186	On	01/02/2018	Bond Future	9.00	Call			3,286.91000	3.28691	3,632,870	7.57	0.00	0	0
R186	On	03/05/2018	Bond Future	8.93	Call			3,354.14000	3.35414	3,672,260	7.39	0.00	0	0
R186	On	03/05/2018	Bond Future	8.93	Put			2,477.59000	2.47759	2,216,380	7.39	0.00	0	0
R186	On	03/05/2018	Bond Future	8.91	Call			3,282.92000	3.28292	3,597,090	7.38	0.00	0	0
R186	On	03/05/2018	Bond Future	8.91	Put			2,532.19000	2.53219	2,267,030	7.38	0.00	0	0
R186	On	03/05/2018	Bond Future	8.92	Call			3,318.24000	3.31824	3,634,390	7.39	0.00	0	0
R186	On	03/05/2018	Bond Future	8.92	Put			2,504.58000	2.50458	2,241,400	7.39	0.00	0	0
Total R186 Option												0.00	0	18,260
Total For R186												148,192,870.40	1,280	183,358
R197	On	03/08/2017	Bond Future			295.12682	295.12682	295.12682	295.12682			0.00	0	0
R197	On	02/11/2017	Bond Future			301.06055	301.06055	300.58615	300.58615			0.00	0	2,350
R197	On	01/02/2018	Bond Future			299.63195	299.63195	299.14927	299.14927			0.00	0	0
R197	On	03/05/2018	Bond Future			305.40965	305.40965	304.92435	304.92435			0.00	0	0
Total R197 Future												0.00	0	2,350
R197	On	02/11/2017	Bond Future	305.16	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	02/11/2017	Bond Future	305.16	Put			4,573.85000	4.57385	4,099,450		0.00	0	0
R197	On	02/11/2017	Bond Future	305.17	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	02/11/2017	Bond Future	305.17	Put			4,583.85000	4.58385	4,109,450		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			4,563.85000	4.56385	4,089,450		0.00	0	0
R197	On	01/02/2018	Bond Future	301.68	Put			2,530.73000	2.53073	2,048,050		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			2,510.73000	2.51073	2,028,050		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			2,520.73000	2.52073	2,038,050		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	01/02/2018	Bond Future	301.68	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/05/2018	Bond Future	304.45	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/05/2018	Bond Future	304.46	Call			464.35000	0.46435	949,650		0.00	0	0
R197	On	03/05/2018	Bond Future	304.46	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/05/2018	Bond Future	304.44	Call			484.35000	0.48435	969,650		0.00	0	0
R197	On	03/05/2018	Bond Future	304.44	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/05/2018	Bond Future	304.45	Call			474.35000	0.47435	959,650		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												0.00	0	2,350
R202	On	03/08/2017	Bond Future			237.16781	237.16781	237.16781	237.16781			0.00	0	0
R202	On	02/11/2017	Bond Future			242.46310	242.46310	242.47330	242.47330			0.00	0	28,504
R202	On	01/02/2018	Bond Future			243.24567	243.24567	243.25618	243.25618			0.00	0	0
R202	On	03/05/2018	Bond Future			247.93586	247.93586	247.95212	247.95212			0.00	0	0
Total R202 Future												0.00	0	28,504
R202	On	02/11/2017	Bond Future	253.90	Put			11,426.70000	11.42670	11,436,900		0.00	0	0
R202	On	02/11/2017	Bond Future	253.91	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	02/11/2017	Bond Future	253.91	Put			11,436.70000	11.43670	11,446,900		0.00	0	0
R202	On	02/11/2017	Bond Future	253.89	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	02/11/2017	Bond Future	253.89	Put			11,416.70000	11.41670	11,426,900		0.00	0	0
R202	On	02/11/2017	Bond Future	253.90	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	01/02/2018	Bond Future	249.07	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	01/02/2018	Bond Future	249.07	Put			5,813.82000	5.81382	5,824,330		0.00	0	0
R202	On	01/02/2018	Bond Future	249.08	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	01/02/2018	Bond Future	249.08	Put			5,823.82000	5.82382	5,834,330		0.00	0	0
R202	On	01/02/2018	Bond Future	249.06	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	01/02/2018	Bond Future	249.06	Put			5,803.82000	5.80382	5,814,330		0.00	0	0
R202	On	03/05/2018	Bond Future	247.48	Call			472.12000	0.47212	455,860		0.00	0	0
R202	On	03/05/2018	Bond Future	247.48	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	03/05/2018	Bond Future	247.49	Call			462.12000	0.46212	445,860		0.00	0	0
R202	On	03/05/2018	Bond Future	247.49	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	03/05/2018	Bond Future	247.47	Call			482.12000	0.48212	465,860		0.00	0	0
R202	On	03/05/2018	Bond Future	247.47	Put			0.00000	0.00000	0,000		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												0.00	0	28,504
R2023	On	03/08/2017	Bond Future			7.96000	102.45311	7.96000	102.45311		4.90	0.00	0	0
R2023	On	02/11/2017	Bond Future			7.92935	100.67277	8.01412	100.31332		4.45	0.00	0	53,785
R2023	On	01/02/2018	Bond Future			7.96399	102.51868	8.05390	102.15283		4.47	0.00	0	0
R2023	On	03/05/2018	Bond Future			7.98327	100.51818	8.07830	100.14728		4.45	0.00	0	0
Total R2023 Future												0.00	0	53,785
R2023	On	02/11/2017	Bond Future	8.56	Call			2,465.74000	2.46574	2,767,900	4.62	0.00	0	0

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	02/11/2017	Bond Future	8.56	Put			188.90000	0.18890	131,610	4.62	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.57	Call			2,500.66000	2.50066	2,804,360	4.62	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.57	Put			182.72000	0.18272	126,970	4.62	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.58	Call			2,535.63000	2.53563	2,840,850	4.62	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.58	Put			176.60000	0.17660	122,370	4.62	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.31	Call			1,885.61000	1.88561	2,113,770	4.57	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.31	Put			852.56000	0.85256	714,870	4.57	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.32	Call			1,911.27000	1.91127	2,141,110	4.57	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.32	Put			838.15000	0.83815	702,140	4.57	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.33	Call			1,937.37000	1.93737	2,168,870	4.58	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.33	Put			824.20000	0.82420	689,850	4.58	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.29	Call			2,001.24000	2.00124	2,218,920	4.53	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.29	Put			1,181.06000	1.18106	1,027,840	4.53	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.27	Call			1,954.79000	1.95479	2,169,650	4.53	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.27	Put			1,211.73000	1.21173	1,055,690	4.53	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.28	Call			1,977.78000	1.97778	2,194,050	4.53	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.28	Put			1,196.15000	1.19615	1,041,520	4.53	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												0.00	0	53,785
R2030	On	03/08/2017	Bond Future			9.15000	91.71743	9.15000	91.71743			0.00	0	0
R2030	On	02/11/2017	Bond Future			9.14605	93.79627	9.22927	93.22832			0.00	0	54,416
R2030	On	01/02/2018	Bond Future			9.20206	91.51132	9.28817	90.93322			0.00	0	0
R2030	On	03/05/2018	Bond Future			9.25775	93.23397	9.34666	92.64662			0.00	0	0
Total R2030 Future												0.00	0	54,416
R2030	On	02/11/2017	Bond Future	9.35	Call			815.40000	0.81540	1,383,350		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.35	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.36	Call			882.48000	0.88248	1,450,430		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.36	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.34	Call			748.24000	0.74824	1,316,190		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.34	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.37	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.38	Call			611.00000	0.61100	1,189,100		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.38	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.39	Call			677.20000	0.67720	1,255,300		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.39	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.37	Call			544.74000	0.54474	1,122,840		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.50	Call			1,000.93000	1.00093	1,588,280		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.50	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.51	Call			1,065.68000	1.06568	1,653,030		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.51	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	03/05/2018	Bond Future	9.49	Call			936.11000	0.93611	1,523,460		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.49	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2030 Option												0.00	0	0
Total For R2030												0.00	0	54,416
R2032	On	03/08/2017	Bond Future			9.37000	94.08439	9.37000	94.08439		10.62	0.00	0	0
R2032	On	02/11/2017	Bond Future			9.37695	92.04056	9.46016	91.43455		11.10	0.00	0	32,123
R2032	On	01/02/2018	Bond Future			9.43851	93.72798	9.52447	93.11104		10.71	0.00	0	0
R2032	On	03/05/2018	Bond Future			9.49592	91.33490	9.58453	90.70801		11.10	0.00	0	0
Total R2032 Future												0.00	0	32,123
R2032	On	02/11/2017	Bond Future	9.49	Call			2,116.84000	2.11684	2,417,890	11.10	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.49	Put			1,900.93000	1.90093	1,595,970	11.10	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.50	Call			2,154.49000	2.15449	2,459,050	11.10	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.50	Put			1,866.38000	1.86638	1,564,930	11.10	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.48	Call			2,079.57000	2.07957	2,377,100	11.09	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.48	Put			1,935.93000	1.93593	1,627,450	11.09	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.20	Put			4,132.84000	4.13284	3,739,640	10.56	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.20	Call			1,772.33000	1.77233	1,996,070	10.56	0.00	0	7,500
R2032	On	01/02/2018	Bond Future	9.40	Put			3,271.02000	3.27102	2,927,910	10.66	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.40	Call			2,375.74000	2.37574	2,649,570	10.66	0.00	0	6,800
R2032	On	01/02/2018	Bond Future	9.30	Put			3,684.31000	3.68431	3,315,990	10.61	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.30	Call			2,060.57000	2.06057	2,309,190	10.61	0.00	0	7,800
R2032	On	01/02/2018	Bond Future	9.56	Call			2,937.50000	2.93750	3,251,530	10.76	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.56	Put			2,684.25000	2.68425	2,381,340	10.76	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.57	Call			2,974.96000	2.97496	3,291,480	10.76	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.57	Put			2,650.61000	2.65061	2,350,190	10.76	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.55	Call			2,900.02000	2.90002	3,211,560	10.75	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.55	Put			2,717.95000	2.71795	2,412,550	10.75	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.71	Call			3,957.60000	3.95760	4,297,650	11.27	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.71	Put			3,080.45000	3.08045	2,793,610	11.27	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.72	Call			3,996.29000	3.99629	4,338,300	11.28	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.72	Put			3,049.75000	3.04975	2,764,870	11.28	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.70	Call			3,919.08000	3.91908	4,257,180	11.26	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.70	Put			3,111.39000	3.11139	2,822,600	11.26	0.00	0	0
Total R2032 Option												0.00	0	22,100
Total For R2032												0.00	0	54,223
R2035	On	03/08/2017	Bond Future			9.63000	97.53421	9.63000	97.53421			0.00	0	0
R2035	On	02/11/2017	Bond Future			9.64725	95.20443	9.72527	94.58875			0.00	0	12,213
R2035	On	01/02/2018	Bond Future			9.71553	96.95003	9.79610	96.32326			0.00	0	0
R2035	On	03/05/2018	Bond Future			9.77609	94.27423	9.85903	93.63729			0.00	0	0
Total R2035 Future												0.00	0	12,213

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 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			991.55000	0.99155	375,870		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			911.81000	0.91181	296,130		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 02/11/2017 Bond Future	9.59	Put			1,071.39000	1.07139	455,710		0.00	0	0
R2035 On 01/02/2018 Bond Future	9.73	Put			513.73000	0.51373	0,000		0.00	0	0
R2035 On 01/02/2018 Bond Future	9.74	Call			0.00000	0.00000	191,040		0.00	0	0
R2035 On 01/02/2018 Bond Future	9.74	Put			435.73000	0.43573	0,000		0.00	0	0
R2035 On 01/02/2018 Bond Future	9.75	Call			0.00000	0.00000	268,940		0.00	0	0
R2035 On 01/02/2018 Bond Future	9.75	Put			357.83000	0.35783	0,000		0.00	0	0
R2035 On 01/02/2018 Bond Future	9.73	Call			0.00000	0.00000	113,040		0.00	0	0
R2035 On 03/05/2018 Bond Future	9.90	Call			312.19000	0.31219	949,130		0.00	0	0
R2035 On 03/05/2018 Bond Future	9.90	Put			0.00000	0.00000	0,000		0.00	0	0
R2035 On 03/05/2018 Bond Future	9.91	Call			388.15000	0.38815	1,025,090		0.00	0	0
R2035 On 03/05/2018 Bond Future	9.91	Put			0.00000	0.00000	0,000		0.00	0	0
R2035 On 03/05/2018 Bond Future	9.89	Call			236.14000	0.23614	873,080		0.00	0	0
R2035 On 03/05/2018 Bond Future	9.89	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2035 Option									0.00	0	0
Total For R2035									0.00	0	12,213
R2037 On 03/08/2017 Bond Future			9.71000	89.68479	9.71000	89.68479		12.59	0.00	0	0
R2037 On 02/11/2017 Bond Future			9.72839	91.66676	9.81142	91.01365		12.67	0.00	0	63,443
R2037 On 01/02/2018 Bond Future			9.79196	89.09254	9.87760	88.42755		12.80	0.00	0	160
R2037 On 03/05/2018 Bond Future			9.85519	90.76956	9.94330	90.09378		12.67	0.00	0	0
Total R2037 Future									0.00	0	63,603
R2037 On 02/11/2017 Bond Future	9.66	Call			1,741.14000	1.74114	1,998,090	12.62	0.00	0	0
R2037 On 02/11/2017 Bond Future	9.66	Put			2,937.85000	2.93785	2,541,690	12.62	0.00	0	0
R2037 On 02/11/2017 Bond Future	9.67	Call			1,774.59000	1.77459	2,035,080	12.63	0.00	0	0
R2037 On 02/11/2017 Bond Future	9.67	Put			2,891.50000	2.89150	2,498,880	12.63	0.00	0	0
R2037 On 02/11/2017 Bond Future	9.65	Call			1,707.91000	1.70791	1,961,310	12.61	0.00	0	0
R2037 On 02/11/2017 Bond Future	9.65	Put			2,984.54000	2.98454	2,584,830	12.61	0.00	0	0
R2037 On 01/02/2018 Bond Future	9.81	Call			2,946.03000	2.94603	3,257,490	12.85	0.00	0	0
R2037 On 01/02/2018 Bond Future	9.81	Put			3,470.30000	3.47030	3,116,770	12.85	0.00	0	0
R2037 On 01/02/2018 Bond Future	9.82	Call			2,983.92000	2.98392	3,297,950	12.86	0.00	0	0
R2037 On 01/02/2018 Bond Future	9.82	Put			3,430.33000	3.43033	3,079,370	12.86	0.00	0	0
R2037 On 01/02/2018 Bond Future	9.83	Call			3,022.06000	3.02206	3,338,650	12.87	0.00	0	0
R2037 On 01/02/2018 Bond Future	9.83	Put			3,390.72000	3.39072	3,042,320	12.87	0.00	0	0
R2037 On 03/05/2018 Bond Future	9.99	Call			4,166.98000	4.16698	4,516,400	12.88	0.00	0	0
R2037 On 03/05/2018 Bond Future	9.99	Put			3,812.05000	3.81205	3,485,690	12.88	0.00	0	0
R2037 On 03/05/2018 Bond Future	9.97	Call			4,087.23000	4.08723	4,432,560	12.86	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037	On	03/05/2018	Bond Future	9.97	Put			3,884.03000	3.88403	3,553,580	12.86	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.98	Call			4,127.02000	4.12702	4,474,400	12.87	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.98	Put			3,847.90000	3.84790	3,519,500	12.87	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												0.00	0	63,603
R204	On	03/08/2017	Bond Future			7.10500	102.18383	7.10500	102.18383		0.97	0.00	0	0
R204	On	02/11/2017	Bond Future			7.00757	104.07725	7.05564	104.02586		0.50	0.00	0	44,643
R204	On	01/02/2018	Bond Future			6.88452	101.94754	6.94666	101.89540		0.67	0.00	0	0
R204	On	03/05/2018	Bond Future			6.58776	103.86663	6.67254	103.81535		0.50	0.00	0	0
Total R204 Future												0.00	0	44,643
R204	On	02/11/2017	Bond Future	7.75	Call			738.55000	0.73855	789,730	0.55	0.00	0	0
R204	On	02/11/2017	Bond Future	7.75	Put			0.40000	0.00040	0,190	0.55	0.00	0	0
R204	On	02/11/2017	Bond Future	7.76	Call			749.08000	0.74908	800,270	0.55	0.00	0	0
R204	On	02/11/2017	Bond Future	7.76	Put			0.36000	0.00036	0,160	0.55	0.00	0	0
R204	On	02/11/2017	Bond Future	7.74	Call			728.02000	0.72802	779,170	0.55	0.00	0	0
R204	On	02/11/2017	Bond Future	7.74	Put			0.45000	0.00045	0,210	0.55	0.00	0	0
R204	On	01/02/2018	Bond Future	7.26	Call			355.77000	0.35577	392,000	0.69	0.00	0	0
R204	On	01/02/2018	Bond Future	7.26	Put			93.49000	0.09349	77,580	0.69	0.00	0	0
R204	On	01/02/2018	Bond Future	7.27	Call			361.89000	0.36189	398,410	0.69	0.00	0	0
R204	On	01/02/2018	Bond Future	7.27	Put			91.26000	0.09126	75,640	0.69	0.00	0	0
R204	On	01/02/2018	Bond Future	7.25	Call			349.68000	0.34968	385,610	0.69	0.00	0	0
R204	On	01/02/2018	Bond Future	7.25	Put			95.76000	0.09576	79,550	0.69	0.00	0	0
R204	On	03/05/2018	Bond Future	7.09	Call			334.13000	0.33413	370,770	0.51	0.00	0	0
R204	On	03/05/2018	Bond Future	7.09	Put			82.32000	0.08232	67,680	0.51	0.00	0	0
R204	On	03/05/2018	Bond Future	7.10	Call			338.72000	0.33872	375,570	0.51	0.00	0	0
R204	On	03/05/2018	Bond Future	7.10	Put			80.89000	0.08089	66,460	0.51	0.00	0	0
R204	On	03/05/2018	Bond Future	7.08	Call			329.56000	0.32956	365,990	0.51	0.00	0	0
R204	On	03/05/2018	Bond Future	7.08	Put			83.77000	0.08377	68,920	0.51	0.00	0	0
Total R204 Option												0.00	0	0
Total For R204												0.00	0	44,643
R2040	On	03/08/2017	Bond Future			9.86500	92.42945	9.86500	92.42945		13.23	0.00	0	0
R2040	On	02/11/2017	Bond Future			9.88080	94.52451	9.95871	93.87675		13.34	0.00	0	15,669
R2040	On	01/02/2018	Bond Future			9.94697	91.75230	10.02732	91.09283		13.48	0.00	0	0
R2040	On	03/05/2018	Bond Future			10.01279	93.47944	10.09545	92.80929		13.34	0.00	0	0
Total R2040 Future												0.00	0	15,669
R2040	On	02/11/2017	Bond Future	9.65	Put			4,000.92000	4.00092	3,552,420	13.15	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.66	Call			1,419.13000	1.41913	1,621,620	13.16	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.66	Put			3,943.84000	3.94384	3,498,570	13.16	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.67	Call			1,448.74000	1.44874	1,654,480	13.17	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.67	Put			3,887.11000	3.88711	3,445,090	13.17	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2040	On	02/11/2017	Bond Future	9.65	Call			1,389.74000	1.38974	1,589,000	13.15	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.88	Call			2,879.21000	2.87921	3,165,760	13.41	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.88	Put			4,094.31000	4.09431	3,721,390	13.41	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.89	Call			2,916.35000	2.91635	3,205,420	13.41	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.89	Put			4,048.14000	4.04814	3,677,740	13.41	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.87	Call			2,842.32000	2.84232	3,126,370	13.40	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.87	Put			4,140.86000	4.14086	3,765,440	13.40	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.07	Put			4,389.49000	4.38949	4,049,330	13.40	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.08	Call			4,224.62000	4.22462	4,556,620	13.41	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.08	Put			4,349.27000	4.34927	4,011,120	13.41	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.06	Call			4,143.27000	4.14327	4,471,240	13.39	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.06	Put			4,429.69000	4.42969	4,087,510	13.39	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.07	Call			4,184.01000	4.18401	4,514,000	13.40	0.00	0	0
Total R2040 Option												0.00	0	0
Total For R2040												0.00	0	15,669
R2044	On	03/08/2017	Bond Future			9.89000	89.55370	9.89000	89.55370		13.84	0.00	0	0
R2044	On	02/11/2017	Bond Future			9.90393	91.59934	9.98177	90.94592		13.99	0.00	0	20,734
R2044	On	01/02/2018	Bond Future			9.96796	88.89863	10.04819	88.23340		14.12	0.00	0	0
R2044	On	03/05/2018	Bond Future			10.03154	90.57211	10.11405	89.89591		13.99	0.00	0	0
Total R2044 Future												0.00	0	20,734
R2044	On	02/11/2017	Bond Future	9.67	Call			1,408.75000	1.40875	1,609,280	13.80	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.67	Put			4,076.15000	4.07615	3,623,260	13.80	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.68	Call			1,438.39000	1.43839	1,642,160	13.80	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.68	Put			4,018.12000	4.01812	3,568,470	13.80	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.66	Call			1,379.67000	1.37967	1,576,980	13.79	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.66	Put			4,134.88000	4.13488	3,678,770	13.79	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.90	Call			2,924.89000	2.92489	3,214,250	14.06	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.90	Put			4,160.34000	4.16034	3,784,470	14.06	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.91	Call			2,962.33000	2.96233	3,254,220	14.07	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.91	Put			4,113.49000	4.11349	3,740,150	14.07	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.89	Call			2,887.71000	2.88771	3,174,550	14.05	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.89	Put			4,207.60000	4.20760	3,829,210	14.05	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.10	Call			4,301.50000	4.30150	4,637,330	14.08	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.10	Put			4,416.02000	4.41602	4,075,650	14.08	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.11	Call			4,342.86000	4.34286	4,680,700	14.09	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.11	Put			4,375.84000	4.37584	4,037,480	14.09	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.09	Call			4,260.33000	4.26033	4,594,140	14.07	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.09	Put			4,456.51000	4.45651	4,114,120	14.07	0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												0.00	0	20,734

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	03/08/2017	Bond Future			9.85000	93.24023	9.85000	93.24023		13.67	0.00	0	0
R2048	On	02/11/2017	Bond Future			9.86463	90.92990	9.93735	90.30226		14.51	216,231,302.20	2,378	75,988
R2048	On	01/02/2018	Bond Future			9.92962	92.59713	10.00458	91.95820		13.95	0.00	0	170
R2048	On	03/05/2018	Bond Future			9.98755	89.90276	10.06457	89.25337		14.51	0.00	0	0
Total R2048 Future												216,231,302.20	2,378	76,158
R2048	On	02/11/2017	Bond Future	9.65	Call			1,521.65000	1.52165	1,718,560	14.29	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.65	Put			4,048.34000	4.04834	3,617,610	14.29	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.66	Call			1,553.11000	1.55311	1,753,170	14.30	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.66	Put			3,989.74000	3.98974	3,562,160	14.30	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.64	Call			1,490.59000	1.49059	1,684,360	14.28	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.64	Put			4,107.50000	4.10750	3,673,630	14.28	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.90	Call			3,175.11000	3.17511	3,460,820	13.89	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.90	Put			4,068.78000	4.06878	3,715,560	13.89	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.91	Call			3,214.83000	3.21483	3,502,960	13.90	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.91	Put			4,022.36000	4.02236	3,671,560	13.90	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.89	Call			3,135.64000	3.13564	3,418,930	13.88	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.89	Put			4,115.61000	4.11561	3,759,970	13.88	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.06	Call			4,455.87000	4.45587	4,778,630	14.57	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.06	Put			4,494.16000	4.49416	4,167,530	14.57	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.07	Call			4,498.42000	4.49842	4,823,120	14.57	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.07	Put			4,452.95000	4.45295	4,128,260	14.57	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.05	Call			4,413.49000	4.41349	4,734,320	14.56	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.05	Put			4,535.68000	4.53568	4,207,120	14.56	0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												216,231,302.20	2,378	76,158
R207	On	03/08/2017	Bond Future			7.38000	100.18046	7.38000	100.18046		1.85	0.00	0	0
R207	On	02/11/2017	Bond Future			7.31351	102.12408	7.40281	101.94670		1.40	0.00	0	40,855
R207	On	01/02/2018	Bond Future			7.29397	100.35552	7.39555	100.17509		1.52	0.00	0	0
R207	On	03/05/2018	Bond Future			7.25212	102.24465	7.36863	102.06262		1.40	0.00	0	0
Total R207 Future												0.00	0	40,855
R207	On	02/11/2017	Bond Future	8.04	Call			1,270.59000	1.27059	1,439,960	1.53	0.00	0	0
R207	On	02/11/2017	Bond Future	8.04	Put			16.48000	0.01648	8,470	1.53	0.00	0	0
R207	On	02/11/2017	Bond Future	8.05	Call			1,289.23000	1.28923	1,458,980	1.53	0.00	0	0
R207	On	02/11/2017	Bond Future	8.05	Put			15.60000	0.01560	7,970	1.53	0.00	0	0
R207	On	02/11/2017	Bond Future	8.03	Call			1,252.04000	1.25204	1,420,980	1.53	0.00	0	0
R207	On	02/11/2017	Bond Future	8.03	Put			17.46000	0.01746	9,020	1.53	0.00	0	0
R207	On	01/02/2018	Bond Future	7.61	Call			659.68000	0.65968	776,440	1.58	0.00	0	0
R207	On	01/02/2018	Bond Future	7.61	Put			280.15000	0.28015	216,480	1.58	0.00	0	0
R207	On	01/02/2018	Bond Future	7.62	Call			671.40000	0.67140	789,190	1.58	0.00	0	0
R207	On	01/02/2018	Bond Future	7.62	Put			274.22000	0.27422	211,580	1.58	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	01/02/2018	Bond Future	7.60	Call			648.06000	0.64806	763,790	1.58	0.00	0	0
R207	On	01/02/2018	Bond Future	7.60	Put			286.18000	0.28618	221,480	1.58	0.00	0	0
R207	On	03/05/2018	Bond Future	7.57	Call			681.29000	0.68129	792,740	1.45	0.00	0	0
R207	On	03/05/2018	Bond Future	7.57	Put			367.73000	0.36773	297,150	1.45	0.00	0	0
R207	On	03/05/2018	Bond Future	7.58	Call			691.25000	0.69125	803,510	1.45	0.00	0	0
R207	On	03/05/2018	Bond Future	7.58	Put			362.15000	0.36215	292,380	1.45	0.00	0	0
R207	On	03/05/2018	Bond Future	7.56	Call			671.75000	0.67175	782,350	1.45	0.00	0	0
R207	On	03/05/2018	Bond Future	7.56	Put			373.73000	0.37373	302,300	1.45	0.00	0	0
Total R207 Option												0.00	0	0
Total For R207												0.00	0	40,855
R208	On	03/08/2017	Bond Future			7.53500	99.92281	7.53500	99.92281		2.99	0.00	0	0
R208	On	02/11/2017	Bond Future			7.48563	98.52420	7.57210	98.27278		2.51	0.00	0	32,234
R208	On	01/02/2018	Bond Future			7.49315	100.33057	7.58724	100.07471		2.57	0.00	0	0
R208	On	03/05/2018	Bond Future			7.48127	98.81769	7.58366	98.55877		2.51	0.00	0	0
Total R208 Future												0.00	0	32,234
R208	On	02/11/2017	Bond Future	8.19	Call			1,821.06000	1.82106	2,053,220	2.63	0.00	0	0
R208	On	02/11/2017	Bond Future	8.19	Put			47.17000	0.04717	27,910	2.63	0.00	0	0
R208	On	02/11/2017	Bond Future	8.20	Call			1,847.29000	1.84729	2,080,210	2.63	0.00	0	0
R208	On	02/11/2017	Bond Future	8.20	Put			45.02000	0.04502	26,520	2.63	0.00	0	0
R208	On	02/11/2017	Bond Future	8.18	Call			1,794.98000	1.79498	2,026,320	2.63	0.00	0	0
R208	On	02/11/2017	Bond Future	8.18	Put			49.49000	0.04949	29,410	2.63	0.00	0	0
R208	On	01/02/2018	Bond Future	7.84	Call			1,131.51000	1.13151	1,298,070	2.64	0.00	0	0
R208	On	01/02/2018	Bond Future	7.84	Put			448.21000	0.44821	358,910	2.64	0.00	0	0
R208	On	01/02/2018	Bond Future	7.85	Call			1,149.34000	1.14934	1,317,240	2.64	0.00	0	0
R208	On	01/02/2018	Bond Future	7.85	Put			439.13000	0.43913	351,170	2.64	0.00	0	0
R208	On	01/02/2018	Bond Future	7.83	Call			1,113.56000	1.11356	1,278,780	2.64	0.00	0	0
R208	On	01/02/2018	Bond Future	7.83	Put			457.18000	0.45718	366,540	2.64	0.00	0	0
R208	On	03/05/2018	Bond Future	7.79	Put			630.99000	0.63099	528,500	2.56	0.00	0	0
R208	On	03/05/2018	Bond Future	7.77	Call			1,119.49000	1.11949	1,273,650	2.55	0.00	0	0
R208	On	03/05/2018	Bond Future	7.77	Put			650.45000	0.65045	545,690	2.55	0.00	0	0
R208	On	03/05/2018	Bond Future	7.78	Call			1,134.80000	1.13480	1,290,090	2.56	0.00	0	0
R208	On	03/05/2018	Bond Future	7.78	Put			640.67000	0.64067	537,040	2.56	0.00	0	0
R208	On	03/05/2018	Bond Future	7.79	Call			1,150.20000	1.15020	1,306,630	2.56	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												0.00	0	32,234
R209	On	03/08/2017	Bond Future			9.59500	73.41690	9.59500	73.41690		12.53	0.00	0	0
R209	On	02/11/2017	Bond Future			9.60983	71.89720	9.68758	71.38244		13.33	3,379,168.40	47	83,118
R209	On	01/02/2018	Bond Future			9.66864	73.21537	9.74867	72.69126		12.82	0.00	0	0
R209	On	03/05/2018	Bond Future			9.72373	71.44398	9.80592	70.91131		13.33	0.00	0	0
Total R209 Future												3,379,168.40	47	83,118

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	9.53	Call			1,401.48000	1.40148	1,599,750	13.20	0.00	0	0
R209	On	02/11/2017	Bond Future	9.53	Put			2,450.64000	2.45064	2,134,150	13.20	0.00	0	0
R209	On	02/11/2017	Bond Future	9.54	Call			1,429.36000	1.42936	1,630,480	13.20	0.00	0	0
R209	On	02/11/2017	Bond Future	9.54	Put			2,411.25000	2.41125	2,097,610	13.20	0.00	0	0
R209	On	02/11/2017	Bond Future	9.52	Call			1,373.95000	1.37395	1,569,370	13.19	0.00	0	0
R209	On	02/11/2017	Bond Future	9.52	Put			2,490.47000	2.49047	2,171,130	13.19	0.00	0	0
R209	On	02/11/2017	Bond Future	9.00	Put			5,141.12000	5.14112	4,697,470	12.89	0.00	0	0
R209	On	02/11/2017	Bond Future	9.00	Call			387.64000	0.38764	458,750	12.89	0.00	0	4,100
R209	On	02/11/2017	Bond Future	10.00	Call			3,064.60000	3.06460	3,395,040	13.56	0.00	0	0
R209	On	02/11/2017	Bond Future	10.00	Put			1,051.57000	1.05157	867,250	13.56	0.00	0	3,360
R209	On	02/11/2017	Bond Future	10.60	Call			5,925.60000	5.92560	6,373,040	14.10	0.00	0	0
R209	On	02/11/2017	Bond Future	10.60	Put			282.48000	0.28248	215,160	14.10	0.00	0	1,300
R209	On	02/11/2017	Bond Future	9.75	Call			2,090.93000	2.09093	2,352,820	13.33	0.00	0	0
R209	On	02/11/2017	Bond Future	9.75	Put			1,681.70000	1.68170	1,428,830	13.33	0.00	0	6,500
R209	On	02/11/2017	Bond Future	8.30	Put			10,125.90000	10.12590	9,618,370	12.74	0.00	0	0
R209	On	02/11/2017	Bond Future	8.30	Call			32.01000	0.03201	39,240	12.74	0.00	0	2,800
R209	On	01/02/2018	Bond Future	9.73	Call			2,556.46000	2.55646	2,810,580	12.81	0.00	0	0
R209	On	01/02/2018	Bond Future	9.73	Put			2,678.21000	2.67821	2,408,220	12.81	0.00	0	0
R209	On	01/02/2018	Bond Future	9.71	Call			2,492.46000	2.49246	2,742,400	12.80	0.00	0	0
R209	On	01/02/2018	Bond Future	9.71	Put			2,744.98000	2.74498	2,470,810	12.80	0.00	0	0
R209	On	01/02/2018	Bond Future	9.72	Call			2,524.35000	2.52435	2,776,380	12.80	0.00	0	0
R209	On	01/02/2018	Bond Future	9.72	Put			2,711.44000	2.71144	2,439,360	12.80	0.00	0	0
R209	On	03/05/2018	Bond Future	9.85	Call			3,412.98000	3.41298	3,687,710	13.42	0.00	0	0
R209	On	03/05/2018	Bond Future	9.85	Put			3,129.76000	3.12976	2,871,820	13.42	0.00	0	0
R209	On	03/05/2018	Bond Future	9.86	Call			3,446.67000	3.44667	3,723,060	13.43	0.00	0	0
R209	On	03/05/2018	Bond Future	9.86	Put			3,099.44000	3.09944	2,843,160	13.43	0.00	0	0
R209	On	03/05/2018	Bond Future	9.84	Call			3,379.44000	3.37944	3,652,510	13.41	0.00	0	0
R209	On	03/05/2018	Bond Future	9.84	Put			3,160.32000	3.16032	2,900,720	13.41	0.00	0	0
Total R209 Option												0.00	0	18,060
Total For R209												3,379,168.40	47	101,178
R210	On	03/08/2017	Bond Future			184.70019	184.70019	184.70019	184.70019			0.00	0	0
R210	On	02/11/2017	Bond Future			186.24176	186.24176	185.73145	185.73145			0.00	0	2,179
R210	On	01/02/2018	Bond Future			189.71835	189.71835	189.19891	189.19891			0.00	0	0
R210	On	03/05/2018	Bond Future			190.92778	190.92778	190.40249	190.40249			0.00	0	0
Total R210 Future												0.00	0	2,179
R210	On	02/11/2017	Bond Future	192.08	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	02/11/2017	Bond Future	192.08	Put			6,348.55000	6.34855	5,838,240		0.00	0	0
R210	On	02/11/2017	Bond Future	192.09	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	02/11/2017	Bond Future	192.09	Put			6,358.55000	6.35855	5,848,240		0.00	0	0
R210	On	02/11/2017	Bond Future	192.07	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	02/11/2017	Bond Future	192.07	Put			6,338.55000	6.33855	5,828,240		0.00	0	0
R210	On	01/02/2018	Bond Future	192.36	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	01/02/2018	Bond Future	192.36	Put			3,161.09000	3.16109	2,641,650		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	01/02/2018	Bond Future	192.37	Put			3,171.09000	3.17109	2,651,650		0.00	0	0
R210	On	01/02/2018	Bond Future	192.38	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	01/02/2018	Bond Future	192.38	Put			3,181.09000	3.18109	2,661,650		0.00	0	0
R210	On	03/05/2018	Bond Future	191.46	Put			1,057.51000	1.05751	532,220		0.00	0	0
R210	On	03/05/2018	Bond Future	191.44	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/05/2018	Bond Future	191.44	Put			1,037.51000	1.03751	512,220		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			1,047.51000	1.04751	522,220		0.00	0	0
R210	On	03/05/2018	Bond Future	191.46	Call			0.00000	0.00000	0,000		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												0.00	0	2,179
R212	On	03/08/2017	Bond Future			148.17829	148.17829	148.17829	148.17829			0.00	0	0
R212	On	02/11/2017	Bond Future			151.22866	151.22866	151.04554	151.04554			3,024,573.20	20	3,812
R212	On	01/02/2018	Bond Future			151.99180	151.99180	151.80555	151.80555			0.00	0	0
R212	On	03/05/2018	Bond Future			154.92257	154.92257	154.73612	154.73612			0.00	0	0
Total R212 Future												3,024,573.20	20	3,812
R212	On	02/11/2017	Bond Future	152.40	Put			1,354.46000	1.35446	1,171,340		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	02/11/2017	Bond Future	152.41	Put			1,364.46000	1.36446	1,181,340		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			1,374.46000	1.37446	1,191,340		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	01/02/2018	Bond Future	154.70	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	01/02/2018	Bond Future	154.70	Put			2,894.45000	2.89445	2,708,200		0.00	0	0
R212	On	01/02/2018	Bond Future	154.71	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	01/02/2018	Bond Future	154.71	Put			2,904.45000	2.90445	2,718,200		0.00	0	0
R212	On	01/02/2018	Bond Future	154.69	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	01/02/2018	Bond Future	154.69	Put			2,884.45000	2.88445	2,698,200		0.00	0	0
R212	On	03/05/2018	Bond Future	154.28	Call			456.12000	0.45612	642,570		0.00	0	0
R212	On	03/05/2018	Bond Future	154.28	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/05/2018	Bond Future	154.29	Call			446.12000	0.44612	632,570		0.00	0	0
R212	On	03/05/2018	Bond Future	154.29	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/05/2018	Bond Future	154.30	Call			436.12000	0.43612	622,570		0.00	0	0
R212	On	03/05/2018	Bond Future	154.30	Put			0.00000	0.00000	0,000		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												3,024,573.20	20	3,812

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	03/08/2017	Bond Future			9.25000	85.86504	9.25000	85.86504		10.36	0.00	0	0
R213	On	02/11/2017	Bond Future			9.25424	84.24279	9.33736	83.69226		10.88	0.00	0	62,970
R213	On	01/02/2018	Bond Future			9.31400	85.78741	9.39987	85.22699		10.50	0.00	0	0
R213	On	03/05/2018	Bond Future			9.36577	83.85236	9.45422	83.28288		10.88	0.00	0	0
Total R213 Future												0.00	0	62,970
R213	On	02/11/2017	Bond Future	9.35	Call			1,857.26000	1.85726	2,125,400	10.96	0.00	0	0
R213	On	02/11/2017	Bond Future	9.35	Put			1,773.99000	1.77399	1,491,600	10.96	0.00	0	0
R213	On	02/11/2017	Bond Future	9.36	Call			1,891.44000	1.89144	2,162,780	10.96	0.00	0	0
R213	On	02/11/2017	Bond Future	9.36	Put			1,742.37000	1.74237	1,463,180	10.96	0.00	0	0
R213	On	02/11/2017	Bond Future	9.34	Call			1,823.43000	1.82343	2,088,360	10.95	0.00	0	0
R213	On	02/11/2017	Bond Future	9.34	Put			1,806.03000	1.80603	1,520,430	10.95	0.00	0	0
R213	On	01/02/2018	Bond Future	9.42	Call			2,609.89000	2.60989	2,891,680	10.64	0.00	0	0
R213	On	01/02/2018	Bond Future	9.42	Put			2,479.27000	2.47927	2,200,640	10.64	0.00	0	0
R213	On	01/02/2018	Bond Future	9.43	Call			2,643.88000	2.64388	2,927,940	10.64	0.00	0	0
R213	On	01/02/2018	Bond Future	9.43	Put			2,448.48000	2.44848	2,172,120	10.64	0.00	0	0
R213	On	01/02/2018	Bond Future	9.41	Call			2,576.12000	2.57612	2,855,630	10.63	0.00	0	0
R213	On	01/02/2018	Bond Future	9.41	Put			2,510.36000	2.51036	2,229,450	10.63	0.00	0	0
R213	On	03/05/2018	Bond Future	9.57	Call			3,558.03000	3.55803	3,865,190	11.13	0.00	0	0
R213	On	03/05/2018	Bond Future	9.57	Put			2,820.69000	2.82069	2,558,370	11.13	0.00	0	0
R213	On	03/05/2018	Bond Future	9.58	Call			3,593.15000	3.59315	3,902,100	11.13	0.00	0	0
R213	On	03/05/2018	Bond Future	9.58	Put			2,792.56000	2.79256	2,532,030	11.13	0.00	0	0
R213	On	03/05/2018	Bond Future	9.56	Call			3,523.07000	3.52307	3,828,440	11.12	0.00	0	0
R213	On	03/05/2018	Bond Future	9.56	Put			2,849.06000	2.84906	2,584,950	11.12	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	62,970
R214	On	03/08/2017	Bond Future			9.78000	72.83280	9.78000	72.83280		13.24	0.00	0	0
R214	On	02/11/2017	Bond Future			9.79245	71.20053	9.86506	70.70566		14.18	0.00	0	44,061
R214	On	01/02/2018	Bond Future			9.85504	72.50597	9.92979	72.00220		13.59	0.00	0	0
R214	On	03/05/2018	Bond Future			9.91063	70.57448	9.98735	70.06243		14.18	0.00	0	0
Total R214 Future												0.00	0	44,061
R214	On	02/11/2017	Bond Future	9.59	Call			1,169.14000	1.16914	1,326,380	13.93	0.00	0	0
R214	On	02/11/2017	Bond Future	9.59	Put			3,074.50000	3.07450	2,736,870	13.93	0.00	0	0
R214	On	02/11/2017	Bond Future	9.60	Call			1,194.00000	1.19400	1,353,810	13.94	0.00	0	0
R214	On	02/11/2017	Bond Future	9.60	Put			3,028.61000	3.02861	2,693,550	13.94	0.00	0	0
R214	On	02/11/2017	Bond Future	9.58	Call			1,144.61000	1.14461	1,299,300	13.93	0.00	0	0
R214	On	02/11/2017	Bond Future	9.58	Put			3,120.83000	3.12083	2,780,650	13.93	0.00	0	0
R214	On	01/02/2018	Bond Future	9.83	Call			2,452.45000	2.45245	2,678,690	13.67	0.00	0	0
R214	On	01/02/2018	Bond Future	9.83	Put			3,126.31000	3.12631	2,848,780	13.67	0.00	0	0
R214	On	01/02/2018	Bond Future	9.84	Call			2,484.69000	2.48469	2,712,890	13.68	0.00	0	0
R214	On	01/02/2018	Bond Future	9.84	Put			3,090.54000	3.09054	2,814,970	13.68	0.00	0	0

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	9.82	Call			2,420.43000	2.42043	2,644,710	13.66	0.00	0	0
R214	On	01/02/2018	Bond Future	9.82	Put			3,162.41000	3.16241	2,882,920	13.66	0.00	0	0
R214	On	03/05/2018	Bond Future	9.98	Call			3,393.28000	3.39328	3,647,780	14.17	0.00	0	0
R214	On	03/05/2018	Bond Future	9.98	Put			3,442.07000	3.44207	3,184,520	14.17	0.00	0	0
R214	On	03/05/2018	Bond Future	9.99	Call			3,426.24000	3.42624	3,682,320	14.17	0.00	0	0
R214	On	03/05/2018	Bond Future	9.99	Put			3,408.67000	3.40867	3,152,700	14.17	0.00	0	0
R214	On	03/05/2018	Bond Future	9.97	Call			3,360.47000	3.36047	3,613,380	14.16	0.00	0	0
R214	On	03/05/2018	Bond Future	9.97	Put			3,475.73000	3.47573	3,216,590	14.16	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												0.00	0	44,061
Total for Bond												370,827,914.20	3,725	985,980
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total E170 Future												0.00	0	0
Total For E170												0.00	0	0
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES18 Future												0.00	0	0
Total For ES18												0.00	0	0
ES18A	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES18A Future												0.00	0	0
Total For ES18A												0.00	0	0
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23 Future												0.00	0	0
Total For ES23												0.00	0	0
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23A Future												0.00	0	0
Total For ES23A												0.00	0	0
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26 Future												0.00	0	0
Total For ES26												0.00	0	0
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26A Future												0.00	0	0
Total For ES26A												0.00	0	0
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES33 Future												0.00	0	0
Total For ES33												0.00	0	0
ES33A	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES33A Future												0.00	0	0

Contract 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 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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R2023 Future										0.00	0	0
Total For R2023										0.00	0	0
R203 On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R203 Future										0.00	0	0
Total For R203										0.00	0	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2030 Future										0.00	0	0
Total For R2030										0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2032 Future										0.00	0	0
Total For R2032										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207/R203 Future										0.00	0	0
Total For R207/R203										0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208 Future										0.00	0	0
Total For R208										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R204 Future										0.00	0	0
Total For R208/R204										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R207 Future										0.00	0	0
Total For R208/R207										0.00	0	0
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

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	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214 Future												0.00	0	0
Total For R214												0.00	0	0
R214/R	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214/R209 Future												0.00	0	0
Total For R214/R209												0.00	0	0
Total for Price Contribution												0.00	0	0
GOVI	On	02/11/2017	GOVI			574.72600	574.72600	571.52900	571.52900			17,241,780.00	3	583
GOVI	On	01/02/2018	GOVI			585.26500	585.26500	582.00900	582.00900			0.00	0	0
GOVI	On	03/05/2018	GOVI			596.28300	596.28300	592.97500	592.97500			0.00	0	0
Total GOVI Future												17,241,780.00	3	583
GOVI	On	02/11/2017	GOVI	572.45	Call			0.00000	0.00000	22,760,000		0.00	0	0
GOVI	On	02/11/2017	GOVI	572.45	Put			9,210.00000	0.92100	0,000		0.00	0	0
GOVI	On	02/11/2017	GOVI	572.46	Call			0.00000	0.00000	22,660,000		0.00	0	0
GOVI	On	02/11/2017	GOVI	572.46	Put			9,310.00000	0.93100	0,000		0.00	0	0
GOVI	On	02/11/2017	GOVI	572.44	Call			0.00000	0.00000	22,860,000		0.00	0	0
GOVI	On	02/11/2017	GOVI	572.44	Put			9,110.00000	0.91100	0,000		0.00	0	0
GOVI	On	01/02/2018	GOVI	581.03	Call			9,790.00000	0.97900	42,350,000		0.00	0	0
GOVI	On	01/02/2018	GOVI	581.03	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	01/02/2018	GOVI	581.04	Call			9,690.00000	0.96900	42,250,000		0.00	0	0
GOVI	On	01/02/2018	GOVI	581.04	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	01/02/2018	GOVI	581.02	Call			9,890.00000	0.98900	42,450,000		0.00	0	0
GOVI	On	01/02/2018	GOVI	581.02	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	03/05/2018	GOVI	590.29	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	03/05/2018	GOVI	590.27	Call			27,050.00000	2.70500	60,130,000		0.00	0	0
GOVI	On	03/05/2018	GOVI	590.27	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	03/05/2018	GOVI	590.28	Call			26,950.00000	2.69500	60,030,000		0.00	0	0
GOVI	On	03/05/2018	GOVI	590.28	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	03/05/2018	GOVI	590.29	Call			26,850.00000	2.68500	59,930,000		0.00	0	0
Total GOVI Option												0.00	0	0
Total For GOVI												17,241,780.00	3	583
Total for GOVI												17,241,780.00	3	583
AL37	On	02/11/2017	Index Future			557.95900	557.95900	556.21900	556.21900			0.00	0	0
AL37	On	01/02/2018	Index Future			568.19100	568.19100	566.41800	566.41800			0.00	0	0
AL37	On	03/05/2018	Index Future			578.88700	578.88700	577.09100	577.09100			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			642.32800	642.32800	639.17500	639.17500			0.00	0	0
AL7T	On	01/02/2018	Index Future			654.10700	654.10700	650.89600	650.89600			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AL7T	On	03/05/2018	Index Future			666.42000	666.42000	663.16000	663.16000			0.00	0	0
Total AL7T Future												0.00	0	0
Total For AL7T												0.00	0	0
ALBI	On	02/11/2017	Index Future			575.88000	575.88000	572.69700	572.69700			109,417,200.00	19	615
ALBI	On	01/02/2018	Index Future			586.44000	586.44000	583.19900	583.19900			0.00	0	0
ALBI	On	03/05/2018	Index Future			597.48000	597.48000	594.18800	594.18800			0.00	0	0
Total ALBI Future												109,417,200.00	19	615
Total For ALBI												109,417,200.00	19	615
IGOV	On	02/11/2017	Index Future			252.12200	252.12200	251.63000	251.63000			0.00	0	1,161
IGOV	On	01/02/2018	Index Future			256.82900	256.82900	256.32800	256.32800			0.00	0	0
IGOV	On	03/05/2018	Index Future			261.78000	261.78000	261.27600	261.27600			0.00	0	0
Total IGOV Future												0.00	0	1,161
Total For IGOV												0.00	0	1,161
Total for Index												109,417,200.00	19	1,776
JIBAR F	On	16/08/2017	Jibar Future			7.06000	92.94000	7.06000	92.94000			0.00	0	0
JIBAR F	On	20/09/2017	Jibar Future			6.93000	93.07000	6.93000	93.07000			0.00	0	0
JIBAR F	On	18/10/2017	Jibar Future			6.90000	93.10000	6.90000	93.10000			0.00	0	0
JIBAR F	On	15/11/2017	Jibar Future			6.82000	93.18000	6.82000	93.18000			0.00	0	0
JIBAR F	On	20/12/2017	Jibar Future			6.76000	93.24000	6.76000	93.24000			0.00	0	0
JIBAR F	On	17/01/2018	Jibar Future			6.73000	93.27000	6.73000	93.27000			0.00	0	0
JIBAR F	On	20/03/2018	Jibar Future			6.66000	93.34000	6.66000	93.34000			0.00	0	2,500
JIBAR F	On	20/06/2018	Jibar Future			6.63000	93.37000	6.63000	93.37000			0.00	0	0
JIBAR F	On	19/09/2018	Jibar Future			6.65000	93.35000	6.65000	93.35000			0.00	0	0
JIBAR F	On	19/12/2018	Jibar Future			6.70000	93.30000	6.70000	93.30000			0.00	0	0
JIBAR F	On	20/03/2019	Jibar Future			6.77000	93.23000	6.77000	93.23000			0.00	0	0
JIBAR F	On	19/06/2019	Jibar Future			6.83000	93.17000	6.83000	93.17000			0.00	0	0
Total Jibar Future												0.00	0	2,500
Total For JIBAR FUTURE												0.00	0	2,500
Total for Jibar												0.00	0	2,500
10Y ST	On	17/12/2025	Interest Rate Swap			94.09760	94.09760	94.53446	94.53446			0.00	0	0
10Y ST	On	16/03/2026	Interest Rate Swap			91.10440	91.10440	91.55547	91.55547			0.00	0	0
10Y ST	On	15/06/2026	Interest Rate Swap			89.85563	89.85563	90.32036	90.32036			0.00	0	0
10Y ST	On	21/09/2026	Interest Rate Swap			92.03657	92.03657	92.49908	92.49908			0.00	0	0
10Y ST	On	21/12/2026	Interest Rate Swap			95.83985	95.83985	96.29118	96.29118			0.00	0	0
10Y ST	On	15/03/2027	Interest Rate Swap			94.40040	94.40040	94.85322	94.85322			0.00	0	0
10Y ST	On	21/06/2027	Interest Rate Swap			96.48640	96.48640	96.93027	96.93027			0.00	0	0
10Y ST	On	20/09/2027	Interest Rate Swap			100.22661	100.22661	100.66406	100.66406			0.00	0	0
Total 10Y STND Future												0.00	0	0
Total For 10Y STND												0.00	0	0

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 21/09/2017			Interest Rate Swap	99.61253	99.61253	99.61253	99.61253			0.00	0	0
1Y STN On 21/12/2017			Interest Rate Swap	99.76021	99.76021	99.76887	99.76887			0.00	0	0
1Y STN On 15/03/2018			Interest Rate Swap	99.63038	99.63038	99.65050	99.65050			0.00	0	0
1Y STN On 21/06/2018			Interest Rate Swap	99.70037	99.70037	99.71961	99.71961			0.00	0	0
1Y STN On 20/09/2018			Interest Rate Swap	99.78605	99.78605	99.81468	99.81468			0.00	0	0
Total 1Y STND Future										0.00	0	0
Total For 1Y STND										0.00	0	0
2Y STN On 18/12/2017			Interest Rate Swap	99.78829	99.78829	99.80026	99.80026			0.00	0	0
2Y STN On 16/03/2018			Interest Rate Swap	98.91260	98.91260	98.92834	98.92834			0.00	0	0
2Y STN On 15/06/2018			Interest Rate Swap	98.38790	98.38790	98.41488	98.41488			0.00	0	0
2Y STN On 21/09/2018			Interest Rate Swap	98.25225	98.25225	98.28002	98.28002			0.00	0	0
2Y STN On 21/12/2018			Interest Rate Swap	98.54000	98.54000	98.58000	98.58000			0.00	0	0
2Y STN On 15/03/2019			Interest Rate Swap	98.84821	98.84821	98.90386	98.90386			0.00	0	0
2Y STN On 21/06/2019			Interest Rate Swap	99.16392	99.16392	99.23228	99.23228			0.00	0	0
2Y STN On 20/09/2019			Interest Rate Swap	99.50491	99.50491	99.58697	99.58697			0.00	0	0
Total 2Y STND Future										0.00	0	0
Total For 2Y STND										0.00	0	0
5Y STN On 17/12/2020			Interest Rate Swap	95.42077	95.42077	95.58487	95.58487			0.00	0	0
5Y STN On 16/03/2021			Interest Rate Swap	94.60175	94.60175	94.78475	94.78475			0.00	0	0
5Y STN On 15/06/2021			Interest Rate Swap	93.75196	93.75196	93.95865	93.95865			0.00	0	0
5Y STN On 21/09/2021			Interest Rate Swap	93.88575	93.88575	94.10869	94.10869			0.00	0	0
5Y STN On 21/12/2021			Interest Rate Swap	96.04048	96.04048	96.27541	96.27541			0.00	0	51
5Y STN On 15/03/2022			Interest Rate Swap	96.13228	96.13228	96.37996	96.37996			0.00	0	0
5Y STN On 21/06/2022			Interest Rate Swap	97.29933	97.29933	97.55679	97.55679			0.00	0	0
5Y STN On 20/09/2022			Interest Rate Swap	99.48890	99.48890	99.75488	99.75488			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 :										497,486,894.20	3,747	990,890
AA05 On 22/03/2019			Spot Bond	8.64500	104.48281	8.64500	104.45879			2,847,953,472,000.00	329,433,600	230,516,800
Total AA05 SPOT										2,847,953,472,000.00	329,433,600	230,516,800
Total For AA05										2,847,953,472,000.00	329,433,600	230,516,800
AA06 On 15/04/2021			Spot Bond		100.00000	0.00000	98.07023			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	12.84217	100.00000	12.81106			0.00	0	0
Total AA06/JIBAR SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AA06/JIBAR										0.00	0	0
AA07 On 15/04/2021 Spot Bond			9.66000	102.51803	9.66000	102.49160				0.00	0	0
Total AA07 SPOT										0.00	0	0
Total For AA07										0.00	0	0
AB01/R On 24/11/2020 Spot Bond			10.00000	109.56900	10.00000	109.54100				0.00	0	0
Total AB01/R186 SPOT										0.00	0	0
Total For AB01/R186										0.00	0	0
AB010 On 21/11/2017 Spot Bond				100.00000	0.00000	102.20471				0.00	0	0
Total AB010 SPOT										0.00	0	0
Total For AB010										0.00	0	0
AB011 On 21/11/2018 Spot Bond				100.00000	0.00000	102.13454				0.00	0	100,000,000
Total AB011 SPOT										0.00	0	100,000,000
Total For AB011										0.00	0	100,000,000
AB013 On 21/11/2018 Spot Bond			9.12500	100.84580	9.12500	100.82136			17,781,686,750,000.00	1,948,678,000	2,474,339,000	
Total AB013 SPOT									17,781,686,750,000.00	1,948,678,000	2,474,339,000	
Total For AB013									17,781,686,750,000.00	1,948,678,000	2,474,339,000	
AB014L On 19/11/2019 Spot Bond			100.00000	24.12089	100.00000	24.06246				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	102.42792	10.84000	102.39855				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	22.05188	100.00000	21.99846				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	22.18669	100.00000	22.13784				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	104.91072	11.37000	104.87920				0.00	0	0
Total AB018U SPOT										0.00	0	0
Total For AB018U										0.00	0	0
AB019L On 04/09/2020 Spot Bond			100.00000	17.40524	100.00000	17.36307				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	105.14821	11.81000	105.11544				0.00	0	0
Total AB020U 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 AB020U										0.00	0	0
AB021L On 03/09/2022 Spot Bond			100.00000	12.68598	100.00000	12.65524				0.00	0	0
Total AB021U SPOT										0.00	0	0
Total For AB021U										0.00	0	0
AB023L On 05/05/2021 Spot Bond			100.00000	14.63225	100.00000	14.59680				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	16.28054	100.00000	16.25511				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	13.54632	100.00000	13.51350				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	14.88071	100.00000	14.84742				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	12.68790	100.00000	12.66278				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	15.06934	100.00000	15.03282				0.00	0	0
Total AB029U SPOT										0.00	0	0
Total For AB029U										0.00	0	0
ABC12: On 25/11/2020 Spot Bond			10.00000	110.38900	10.00000	110.36000				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			4.53000	158.41333	4.53000	264.44899				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	12.58741	100.00000	12.54811				0.00	0	0
Total ABF19U SPOT										0.00	0	0
Total For ABF19U										0.00	0	0
ABFN07 On 17/03/2018 Spot Bond				100.00000	0.00000	101.57826				0.00	180,000,000	180,000,000
Total ABFN07 SPOT										0.00	180,000,000	180,000,000
Total For ABFN07										0.00	180,000,000	180,000,000
ABFN08 On 17/03/2020 Spot Bond				100.00000	0.00000	102.56596				0.00	0	0
Total ABFN08 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 ABFN08									0.00	0	0
ABFN0: On 17/03/2026 Spot Bond				100.00000	0.00000	101.36041			0.00	0	0
Total ABFN09 SPOT									0.00	0	0
Total For ABFN09									0.00	0	0
ABFN1: On 28/10/2019 Spot Bond				100.00000	0.00000	99.95170			0.00	0	0
Total ABFN10 SPOT									0.00	0	0
Total For ABFN10									0.00	0	0
ABFN1: On 09/04/2019 Spot Bond				100.00000	0.00000	100.53897			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				100.00000	0.00000	100.59903			0.00	0	0
Total ABFN13 SPOT									0.00	0	0
Total For ABFN13									0.00	0	0
ABFN1: On 14/05/2022 Spot Bond				100.00000	0.00000	99.90947			0.00	0	0
Total ABFN14 SPOT									0.00	0	0
Total For ABFN14									0.00	0	0
ABFN1: On 11/11/2020 Spot Bond				100.00000	0.00000	100.33225			0.00	0	0
Total ABFN15 SPOT									0.00	0	0
Total For ABFN15									0.00	0	0
ABFN1: On 11/11/2022 Spot Bond				100.00000	0.00000	100.18711			0.00	0	0
Total ABFN16 SPOT									0.00	0	0
Total For ABFN16									0.00	0	0
ABFN1: On 17/05/2019 Spot Bond				100.00000	0.00000	100.09135			0.00	0	0
Total ABFN17 SPOT									0.00	0	0
Total For ABFN17									0.00	0	0
ABFN1: On 26/09/2023 Spot Bond				100.00000	0.00000	101.17507			0.00	0	0
Total ABFN18 SPOT									0.00	0	0
Total For ABFN18									0.00	0	0
ABFN2: On 30/05/2020 Spot Bond				100.00000	0.00000	101.72900			0.00	0	0
Total ABFN20 SPOT									0.00	0	0
Total For ABFN20									0.00	0	0
ABFN2: On 30/05/2022 Spot Bond				100.00000	0.00000	101.78781			0.00	0	0
Total ABFN21 SPOT									0.00	0	0
Total For ABFN21									0.00	0	0
ABFN2: On 30/05/2024 Spot Bond				100.00000	0.00000	101.83680			0.00	0	0
Total ABFN22 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 ABFN22									0.00	0	0
ABFN2: On 25/05/2027 Spot Bond				100.00000	0.00000	101.74864			0.00	0	0
Total ABFN23 SPOT									0.00	0	0
Total For ABFN23									0.00	0	0
ABK1 On 07/11/2018 Spot Bond			11.12500	102.38357	11.12500	103.35393			0.00	0	0
Total ABK1 SPOT									0.00	0	0
Total For ABK1									0.00	0	0
ABK10 On 14/02/2020 Spot Bond				100.00000	0.00000	96.96442			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				100.00000	0.00000	98.19822			0.00	546,400	136,600
Total ABK11 SPOT									0.00	546,400	136,600
Total For ABK11									0.00	546,400	136,600
ABK12 On 20/05/2022 Spot Bond				100.00000	0.00000	92.63945			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			10.07500	102.56217	10.07500	101.55973		111,236,060,000.00		11,040,800	2,760,200
Total ABK2 SPOT								111,236,060,000.00		11,040,800	2,760,200
Total For ABK2								111,236,060,000.00		11,040,800	2,760,200
ABK3 On 07/11/2018 Spot Bond				100.00000	0.00000	99.10277			0.00	0	0
Total ABK3 SPOT									0.00	0	0
Total For ABK3									0.00	0	0
ABK3/J On 07/11/2018 Spot Bond			100.00000	40.14775	100.00000	40.05050			0.00	0	0
Total ABK3/JIBAR SPOT									0.00	0	0
Total For ABK3/JIBAR									0.00	0	0
ABK4 On 24/05/2018 Spot Bond				100.00000	0.00000	101.37673			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	67.81067	100.00000	67.64640			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	98.45241			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	40.35187	100.00000	40.25411			0.00	0	0
Total ABK5/JIBAR SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABK5/JIBAR										0.00	0	0
ABK6 On 05/06/2020 Spot Bond				100.00000	0.00000	101.80560				0.00	0	0
Total ABK6 SPOT										0.00	0	0
Total For ABK6										0.00	0	0
ABK7 On 03/06/2019 Spot Bond				100.00000	0.00000	98.26247				0.00	130,800	32,700
Total ABK7 SPOT										0.00	130,800	32,700
Total For ABK7										0.00	130,800	32,700
ABK8 On 03/06/2021 Spot Bond				100.00000	0.00000	95.25391				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				100.00000	0.00000	95.80911				0.00	0	0
Total ABK9 SPOT										0.00	0	0
Total For ABK9										0.00	0	0
ABKI01 On 07/11/2018 Spot Bond			6.43500	147.63819	6.43500	148.11595				0.00	0	0
Total ABKI01 SPOT										0.00	0	0
Total For ABKI01										0.00	0	0
ABKI02 On 05/06/2020 Spot Bond			6.43500	104.04592	6.43500	130.34933				0.00	0	0
Total ABKI02 SPOT										0.00	0	0
Total For ABKI02										0.00	0	0
ABKI02 On 05/06/2020 Spot Bond			100.00000	15.72333	100.00000	15.69715				0.00	0	0
Total ABKI02/R212 SPOT										0.00	0	0
Total For ABKI02/R212										0.00	0	0
ABKI03 On 13/10/2021 Spot Bond			7.69500	92.95750	7.69500	109.29776				0.00	0	0
Total ABKI03 SPOT										0.00	0	0
Total For ABKI03										0.00	0	0
ABKI03 On 13/10/2021 Spot Bond			100.00000	7.26215	100.00000	7.25006				0.00	0	0
Total ABKI03/R212 SPOT										0.00	0	0
Total For ABKI03/R212										0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			8.49000	97.02869	8.49000	110.36504				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	9.26193	100.00000	9.24067				0.00	0	0
Total ABKI04/I2025 SPOT										0.00	0	0
Total For ABKI04/I2025										0.00	0	0
ABKS1 On 05/04/2021 Spot Bond				100.00000	0.00000	87.75600				0.00	0	0
Total ABKS1 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 ABKS1										0.00	0	0
ABN05 On 18/04/2021 Spot Bond			3.73000	185.05971	3.73000	185.02357				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			7.99625	96.38908	7.99625	96.42918				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			7.99625	96.38908	7.99625	96.42918				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			3.46000	118.94568	3.46000	119.49700				0.00	0	0
Total ABN61 SPOT										0.00	0	0
Total For ABN61										0.00	0	0
ABN62 On 31/03/2028 Spot Bond			3.24000	125.11482	3.24000	172.69773				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			3.12000	137.70513	3.12000	220.88714				0.00	0	0
Total ABN63 SPOT										0.00	0	0
Total For ABN63										0.00	0	0
ABN67 On 28/02/2023 Spot Bond			9.59000	95.66191	9.59000	95.63756				0.00	0	0
Total ABN67 SPOT										0.00	0	0
Total For ABN67										0.00	0	0
ABN72 On 17/03/2018 Spot Bond				100.00000	0.00000	101.70259				0.00	0	0
Total ABN72 SPOT										0.00	0	0
Total For ABN72										0.00	0	0
ABN74 On 09/05/2018 Spot Bond				100.00000	0.00000	133.47500				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			10.04500	104.15718	10.04500	104.12929				0.00	0	0
Total ABN79 SPOT										0.00	0	0
Total For ABN79										0.00	0	0
ABN80 On 31/03/2021 Spot Bond			8.73500	96.36590	8.73500	96.34339				0.00	0	0
Total ABN80 SPOT										0.00	0	0
Total For ABN80										0.00	0	0
ABN85 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN85 SPOT										0.00	0	0

Contract 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 ABN85									0.00	0	0
ABN86 On 01/08/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN86 SPOT									0.00	0	0
Total For ABN86									0.00	0	0
ABN87 On 21/12/2026 Spot Bond			10.59000	100.90961	10.59000	100.88117			0.00	0	0
Total ABN87 SPOT									0.00	0	0
Total For ABN87									0.00	0	0
ABN91 On 11/12/2018 Spot Bond				100.00000	0.00000	101.51658			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				100.00000	0.00000	100.25312			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			8.30000	104.83779	8.30000	104.81463		3,167,713,260,000.00	381,652,200	190,826,100	
Total ABS10 SPOT								3,167,713,260,000.00	381,652,200	190,826,100	
Total For ABS10								3,167,713,260,000.00	381,652,200	190,826,100	
ABS11 On 09/04/2021 Spot Bond			8.86000	104.92213	8.86000	104.89728		0.00	0	620,000,000	
Total ABS11 SPOT								0.00	0	620,000,000	
Total For ABS11								0.00	0	620,000,000	
ABS12 On 14/05/2020 Spot Bond			8.99000	102.86094	8.99000	102.83636		0.00	0	0	
Total ABS12 SPOT								0.00	0	0	
Total For ABS12								0.00	0	0	
ABS12/ On 14/05/2020 Spot Bond			9.20000	102.35681	9.20000	102.33179		0.00	0	0	
Total ABS12/R207 SPOT								0.00	0	0	
Total For ABS12/R207								0.00	0	0	
ABS13 On 14/05/2022 Spot Bond			9.44000	103.19639	9.44000	103.17052		0.00	0	0	
Total ABS13 SPOT								0.00	0	0	
Total For ABS13								0.00	0	0	
ABS14 On 11/11/2020 Spot Bond			8.70000	103.96765	8.70000	103.94360		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			9.27000	104.43510	9.27000	104.40938		0.00	0	0	
Total ABS15 SPOT								0.00	0	0	
Total For ABS15								0.00	0	0	
ABS16 On 11/11/2025 Spot Bond			9.94000	105.08858	9.94000	105.06088		0.00	0	0	
Total ABS16 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 ABS16										0.00	0	0
ABS17 On 11/11/2027 Spot Bond			9.92500	107.12971	9.92500	107.10152				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			9.44000	105.49756	9.44000	105.47111				0.00	0	0
Total ABS18 SPOT										0.00	0	0
Total For ABS18										0.00	0	0
ABS6 On 01/06/2020 Spot Bond			8.66000	100.44557	8.66000	100.42230			133,678,065,292,000.00	15,436,266,200	7,718,133,100	
Total ABS6 SPOT									133,678,065,292,000.00	15,436,266,200	7,718,133,100	
Total For ABS6									133,678,065,292,000.00	15,436,266,200	7,718,133,100	
ABS7 On 11/09/2026 Spot Bond			9.99000	96.64506	9.99000	96.61946			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	12.38603	100.00000	12.35876			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			3.72000	276.12363	3.72000	276.06976			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			2.93500	142.44533	2.93500	145.28139			0.00	0	0	
Total ABS14 SPOT									0.00	0	0	
Total For ABS14									0.00	0	0	
ACIF1L On 08/07/2025 Spot Bond			100.00000	0.06919	100.00000	0.06901			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	61.51203	100.00000	61.36301			0.00	0	0	
Total ACL02U SPOT									0.00	0	0	
Total For ACL02U									0.00	0	0	
ACL047 On 22/10/2018 Spot Bond				100.00000	0.00000	90.83017			0.00	0	0	
Total ACL047 SPOT									0.00	0	0	
Total For ACL047									0.00	0	0	
ACL089 On 25/11/2020 Spot Bond			10.00000	110.38900	10.00000	110.36000			0.00	0	0	
Total ACL089/JIBAR SPOT									0.00	0	0	
Total For ACL089/JIBAR									0.00	0	0	
ACL095 On 20/12/2018 Spot Bond				100.00000	0.00000	101.38459			0.00	0	0	
Total ACL095 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 ACL095										0.00	0	0
ACL095 On 20/06/2020 Spot Bond				100.00000	0.00000	101.41885				0.00	0	0
Total ACL096 SPOT										0.00	0	0
Total For ACL096										0.00	0	0
ACL097 On 20/12/2025 Spot Bond				100.00000	0.00000	101.43257				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL098 On 20/12/2025 Spot Bond				100.00000	0.00000	101.40497				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL100 On 20/12/2017 Spot Bond				100.00000	0.00000	101.34313				0.00	0	0
Total ACL100 SPOT										0.00	0	0
Total For ACL100										0.00	0	0
ACL104 On 20/12/2019 Spot Bond			9.01000	103.28830	9.01000	103.46383				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL127 On 20/09/2021 Spot Bond				100.00000	0.00000	213.72555				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL128 On 20/09/2021 Spot Bond				100.00000	0.00000	213.79679				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL129 On 20/09/2021 Spot Bond				100.00000	0.00000	101.37064				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	110.38900	10.00000	110.36000				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL145 On 20/12/2021 Spot Bond				100.00000	0.00000	101.37481				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	103.98124	10.23000	103.95305				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			9.25500	102.28099	9.25500	102.25572				0.00	0	0
Total ACL167 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 ACL167										0.00	0	0
ACL17 On 20/06/2019 Spot Bond				100.00000	0.00000	101.37082				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL17 On 20/06/2019 Spot Bond				100.00000	0.00000	101.30169				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL18 On 20/06/2019 Spot Bond				100.00000	0.00000	102.46911				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL18 On 20/09/2017 Spot Bond				100.00000	0.00000	101.39284				0.00	0	0
Total ACL184 SPOT										0.00	0	0
Total For ACL184										0.00	0	0
ACL18 On 20/09/2022 Spot Bond				100.00000	0.00000	101.36374				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL18 On 20/09/2020 Spot Bond				100.00000	0.00000	101.38022				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL18 On 20/09/2020 Spot Bond				100.00000	0.00000	101.39817				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL19 On 20/09/2022 Spot Bond				100.00000	0.00000	101.40241				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL19 On 20/09/2022 Spot Bond				100.00000	0.00000	101.40241				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL19 On 20/12/2017 Spot Bond				100.00000	0.00000	101.34313				0.00	0	0
Total ACL196 SPOT										0.00	0	0
Total For ACL196										0.00	0	0
ACL20 On 20/12/2022 Spot Bond				100.00000	0.00000	101.42591				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL20 On 20/12/2022 Spot Bond				100.00000	0.00000	101.42591				0.00	0	0
Total ACL202 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 ACL202										0.00	0	0
ACL202 On 30/01/2023 Spot Bond				100.00000	0.00000	148.85115				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL203 On 14/02/2023 Spot Bond				100.00000	0.00000	151.34294				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL204 On 20/03/2018 Spot Bond				100.00000	0.00000	101.26440				0.00	0	0
Total ACL208 SPOT										0.00	0	0
Total For ACL208										0.00	0	0
ACL208 On 20/05/2018 Spot Bond				100.00000	0.00000	99.77016				0.00	0	0
Total ACL210 SPOT										0.00	0	0
Total For ACL210										0.00	0	0
ACL210 On 20/09/2018 Spot Bond				100.00000	0.00000	101.29057				0.00	0	0
Total ACL212 SPOT										0.00	0	0
Total For ACL212										0.00	0	0
ACL212 On 20/06/2018 Spot Bond				100.00000	0.00000	101.04876				0.00	0	46,000,000
Total ACL213 SPOT										0.00	0	46,000,000
Total For ACL213										0.00	0	46,000,000
ACL213 On 20/09/2020 Spot Bond				100.00000	0.00000	93.97120				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL214 On 20/09/2018 Spot Bond				100.00000	0.00000	101.27536				0.00	0	0
Total ACL215 SPOT										0.00	0	0
Total For ACL215										0.00	0	0
ACL215 On 20/12/2018 Spot Bond				100.00000	0.00000	101.27400				0.00	0	0
Total ACL216 SPOT										0.00	0	0
Total For ACL216										0.00	0	0
ACL216 On 20/12/2023 Spot Bond				100.00000	0.00000	101.35823				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL217 On 11/05/2020 Spot Bond				100.00000	0.00000	99.97612				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL218 On 26/01/2021 Spot Bond				100.00000	0.00000	100.39146				0.00	0	0
Total ACL219 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 ACL219										0.00	0	0
ACL22C On 26/01/2021 Spot Bond				100.00000	0.00000	100.38584				0.00	0	0
Total ACL220 SPOT										0.00	0	0
Total For ACL220										0.00	0	0
ACL221 On 20/09/2021 Spot Bond				100.00000	0.00000	101.35268				0.00	0	0
Total ACL221 SPOT										0.00	0	0
Total For ACL221										0.00	0	0
ACL222 On 20/09/2021 Spot Bond				100.00000	0.00000	101.33196				0.00	0	0
Total ACL222 SPOT										0.00	0	0
Total For ACL222										0.00	0	0
ADCB0 On 08/03/2018 Spot Bond				100.00000	0.00000	101.44401				0.00	0	117,500,000
Total ADCB01 SPOT										0.00	0	117,500,000
Total For ADCB01										0.00	0	117,500,000
ADCB0 On 08/03/2018 Spot Bond			100.00000	65.38222	100.00000	65.22382				0.00	0	0
ADCB0 On 08/03/2018 Spot Bond			100.00000	65.38222	100.00000	65.22382				0.00	0	0
Total ADCB01/JIBAR SPOT										0.00	0	0
Total For ADCB01/JIBAR										0.00	0	0
ADCB0 On 27/11/2017 Spot Bond				100.00000	0.00000	102.04464				0.00	0	0
Total ADCB04 SPOT										0.00	0	0
Total For ADCB04										0.00	0	0
ADCB0 On 04/12/2018 Spot Bond				100.00000	0.00000	101.80488				0.00	0	50,000,000
Total ADCB05 SPOT										0.00	0	50,000,000
Total For ADCB05										0.00	0	50,000,000
ADCB2 On 31/07/2018 Spot Bond			100.00000	57.05357	100.00000	56.91535				0.00	0	0
Total ADCB2U SPOT										0.00	0	0
Total For ADCB2U										0.00	0	0
AHF2A On 18/10/2018 Spot Bond				100.00000	0.00000	100.62989				0.00	0	0
Total AHF2A2 SPOT										0.00	0	0
Total For AHF2A2										0.00	0	0
AHF2B On 18/10/2018 Spot Bond				100.00000	0.00000	100.64842				0.00	0	0
Total AHF2B2 SPOT										0.00	0	0
Total For AHF2B2										0.00	0	0
AHF2C On 18/10/2018 Spot Bond				100.00000	0.00000	100.71013				0.00	0	0
Total AHF2C2 SPOT										0.00	0	0
Total For AHF2C2										0.00	0	0
AHF3A On 18/04/2019 Spot Bond				100.00000	0.00000	100.61137				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total AHF3A3 SPOT									0.00	0	0
Total For AHF3A3									0.00	0	0
AHF3A: On 18/04/2019 Spot Bond				100.00000	0.00000	100.61756			0.00	0	0
Total AHF3A4 SPOT									0.00	0	0
Total For AHF3A4									0.00	0	0
AHF3B: On 18/04/2019 Spot Bond				100.00000	0.00000	100.77182			0.00	0	0
Total AHF3B2 SPOT									0.00	0	0
Total For AHF3B2									0.00	0	0
AHF3B: On 18/04/2019 Spot Bond				100.00000	0.00000	100.74102			0.00	0	0
Total AHF3B3 SPOT									0.00	0	0
Total For AHF3B3									0.00	0	0
AHF3C: On 18/04/2019 Spot Bond				100.00000	0.00000	100.99269			0.00	0	0
Total AHF3C2 SPOT									0.00	0	0
Total For AHF3C2									0.00	0	0
AHF3C: On 18/04/2019 Spot Bond				100.00000	0.00000	100.90084			0.00	0	0
Total AHF3C3 SPOT									0.00	0	0
Total For AHF3C3									0.00	0	0
AHL01L On 15/04/2020 Spot Bond			100.00000	42.34380	100.00000	42.23460			0.00	0	0
Total AHL01U SPOT									0.00	0	0
Total For AHL01U									0.00	0	0
AHL1AI On 15/04/2020 Spot Bond			100.00000	16.48254	100.00000	16.44004			0.00	0	0
Total AHL1AU SPOT									0.00	0	0
Total For AHL1AU									0.00	0	0
AHY2U On 08/07/2026 Spot Bond			100.00000	11.31060	100.00000	11.28144			0.00	0	0
Total AHY2U SPOT									0.00	0	0
Total For AHY2U									0.00	0	0
AIG2U On 08/07/2026 Spot Bond			100.00000	9.21498	100.00000	9.19122			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			8.47500	103.61384	8.47500	103.59046		82,835,350,035,000.00	9,774,082,600	4,887,041,300	
Total AIR01 SPOT								12,835,350,035,000.00	9,774,082,600	4,887,041,300	
Total For AIR01								12,835,350,035,000.00	9,774,082,600	4,887,041,300	
AIR02 On 30/04/2023 Spot Bond			10.18000	109.63499	10.18000	109.60525		0.00	0	0	
Total AIR02 SPOT								0.00	0	0	
Total For AIR02								0.00	0	0	
AIR04 On 29/05/2024 Spot Bond			9.33000	101.43856	9.33000	101.41343		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AIR04 SPOT										0.00	0	0
Total For AIR04										0.00	0	0
AIR04U On 26/10/2029 Spot Bond			100.00000	14.69519	100.00000	14.66266				0.00	0	0
Total AIR04U SPOT										0.00	0	0
Total For AIR04U										0.00	0	0
AIR05 On 29/05/2030 Spot Bond			10.68000	97.29373	10.68000	97.26623				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			3.51000	175.38701	3.51000	175.35378				0.00	0	0
Total AIRL01 SPOT										0.00	0	0
Total For AIRL01										0.00	0	0
APF01 On 26/09/2017 Spot Bond				100.00000	0.00000	101.30630				0.00	0	0
Total APF01 SPOT										0.00	0	0
Total For APF01										0.00	0	0
APF02 On 26/09/2019 Spot Bond				100.00000	0.00000	101.80898				0.00	0	0
Total APF02 SPOT										0.00	0	0
Total For APF02										0.00	0	0
APF03 On 07/08/2018 Spot Bond				100.00000	0.00000	100.20909				0.00	0	0
Total APF03 SPOT										0.00	0	0
Total For APF03										0.00	0	0
APF04 On 21/10/2021 Spot Bond				100.00000	0.00000	100.52304				0.00	0	0
Total APF04 SPOT										0.00	0	0
Total For APF04										0.00	0	0
AS116L On 18/01/2018 Spot Bond			100.00000	86.16729	100.00000	85.97011				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	83.55706	100.00000	83.37178				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	32.15716	100.00000	32.07926				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	32.10288	100.00000	32.02511				0.00	0	0
Total AS127U SPOT										0.00	0	0
Total For AS127U										0.00	0	0
AS133L On 07/12/2033 Spot Bond			100.00000	4.36823	100.00000	4.36204				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AS133U SPOT										0.00	0	0
Total For AS133U										0.00	0	0
AS139L On 30/03/2026 Spot Bond			100.00000	0.11779	100.00000	0.11766				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	14.02772	100.00000	13.99374				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	22.71244	100.00000	22.65741				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	32.48314	100.00000	32.40445				0.00	0	0
Total AS180U SPOT										0.00	0	0
Total For AS180U										0.00	0	0
ASN01 On 20/03/2019 Spot Bond				100.00000	0.00000	101.30175				0.00	0	0
Total ASN011 SPOT										0.00	0	0
Total For ASN011										0.00	0	0
ASN01 On 20/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN014 SPOT										0.00	0	0
Total For ASN014										0.00	0	0
ASN02 On 07/12/2033 Spot Bond			3.37000	239.78980	3.37000	239.74528				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN02 On 20/06/2019 Spot Bond				100.00000	0.00000	100.26123				0.00	0	0
Total ASN028 SPOT										0.00	0	0
Total For ASN028										0.00	0	0
ASN03 On 19/09/2017 Spot Bond				100.00000	0.00000	99.80027				0.00	0	0
Total ASN032 SPOT										0.00	0	0
Total For ASN032										0.00	0	0
ASN03 On 20/06/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN034 SPOT										0.00	0	0
Total For ASN034										0.00	0	0
ASN03 On 10/11/2019 Spot Bond				100.00000	0.00000	100.00000				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			3.38500	213.78903	3.38500	213.74926				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0
ASN04 On 21/11/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN041 SPOT										0.00	0	0
Total For ASN041										0.00	0	0
ASN04 On 12/03/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN048 SPOT										0.00	0	0
Total For ASN048										0.00	0	0
ASN05 On 19/03/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN051 SPOT										0.00	0	0
Total For ASN051										0.00	0	0
ASN05 On 16/04/2018 Spot Bond				100.00000	0.00000	100.64951				0.00	0	0
Total ASN057 SPOT										0.00	0	0
Total For ASN057										0.00	0	0
ASN05 On 22/04/2020 Spot Bond				100.00000	0.00000	100.44272				0.00	0	0
Total ASN058 SPOT										0.00	0	0
Total For ASN058										0.00	0	0
ASN05 On 28/04/2020 Spot Bond				100.00000	0.00000	100.33473				0.00	0	0
Total ASN059 SPOT										0.00	0	0
Total For ASN059										0.00	0	0
ASN06 On 30/04/2020 Spot Bond				100.00000	0.00000	100.25417				0.00	0	0
Total ASN061 SPOT										0.00	0	0
Total For ASN061										0.00	0	0
ASN06 On 14/05/2018 Spot Bond				100.00000	0.00000	99.59459				0.00	0	0
Total ASN062 SPOT										0.00	0	0
Total For ASN062										0.00	0	0
ASN06 On 22/05/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN064 SPOT										0.00	0	0
Total For ASN064										0.00	0	0
ASN06 On 01/06/2018 Spot Bond				100.00000	0.00000	101.73114				0.00	0	0
Total ASN066 SPOT										0.00	0	0
Total For ASN066										0.00	0	0
ASN06 On 15/06/2018 Spot Bond				100.00000	0.00000	101.35257				0.00	0	0
Total ASN068 SPOT										0.00	0	0
Total For ASN068										0.00	0	0
ASN06 On 07/02/2020 Spot Bond				100.00000	0.00000	100.06818				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN069 SPOT										0.00	0	0
Total For ASN069										0.00	0	0
ASN07: On 20/07/2018 Spot Bond				100.00000	0.00000	95.96046				0.00	0	0
Total ASN073 SPOT										0.00	0	0
Total For ASN073										0.00	0	0
ASN07: On 23/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN077 SPOT										0.00	0	0
Total For ASN077										0.00	0	0
ASN07: On 20/06/2020 Spot Bond				100.00000	0.00000	101.52371				0.00	0	0
Total ASN078 SPOT										0.00	0	0
Total For ASN078										0.00	0	0
ASN08: On 20/09/2020 Spot Bond				100.00000	0.00000	101.31530				0.00	0	0
Total ASN080 SPOT										0.00	0	0
Total For ASN080										0.00	0	0
ASN08: On 10/12/2017 Spot Bond				100.00000	0.00000	101.52460				0.00	0	0
Total ASN081 SPOT										0.00	0	0
Total For ASN081										0.00	0	0
ASN08: On 17/08/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN082 SPOT										0.00	0	0
Total For ASN082										0.00	0	0
ASN08: On 20/06/2020 Spot Bond				100.00000	0.00000	101.03898				0.00	20,000,000	242,300,000
Total ASN083 SPOT										0.00	20,000,000	242,300,000
Total For ASN083										0.00	20,000,000	242,300,000
ASN08: On 03/09/2020 Spot Bond				100.00000	0.00000	101.89466				0.00	0	0
Total ASN084 SPOT										0.00	0	0
Total For ASN084										0.00	0	0
ASN08: On 25/09/2018 Spot Bond				100.00000	0.00000	101.14358				0.00	0	0
Total ASN086 SPOT										0.00	0	0
Total For ASN086										0.00	0	0
ASN08: On 01/10/2020 Spot Bond				100.00000	0.00000	119.87989				0.00	0	0
Total ASN087 SPOT										0.00	0	0
Total For ASN087										0.00	0	0
ASN08: On 05/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN088 SPOT										0.00	0	0
Total For ASN088										0.00	0	0
ASN09: On 08/10/2018 Spot Bond				100.00000	0.00000	100.81638				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN090 SPOT										0.00	0	0
Total For ASN090										0.00	0	0
ASN090 On 16/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN091 SPOT										0.00	0	0
Total For ASN091										0.00	0	0
ASN091 On 21/10/2020 Spot Bond				100.00000	0.00000	100.50694				0.00	0	0
Total ASN092 SPOT										0.00	0	0
Total For ASN092										0.00	0	0
ASN092 On 27/10/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN094 SPOT										0.00	0	0
Total For ASN094										0.00	0	0
ASN094 On 10/11/2020 Spot Bond				100.00000	0.00000	99.99978				0.00	0	0
Total ASN096 SPOT										0.00	0	0
Total For ASN096										0.00	0	0
ASN096 On 20/12/2020 Spot Bond				100.00000	0.00000	74.28829				0.00	0	0
Total ASN099 SPOT										0.00	0	0
Total For ASN099										0.00	0	0
ASN111 On 02/12/2020 Spot Bond				100.00000	0.00000	101.81216				0.00	0	0
Total ASN111 SPOT										0.00	0	0
Total For ASN111										0.00	0	0
ASN112 On 20/12/2017 Spot Bond				100.00000	0.00000	101.35004				0.00	0	0
Total ASN112 SPOT										0.00	0	0
Total For ASN112										0.00	0	0
ASN113 On 07/03/2021 Spot Bond				100.00000	0.00000	101.66655				0.00	0	0
Total ASN113 SPOT										0.00	0	0
Total For ASN113										0.00	0	0
ASN114 On 03/12/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN114 SPOT										0.00	0	0
Total For ASN114										0.00	0	0
ASN115 On 10/12/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN115 SPOT										0.00	0	0
Total For ASN115										0.00	0	0
ASN119 On 27/01/2018 Spot Bond				100.00000	0.00000	100.34066				0.00	0	0
Total ASN119 SPOT										0.00	0	0
Total For ASN119										0.00	0	0
ASN120 On 20/12/2020 Spot Bond				100.00000	0.00000	101.70158				0.00	9,500,000,000	9,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ASN121 SPOT									0.00	9,500,000,000	9,500,000,000
Total For ASN121									0.00	9,500,000,000	9,500,000,000
ASN121 On 20/03/2019 Spot Bond				100.00000	0.00000	101.32595			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				100.00000	0.00000	102.01577			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				100.00000	0.00000	102.00697			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				100.00000	0.00000	101.98386			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				100.00000	0.00000	101.71517			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				100.00000	0.00000	101.70169			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				100.00000	0.00000	101.68781			0.00	0	0
Total ASN134 SPOT									0.00	0	0
Total For ASN134									0.00	0	0
ASN134 On 05/03/2021 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN135 SPOT									0.00	0	0
Total For ASN135									0.00	0	0
ASN135 On 31/12/2018 Spot Bond				100.00000	0.00000	86.74000			0.00	1,200,000,000	600,000,000
Total ASN136 SPOT									0.00	1,200,000,000	600,000,000
Total For ASN136									0.00	1,200,000,000	600,000,000
ASN136 On 31/01/2022 Spot Bond			3.66500	140.95874	3.66500	140.93152			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				100.00000	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				100.00000	0.00000	86.74092			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN141 SPOT										0.00	0	0
Total For ASN141										0.00	0	0
ASN141: On 20/06/2020 Spot Bond				100.00000	0.00000	103.68449				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				100.00000	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				100.00000	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				100.00000	0.00000	100.14900				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				100.00000	0.00000	100.14900				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			3.71000	140.69567	3.71000	140.66833				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				100.00000	0.00000	108.48053				0.00	0	0
Total ASN150 SPOT										0.00	0	0
Total For ASN150										0.00	0	0
ASN150: On 02/06/2021 Spot Bond				100.00000	0.00000	101.84978				0.00	0	0
Total ASN152 SPOT										0.00	0	0
Total For ASN152										0.00	0	0
ASN152: On 31/03/2031 Spot Bond			4.14000	154.21709	4.14000	159.23195				0.00	0	0
Total ASN154 SPOT										0.00	0	0
Total For ASN154										0.00	0	0
ASN154: On 29/06/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN156 SPOT										0.00	0	0
Total For ASN156										0.00	0	0
ASN156: On 06/07/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN157 SPOT										0.00	0	0
Total For ASN157										0.00	0	0
ASN157: On 27/07/2021 Spot Bond				100.00000	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 ASN159 SPOT										0.00	0	0
Total For ASN159										0.00	0	0
ASN16(On 08/08/2021 Spot Bond				100.00000	0.00000	100.04744				0.00	0	0
Total ASN160 SPOT										0.00	0	0
Total For ASN160										0.00	0	0
ASN16(On 19/08/2021 Spot Bond				100.00000	0.00000	99.74077				0.00	0	0
Total ASN161 SPOT										0.00	0	0
Total For ASN161										0.00	0	0
ASN16(On 29/08/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN163 SPOT										0.00	0	0
Total For ASN163										0.00	0	0
ASN16(On 06/09/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN164 SPOT										0.00	0	0
Total For ASN164										0.00	0	0
ASN16(On 20/06/2021 Spot Bond				100.00000	0.00000	101.42586				0.00	0	187,000,000
Total ASN165 SPOT										0.00	0	187,000,000
Total For ASN165										0.00	0	187,000,000
ASN17(On 22/11/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN172 SPOT										0.00	0	0
Total For ASN172										0.00	0	0
ASN17(On 02/12/2019 Spot Bond				100.00000	0.00000	101.73709				0.00	0	0
Total ASN174 SPOT										0.00	0	0
Total For ASN174										0.00	0	0
ASN17(On 21/12/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN176 SPOT										0.00	0	0
Total For ASN176										0.00	0	0
ASN17(On 23/12/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN177 SPOT										0.00	0	0
Total For ASN177										0.00	0	0
ASN17(On 30/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN178 SPOT										0.00	0	0
Total For ASN178										0.00	0	0
ASN17(On 25/02/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN179 SPOT										0.00	0	0
Total For ASN179										0.00	0	0
ASN18(On 20/06/2022 Spot Bond				100.00000	0.00000	101.49775				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN181 SPOT										0.00	0	0
Total For ASN181										0.00	0	0
ASN181 On 11/10/2017 Spot Bond				100.00000	0.00000	100.71844				0.00	0	0
Total ASN184 SPOT										0.00	0	0
Total For ASN184										0.00	0	0
ASN184 On 25/04/2022 Spot Bond			100.00000	3.15009	100.00000	3.17462				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				100.00000	0.00000	101.51504				0.00	400,000,000	400,000,000
Total ASN189 SPOT										0.00	400,000,000	400,000,000
Total For ASN189										0.00	400,000,000	400,000,000
ASN189 On 12/06/2020 Spot Bond				100.00000	0.00000	101.43637				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				100.00000	0.00000	103.11048				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			100.00000	3.14518	100.00000	3.16500				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			100.00000	3.14428	100.00000	3.16323				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				100.00000	0.00000	100.40678				0.00	0	0
Total ASN194 SPOT										0.00	0	0
Total For ASN194										0.00	0	0
ASN194 On 31/01/2038 Spot Bond			3.60000	106.46250	3.60000	106.44212				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				100.00000	0.00000	100.33385				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			100.00000	63.27581	100.00000	63.15576				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			100.00000	60.34194	100.00000	60.22745				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ASN198 SPOT									0.00	0	0
Total For ASN198									0.00	0	0
ASN198 On 01/07/2022 Spot Bond			100.00000	3.14494	100.00000	3.16451			0.00	0	0
Total ASN199 SPOT									0.00	0	0
Total For ASN199									0.00	0	0
ASN200 On 25/07/2022 Spot Bond			100.00000	3.14357	100.00000	3.16183			0.00	0	0
Total ASN200 SPOT									0.00	0	0
Total For ASN200									0.00	0	0
ASN201 On 21/07/2022 Spot Bond			100.00000	3.16850	100.00000	3.16225			0.00	0	0
Total ASN201 SPOT									0.00	0	0
Total For ASN201									0.00	0	0
ASN202 On 18/07/2022 Spot Bond			100.00000	3.14395	100.00000	3.16257			0.00	0	0
Total ASN202 SPOT									0.00	0	0
Total For ASN202									0.00	0	0
ASN38U On 20/12/2017 Spot Bond			100.00000	91.98692	100.00000	91.76201			0.00	0	0
Total ASN38U SPOT									0.00	0	0
Total For ASN38U									0.00	0	0
ASN39U On 20/12/2017 Spot Bond			100.00000	92.00947	100.00000	91.78451			0.00	0	0
Total ASN39U SPOT									0.00	0	0
Total For ASN39U									0.00	0	0
ASN40U On 20/12/2017 Spot Bond			100.00000	91.90800	100.00000	91.68329			0.00	0	0
Total ASN40U SPOT									0.00	0	0
Total For ASN40U									0.00	0	0
ASN50U On 16/03/2018 Spot Bond			100.00000	62.84568	100.00000	62.69343			0.00	0	0
Total ASN50U SPOT									0.00	0	0
Total For ASN50U									0.00	0	0
ASN75U On 20/09/2020 Spot Bond			100.00000	14.23197	100.00000	14.19749			0.00	0	0
Total ASN75U SPOT									0.00	0	0
Total For ASN75U									0.00	0	0
ASN89U On 02/10/2018 Spot Bond			100.00000	42.15003	100.00000	42.04792			0.00	0	0
Total ASN89U SPOT									0.00	0	0
Total For ASN89U									0.00	0	0
BAR001 On 12/06/2018 Spot Bond				100.00000	0.00000	101.40181			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			8.62500	104.76316	8.62500	104.73899		22,838,225,475,000.00	2,647,910,200	1,323,955,100	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BAW11 SPOT									2,838,225,475,000.00	2,647,910,200	1,323,955,100
Total For BAW11									2,838,225,475,000.00	2,647,910,200	1,323,955,100
BAW17 On 05/12/2018 Spot Bond				100.00000	0.00000	101.59767			0.00	0	0
Total BAW17 SPOT									0.00	0	0
Total For BAW17									0.00	0	0
BAW17 On 05/12/2018 Spot Bond			100.00000	45.50103	100.00000	45.39080			0.00	0	0
Total BAW17/JIBAR SPOT									0.00	0	0
Total For BAW17/JIBAR									0.00	0	0
BAW18 On 05/12/2020 Spot Bond				100.00000	0.00000	101.54699			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			9.44000	102.05959	9.44000	102.03387			0.00	0	1,000,000,000
Total BAW19 SPOT									0.00	0	1,000,000,000
Total For BAW19									0.00	0	1,000,000,000
BAW21 On 24/03/2022 Spot Bond			9.41000	103.09367	9.41000	103.06791			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	103.49842	9.30000	103.47285			0.00	0	0
Total BAW21/R208 SPOT									0.00	0	0
Total For BAW21/R208									0.00	0	0
BAW22 On 07/12/2022 Spot Bond				100.00000	0.00000	101.66653			0.00	0	0
Total BAW22 SPOT									0.00	0	0
Total For BAW22									0.00	0	0
BAW23 On 15/10/2017 Spot Bond			100.00000	86.74055	100.00000	86.53930			0.00	0	0
Total BAW23U SPOT									0.00	0	0
Total For BAW23U									0.00	0	0
BAW24 On 30/09/2019 Spot Bond				100.00000	0.00000	101.80198			0.00	0	500,000,000
Total BAW24 SPOT									0.00	0	500,000,000
Total For BAW24									0.00	0	500,000,000
BAW25 On 08/05/2020 Spot Bond				100.00000	0.00000	100.04553			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	11.36491	100.00000	12.43190			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	9.57439	100.00000	10.00884			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAW27U SPOT										0.00	0	0
Total For BAW27U										0.00	0	0
BAW28 On 06/06/2022 Spot Bond				100.00000	0.00000	101.70204				0.00	0	0
Total BAW28 SPOT										0.00	0	0
Total For BAW28										0.00	0	0
BAW3 On 02/10/2017 Spot Bond				100.00000	0.00000	101.29708				0.00	0	0
Total BAW3 SPOT										0.00	0	0
Total For BAW3										0.00	0	0
BAW8 On 02/10/2017 Spot Bond			7.80000	103.81636	7.80000	103.79442				0.00	0	0
Total BAW8 SPOT										0.00	0	0
Total For BAW8										0.00	0	0
BAYA26 On 30/09/2017 Spot Bond			11.45000	100.97251	11.45000	100.94133				0.00	0	0
Total BAYA26 SPOT										0.00	0	0
Total For BAYA26										0.00	0	0
BAYA31 On 31/12/2018 Spot Bond				100.00000	0.00000	101.35522				0.00	0	0
Total BAYA31 SPOT										0.00	0	0
Total For BAYA31										0.00	0	0
BAYA33 On 31/03/2018 Spot Bond				100.00000	0.00000	101.32174				0.00	0	0
Total BAYA33 SPOT										0.00	0	0
Total For BAYA33										0.00	0	0
BAYA34 On 31/03/2018 Spot Bond				100.00000	0.00000	101.34930				0.00	0	0
Total BAYA34 SPOT										0.00	0	0
Total For BAYA34										0.00	0	0
BAYA35 On 31/03/2018 Spot Bond				100.00000	0.00000	100.81811				0.00	0	0
Total BAYA35 SPOT										0.00	0	0
Total For BAYA35										0.00	0	0
BAYA36 On 31/03/2018 Spot Bond				100.00000	0.00000	99.51599				0.00	0	0
Total BAYA36 SPOT										0.00	0	0
Total For BAYA36										0.00	0	0
BAYA39 On 30/09/2018 Spot Bond				100.00000	0.00000	100.44348				0.00	0	0
Total BAYA39 SPOT										0.00	0	0
Total For BAYA39										0.00	0	0
BAYA41 On 30/09/2018 Spot Bond				100.00000	0.00000	100.06896				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA42 On 30/09/2018 Spot Bond				100.00000	0.00000	101.34964				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA44 On 31/03/2019 Spot Bond				100.00000	0.00000	101.34975				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				100.00000	0.00000	101.41254				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				100.00000	0.00000	101.44351				0.00	0	0
Total BAYA52 SPOT										0.00	0	0
Total For BAYA52										0.00	0	0
BAYA52 On 30/09/2017 Spot Bond				100.00000	0.00000	101.15619				0.00	0	0
Total BAYA53 SPOT										0.00	0	0
Total For BAYA53										0.00	0	0
BAYA53 On 30/09/2019 Spot Bond				100.00000	0.00000	101.44363				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				100.00000	0.00000	101.46727				0.00	0	0
Total BAYA55 SPOT										0.00	0	0
Total For BAYA55										0.00	0	0
BAYA55 On 31/03/2022 Spot Bond				100.00000	0.00000	101.48757				0.00	0	0
Total BAYA57 SPOT										0.00	0	0
Total For BAYA57										0.00	0	0
BAYA57 On 30/06/2020 Spot Bond				100.00000	0.00000	101.44356				0.00	0	0
Total BAYA58 SPOT										0.00	0	0
Total For BAYA58										0.00	0	0
BAYA58 On 30/06/2022 Spot Bond			13.11000	101.60531	13.11000	101.57025				0.00	0	0
Total BAYA59 SPOT										0.00	0	0
Total For BAYA59										0.00	0	0
BAYA59 On 30/06/2020 Spot Bond			12.36000	101.47733	12.36000	101.49308				0.00	0	0
Total BAYA60 SPOT										0.00	0	0
Total For BAYA60										0.00	0	0
BAYA60 On 30/06/2020 Spot Bond				100.00000	0.00000	101.44354				0.00	0	0
Total BAYA61 SPOT										0.00	0	0
Total For BAYA61										0.00	0	0
BAYA61 On 30/06/2019 Spot Bond				100.00000	0.00000	101.70771				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB05 On 31/12/2019 Spot Bond				100.00000	0.00000	101.70751				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB06 On 31/03/2020 Spot Bond				100.00000	0.00000	101.70761				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB07 On 30/09/2020 Spot Bond				100.00000	0.00000	106.86966				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB08 On 30/06/2020 Spot Bond				100.00000	0.00000	101.76261				0.00	0	0
Total BAYB11 SPOT										0.00	0	0
Total For BAYB11										0.00	0	0
BAYD11 On 30/06/2035 Spot Bond			100.00000	20.69432	100.00000	20.64418				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD21 On 30/06/2035 Spot Bond			100.00000	18.83416	100.00000	18.78853				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD31 On 30/06/2035 Spot Bond			100.00000	11.62603	100.00000	11.59786				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD41 On 30/06/2035 Spot Bond			100.00000	11.62603	100.00000	11.59786				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD51 On 30/06/2035 Spot Bond			100.00000	14.05641	100.00000	14.02236				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD61 On 30/06/2035 Spot Bond			100.00000	12.17964	100.00000	12.15014				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BC1211 On 24/11/2017 Spot Bond			100.00000	80.88245	100.00000	80.71072				0.00	0	0
Total BC121U SPOT										0.00	0	0
Total For BC121U										0.00	0	0
BCJ10 On 12/07/2019 Spot Bond				100.00000	0.00000	100.76057				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BCJ10 SPOT									0.00	0	0
Total For BCJ10									0.00	0	0
BCJ11 On 14/11/2017 Spot Bond				100.00000	0.00000	99.91531			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	100.75986	8.65000	103.27404			0.00	0	0
Total BCJ12 SPOT									0.00	0	0
Total For BCJ12									0.00	0	0
BCJ13 On 20/04/2018 Spot Bond				100.00000	0.00000	100.55000			0.00	0	0
Total BCJ13 SPOT									0.00	0	0
Total For BCJ13									0.00	0	0
BD0205 On 28/04/2028 Spot Bond			8.66000	92.71408	8.66000	181.00778			0.00	0	0
Total BD0205 SPOT									0.00	0	0
Total For BD0205									0.00	0	0
BD0206 On 02/03/2028 Spot Bond			8.66000	94.03205	8.66000	181.52486			0.00	0	0
Total BD0206 SPOT									0.00	0	0
Total For BD0206									0.00	0	0
BD0302 On 18/04/2028 Spot Bond			9.04500	96.27737	9.04500	96.25410			0.00	0	0
Total BD0302 SPOT									0.00	0	0
Total For BD0302									0.00	0	0
BEER02 On 28/03/2018 Spot Bond			7.87500	102.16720	7.87500	102.14576			0.00	0	29,500,000
Total BEER02 SPOT									0.00	0	29,500,000
Total For BEER02									0.00	0	29,500,000
BG1A7U On 21/11/2032 Spot Bond			100.00000	10.42177	100.00000	10.39652			0.00	0	0
Total BG1A7U SPOT									0.00	0	0
Total For BG1A7U									0.00	0	0
BG1A8U On 21/11/2032 Spot Bond			100.00000	9.01872	100.00000	8.99688			0.00	0	0
Total BG1A8U SPOT									0.00	0	0
Total For BG1A8U									0.00	0	0
BG1B2U On 21/11/2032 Spot Bond			100.00000	9.01872	100.00000	8.99688			0.00	0	0
Total BG1B2U SPOT									0.00	0	0
Total For BG1B2U									0.00	0	0
BG1C2U On 21/11/2032 Spot Bond			100.00000	9.56774	100.00000	9.54456			0.00	0	0
Total BG1C2U SPOT									0.00	0	0
Total For BG1C2U									0.00	0	0
BG1D2U On 21/11/2032 Spot Bond			100.00000	9.75074	100.00000	9.72713			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BG1D2U SPOT										0.00	0	0
Total For BG1D2U										0.00	0	0
BG1E2I On 21/11/2032 Spot Bond			100.00000	12.80086	100.00000	12.76985				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	17.68104	100.00000	17.63820				0.00	0	0
Total BG1F2U SPOT										0.00	0	0
Total For BG1F2U										0.00	0	0
BGL01 On 19/11/2019 Spot Bond				100.00000	0.00000	100.77477				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			10.36000	103.37937	10.36000	103.35100				0.00	0	0
Total BGL02 SPOT										0.00	0	0
Total For BGL02										0.00	0	0
BGL03 On 05/02/2020 Spot Bond				100.00000	0.00000	102.12572				0.00	0	40,000,000
Total BGL03 SPOT										0.00	0	40,000,000
Total For BGL03										0.00	0	40,000,000
BGL04 On 05/02/2020 Spot Bond			10.41000	99.38941	10.41000	99.36200				0.00	0	0
Total BGL04 SPOT										0.00	0	0
Total For BGL04										0.00	0	0
BGL05 On 04/09/2020 Spot Bond			10.96000	105.95484	10.96000	105.92412				0.00	0	0
Total BGL05 SPOT										0.00	0	0
Total For BGL05										0.00	0	0
BGL06 On 04/09/2020 Spot Bond				100.00000	0.00000	103.16390				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			11.58500	105.99253	11.58500	105.96010				0.00	0	0
Total BGL07 SPOT										0.00	0	0
Total For BGL07										0.00	0	0
BGL08 On 03/09/2022 Spot Bond				100.00000	0.00000	102.00210				0.00	0	0
Total BGL08 SPOT										0.00	0	0
Total For BGL08										0.00	0	0
BGL09 On 29/09/2020 Spot Bond			10.96000	105.29307	10.96000	105.26255				0.00	0	0
Total BGL09 SPOT										0.00	0	0
Total For BGL09										0.00	0	0
BGL10 On 05/05/2021 Spot Bond				100.00000	0.00000	100.08860				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BGL10 SPOT										0.00	0	0
Total For BGL10										0.00	0	0
BGL11 On 05/05/2021 Spot Bond			11.34000	103.34604	11.34000	106.48023				0.00	0	0
Total BGL11 SPOT										0.00	0	0
Total For BGL11										0.00	0	0
BGL12 On 20/08/2021 Spot Bond				100.00000	0.00000	101.31084				0.00	0	20,000,000
Total BGL12 SPOT										0.00	0	20,000,000
Total For BGL12										0.00	0	20,000,000
BGL13 On 20/08/2021 Spot Bond			11.38000	100.85370	11.38000	100.82288				0.00	0	0
Total BGL13 SPOT										0.00	0	0
Total For BGL13										0.00	0	0
BGL14 On 03/11/2021 Spot Bond				100.00000	0.00000	100.20691				0.00	0	0
Total BGL14 SPOT										0.00	0	0
Total For BGL14										0.00	0	0
BGL15 On 17/03/2022 Spot Bond				100.00000	0.00000	101.61850				0.00	0	0
Total BGL15 SPOT										0.00	0	0
Total For BGL15										0.00	0	0
BGL16 On 25/05/2022 Spot Bond				100.00000	0.00000	102.41050				0.00	9,960,000,000	9,960,000,000
Total BGL16 SPOT										0.00	9,960,000,000	9,960,000,000
Total For BGL16										0.00	9,960,000,000	9,960,000,000
BGR04 On 28/02/2018 Spot Bond				100.00000	0.00000	103.90753				0.00	0	0
Total BGR04 SPOT										0.00	0	0
Total For BGR04										0.00	0	0
BID04 On 23/11/2017 Spot Bond				100.00000	0.00000	101.91761				0.00	0	0
Total BID04 SPOT										0.00	0	0
Total For BID04										0.00	0	0
BID05 On 30/06/2019 Spot Bond				100.00000	0.00000	100.23979				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			8.52500	101.56358	8.52500	101.54042				0.00	0	2,243,000,000
Total BID06 SPOT										0.00	0	2,243,000,000
Total For BID06										0.00	0	2,243,000,000
BID07 On 30/06/2020 Spot Bond				100.00000	0.00000	101.05241				0.00	0	0
Total BID07 SPOT										0.00	0	0
Total For BID07										0.00	0	0
BID08 On 30/06/2022 Spot Bond				100.00000	0.00000	101.07457				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BID08 SPOT										0.00	0	0
Total For BID08										0.00	0	0
BPPF01 On 22/03/2018 Spot Bond				100.00000	0.00000	101.15604				0.00	0	0
Total BPPF01 SPOT										0.00	0	0
Total For BPPF01										0.00	0	0
BPPF02 On 22/03/2020 Spot Bond				100.00000	0.00000	101.24889				0.00	0	0
Total BPPF02 SPOT										0.00	0	0
Total For BPPF02										0.00	0	0
BSR17 On 19/06/2018 Spot Bond				100.00000	0.00000	102.93980				0.00	0	0
Total BSR17 SPOT										0.00	0	0
Total For BSR17										0.00	0	0
BTC175 On 07/08/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BTC175 SPOT										0.00	0	0
Total For BTC175										0.00	0	0
BTC176 On 07/08/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BTC176 SPOT										0.00	0	0
Total For BTC176										0.00	0	0
BTC177 On 17/08/2017 Spot Bond				100.00000	0.00000	99.85289				0.00	0	0
Total BTC177 SPOT										0.00	0	0
Total For BTC177										0.00	0	0
BTC178 On 22/08/2017 Spot Bond				100.00000	0.00000	99.74844				0.00	0	0
Total BTC178 SPOT										0.00	0	0
Total For BTC178										0.00	0	0
BTC179 On 31/08/2017 Spot Bond				100.00000	0.00000	99.55941				0.00	0	0
Total BTC179 SPOT										0.00	0	0
Total For BTC179										0.00	0	0
BTC180 On 05/09/2017 Spot Bond				100.00000	0.00000	99.45469				0.00	0	0
Total BTC180 SPOT										0.00	0	0
Total For BTC180										0.00	0	0
BTC181 On 11/09/2017 Spot Bond				100.00000	0.00000	99.33023				0.00	0	0
Total BTC181 SPOT										0.00	0	0
Total For BTC181										0.00	0	0
BTC182 On 18/09/2017 Spot Bond				100.00000	0.00000	99.18275				0.00	0	0
Total BTC182 SPOT										0.00	0	0
Total For BTC182										0.00	0	0
BTC183 On 29/09/2017 Spot Bond				100.00000	0.00000	98.94824				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BTC183 SPOT										0.00	0	0
Total For BTC183										0.00	0	0
BTC183 On 06/10/2017 Spot Bond				100.00000	0.00000	98.80185				0.00	0	0
Total BTC184 SPOT										0.00	0	0
Total For BTC184										0.00	0	0
BTC184 On 13/10/2017 Spot Bond				100.00000	0.00000	98.65426				0.00	0	0
Total BTC185 SPOT										0.00	0	0
Total For BTC185										0.00	0	0
BTC185 On 08/11/2017 Spot Bond			100.00000	80.39648	100.00000	80.21978		806,000,000,000,000.00		38,060,000,000	22,800,000,000	
Total BTC186 SPOT								16,000,000,000,000.00		38,060,000,000	22,800,000,000	
Total For BTC186								16,000,000,000,000.00		38,060,000,000	22,800,000,000	
BWZ18 On 27/03/2018 Spot Bond				100.00000	0.00000	101.15324				0.00	0	0
Total BWZ18B SPOT										0.00	0	0
Total For BWZ18B										0.00	0	0
BWZ20 On 27/03/2020 Spot Bond				100.00000	0.00000	101.18886				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				100.00000	0.00000	99.74667				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				100.00000	0.00000	99.99977				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				100.00000	0.00000	99.99974				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	12.40739	100.00000	12.37732				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	12.34261	100.00000	12.31270				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	12.43978	100.00000	12.40964				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	12.43978	100.00000	12.40964				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BX164U SPOT										0.00	0	0
Total For BX164U										0.00	0	0
BYA49L On 30/06/2018 Spot Bond			100.00000	62.15234	100.00000	62.00178				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	19.11534	100.00000	19.06904				0.00	0	0
Total BYB10U SPOT										0.00	0	0
Total For BYB10U										0.00	0	0
CBL12 On 06/09/2018 Spot Bond			14.82500	101.47891	14.82500	101.43949				0.00	0	0
Total CBL12 SPOT										0.00	0	0
Total For CBL12										0.00	0	0
CBL13 On 01/02/2019 Spot Bond				100.00000	0.00000	101.30216				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			12.62500	98.90000	12.62500	98.86709				0.00	0	0
Total CBL14 SPOT										0.00	0	0
Total For CBL14										0.00	0	0
CBL17 On 23/08/2019 Spot Bond				100.00000	0.00000	102.11168				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			12.12500	103.28365	12.12500	103.25007				0.00	0	0
Total CBL18 SPOT										0.00	0	0
Total For CBL18										0.00	0	0
CBL20 On 14/12/2019 Spot Bond				100.00000	0.00000	101.34687				0.00	400,000,000	200,000,000
Total CBL20 SPOT										0.00	400,000,000	200,000,000
Total For CBL20										0.00	400,000,000	200,000,000
CBL22 On 06/05/2020 Spot Bond			9.66000	99.48334	9.66000	99.45785				0.00	0	0
Total CBL22 SPOT										0.00	0	0
Total For CBL22										0.00	0	0
CBL23 On 18/05/2018 Spot Bond				100.00000	0.00000	102.26550				0.00	0	0
Total CBL23 SPOT										0.00	0	0
Total For CBL23										0.00	0	0
CBL24 On 02/11/2020 Spot Bond				100.00000	0.00000	100.21305				0.00	0	0
Total CBL24 SPOT										0.00	0	0
Total For CBL24										0.00	0	0
CBL25 On 06/05/2019 Spot Bond				100.00000	0.00000	100.04785				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CBL25 SPOT										0.00	0	0
Total For CBL25										0.00	0	0
CBL26 On 06/05/2021 Spot Bond			9.96000	106.41103	9.96000	106.38292				0.00	0	0
Total CBL26 SPOT										0.00	0	0
Total For CBL26										0.00	0	0
CBL27 On 12/05/2020 Spot Bond				100.00000	0.00000	99.90639				0.00	0	0
Total CBL27 SPOT										0.00	0	0
Total For CBL27										0.00	0	0
CCT01 On 23/06/2023 Spot Bond			10.46500	110.70904	10.46500	110.67819				0.00	0	0
Total CCT01 SPOT										0.00	0	0
Total For CCT01										0.00	0	0
CCT02 On 12/06/2024 Spot Bond			10.46500	107.38887	10.46500	107.35894			14,651,000,000,000.00	1,400,000,000	350,000,000	
Total CCT02 SPOT									14,651,000,000,000.00	1,400,000,000	350,000,000	
Total For CCT02									14,651,000,000,000.00	1,400,000,000	350,000,000	
CCT03 On 15/03/2025 Spot Bond			10.54000	107.68264	10.54000	107.65258				0.00	0	0
Total CCT03 SPOT										0.00	0	0
Total For CCT03										0.00	0	0
CCT04 On 17/07/2027 Spot Bond			9.97000	107.61132	9.97000	101.34642				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				100.00000	0.00000	101.23811				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	110.38870	10.00000	110.35990				0.00	0	0
Total CGR14/JIBAR SPOT										0.00	0	0
Total For CGR14/JIBAR										0.00	0	0
CGR16 On 22/09/2017 Spot Bond				100.00000	0.00000	101.48107				0.00	0	0
Total CGR16 SPOT										0.00	0	0
Total For CGR16										0.00	0	0
CGR17 On 24/10/2017 Spot Bond				100.00000	0.00000	100.51014				0.00	0	0
Total CGR17 SPOT										0.00	0	0
Total For CGR17										0.00	0	0
CGR18 On 04/05/2018 Spot Bond			100.00000	56.70126	100.00000	56.56390				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	65.75202	100.00000	65.59273				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CGR19U SPOT										0.00	0	0
Total For CGR19U										0.00	0	0
CGR20 On 03/07/2018 Spot Bond			100.00000	61.29513	100.00000	61.14664				0.00	0	0
Total CGR20U SPOT										0.00	0	0
Total For CGR20U										0.00	0	0
CGR21 On 12/10/2020 Spot Bond				100.00000	0.00000	100.99400				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				100.00000	0.00000	100.05702				0.00	0	75,000,000
Total CGR23 SPOT										0.00	0	75,000,000
Total For CGR23										0.00	0	75,000,000
CGR24 On 08/02/2021 Spot Bond				100.00000	0.00000	101.48988				0.00	0	0
Total CGR24 SPOT										0.00	0	0
Total For CGR24										0.00	0	0
CGR25 On 27/06/2019 Spot Bond				100.00000	0.00000	101.40881				0.00	0	0
Total CGR25 SPOT										0.00	0	0
Total For CGR25										0.00	0	0
CGR27 On 25/11/2019 Spot Bond				100.00000	0.00000	102.40915				0.00	0	0
Total CGR27 SPOT										0.00	0	0
Total For CGR27										0.00	0	0
CGR28 On 08/02/2018 Spot Bond				100.00000	0.00000	100.04491				0.00	0	0
Total CGR28 SPOT										0.00	0	0
Total For CGR28										0.00	0	0
CGR29 On 08/02/2021 Spot Bond				100.00000	0.00000	100.05860				0.00	0	0
Total CGR29 SPOT										0.00	0	0
Total For CGR29										0.00	0	0
CGR31 On 27/06/2018 Spot Bond				100.00000	0.00000	101.13531				0.00	0	0
Total CGR31 SPOT										0.00	0	0
Total For CGR31										0.00	0	0
CGR32 On 21/07/2020 Spot Bond				100.00000	0.00000	100.67416				0.00	0	0
Total CGR32 SPOT										0.00	0	0
Total For CGR32										0.00	0	0
CIG04 On 30/06/2018 Spot Bond				100.00000	0.00000	101.22261				0.00	0	0
Total CIG04 SPOT										0.00	0	0
Total For CIG04										0.00	0	0
CIG05 On 30/06/2019 Spot Bond				100.00000	0.00000	101.26697				0.00	0	0

Contract 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				100.00000	0.00000	102.08920				0.00	0	0
Total CIG06 SPOT										0.00	0	0
Total For CIG06										0.00	0	0
CIG07 On 28/08/2020 Spot Bond				100.00000	0.00000	103.80019				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	34.09002	100.00000	34.00743				0.00	0	0
Total CIG09U SPOT										0.00	0	0
Total For CIG09U										0.00	0	0
CIG10 On 29/07/2019 Spot Bond				100.00000	0.00000	100.28130				0.00	0	0
Total CIG10 SPOT										0.00	0	0
Total For CIG10										0.00	0	0
CIG11 On 29/07/2020 Spot Bond				100.00000	0.00000	100.28840				0.00	0	0
Total CIG11 SPOT										0.00	0	0
Total For CIG11										0.00	0	0
CIG12 On 29/07/2021 Spot Bond				100.00000	0.00000	100.29992				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	24.43788	100.00000	24.37868				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	24.43788	100.00000	24.37868				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	24.43788	100.00000	24.37868				0.00	0	0
Total CLA3U SPOT										0.00	0	0
Total For CLA3U										0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLB1U SPOT										0.00	0	0
Total For CLB1U										0.00	0	0
CLC1U On 21/11/2019 Spot Bond			100.00000	27.02580	100.00000	26.96033				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	101.10490	10.11000	101.07781				0.00	0	400,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN184 SPOT										0.00	0	400,000,000
Total For CLN184										0.00	0	400,000,000
CLN191 On 29/08/2021 Spot Bond			3.14000	140.98854	3.14000	140.89294				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			3.63500	99.25379	3.63500	137.58592				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	110.38900	10.00000	110.36000				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	110.38900	10.00000	110.36000				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	98.74025	13.50000	98.70463				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	104.33206	9.35000	104.30573				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			9.05500	104.47938	9.05500	104.45424				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN288 On 10/08/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN288 SPOT										0.00	0	0
Total For CLN288										0.00	0	0
CLN289 On 30/08/2017 Spot Bond				100.00000	0.00000	101.85766				0.00	0	0
Total CLN289 SPOT										0.00	0	0
Total For CLN289										0.00	0	0
CLN292 On 25/11/2020 Spot Bond			10.00000	110.38900	10.00000	110.36000				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				100.00000	0.00000	101.47714				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				100.00000	0.00000	154.95526				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN301 SPOT										0.00	0	0
Total For CLN301										0.00	0	0
CLN301 On 20/12/2017 Spot Bond				100.00000	0.00000	101.63677				0.00	0	0
Total CLN302 SPOT										0.00	0	0
Total For CLN302										0.00	0	0
CLN302 On 20/12/2017 Spot Bond				100.00000	0.00000	156.41166				0.00	0	0
Total CLN303 SPOT										0.00	0	0
Total For CLN303										0.00	0	0
CLN303 On 20/12/2017 Spot Bond				100.00000	0.00000	154.57365				0.00	0	0
Total CLN304 SPOT										0.00	0	0
Total For CLN304										0.00	0	0
CLN304 On 20/12/2017 Spot Bond				100.00000	0.00000	155.72905				0.00	0	0
Total CLN305 SPOT										0.00	0	0
Total For CLN305										0.00	0	0
CLN305 On 14/11/2022 Spot Bond				100.00000	0.00000	99.89825				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			10.87000	97.05325	10.87000	97.02534				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			11.39000	98.53140	11.39000	98.50174				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				100.00000	0.00000	101.49784				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				100.00000	0.00000	99.90041				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				100.00000	0.00000	100.27481				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	102.44105	8.80500	102.41707				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				100.00000	0.00000	101.39432				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN325 SPOT										0.00	0	0
Total For CLN325										0.00	0	0
CLN325 On 20/06/2018 Spot Bond				100.00000	0.00000	101.41505				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				100.00000	0.00000	101.49499				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN327 On 20/06/2018 Spot Bond				100.00000	0.00000	101.57745				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				100.00000	0.00000	101.53659				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				100.00000	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				100.00000	0.00000	102.41072				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				100.00000	0.00000	101.59151				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				100.00000	0.00000	101.27400				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				100.00000	0.00000	100.54889				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				100.00000	0.00000	100.31553				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				100.00000	0.00000	100.25695				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				100.00000	0.00000	101.24363				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN360 On 20/03/2024 Spot Bond			10.05000	106.47891	10.05000	106.45054				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				100.00000	0.00000	101.33684				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN363 On 06/08/2023 Spot Bond				100.00000	0.00000	100.08257				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			12.19000	108.56216	12.19000	108.52725				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				100.00000	0.00000	100.08575				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			12.22000	102.24803	12.22000	102.21508				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				100.00000	0.00000	98.36807				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				100.00000	0.00000	100.40004				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				100.00000	0.00000	83.77968				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				100.00000	0.00000	101.31953				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				100.00000	0.00000	101.34302				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				100.00000	0.00000	101.34318				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN374 On 20/03/2021 Spot Bond			9.36000	105.40875	9.36000	105.38255				0.00	0	7,106,200,000
Total CLN376 SPOT										0.00	0	7,106,200,000
Total For CLN376										0.00	0	7,106,200,000
CLN376 On 20/06/2019 Spot Bond				100.00000	0.00000	97.11393				0.00	0	200,000,000
Total CLN378 SPOT										0.00	0	200,000,000
Total For CLN378										0.00	0	200,000,000
CLN378 On 20/03/2024 Spot Bond			10.98000	102.12024	10.98000	102.09059				0.00	0	1,410,000,000
Total CLN379 SPOT										0.00	0	1,410,000,000
Total For CLN379										0.00	0	1,410,000,000
CLN379 On 20/09/2024 Spot Bond			11.00000	104.27918	11.00000	104.24883				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				100.00000	0.00000	101.48091				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			11.98000	104.93773	11.98000	104.90456				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				100.00000	0.00000	101.60239				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				100.00000	0.00000	101.34289				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				100.00000	0.00000	100.42194				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				100.00000	0.00000	101.41911				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				100.00000	0.00000	96.40000				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN393 On 20/09/2022 Spot Bond				100.00000	0.00000	101.34992				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN394 On 02/03/2018 Spot Bond				100.00000	0.00000	101.70901				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				100.00000	0.00000	101.44680				0.00	0	0
Total CLN396 SPOT										0.00	0	0
Total For CLN396										0.00	0	0
CLN396 On 20/06/2020 Spot Bond				100.00000	0.00000	102.26477				0.00	0	0
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN397 On 14/11/2022 Spot Bond				100.00000	0.00000	99.90387				0.00	0	0
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN398 On 14/11/2022 Spot Bond				100.00000	0.00000	99.90441				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN399 On 20/06/2020 Spot Bond				100.00000	0.00000	101.34982				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN400 On 21/02/2018 Spot Bond				100.00000	0.00000	102.50038				0.00	0	0
Total CLN404 SPOT										0.00	0	0
Total For CLN404										0.00	0	0
CLN404 On 20/06/2020 Spot Bond				100.00000	0.00000	98.25000				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN406 On 20/06/2020 Spot Bond				100.00000	0.00000	101.35672				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN407 On 18/07/2020 Spot Bond				100.00000	0.00000	100.74056				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN409 On 20/09/2020 Spot Bond				100.00000	0.00000	101.48098				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN410 On 20/09/2020 Spot Bond				100.00000	0.00000	101.48788				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN411 On 18/07/2020 Spot Bond				100.00000	0.00000	100.74363				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN412 On 20/09/2020 Spot Bond				100.00000	0.00000	101.46718				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN413 On 20/09/2020 Spot Bond				100.00000	0.00000	101.72907				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				100.00000	0.00000	101.53615				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				100.00000	0.00000	100.78356				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	101.56184	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				100.00000	0.00000	101.45348				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				100.00000	0.00000	101.60513				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	48.48447	7.01000	48.47547				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				100.00000	0.00000	101.61891				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				100.00000	0.00000	100.51942				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				100.00000	0.00000	110.54730				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN422 SPOT										0.00	0	0
Total For CLN422										0.00	0	0
CLN422 On 20/12/2020 Spot Bond				100.00000	0.00000	106.51000				0.00	0	0
Total CLN423 SPOT										0.00	0	0
Total For CLN423										0.00	0	0
CLN423 On 20/12/2020 Spot Bond				100.00000	0.00000	107.56110				0.00	0	0
Total CLN424 SPOT										0.00	0	0
Total For CLN424										0.00	0	0
CLN424 On 20/12/2020 Spot Bond				100.00000	0.00000	104.41076				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				100.00000	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				100.00000	0.00000	103.43057				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				100.00000	0.00000	99.87537				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				100.00000	0.00000	101.89426				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				100.00000	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				100.00000	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				100.00000	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				100.00000	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				100.00000	0.00000	119.54812				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN434 SPOT										0.00	0	0
Total For CLN434										0.00	0	0
CLN434 On 20/12/2020 Spot Bond				100.00000	0.00000	101.47411				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				100.00000	0.00000	101.41200				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN437 On 03/02/2021 Spot Bond				100.00000	0.00000	100.18404				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				100.00000	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				100.00000	0.00000	102.57959				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				100.00000	0.00000	102.21279				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			9.96000	106.68238	9.96000	106.65421				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			4.33500	137.09987	4.33500	137.07095				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			6.31000	98.62857	6.31000	98.60261				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			5.95000	101.02562	5.95000	100.99999				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				100.00000	0.00000	102.16494				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				100.00000	0.00000	101.64941				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN456 SPOT										0.00	0	0
Total For CLN456										0.00	0	0
CLN457 On 17/11/2021 Spot Bond				100.00000	0.00000	99.83057				0.00	0	0
Total CLN457 SPOT										0.00	0	0
Total For CLN457										0.00	0	0
CLN458 On 29/11/2021 Spot Bond				100.00000	0.00000	101.96047				0.00	0	0
Total CLN458 SPOT										0.00	0	0
Total For CLN458										0.00	0	0
CLN460 On 29/11/2021 Spot Bond				100.00000	0.00000	101.94058				0.00	0	0
Total CLN460 SPOT										0.00	0	0
Total For CLN460										0.00	0	0
CLN461 On 15/02/2022 Spot Bond				100.00000	0.00000	99.86622				0.00	0	0
Total CLN461 SPOT										0.00	0	0
Total For CLN461										0.00	0	0
CLN462 On 16/02/2022 Spot Bond			10.53000	101.68219	10.53000	101.65337				0.00	0	0
Total CLN462 SPOT										0.00	0	0
Total For CLN462										0.00	0	0
CLN463 On 23/02/2018 Spot Bond				100.00000	0.00000	101.98104				0.00	0	0
Total CLN463 SPOT										0.00	0	0
Total For CLN463										0.00	0	0
CLN464 On 13/03/2022 Spot Bond			9.80000	104.99648	9.80000	104.96918				0.00	0	0
Total CLN464 SPOT										0.00	0	0
Total For CLN464										0.00	0	0
CLN465 On 14/03/2020 Spot Bond				100.00000	0.00000	101.44526				0.00	0	0
Total CLN465 SPOT										0.00	0	0
Total For CLN465										0.00	0	0
CLN466 On 21/02/2024 Spot Bond				100.00000	0.00000	102.16178				0.00	0	0
Total CLN466 SPOT										0.00	0	0
Total For CLN466										0.00	0	0
CLN467 On 27/03/2020 Spot Bond				100.00000	0.00000	101.11742				0.00	0	0
Total CLN467 SPOT										0.00	0	0
Total For CLN467										0.00	0	0
CLN468 On 28/03/2020 Spot Bond				100.00000	0.00000	101.12845				0.00	0	0
Total CLN468 SPOT										0.00	0	0
Total For CLN468										0.00	0	0
CLN469 On 28/03/2022 Spot Bond				100.00000	0.00000	101.17511				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN469 SPOT										0.00	0	0
Total For CLN469										0.00	0	0
CLN47(On 07/05/2018 Spot Bond				100.00000	0.00000	100.06432				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				100.00000	0.00000	99.84488				0.00	0	0
Total CLN471 SPOT										0.00	0	0
Total For CLN471										0.00	0	0
CLN47(On 19/11/2022 Spot Bond				100.00000	0.00000	99.70874				0.00	0	0
Total CLN472 SPOT										0.00	0	0
Total For CLN472										0.00	0	0
CLN47(On 05/10/2022 Spot Bond				100.00000	0.00000	101.02851				0.00	0	0
Total CLN473 SPOT										0.00	0	0
Total For CLN473										0.00	0	0
CLN47(On 05/10/2022 Spot Bond			10.00000	102.61667	10.00000	102.57694				0.00	0	0
Total CLN474 SPOT										0.00	0	0
Total For CLN474										0.00	0	0
CLN47(On 23/06/2021 Spot Bond				100.00000	0.00000	102.18009				0.00	0	0
Total CLN475 SPOT										0.00	0	0
Total For CLN475										0.00	0	0
CLN47(On 20/09/2020 Spot Bond				100.00000	0.00000	101.48788				0.00	0	0
Total CLN476 SPOT										0.00	0	0
Total For CLN476										0.00	0	0
CLN47(On 29/11/2021 Spot Bond			100.00000	13.34585	100.00000	13.31228				0.00	0	0
Total CLN477 SPOT										0.00	0	0
Total For CLN477										0.00	0	0
CLN47(On 05/10/2022 Spot Bond			9.85500	101.92651	9.85500	100.08903				0.00	0	0
Total CLN478 SPOT										0.00	0	0
Total For CLN478										0.00	0	0
CLN47(On 05/10/2022 Spot Bond				100.00000	0.00000	101.19362				0.00	0	0
Total CLN479 SPOT										0.00	0	0
Total For CLN479										0.00	0	0
CLN48(On 01/07/2022 Spot Bond			100.00000	19.72884	100.00000	19.66588				0.00	0	0
Total CLN480 SPOT										0.00	0	0
Total For CLN480										0.00	0	0
CLN48(On 07/06/2022 Spot Bond				100.00000	0.00000	101.48772				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN481 SPOT										0.00	0	0
Total For CLN481										0.00	0	0
CLN481 On 20/05/2021 Spot Bond				100.00000	0.00000	99.72899				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				100.00000	0.00000	99.72602				0.00	0	0
Total CLN483 SPOT										0.00	0	0
Total For CLN483										0.00	0	0
CLN483 On 02/12/2021 Spot Bond				100.00000	0.00000	100.94982				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			9.46000	101.85036	9.46000	101.81877				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				100.00000	0.00000	100.63849				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			12.48000	101.49937	12.48000	101.49957				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			9.28000	104.63665	9.28000	99.80852				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				100.00000	0.00000	100.33884				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				100.00000	0.00000	100.35523				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				100.00000	0.00000	97.94437				0.00	0	0
Total CLN491 SPOT										0.00	0	0
Total For CLN491										0.00	0	0
CLN491 On 18/04/2028 Spot Bond				100.00000	0.00000	211.32952				0.00	0	0
Total CLN55 SPOT										0.00	0	0
Total For CLN55										0.00	0	0
CLN55 On 02/03/2028 Spot Bond				100.00000	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			9.04500	96.27737	9.04500	96.25410			0.00	0	0
Total CLN81 SPOT									0.00	0	0
Total For CLN81									0.00	0	0
CLN88 On 28/04/2028 Spot Bond			8.66000	41.07802	8.66000	181.00778			0.00	0	0
Total CLN88 SPOT									0.00	0	0
Total For CLN88									0.00	0	0
CLN89 On 02/03/2028 Spot Bond			8.66000	41.61427	8.66000	181.52486			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				100.00000	0.00000	101.26163			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				100.00000	0.00000	101.31552			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				100.00000	0.00000	101.73539			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				100.00000	0.00000	101.31546			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				100.00000	0.00000	101.36363			0.00	0	0
Total CLNF15 SPOT									0.00	0	0
Total For CLNF15									0.00	0	0
COH00 On 26/11/2018 Spot Bond				100.00000	0.00000	102.42393			0.00	0	0
Total COH001 SPOT									0.00	0	0
Total For COH001									0.00	0	0
COH00 On 15/04/2019 Spot Bond				100.00000	0.00000	100.71258			0.00	0	0
Total COH002 SPOT									0.00	0	0
Total For COH002									0.00	0	0
COJ04 On 05/06/2018 Spot Bond			8.14000	102.29343	8.14000	102.27114		25,711,853,816,000.00	3,158,704,400	2,519,352,200	
Total COJ04 SPOT								25,711,853,816,000.00	3,158,704,400	2,519,352,200	
Total For COJ04								25,711,853,816,000.00	3,158,704,400	2,519,352,200	
COJ05 On 05/06/2023 Spot Bond			9.18000	115.60507	9.18000	115.57672		12,852,000,000,000.00	1,400,000,000	700,000,000	

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 COJ05 SPOT									12,852,000,000,000.00	1,400,000,000	700,000,000
Total For COJ05									12,852,000,000,000.00	1,400,000,000	700,000,000
COJ07 On 23/03/2021 Spot Bond			9.57000	107.73495	9.57000	107.70758			0.00	0	0
Total COJ07 SPOT									0.00	0	0
Total For COJ07									0.00	0	0
COJ08 On 22/06/2026 Spot Bond			10.64000	106.13918	10.64000	106.10912			0.00	0	0
Total COJ08 SPOT									0.00	0	0
Total For COJ08									0.00	0	0
COJG0 On 09/06/2024 Spot Bond			9.94000	102.89401	9.94000	102.86674			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			10.11500	98.96928	10.11500	98.94260			0.00	0	0
Total COT01 SPOT									0.00	0	0
Total For COT01									0.00	0	0
COT02 On 03/04/2028 Spot Bond			11.37000	96.47455	11.37000	96.44540			4,548,000,000,000.00	400,000,000	100,000,000
Total COT02 SPOT									4,548,000,000,000.00	400,000,000	100,000,000
Total For COT02									4,548,000,000,000.00	400,000,000	100,000,000
COT03 On 05/06/2028 Spot Bond			11.39000	89.86934	11.39000	89.84216			0.00	0	0
Total COT03 SPOT									0.00	0	0
Total For COT03									0.00	0	0
CPV01 On 30/06/2029 Spot Bond			11.75500	96.45744	11.75500	97.70879			0.00	0	0
Total CPV01 SPOT									0.00	0	0
Total For CPV01									0.00	0	0
CS001 On 31/03/2018 Spot Bond				100.00000	0.00000	101.08423			0.00	0	0
Total CS001 SPOT									0.00	0	0
Total For CS001									0.00	0	0
CS002 On 17/12/2020 Spot Bond				100.00000	0.00000	101.31104			0.00	0	0
Total CS002 SPOT									0.00	0	0
Total For CS002									0.00	0	0
CS003 On 12/08/2021 Spot Bond				100.00000	0.00000	98.74216			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	19.78965	100.00000	19.72786			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	18.59219	100.00000	18.53414			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CSD04U SPOT										0.00	0	0
Total For CSD04U										0.00	0	0
DEN38U On 10/06/2018 Spot Bond			100.00000	64.00346	100.00000	63.84841				0.00	0	0
Total DEN38U SPOT										0.00	0	0
Total For DEN38U										0.00	0	0
DEN40U On 10/06/2018 Spot Bond			100.00000	64.40504	100.00000	64.24902				0.00	0	0
Total DEN40U SPOT										0.00	0	0
Total For DEN40U										0.00	0	0
DENG4 On 29/09/2017 Spot Bond			7.77500	102.36158	7.77500	102.34001				0.00	0	0
Total DENG44 SPOT										0.00	0	0
Total For DENG44										0.00	0	0
DENG4 On 29/09/2017 Spot Bond			6.86000	102.48617	6.86000	102.46709				0.00	0	0
Total DENG44/R203 SPOT										0.00	0	0
Total For DENG44/R203										0.00	0	0
DENG6 On 29/08/2017 Spot Bond				100.00000	0.00000	101.71318				0.00	0	0
Total DENG64 SPOT										0.00	0	0
Total For DENG64										0.00	0	0
DENG6 On 22/09/2017 Spot Bond				100.00000	0.00000	101.16355				0.00	0	0
Total DENG65 SPOT										0.00	0	0
Total For DENG65										0.00	0	0
DENG6 On 29/08/2017 Spot Bond				100.00000	0.00000	101.71318				0.00	0	0
Total DENG67 SPOT										0.00	0	0
Total For DENG67										0.00	0	0
DENG6 On 29/08/2017 Spot Bond				100.00000	0.00000	101.71318				0.00	0	0
Total DENG68 SPOT										0.00	0	0
Total For DENG68										0.00	0	0
DENG6 On 29/08/2017 Spot Bond				100.00000	0.00000	99.57164				0.00	0	0
Total DENG69 SPOT										0.00	0	0
Total For DENG69										0.00	0	0
DENG7 On 29/08/2017 Spot Bond				100.00000	0.00000	99.58238				0.00	0	0
Total DENG70 SPOT										0.00	0	0
Total For DENG70										0.00	0	0
DLTB03 On 09/10/2017 Spot Bond				100.00000	0.00000	100.85559				0.00	0	0
Total DLTB03 SPOT										0.00	0	0
Total For DLTB03										0.00	0	0
DLTB03 On 09/10/2017 Spot Bond			100.00000	88.11392	100.00000	87.90660				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DLTB03 On 09/10/2017 Spot Bond			100.00000	88.11392	100.00000	87.90660			0.00	0	0
Total DLTB03/JIBAR SPOT									0.00	0	0
Total For DLTB03/JIBAR									0.00	0	0
DOL003 On 20/09/2018 Spot Bond				100.00000	0.00000	101.69507			0.00	0	0
Total DOL003 SPOT									0.00	0	0
Total For DOL003									0.00	0	0
DOL004 On 24/01/2019 Spot Bond				100.00000	0.00000	100.64817			0.00	0	0
Total DOL004 SPOT									0.00	0	0
Total For DOL004									0.00	0	0
DOL009 On 20/12/2019 Spot Bond				100.00000	0.00000	71.35847			0.00	0	0
Total DOL009 SPOT									0.00	0	0
Total For DOL009									0.00	0	0
DOL012 On 20/12/2021 Spot Bond				100.00000	0.00000	101.17369			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			9.13000	100.99264	9.13000	100.96801			0.00	0	0
Total DV2021 SPOT									0.00	0	0
Total For DV2021									0.00	0	0
DV22 On 07/02/2020 Spot Bond			8.62000	101.92498	8.62000	101.90161		2,391,188,000,000.00		277,400,000	168,700,000
Total DV22 SPOT								2,391,188,000,000.00		277,400,000	168,700,000
Total For DV22								2,391,188,000,000.00		277,400,000	168,700,000
DV22/R On 07/02/2020 Spot Bond			100.00000	21.56351	100.00000	21.51605			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			9.53000	106.53704	9.53000	106.50964		23,192,208,000.00		2,433,600	1,431,586,300
Total DV23 SPOT								23,192,208,000.00		2,433,600	1,431,586,300
Total For DV23								23,192,208,000.00		2,433,600	1,431,586,300
DV23/R On 27/02/2023 Spot Bond			100.00000	15.47575	100.00000	15.44112			0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	15.47575	100.00000	15.44112			0.00	0	0
Total DV23/R2023 SPOT									0.00	0	0
Total For DV23/R2023									0.00	0	0
DV24 On 18/02/2024 Spot Bond			9.65000	100.00744	9.65000	99.98142			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	99.81718	9.69000	99.79110			0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	99.81718	9.69000	99.79110			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DV24/R2023 SPOT										0.00	0	0
Total For DV24/R2023										0.00	0	0
DV29 On 18/02/2029 Spot Bond			11.08000	93.51915	11.08000	93.49130				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	99.80965	10.10000	99.78249				0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	99.80965	10.10000	99.78249				0.00	0	0
Total DV29/R213 SPOT										0.00	0	0
Total For DV29/R213										0.00	0	0
DVC02 On 24/08/2017 Spot Bond				100.00000	0.00000	101.71966				0.00	0	0
Total DVC027 SPOT										0.00	0	0
Total For DVC027										0.00	0	0
DVC02 On 19/02/2018 Spot Bond				100.00000	0.00000	101.94328				0.00	0	0
Total DVC028 SPOT										0.00	0	0
Total For DVC028										0.00	0	0
DVC25 On 29/08/2017 Spot Bond				100.00000	0.00000	101.70018				0.00	0	0
Total DVC25 SPOT										0.00	0	0
Total For DVC25										0.00	0	0
DVC26 On 29/11/2017 Spot Bond				100.00000	0.00000	101.69192				0.00	0	0
Total DVC26 SPOT										0.00	0	0
Total For DVC26										0.00	0	0
DVF18 On 30/03/2018 Spot Bond				100.00000	0.00000	101.03244				0.00	760,000,000	15,260,000,000
Total DVF18 SPOT										0.00	760,000,000	15,260,000,000
Total For DVF18										0.00	760,000,000	15,260,000,000
DVF19 On 31/05/2019 Spot Bond				100.00000	0.00000	102.36147				0.00	0	0
Total DVF19 SPOT										0.00	0	0
Total For DVF19										0.00	0	0
DVF20 On 29/11/2019 Spot Bond				100.00000	0.00000	101.78149				0.00	0	0
Total DVF20 SPOT										0.00	0	0
Total For DVF20										0.00	0	0
DVF20 On 28/03/2020 Spot Bond				100.00000	0.00000	101.06451				0.00	0	0
Total DVF20B SPOT										0.00	0	0
Total For DVF20B										0.00	0	0
DVF21 On 29/11/2021 Spot Bond				100.00000	0.00000	101.84510				0.00	0	0
Total DVF21 SPOT										0.00	0	0
Total For DVF21										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DVF22 On 28/03/2022 Spot Bond				100.00000	0.00000	101.21341			0.00	0	0
Total DVF22 SPOT									0.00	0	0
Total For DVF22									0.00	0	0
E170 On 01/08/2020 Spot Bond			8.30000	113.81449	8.30000	113.78934		1,660,000,000,000.00	200,000,000	1,179,987,000	
Total E170 SPOT								1,660,000,000,000.00	200,000,000	1,179,987,000	
Total For E170								1,660,000,000,000.00	200,000,000	1,179,987,000	
E170/R On 01/08/2020 Spot Bond			100.00000	21.56395	100.00000	21.51649		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			9.02000	105.34525	9.02000	105.32001		0.00	0	0	
Total ECN20 SPOT								0.00	0	0	
Total For ECN20								0.00	0	0	
ECN22 On 14/03/2022 Spot Bond			9.17000	106.09240	9.17000	106.06656		0.00	0	0	
Total ECN22 SPOT								0.00	0	0	
Total For ECN22								0.00	0	0	
ECN24 On 14/03/2024 Spot Bond			9.59000	105.76757	9.59000	105.74065		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			3.63000	104.32083	3.63000	104.30079		0.00	0	0	
Total ECN32 SPOT								0.00	0	0	
Total For ECN32								0.00	0	0	
EFS00E On 23/10/2023 Spot Bond				100.00000	0.00000	100.45038		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				100.00000	0.00000	100.36401		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	17.19837	100.00000	17.15671		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			3.22000	99.16047	3.22000	99.14250		0.00	0	0	
Total EL037 SPOT								0.00	0	0	
Total For EL037								0.00	0	0	
EL037/I On 31/01/2037 Spot Bond			2.25000	115.22431	2.25000	115.20642		0.00	0	0	
Total EL037/I2038 SPOT								0.00	0	0	
Total For EL037/I2038								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
EL28 On 02/05/2028 Spot Bond			3.19000	127.43667	3.22000	127.06291				0.00	0	0
Total EL28 SPOT										0.00	0	0
Total For EL28										0.00	0	0
EL29 On 19/11/2029 Spot Bond			3.23000	113.60417	3.23000	113.58355				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			3.25000	111.95030	3.25000	111.92993				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			3.27000	104.16154	3.27000	104.14248				0.00	0	0
Total EL31 SPOT										0.00	0	0
Total For EL31										0.00	0	0
EL36 On 31/01/2036 Spot Bond			3.21000	99.91143	3.21000	99.89334				0.00	0	0
Total EL36 SPOT										0.00	0	0
Total For EL36										0.00	0	0
EL36/I2 On 31/01/2036 Spot Bond			2.25000	115.22431	2.25000	115.20642				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			9.16000	103.95481	9.16000	103.92952				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			9.24000	108.86994	9.24000	108.84322				0.00	0	0
Total EMM02 SPOT										0.00	0	0
Total For EMM02										0.00	0	0
EMM03 On 04/05/2024 Spot Bond			10.44000	100.81936	10.44000	100.79149				0.00	0	0
Total EMM03 SPOT										0.00	0	0
Total For EMM03										0.00	0	0
EMM04 On 16/05/2028 Spot Bond			10.86500	91.43512	10.86500	95.69512				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			11.13000	100.38115	11.13000	101.45551				0.00	0	2,333,333,100
Total EMM05 SPOT										0.00	0	2,333,333,100
Total For EMM05										0.00	0	2,333,333,100
EMM06 On 23/06/2025 Spot Bond			10.54000	99.82161	10.54000	100.42324				0.00	0	0
Total EMM06 SPOT										0.00	0	0
Total For EMM06										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EMM07 On 10/07/2027 Spot Bond			10.39000	101.68855	10.39000	101.29175			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			11.15000	108.28306	11.15000	90.07127			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				100.00000	0.00000	101.81060			0.00	0	0
Total EPF002 SPOT									0.00	0	0
Total For EPF002									0.00	0	0
EPF004 On 06/11/2017 Spot Bond				100.00000	0.00000	100.29195			0.00	0	0
Total EPF004 SPOT									0.00	0	0
Total For EPF004									0.00	0	0
EPF006 On 19/08/2018 Spot Bond				100.00000	0.00000	99.75664			0.00	0	0
Total EPF006 SPOT									0.00	0	0
Total For EPF006									0.00	0	0
EPF007 On 02/09/2020 Spot Bond				100.00000	0.00000	101.72761			0.00	0	0
Total EPF007 SPOT									0.00	0	0
Total For EPF007									0.00	0	0
EPF008 On 12/09/2019 Spot Bond				100.00000	0.00000	101.60397			0.00	0	0
Total EPF008 SPOT									0.00	0	0
Total For EPF008									0.00	0	0
EPF009 On 30/03/2018 Spot Bond				100.00000	0.00000	101.02335			0.00	0	0
Total EPF009 SPOT									0.00	0	0
Total For EPF009									0.00	0	0
EPF010 On 07/11/2019 Spot Bond				100.00000	0.00000	100.06808			0.00	0	0
Total EPF010 SPOT									0.00	0	0
Total For EPF010									0.00	0	0
EPF011 On 12/06/2020 Spot Bond				100.00000	0.00000	101.53521			0.00	0	0
Total EPF011 SPOT									0.00	0	0
Total For EPF011									0.00	0	0
EPF01U On 01/09/2018 Spot Bond			100.00000	45.23541	100.00000	45.12583			0.00	0	0
Total EPF01U SPOT									0.00	0	0
Total For EPF01U									0.00	0	0
EPF02U On 01/09/2019 Spot Bond			100.00000	24.89189	100.00000	24.83158			0.00	0	0
Total EPF02U SPOT									0.00	0	0
Total For EPF02U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EPFC2' On 06/09/2017 Spot Bond				100.00000	0.00000	101.54971			0.00	0	0
Total EPFC27 SPOT									0.00	0	0
Total For EPFC27									0.00	0	0
EPFC2' On 06/11/2017 Spot Bond				100.00000	0.00000	100.06309			0.00	0	0
Total EPFC29 SPOT									0.00	0	0
Total For EPFC29									0.00	0	0
EPFC3' On 02/03/2018 Spot Bond				100.00000	0.00000	101.63379			0.00	0	0
Total EPFC30 SPOT									0.00	0	0
Total For EPFC30									0.00	0	0
EPFC3' On 06/09/2017 Spot Bond				100.00000	0.00000	103.58089			0.00	0	0
Total EPFC31 SPOT									0.00	0	0
Total For EPFC31									0.00	0	0
EPFC3' On 03/11/2017 Spot Bond				100.00000	0.00000	100.14723			0.00	0	0
Total EPFC32 SPOT									0.00	0	0
Total For EPFC32									0.00	0	0
EQS05 On 28/04/2019 Spot Bond			100.00000	30.12442	100.00000	30.05145		200,000,000,000,000.00	2,000,000,000		0
Total EQS05 SPOT								10,000,000,000,000.00	2,000,000,000		0
Total For EQS05								10,000,000,000,000.00	2,000,000,000		0
EQS06 On 09/04/2020 Spot Bond				100.00000	0.00000	96.87639			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			12.12500	100.76135	12.12500	100.72895			0.00	0	0
Total EQS07 SPOT									0.00	0	0
Total For EQS07									0.00	0	0
EQS08, On 04/10/2018 Spot Bond				100.00000	0.00000	99.81991			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	42.73858	100.00000	42.63505			0.00	0	0
EQS08, On 04/10/2018 Spot Bond			100.00000	42.83074	100.00000	42.72698			0.00	0	0
Total EQS08A/JIBAR SPOT									0.00	0	0
Total For EQS08A/JIBAR									0.00	0	0
EQS10 On 28/07/2022 Spot Bond				100.00000	0.00000	100.36432			0.00	0	0
Total EQS10 SPOT									0.00	0	0
Total For EQS10									0.00	0	0
ERS3B, On 17/08/2019 Spot Bond				100.00000	0.00000	99.83809			0.00	0	0
Total ERS3B4 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 ERS3B4									0.00	0	0
ERS3B On 17/05/2019 Spot Bond				100.00000	0.00000	99.82356			0.00	0	0
Total ERS3B5 SPOT									0.00	0	0
Total For ERS3B5									0.00	0	0
ERS3C On 17/08/2019 Spot Bond				100.00000	0.00000	99.82865			0.00	0	0
Total ERS3C4 SPOT									0.00	0	0
Total For ERS3C4									0.00	0	0
ERS3C On 17/05/2019 Spot Bond				100.00000	0.00000	99.80445			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	110.38900	10.00000	110.36000			0.00	0	0
Total ERSA12/JIBAR SPOT									0.00	0	0
Total For ERSA12/JIBAR									0.00	0	0
ERSA1: On 17/08/2017 Spot Bond				100.00000	0.00000	99.84488			0.00	0	0
Total ERSA15 SPOT									0.00	0	0
Total For ERSA15									0.00	0	0
ERSA1 On 17/08/2018 Spot Bond				100.00000	0.00000	99.74060			0.00	0	0
Total ERSA17 SPOT									0.00	0	0
Total For ERSA17									0.00	0	0
ERSA1: On 17/08/2017 Spot Bond				100.00000	0.00000	99.85145			0.00	0	0
Total ERSA18 SPOT									0.00	0	0
Total For ERSA18									0.00	0	0
ERSA2: On 17/08/2018 Spot Bond				100.00000	0.00000	100.03839			0.00	0	0
Total ERSA20 SPOT									0.00	0	0
Total For ERSA20									0.00	0	0
ERSA2 On 17/08/2020 Spot Bond				100.00000	0.00000	99.41815			0.00	0	0
Total ERSA21 SPOT									0.00	0	0
Total For ERSA21									0.00	0	0
ERSA2: On 17/05/2019 Spot Bond				100.00000	0.00000	100.24685			0.00	0	0
Total ERSA22 SPOT									0.00	0	0
Total For ERSA22									0.00	0	0
ERSA2 On 17/08/2019 Spot Bond				100.00000	0.00000	99.83998			0.00	0	0
Total ERSA23 SPOT									0.00	0	0
Total For ERSA23									0.00	0	0
ES18 On 20/04/2018 Spot Bond			7.99500	103.66243	7.99500	103.64023		621,797,850,102,000.00	77,773,339,600	42,636,759,800	
Total ES18 SPOT								1,797,850,102,000.00	77,773,339,600	42,636,759,800	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ES18									21,797,850,102,000.00	77,773,339,600	42,636,759,800
ES18/R On 20/04/2018 Spot Bond			9.25000	102.83114	9.25000	102.80574			0.00	0	0
Total ES18/R204 SPOT									0.00	0	0
Total For ES18/R204									0.00	0	0
ES23 On 25/01/2023 Spot Bond			9.01000	104.64586	9.01000	104.62080			32,506,463,606,000.00	3,607,820,600	2,418,248,600
Total ES23 SPOT									2,506,463,606,000.00	3,607,820,600	2,418,248,600
Total For ES23									2,506,463,606,000.00	3,607,820,600	2,418,248,600
ES23/R On 25/01/2023 Spot Bond			10.00000	100.45179	10.00000	100.42517			0.00	0	0
Total ES23/R2023 SPOT									0.00	0	0
Total For ES23/R2023									0.00	0	0
ES26 On 02/04/2026 Spot Bond			9.80000	91.59664	9.80000	91.57270			243,104,386,000,000.00	24,806,570,000	11,458,621,900
Total ES26 SPOT									13,104,386,000,000.00	24,806,570,000	11,458,621,900
Total For ES26									13,104,386,000,000.00	24,806,570,000	11,458,621,900
ES26/R On 02/04/2026 Spot Bond			7.85000	102.79429	7.85000	102.77266			0.00	0	0
Total ES26/R186 SPOT									0.00	0	0
Total For ES26/R186									0.00	0	0
ES33 On 15/09/2033 Spot Bond			10.76500	78.30147	10.84000	77.82127			248,817,187,203,000.00	116,007,170,200	77,987,726,500
Total ES33 SPOT									18,817,187,203,000.00	116,007,170,200	77,987,726,500
Total For ES33									18,817,187,203,000.00	116,007,170,200	77,987,726,500
ES33/R On 15/09/2033 Spot Bond			7.50000	103.02601	7.50000	103.00541			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			11.10500	80.64695	11.10500	80.62314			193,267,124,586,000.00	17,403,613,200	94,945,849,400
Total ES42 SPOT									13,267,124,586,000.00	17,403,613,200	94,945,849,400
Total For ES42									13,267,124,586,000.00	17,403,613,200	94,945,849,400
ES42/R On 25/04/2042 Spot Bond			8.50000	102.48678	8.50000	102.46347			0.00	0	0
Total ES42/R214 SPOT									0.00	0	0
Total For ES42/R214									0.00	0	0
EXX02 On 19/05/2019 Spot Bond			100.00000		0.00000	98.21137			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			100.00000		0.00000	101.32242			0.00	0	0
Total FBJ20Z SPOT									0.00	0	0
Total For FBJ20Z									0.00	0	0
FBJ22Z On 20/03/2022 Spot Bond			100.00000		0.00000	101.36369			0.00	0	0
Total FBJ22Z 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 FBJ22Z										0.00	0	0
FIF01U On 01/11/2018 Spot Bond			100.00000	39.68101	100.00000	39.58488				0.00	0	0
Total FIF01U SPOT										0.00	0	0
Total For FIF01U										0.00	0	0
FIF02U On 01/11/2019 Spot Bond			100.00000	21.71512	100.00000	21.66252				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	14.46082	100.00000	14.42579				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	11.57879	100.00000	11.55074				0.00	0	0
Total FIF04U SPOT										0.00	0	0
Total For FIF04U										0.00	0	0
FIF05U On 27/02/2021 Spot Bond			100.00000	14.86308	100.00000	14.82707				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	11.79639	100.00000	11.76781				0.00	0	0
Total FIF06U SPOT										0.00	0	0
Total For FIF06U										0.00	0	0
FIFB04 On 21/11/2017 Spot Bond				100.00000	0.00000	101.99809				0.00	0	0
Total FIFB04 SPOT										0.00	0	0
Total For FIFB04										0.00	0	0
FIFB06 On 25/08/2017 Spot Bond				100.00000	0.00000	101.86732				0.00	0	0
Total FIFB06 SPOT										0.00	0	0
Total For FIFB06										0.00	0	0
FIFB07 On 27/11/2017 Spot Bond				100.00000	0.00000	101.82053				0.00	0	0
Total FIFB07 SPOT										0.00	0	0
Total For FIFB07										0.00	0	0
FIFB08 On 31/05/2019 Spot Bond				100.00000	0.00000	101.81076				0.00	0	70,000,000
Total FIFB08 SPOT										0.00	0	70,000,000
Total For FIFB08										0.00	0	70,000,000
FIFB09 On 27/06/2019 Spot Bond				100.00000	0.00000	101.15198				0.00	0	0
Total FIFB09 SPOT										0.00	0	0
Total For FIFB09										0.00	0	0
FIFB10 On 12/09/2019 Spot Bond				100.00000	0.00000	101.80170				0.00	0	0
Total FIFB10 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 FIFB10									0.00	0	0
FIFB11 On 07/02/2020 Spot Bond				100.00000	0.00000	100.06778			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				100.00000	0.00000	99.90837			0.00	0	0
Total FIFB12 SPOT									0.00	0	0
Total For FIFB12									0.00	0	0
FMLA1U On 17/02/2039 Spot Bond			100.00000	5.95373	100.00000	5.94194			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	13.55972	100.00000	13.52687			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	30.31256	100.00000	30.23913			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			8.92500	100.63240	8.92500	100.60840		757,250,550,000.00	84,846,000	422,423,000	
Total FRB05 SPOT								757,250,550,000.00	84,846,000	422,423,000	
Total For FRB05								757,250,550,000.00	84,846,000	422,423,000	
FRB11 On 11/12/2017 Spot Bond				100.00000	0.00000	102.21237		0.00	520,000,000	520,000,000	
Total FRB11 SPOT								0.00	520,000,000	520,000,000	
Total For FRB11								0.00	520,000,000	520,000,000	
FRB12 On 02/06/2019 Spot Bond				100.00000	0.00000	102.25516		0.00	0	100,000,000	
Total FRB12 SPOT								0.00	0	100,000,000	
Total For FRB12								0.00	0	100,000,000	
FRB13 On 02/06/2021 Spot Bond				100.00000	0.00000	98.71281		0.00	0	0	
Total FRB13 SPOT								0.00	0	0	
Total For FRB13								0.00	0	0	
FRB14 On 02/06/2021 Spot Bond			10.56000	100.16270	10.56000	100.13454		0.00	0	0	
Total FRB14 SPOT								0.00	0	0	
Total For FRB14								0.00	0	0	
FRB15 On 06/03/2020 Spot Bond				100.00000	0.00000	103.64909		0.00	0	191,300,000	
Total FRB15 SPOT								0.00	0	191,300,000	
Total For FRB15								0.00	0	191,300,000	
FRB16 On 08/07/2020 Spot Bond				100.00000	0.00000	101.85038		0.00	0	0	
Total FRB16 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 FRB16									0.00	0	0
FRB17 On 08/01/2022 Spot Bond				100.00000	0.00000	101.16206			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	11.86210	100.00000	11.83337			0.00	0	0
Total FRB17/JIBAR SPOT									0.00	0	0
Total For FRB17/JIBAR									0.00	0	0
FRB18 On 13/04/2021 Spot Bond				100.00000	0.00000	102.89653			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			11.26000	107.16854	11.26000	107.13647			0.00	0	0
Total FRB19 SPOT									0.00	0	0
Total For FRB19									0.00	0	0
FRB20 On 15/04/2021 Spot Bond				100.00000	0.00000	102.31718			0.00	0	0
Total FRB20 SPOT									0.00	0	0
Total For FRB20									0.00	0	0
FRB21 On 24/11/2021 Spot Bond				100.00000	0.00000	102.40936			0.00	0	0
Total FRB21 SPOT									0.00	0	0
Total For FRB21									0.00	0	0
FRB22 On 08/12/2022 Spot Bond				100.00000	0.00000	101.96700			0.00	0	0
Total FRB22 SPOT									0.00	0	0
Total For FRB22									0.00	0	0
FRBC2 On 21/12/2018 Spot Bond			9.93500	104.21200	9.93500	104.18440		132,771,053,872,000.00	13,363,971,200	6,681,985,600	
Total FRBC21 SPOT								12,771,053,872,000.00	13,363,971,200	6,681,985,600	
Total For FRBC21								12,771,053,872,000.00	13,363,971,200	6,681,985,600	
FRBC2 On 21/12/2018 Spot Bond				100.00000	0.00000	103.56568		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			3.23500	143.50136	3.23500	143.47529		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			3.52000	166.05336	3.52000	279.03237		0.00	0	0	
Total FRBI23 SPOT								0.00	0	0	
Total For FRBI23								0.00	0	0	
FRBI25 On 31/01/2025 Spot Bond			3.61000	111.29287	3.61000	118.28080		0.00	0	8,000,000,000	
Total FRBI25 SPOT								0.00	0	8,000,000,000	

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 For FRBI25										0.00	0	8,000,000,000
FRBI28 On 31/03/2028 Spot Bond			4.11000	128.05494	4.11000	159.66075				0.00	0	0
Total FRBI28 SPOT										0.00	0	0
Total For FRBI28										0.00	0	0
FRBI29 On 31/03/2029 Spot Bond			3.85000	81.52074	3.85000	82.36976				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			4.31000	131.78776	4.31000	190.94822				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			4.36000	87.92150	4.36000	87.90285				0.00	0	1,000,000,000
Total FRBI46 SPOT										0.00	0	1,000,000,000
Total For FRBI46										0.00	0	1,000,000,000
FRBI50 On 31/12/2050 Spot Bond			4.35000	89.40518	4.35000	89.50520				0.00	0	0
Total FRBI50 SPOT										0.00	0	0
Total For FRBI50										0.00	0	0
FRBZ0 On 30/11/2020 Spot Bond			8.93000	75.38077	8.93000	76.18255				0.00	0	0
Total FRBZ01 SPOT										0.00	0	0
Total For FRBZ01										0.00	0	0
FRBZ0 On 28/10/2024 Spot Bond			10.05000	50.11664	10.05000	50.63696				0.00	0	0
Total FRBZ02 SPOT										0.00	0	0
Total For FRBZ02										0.00	0	0
FRBZ0 On 10/12/2024 Spot Bond			10.08000	49.45548	10.08000	49.94899				0.00	0	0
Total FRBZ03 SPOT										0.00	0	0
Total For FRBZ03										0.00	0	0
FRC05 On 13/10/2017 Spot Bond			100.00000	87.21346	100.00000	87.01017				0.00	0	0
Total FRC05U SPOT										0.00	0	0
Total For FRC05U										0.00	0	0
FRC06 On 31/12/2017 Spot Bond			100.00000	90.15120	100.00000	89.93604				0.00	0	0
Total FRC06U SPOT										0.00	0	0
Total For FRC06U										0.00	0	0
FRC10 On 03/06/2021 Spot Bond				100.00000	0.00000	102.11737				0.00	0	0
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0
FRC13 On 20/09/2017 Spot Bond				100.00000	0.00000	101.84657				0.00	0	0
Total FRC134 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 FRC134										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	101.34586				0.00	0	0
Total FRC144 SPOT										0.00	0	0
Total For FRC144										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	102.65391				0.00	0	0
Total FRC145 SPOT										0.00	0	0
Total For FRC145										0.00	0	0
FRC15: On 20/09/2017 Spot Bond				100.00000	0.00000	101.45639				0.00	0	0
Total FRC150 SPOT										0.00	0	0
Total For FRC150										0.00	0	0
FRC15: On 20/09/2017 Spot Bond			5.76400	100.89613	5.76400	98.00000				0.00	0	0
Total FRC151 SPOT										0.00	0	0
Total For FRC151										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	101.47023				0.00	0	0
Total FRC152 SPOT										0.00	0	0
Total For FRC152										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	101.36110				0.00	0	0
Total FRC153 SPOT										0.00	0	0
Total For FRC153										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	101.39841				0.00	0	0
Total FRC154 SPOT										0.00	0	0
Total For FRC154										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	101.76402				0.00	0	0
Total FRC155 SPOT										0.00	0	0
Total For FRC155										0.00	0	0
FRC16: On 20/12/2017 Spot Bond				100.00000	0.00000	101.37768				0.00	0	0
Total FRC161 SPOT										0.00	0	0
Total For FRC161										0.00	0	0
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	101.31144				0.00	0	0
Total FRC163 SPOT										0.00	0	0
Total For FRC163										0.00	0	0
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	101.31282				0.00	0	0
Total FRC166 SPOT										0.00	0	0
Total For FRC166										0.00	0	0
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	101.81263				0.00	0	0
Total FRC167 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 FRC167										0.00	0	0
FRC16: On 20/06/2018 Spot Bond				100.00000	0.00000	101.32977				0.00	0	0
Total FRC168 SPOT										0.00	0	0
Total For FRC168										0.00	0	0
FRC16: On 31/01/2025 Spot Bond			4.40500	108.33935	4.40500	112.06230				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	101.41229				0.00	0	0
Total FRC170 SPOT										0.00	0	0
Total For FRC170										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	101.40002				0.00	0	0
Total FRC171 SPOT										0.00	0	0
Total For FRC171										0.00	0	0
FRC17: On 21/02/2018 Spot Bond				100.00000	0.00000	100.88877				0.00	0	0
Total FRC172 SPOT										0.00	0	0
Total For FRC172										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	101.41229				0.00	0	0
Total FRC174 SPOT										0.00	0	0
Total For FRC174										0.00	0	0
FRC17: On 20/09/2018 Spot Bond				100.00000	0.00000	101.34311				0.00	0	0
Total FRC176 SPOT										0.00	0	0
Total For FRC176										0.00	0	0
FRC17: On 20/09/2018 Spot Bond				100.00000	0.00000	101.31684				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC17: On 06/08/2023 Spot Bond				100.00000	0.00000	99.59917				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC17: On 20/09/2020 Spot Bond				100.00000	0.00000	101.50443				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC18: On 06/08/2023 Spot Bond				100.00000	0.00000	105.38448				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	104.61056				0.00	0	0
Total FRC183 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 FRC183										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	101.69375				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC18: On 20/03/2019 Spot Bond				100.00000	0.00000	101.37637				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC18: On 20/03/2019 Spot Bond				100.00000	0.00000	101.39855				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				100.00000	0.00000	101.01887				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	110.38900	10.00000	110.36000				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC19: On 20/06/2024 Spot Bond				100.00000	0.00000	101.46453				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC20: On 20/06/2019 Spot Bond				100.00000	0.00000	101.86919				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	13.99480	100.00000	13.96089				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	13.11878	100.00000	13.08700				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC20: On 07/10/2020 Spot Bond				100.00000	0.00000	103.59119				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC21: On 20/12/2019 Spot Bond			100.00000	25.06431	100.00000	25.00359				0.00	0	0
FRC21: On 20/12/2019 Spot Bond				100.00000	0.00000	101.43986				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC21: On 29/10/2017 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC211 SPOT										0.00	0	0
Total For FRC211										0.00	0	0
FRC211: On 07/05/2020 Spot Bond				100.00000	0.00000	100.06948				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC212: On 04/06/2021 Spot Bond			100.00000	14.93019	100.00000	14.89402				0.00	0	0
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0
FRC213: On 07/11/2017 Spot Bond			100.00000	82.30568	100.00000	82.17967				0.00	0	0
Total FRC214 SPOT										0.00	0	0
Total For FRC214										0.00	0	0
FRC214: On 07/11/2019 Spot Bond				100.00000	0.00000	100.06944				0.00	0	0
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0
FRC215: On 07/11/2017 Spot Bond			100.00000	82.29964	100.00000	82.17364				0.00	0	0
Total FRC216 SPOT										0.00	0	0
Total For FRC216										0.00	0	0
FRC216: On 07/11/2017 Spot Bond				100.00000	0.00000	100.06929				0.00	0	0
Total FRC217 SPOT										0.00	0	0
Total For FRC217										0.00	0	0
FRC217: On 07/11/2017 Spot Bond				100.00000	0.00000	100.06600				0.00	0	0
Total FRC218 SPOT										0.00	0	0
Total For FRC218										0.00	0	0
FRC218: On 04/11/2019 Spot Bond				100.00000	0.00000	100.03269				0.00	0	0
Total FRC219 SPOT										0.00	0	0
Total For FRC219										0.00	0	0
FRC219: On 04/11/2017 Spot Bond				100.00000	0.00000	100.02440				0.00	0	0
Total FRC220 SPOT										0.00	0	0
Total For FRC220										0.00	0	0
FRC220: On 31/01/2022 Spot Bond			3.74500	140.49145	3.74500	140.46402				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC221: On 20/05/2020 Spot Bond				100.00000	0.00000	102.06380				0.00	0	0
Total FRC225 SPOT										0.00	0	0
Total For FRC225										0.00	0	0
FRC225: On 25/06/2018 Spot Bond				100.00000	0.00000	101.14729				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC231 SPOT										0.00	0	0
Total For FRC231										0.00	0	0
FRC23: On 31/01/2022 Spot Bond			4.60500	135.57938	4.60500	135.54980				0.00	0	0
Total FRC233 SPOT										0.00	0	0
Total For FRC233										0.00	0	0
FRC23: On 20/12/2020 Spot Bond				100.00000	0.00000	102.02758				0.00	0	0
Total FRC234 SPOT										0.00	0	0
Total For FRC234										0.00	0	0
FRC23: On 08/02/2020 Spot Bond				100.00000	0.00000	105.65541				0.00	0	0
Total FRC236 SPOT										0.00	0	0
Total For FRC236										0.00	0	0
FRC23: On 19/10/2020 Spot Bond				100.00000	0.00000	115.06257				0.00	0	0
Total FRC237 SPOT										0.00	0	0
Total For FRC237										0.00	0	0
FRC23: On 08/02/2020 Spot Bond				100.00000	0.00000	106.23427				0.00	0	0
Total FRC238 SPOT										0.00	0	0
Total For FRC238										0.00	0	0
FRC23: On 19/10/2020 Spot Bond				100.00000	0.00000	115.86096				0.00	0	0
Total FRC239 SPOT										0.00	0	0
Total For FRC239										0.00	0	0
FRC24: On 19/10/2020 Spot Bond				100.00000	0.00000	115.00358				0.00	0	0
Total FRC240 SPOT										0.00	0	0
Total For FRC240										0.00	0	0
FRC24: On 08/02/2020 Spot Bond				100.00000	0.00000	105.38301				0.00	0	0
Total FRC241 SPOT										0.00	0	0
Total For FRC241										0.00	0	0
FRC24: On 08/02/2020 Spot Bond				100.00000	0.00000	105.01114				0.00	0	0
Total FRC242 SPOT										0.00	0	0
Total For FRC242										0.00	0	0
FRC24: On 19/10/2020 Spot Bond				100.00000	0.00000	101.24179				0.00	0	0
Total FRC243 SPOT										0.00	0	0
Total For FRC243										0.00	0	0
FRC24: On 08/02/2020 Spot Bond				100.00000	0.00000	107.12071				0.00	0	0
Total FRC244 SPOT										0.00	0	0
Total For FRC244										0.00	0	0
FRC24: On 19/10/2020 Spot Bond				100.00000	0.00000	101.23024				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC245 SPOT										0.00	0	0
Total For FRC245										0.00	0	0
FRC245 On 19/10/2020 Spot Bond				100.00000	0.00000	101.00401				0.00	0	0
Total FRC246 SPOT										0.00	0	0
Total For FRC246										0.00	0	0
FRC246 On 08/02/2020 Spot Bond				100.00000	0.00000	105.75837				0.00	0	0
Total FRC247 SPOT										0.00	0	0
Total For FRC247										0.00	0	0
FRC247 On 08/02/2020 Spot Bond				100.00000	0.00000	94.78400				0.00	0	0
Total FRC248 SPOT										0.00	0	0
Total For FRC248										0.00	0	0
FRC248 On 19/10/2020 Spot Bond				100.00000	0.00000	113.35617				0.00	0	0
Total FRC249 SPOT										0.00	0	0
Total For FRC249										0.00	0	0
FRC249 On 19/10/2020 Spot Bond				100.00000	0.00000	94.53164				0.00	0	0
Total FRC250 SPOT										0.00	0	0
Total For FRC250										0.00	0	0
FRC250 On 13/02/2022 Spot Bond				100.00000	0.00000	99.89086				0.00	0	0
Total FRC251 SPOT										0.00	0	0
Total For FRC251										0.00	0	0
FRC251 On 14/03/2022 Spot Bond				100.00000	0.00000	101.33995				0.00	0	0
Total FRC252 SPOT										0.00	0	0
Total For FRC252										0.00	0	0
FRC252 On 27/03/2020 Spot Bond				100.00000	0.00000	101.04382				0.00	0	0
Total FRC254 SPOT										0.00	0	0
Total For FRC254										0.00	0	0
FRC254 On 05/10/2022 Spot Bond				100.00000	0.00000	100.40962				0.00	0	0
Total FRC255 SPOT										0.00	0	0
Total For FRC255										0.00	0	0
FRC255 On 17/07/2027 Spot Bond				100.00000	0.00000	100.16880				0.00	0	0
Total FRC256 SPOT										0.00	0	0
Total For FRC256										0.00	0	0
FRC46 On 10/09/2017 Spot Bond			4.26500	93.97450	4.26500	137.46852				0.00	0	0
Total FRC46 SPOT										0.00	0	0
Total For FRC46										0.00	0	0
FRC66 On 31/01/2022 Spot Bond			4.26500	93.97450	4.26500	137.46852				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC66 SPOT										0.00	0	0
Total For FRC66										0.00	0	0
FRC69 On 31/01/2022 Spot Bond			4.32500	93.74163	4.32500	137.12766				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			4.30500	130.30058	4.30500	137.24117				0.00	0	0
Total FRC71 SPOT										0.00	0	0
Total For FRC71										0.00	0	0
FRD01:On 31/10/2020 Spot Bond				100.00000	0.00000	100.31997				0.00	0	0
Total FRD013 SPOT										0.00	0	0
Total For FRD013										0.00	0	0
FRD011On 22/12/2018 Spot Bond			100.00000	42.32491	100.00000	42.22238				0.00	0	0
Total FRD01U SPOT										0.00	0	0
Total For FRD01U										0.00	0	0
FRD151On 31/12/2017 Spot Bond			100.00000	90.36931	100.00000	90.15363				0.00	0	0
Total FRD15U SPOT										0.00	0	0
Total For FRD15U										0.00	0	0
FRD171On 15/02/2021 Spot Bond			100.00000	12.01121	100.00000	11.93113				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			4.08000	84.41336	4.08000	85.10595				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			4.15000	97.74924	4.15000	97.72909				0.00	0	8,500,000,000
Total FRI38 SPOT										0.00	0	8,500,000,000
Total For FRI38										0.00	0	8,500,000,000
FRJ18 On 21/02/2018 Spot Bond				100.00000	0.00000	102.41927				0.00	0	0
Total FRJ18 SPOT										0.00	0	0
Total For FRJ18										0.00	0	0
FRJ19 On 04/04/2019 Spot Bond				100.00000	0.00000	101.17810				0.00	0	0
Total FRJ19 SPOT										0.00	0	0
Total For FRJ19										0.00	0	0
FRJ20 On 20/09/2020 Spot Bond				100.00000	0.00000	100.65792				0.00	0	0
Total FRJ20 SPOT										0.00	0	0
Total For FRJ20										0.00	0	0
FRJ21 On 15/09/2021 Spot Bond				100.00000	0.00000	100.69035				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRJ21 SPOT									0.00	0	0
Total For FRJ21									0.00	0	0
FRJ22 On 07/03/2022 Spot Bond				100.00000	0.00000	101.96506			0.00	0	55,000,000
Total FRJ22 SPOT									0.00	0	55,000,000
Total For FRJ22									0.00	0	55,000,000
FRJ25 On 09/03/2025 Spot Bond				100.00000	0.00000	102.81944			0.00	0	0
Total FRJ25 SPOT									0.00	0	0
Total For FRJ25									0.00	0	0
FRJ27 On 25/01/2027 Spot Bond				100.00000	0.00000	100.62290			0.00	0	0
Total FRJ27 SPOT									0.00	0	0
Total For FRJ27									0.00	0	0
FRS01L On 13/05/2021 Spot Bond			100.00000	7.41492	100.00000	7.40085			0.00	0	0
Total FRS01U SPOT									0.00	0	0
Total For FRS01U									0.00	0	0
FRS02L On 13/05/2021 Spot Bond			100.00000	7.41492	100.00000	7.40085			0.00	0	0
Total FRS02U SPOT									0.00	0	0
Total For FRS02U									0.00	0	0
FRS10L On 15/01/2024 Spot Bond			2.68800	84.31926	2.68800	107.23835			0.00	0	0
Total FRS100 SPOT									0.00	0	0
Total For FRS100									0.00	0	0
FRS10L On 31/01/2038 Spot Bond			3.07000	106.79371	3.07000	115.73884			0.00	0	0
Total FRS101 SPOT									0.00	0	0
Total For FRS101									0.00	0	0
FRS10L On 23/01/2024 Spot Bond				100.00000	0.00000	100.39682			0.00	0	0
Total FRS103 SPOT									0.00	0	0
Total For FRS103									0.00	0	0
FRS10L On 23/01/2024 Spot Bond				100.00000	0.00000	100.39682			0.00	0	0
Total FRS104 SPOT									0.00	0	0
Total For FRS104									0.00	0	0
FRS10L On 31/01/2038 Spot Bond			3.21000	104.27743	3.21000	113.19166			0.00	0	0
Total FRS108 SPOT									0.00	0	0
Total For FRS108									0.00	0	0
FRS10L On 07/12/2033 Spot Bond			3.32000	215.51345	3.32000	215.47373			0.00	0	0
Total FRS109 SPOT									0.00	0	0
Total For FRS109									0.00	0	0
FRS11L On 31/01/2038 Spot Bond			4.16500	97.52397	4.16500	97.50384			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS112 On 07/12/2033 Spot Bond			3.35000	214.71548	3.35000	214.67571				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS113 On 29/04/2019 Spot Bond				100.00000	0.00000	100.29738				0.00	0	0
Total FRS113 SPOT										0.00	0	0
Total For FRS113										0.00	0	0
FRS114 On 31/01/2025 Spot Bond			3.66000	117.90124	3.66000	117.87849				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			3.37500	110.29563	3.37500	110.27518				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			3.37500	110.29563	3.37500	110.27518				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			3.47000	117.21101	3.47000	211.51949				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			3.52000	210.26102	3.52000	210.22113				0.00	0	0
Total FRS121 SPOT										0.00	0	0
Total For FRS121										0.00	0	0
FRS122 On 31/01/2025 Spot Bond			3.19000	106.58355	3.19000	106.56433				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			3.55000	209.48670	3.55000	209.44679				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			4.28500	95.74451	4.28500	95.72443				0.00	0	0
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0
FRS126 On 31/03/2028 Spot Bond			3.86500	163.24573	3.86500	163.21323				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			4.10000	85.98776	4.10000	98.48451				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS127 SPOT										0.00	0	0
Total For FRS127										0.00	0	0
FRS127 On 31/03/2028 Spot Bond			3.84000	103.96286	3.84000	163.58085				0.00	0	0
Total FRS129 SPOT										0.00	0	0
Total For FRS129										0.00	0	0
FRS129 On 11/08/2017 Spot Bond			100.00000	100.00000	100.00000	99.72678				0.00	0	0
Total FRS130 SPOT										0.00	0	0
Total For FRS130										0.00	0	0
FRS130 On 31/03/2028 Spot Bond			3.90000	162.73271	3.90000	162.70017				0.00	0	0
Total FRS131 SPOT										0.00	0	0
Total For FRS131										0.00	0	0
FRS131 On 07/12/2033 Spot Bond			4.06000	196.84289	4.06000	196.80268				0.00	0	0
Total FRS132 SPOT										0.00	0	0
Total For FRS132										0.00	0	0
FRS132 On 24/03/2020 Spot Bond				100.00000	0.00000	101.11254				0.00	0	0
Total FRS133 SPOT										0.00	0	0
Total For FRS133										0.00	0	0
FRS133 On 31/01/2038 Spot Bond			4.03000	86.62392	4.03000	99.55406				0.00	0	0
Total FRS134 SPOT										0.00	0	0
Total For FRS134										0.00	0	0
FRS134 On 31/01/2038 Spot Bond			4.28500	83.24159	4.28500	95.72443				0.00	0	0
Total FRS135 SPOT										0.00	0	0
Total For FRS135										0.00	0	0
FRS135 On 31/01/2038 Spot Bond			3.81000	103.02883	3.81000	103.00853				0.00	0	0
Total FRS136 SPOT										0.00	0	0
Total For FRS136										0.00	0	0
FRS136 On 31/03/2028 Spot Bond			3.71000	165.54026	3.71000	165.50800				0.00	0	0
Total FRS137 SPOT										0.00	0	0
Total For FRS137										0.00	0	0
FRS137 On 07/12/2033 Spot Bond			3.83000	202.42551	3.83000	202.38543				0.00	0	0
Total FRS138 SPOT										0.00	0	0
Total For FRS138										0.00	0	0
FRS138 On 31/03/2028 Spot Bond			3.84000	163.61331	3.84000	163.58085				0.00	0	0
Total FRS142 SPOT										0.00	0	0
Total For FRS142										0.00	0	0
FRS142 On 31/03/2028 Spot Bond			3.84000	163.61331	3.84000	163.58085				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS143 SPOT										0.00	0	0
Total For FRS143										0.00	0	0
FRS143 On 31/03/2028 Spot Bond			4.13000	95.54869	4.13000	159.37473				0.00	0	0
Total FRS145 SPOT										0.00	0	0
Total For FRS145										0.00	0	0
FRS145 On 31/01/2025 Spot Bond			3.96000	115.51983	3.96000	115.49661				0.00	0	0
Total FRS146 SPOT										0.00	0	0
Total For FRS146										0.00	0	0
FRS146 On 31/01/2022 Spot Bond			3.44500	142.25306	3.44500	142.22642				0.00	0	0
Total FRS147 SPOT										0.00	0	0
Total For FRS147										0.00	0	0
FRS147 On 06/05/2021 Spot Bond				100.00000	0.00000	118.67000				0.00	0	0
Total FRS148 SPOT										0.00	0	0
Total For FRS148										0.00	0	0
FRS148 On 31/03/2028 Spot Bond			4.19000	158.55317	4.19000	158.52023				0.00	0	0
Total FRS149 SPOT										0.00	0	0
Total For FRS149										0.00	0	0
FRS149 On 31/03/2028 Spot Bond			4.23000	157.98652	4.23000	157.95353				0.00	0	0
Total FRS150 SPOT										0.00	0	0
Total For FRS150										0.00	0	0
FRS150 On 31/01/2025 Spot Bond			3.93000	115.75553	3.93000	115.73236				0.00	0	0
Total FRS151 SPOT										0.00	0	0
Total For FRS151										0.00	0	0
FRS151 On 31/03/2028 Spot Bond			4.20000	158.41129	4.20000	158.37834				0.00	0	0
Total FRS152 SPOT										0.00	0	0
Total For FRS152										0.00	0	0
FRS152 On 31/03/2028 Spot Bond			4.24000	157.84523	4.24000	157.81222				0.00	0	0
Total FRS153 SPOT										0.00	0	0
Total For FRS153										0.00	0	0
FRS153 On 19/05/2019 Spot Bond				100.00000	0.00000	106.72139				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				100.00000	0.00000	158.47848				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				100.00000	0.00000	73.55636				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRS159 SPOT									0.00	0	0
Total For FRS159									0.00	0	0
FRS16 On 06/06/2024 Spot Bond				100.00000	0.00000	104.75592			0.00	0	0
Total FRS160 SPOT									0.00	0	0
Total For FRS160									0.00	0	0
FRS16 On 06/06/2025 Spot Bond				100.00000	0.00000	102.44575			0.00	0	0
Total FRS161 SPOT									0.00	0	0
Total For FRS161									0.00	0	0
FRS16 On 20/06/2022 Spot Bond				100.00000	0.00000	89.10111			0.00	0	0
Total FRS162 SPOT									0.00	0	0
Total For FRS162									0.00	0	0
FRS16 On 06/06/2023 Spot Bond				100.00000	0.00000	87.92377			0.00	0	0
Total FRS163 SPOT									0.00	0	0
Total For FRS163									0.00	0	0
FRS16 On 06/06/2024 Spot Bond				100.00000	0.00000	89.04861			0.00	0	0
Total FRS164 SPOT									0.00	0	0
Total For FRS164									0.00	0	0
FRS16 On 06/06/2025 Spot Bond				100.00000	0.00000	88.38391			0.00	0	0
Total FRS165 SPOT									0.00	0	0
Total For FRS165									0.00	0	0
FRS16 On 01/08/2021 Spot Bond				100.00000	0.00000	76.56408			0.00	0	0
Total FRS166 SPOT									0.00	0	0
Total For FRS166									0.00	0	0
FRS16 On 01/08/2022 Spot Bond				100.00000	0.00000	80.95348			0.00	0	0
Total FRS167 SPOT									0.00	0	0
Total For FRS167									0.00	0	0
FRS16 On 01/08/2022 Spot Bond				100.00000	0.00000	78.07593			0.00	0	0
Total FRS168 SPOT									0.00	0	0
Total For FRS168									0.00	0	0
FRS16 On 01/08/2021 Spot Bond				100.00000	0.00000	79.98920			0.00	0	0
Total FRS169 SPOT									0.00	0	0
Total For FRS169									0.00	0	0
FRS17 On 01/08/2022 Spot Bond			100.00000	1.76717	100.00000	1.75886		84,331,000,000,000.00	843,310,000	5,481,515,000	
Total FRS170 SPOT								14,331,000,000,000.00	843,310,000	5,481,515,000	
Total For FRS170								14,331,000,000,000.00	843,310,000	5,481,515,000	
FRS36 On 07/12/2023 Spot Bond			3.08000	169.15319	3.08000	285.68462		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS36 SPOT										0.00	0	0
Total For FRS36										0.00	0	0
FRS37 On 07/12/2023 Spot Bond			2.97000	169.84069	2.97000	287.37711				0.00	0	0
Total FRS37 SPOT										0.00	0	0
Total For FRS37										0.00	0	0
FRS43 On 07/12/2023 Spot Bond			3.69000	161.80092	3.69000	276.51174				0.00	0	0
Total FRS43 SPOT										0.00	0	0
Total For FRS43										0.00	0	0
FRS46 On 31/01/2022 Spot Bond			3.40500	141.49927	3.40500	142.46334				0.00	0	0
Total FRS46 SPOT										0.00	0	0
Total For FRS46										0.00	0	0
FRS49 On 27/10/2020 Spot Bond				100.00000	0.00000	100.34528				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			2.93500	145.30662	2.93500	145.28139				0.00	0	0
Total FRS51 SPOT										0.00	0	0
Total For FRS51										0.00	0	0
FRS62 On 04/11/2026 Spot Bond				100.00000	0.00000	100.02930				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			3.05000	111.43247	3.05000	111.41278				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			2.84000	90.05839	2.84000	117.71238				0.00	0	0
Total FRS81 SPOT										0.00	0	0
Total For FRS81										0.00	0	0
FRS85 On 31/01/2025 Spot Bond			3.12000	92.64748	3.12000	122.30593				0.00	0	0
Total FRS85 SPOT										0.00	0	0
Total For FRS85										0.00	0	0
FRS86 On 23/04/2018 Spot Bond				100.00000	0.00000	99.71961				0.00	0	0
Total FRS86 SPOT										0.00	0	0
Total For FRS86										0.00	0	0
FRS87 On 31/01/2025 Spot Bond			3.15000	117.51741	3.15000	122.05512				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			3.88000	138.16097	3.88000	273.72669				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRS90 SPOT									0.00	0	0
Total For FRS90									0.00	0	0
FRS94 On 08/08/2018 Spot Bond				100.00000	0.00000	100.04450			0.00	0	0
Total FRS94 SPOT									0.00	0	0
Total For FRS94									0.00	0	0
FRS96 On 27/08/2018 Spot Bond				100.00000	0.00000	101.85046			0.00	0	0
Total FRS96 SPOT									0.00	0	0
Total For FRS96									0.00	0	0
FRX17 On 15/09/2017 Spot Bond			6.86000	103.56871	6.86000	103.54939			0.00	0	0
Total FRX17 SPOT									0.00	0	0
Total For FRX17									0.00	0	0
FRX18 On 14/04/2018 Spot Bond			7.60500	105.26162	7.60500	105.24016		698,224,176,000.00	91,811,200	45,905,600	
Total FRX18 SPOT								698,224,176,000.00	91,811,200	45,905,600	
Total For FRX18								698,224,176,000.00	91,811,200	45,905,600	
FRX19 On 15/11/2019 Spot Bond			7.98000	104.20275	7.98000	104.18060		201,964,230,384,000.00	25,308,800,800	12,654,400,400	
Total FRX19 SPOT								11,964,230,384,000.00	25,308,800,800	12,654,400,400	
Total For FRX19								11,964,230,384,000.00	25,308,800,800	12,654,400,400	
FRX20 On 01/10/2020 Spot Bond			8.21000	104.60615	8.21000	104.58316		0.00	0	0	
Total FRX20 SPOT								0.00	0	0	
Total For FRX20								0.00	0	0	
FRX23 On 28/02/2023 Spot Bond			8.96000	98.24041	8.96000	98.21702		26,880,000,000,000.00	3,000,000,000	3,000,000,000	
Total FRX23 SPOT								16,880,000,000,000.00	3,000,000,000	3,000,000,000	
Total For FRX23								16,880,000,000,000.00	3,000,000,000	3,000,000,000	
FRX24 On 10/12/2024 Spot Bond			9.29000	109.43278	9.29000	109.40563		0.00	0	0	
Total FRX24 SPOT								0.00	0	0	
Total For FRX24								0.00	0	0	
FRX26 On 01/10/2026 Spot Bond			9.83000	101.44279	9.83000	101.41619		0.00	0	400,000,000	
Total FRX26 SPOT								0.00	0	400,000,000	
Total For FRX26								0.00	0	400,000,000	
FRX27 On 07/03/2027 Spot Bond			9.83000	106.53281	9.83000	106.50503		0.00	0	0	
Total FRX27 SPOT								0.00	0	0	
Total For FRX27								0.00	0	0	
FRX30 On 31/01/2030 Spot Bond			10.22500	96.97876	10.22500	96.95247		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			10.34000	98.43463	10.34000	98.40723		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRX31 SPOT										0.00	0	0
Total For FRX31										0.00	0	0
FRX32 On 31/03/2032 Spot Bond			10.25000	102.81379	10.25000	105.79202				0.00	0	0
Total FRX32 SPOT										0.00	0	0
Total For FRX32										0.00	0	0
FRX45 On 14/04/2045 Spot Bond			10.94500	77.07921	10.94500	77.05677				0.00	0	0
Total FRX45 SPOT										0.00	0	0
Total For FRX45										0.00	0	0
FS1A5 On 20/09/2018 Spot Bond				100.00000	0.00000	101.35172				0.00	0	0
Total FS1A5 SPOT										0.00	0	0
Total For FS1A5										0.00	0	0
FS1B1 On 20/09/2018 Spot Bond				100.00000	0.00000	101.56471				0.00	0	0
Total FS1B1 SPOT										0.00	0	0
Total For FS1B1										0.00	0	0
FS1C1 On 20/09/2018 Spot Bond				100.00000	0.00000	101.34311				0.00	0	0
Total FS1C1 SPOT										0.00	0	0
Total For FS1C1										0.00	0	0
FS1D1 On 20/09/2018 Spot Bond				100.00000	0.00000	101.52266				0.00	0	0
Total FS1D1 SPOT										0.00	0	0
Total For FS1D1										0.00	0	0
FS2A4 On 20/11/2018 Spot Bond				100.00000	0.00000	101.79584				0.00	0	0
Total FS2A4 SPOT										0.00	0	0
Total For FS2A4										0.00	0	0
FS2A5 On 20/02/2019 Spot Bond				100.00000	0.00000	101.82847				0.00	0	0
Total FS2A5 SPOT										0.00	0	0
Total For FS2A5										0.00	0	0
FS2B1 On 20/02/2019 Spot Bond				100.00000	0.00000	101.96534				0.00	0	0
Total FS2B1 SPOT										0.00	0	0
Total For FS2B1										0.00	0	0
FS2C1 On 20/02/2019 Spot Bond				100.00000	0.00000	102.01998				0.00	0	0
Total FS2C1 SPOT										0.00	0	0
Total For FS2C1										0.00	0	0
FS2D1 On 20/02/2019 Spot Bond				100.00000	0.00000	102.26035				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	10.50557	100.00000	10.48012				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS3A3U SPOT										0.00	0	0
Total For FS3A3U										0.00	0	0
FS3A4L On 20/02/2020 Spot Bond			100.00000	10.50557	100.00000	10.48012				0.00	0	0
Total FS3A4U SPOT										0.00	0	0
Total For FS3A4U										0.00	0	0
FS3A5L On 20/02/2020 Spot Bond			100.00000	10.50557	100.00000	10.48012				0.00	0	0
Total FS3A5U SPOT										0.00	0	0
Total For FS3A5U										0.00	0	0
FS3B1L On 20/02/2020 Spot Bond			100.00000	10.50557	100.00000	10.48012				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	10.50557	100.00000	10.48012				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	20.45536	100.00000	20.40580				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	9.74462	100.00000	9.72102				0.00	0	0
Total FS4A3U SPOT										0.00	0	0
Total For FS4A3U										0.00	0	0
FS4A4L On 20/03/2020 Spot Bond			100.00000	17.27101	100.00000	17.22916				0.00	0	0
Total FS4A4U SPOT										0.00	0	0
Total For FS4A4U										0.00	0	0
FS4A5L On 20/03/2020 Spot Bond			100.00000	17.37470	100.00000	17.33261				0.00	0	0
Total FS4A5U SPOT										0.00	0	0
Total For FS4A5U										0.00	0	0
FS4B1L On 20/03/2020 Spot Bond			100.00000	17.58210	100.00000	17.53951				0.00	0	0
Total FS4B1U SPOT										0.00	0	0
Total For FS4B1U										0.00	0	0
FS4C1L On 20/03/2020 Spot Bond			100.00000	17.84134	100.00000	17.79812				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	18.15243	100.00000	18.10846				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	28.78310	100.00000	28.71336				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS5A1U SPOT										0.00	0	0
Total For FS5A1U										0.00	0	0
FS5A2L On 20/04/2021 Spot Bond			100.00000	11.99737	100.00000	11.96830				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	9.36994	100.00000	9.34723				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	12.55710	100.00000	12.52669				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	12.65887	100.00000	12.62821				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	12.86241	100.00000	12.83126				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	13.11683	100.00000	13.08506				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	13.42214	100.00000	13.38963				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	14.94870	100.00000	14.91247				0.00	0	0
Total FS5E1U SPOT										0.00	0	0
Total For FS5E1U										0.00	0	0
GBL02 On 15/10/2018 Spot Bond				100.00000	0.00000	100.68671				0.00	0	0
Total GBL02 SPOT										0.00	0	0
Total For GBL02										0.00	0	0
GH31A On 25/02/2018 Spot Bond				100.00000	0.00000	101.98048				0.00	0	0
Total GH31A1 SPOT										0.00	0	0
Total For GH31A1										0.00	0	0
GH31A On 25/02/2020 Spot Bond				100.00000	0.00000	101.87359				0.00	0	0
Total GH31A2 SPOT										0.00	0	0
Total For GH31A2										0.00	0	0
GH31A On 25/02/2020 Spot Bond				100.00000	0.00000	101.89460				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GH31A3 SPOT										0.00	0	0
Total For GH31A3										0.00	0	0
GH31B On 25/02/2020 Spot Bond				100.00000	0.00000	102.03113				0.00	0	0
Total GH31B SPOT										0.00	0	0
Total For GH31B										0.00	0	0
GH31C On 25/02/2020 Spot Bond				100.00000	0.00000	102.19911				0.00	0	0
Total GH31C SPOT										0.00	0	0
Total For GH31C										0.00	0	0
GH31D On 25/02/2020 Spot Bond				100.00000	0.00000	102.30407				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	13.72264	100.00000	13.68939				0.00	0	0
Total GH41U SPOT										0.00	0	0
Total For GH41U										0.00	0	0
GPT41 On 06/09/2017 Spot Bond				100.00000	0.00000	101.38156				0.00	0	0
Total GPT41 SPOT										0.00	0	0
Total For GPT41										0.00	0	0
GRB01 On 08/12/2019 Spot Bond			100.00000	23.29279	100.00000	23.23637				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	94.65615	100.00000	94.41773				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	31.82981	100.00000	31.75270				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	17.37431	100.00000	17.33222				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	32.50365	100.00000	32.42491				0.00	0	0
Total GRB05U SPOT										0.00	0	0
Total For GRB05U										0.00	0	0
GRB06 On 10/06/2020 Spot Bond			100.00000	19.54580	100.00000	19.49844				0.00	0	0
Total GRB06U SPOT										0.00	0	0
Total For GRB06U										0.00	0	0
GRB07 On 31/01/2022 Spot Bond			100.00000	4.49987	100.00000	4.49133				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRB07U SPOT										0.00	0	0
Total For GRB07U										0.00	0	0
GRB111 On 31/01/2018 Spot Bond			100.00000	67.84387	100.00000	67.71800				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	45.54400	100.00000	45.44293				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	35.99897	100.00000	35.93067				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	29.99391	100.00000	29.96061				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	17.99948	100.00000	17.96533				0.00	0	0
Total GRB15U SPOT										0.00	0	0
Total For GRB15U										0.00	0	0
GRB16 On 31/07/2020 Spot Bond			100.00000	13.33063	100.00000	13.31583				0.00	0	0
Total GRB16U SPOT										0.00	0	0
Total For GRB16U										0.00	0	0
GRB17 On 29/01/2021 Spot Bond			100.00000	9.03399	100.00000	9.01685				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	5.93131	100.00000	5.92472				0.00	0	0
Total GRB18U SPOT										0.00	0	0
Total For GRB18U										0.00	0	0
GRB19 On 31/01/2022 Spot Bond			100.00000	4.49987	100.00000	4.49133				0.00	0	0
Total GRB19U SPOT										0.00	0	0
Total For GRB19U										0.00	0	0
GRB20 On 17/03/2020 Spot Bond			100.00000	16.75388	100.00000	16.70245				0.00	0	0
Total GRB20U SPOT										0.00	0	0
Total For GRB20U										0.00	0	0
GRB21 On 17/03/2021 Spot Bond			100.00000	11.80901	100.00000	11.77276				0.00	0	0
Total GRB21U SPOT										0.00	0	0
Total For GRB21U										0.00	0	0
GRB22 On 17/03/2023 Spot Bond			100.00000	9.24261	100.00000	9.21423				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRB22U SPOT										0.00	0	0
Total For GRB22U										0.00	0	0
GRB23 On 07/06/2022 Spot Bond			100.00000	11.36020	100.00000	11.32474				0.00	0	0
Total GRB23U SPOT										0.00	0	0
Total For GRB23U										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.47771				0.00	0	0
Total GRH1A3 SPOT										0.00	0	0
Total For GRH1A3										0.00	0	0
GRH1B On 25/10/2017 Spot Bond				100.00000	0.00000	100.40305				0.00	0	0
Total GRH1B SPOT										0.00	0	0
Total For GRH1B										0.00	0	0
GRH1C On 25/10/2017 Spot Bond				100.00000	0.00000	100.42452				0.00	0	0
Total GRH1C SPOT										0.00	0	0
Total For GRH1C										0.00	0	0
GRH1Y On 25/10/2017 Spot Bond			100.00000	84.00703	100.00000	83.81654				0.00	0	0
Total GRH1YU SPOT										0.00	0	0
Total For GRH1YU										0.00	0	0
GRT06 On 11/12/2017 Spot Bond				100.00000	0.00000	101.72457				0.00	0	0
Total GRT06 SPOT										0.00	0	0
Total For GRT06										0.00	0	0
GRT07 On 21/02/2024 Spot Bond				100.00000	0.00000	102.04165				0.00	0	0
Total GRT07 SPOT										0.00	0	0
Total For GRT07										0.00	0	0
GRT08 On 24/06/2019 Spot Bond				100.00000	0.00000	101.73226				0.00	0	0
Total GRT08 SPOT										0.00	0	0
Total For GRT08										0.00	0	0
GRT09 On 15/10/2018 Spot Bond				100.00000	0.00000	101.28988				0.00	0	0
Total GRT09 SPOT										0.00	0	0
Total For GRT09										0.00	0	0
GRT10 On 13/05/2019 Spot Bond				100.00000	0.00000	99.91117				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				100.00000	0.00000	99.87684				0.00	0	0
Total GRT11 SPOT										0.00	0	0
Total For GRT11										0.00	0	0
GRT12 On 24/06/2020 Spot Bond				100.00000	0.00000	101.47574				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRT12 SPOT										0.00	0	0
Total For GRT12										0.00	0	0
GRT13 On 15/04/2020 Spot Bond				100.00000	0.00000	100.64015				0.00	0	0
Total GRT13 SPOT										0.00	0	0
Total For GRT13										0.00	0	0
GRT14 On 15/09/2021 Spot Bond				100.00000	0.00000	101.44302				0.00	0	0
Total GRT14 SPOT										0.00	0	0
Total For GRT14										0.00	0	0
GRT15 On 15/04/2020 Spot Bond				100.00000	0.00000	100.76062				0.00	0	0
Total GRT15 SPOT										0.00	0	0
Total For GRT15										0.00	0	0
GRT16 On 17/10/2021 Spot Bond				100.00000	0.00000	100.65673				0.00	0	0
Total GRT16 SPOT										0.00	0	0
Total For GRT16										0.00	0	0
GRT17 On 17/10/2023 Spot Bond			9.52000	106.08354	9.52000	106.05659				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				100.00000	0.00000	101.42125				0.00	0	0
Total GRT18 SPOT										0.00	0	0
Total For GRT18										0.00	0	0
GRT19 On 14/03/2022 Spot Bond				100.00000	0.00000	101.63359				0.00	0	0
Total GRT19 SPOT										0.00	0	0
Total For GRT19										0.00	0	0
GRT20 On 03/04/2024 Spot Bond				100.00000	0.00000	101.01182				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			10.19000	98.73073	10.19000	101.47627				0.00	0	0
Total GRT21 SPOT										0.00	0	0
Total For GRT21										0.00	0	0
GRX01 On 03/07/2032 Spot Bond			100.00000	0.00008	100.00000	0.00008				0.00	0	0
Total GRX01U SPOT										0.00	0	0
Total For GRX01U										0.00	0	0
HC1M1 On 31/10/2017 Spot Bond				100.00000	0.00000	117.68699				0.00	0	0
Total HC1M1 SPOT										0.00	0	0
Total For HC1M1										0.00	0	0
HC1M2 On 31/10/2017 Spot Bond				100.00000	0.00000	112.80822				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total HC1M2 SPOT										0.00	0	0
Total For HC1M2										0.00	0	0
HC1M3 On 31/10/2017 Spot Bond				100.00000	0.00000	102.58841				0.00	0	0
Total HC1M3 SPOT										0.00	0	0
Total For HC1M3										0.00	0	0
HC2T1 On 05/10/2017 Spot Bond				100.00000	0.00000	100.91211				0.00	0	0
Total HC2T1 SPOT										0.00	0	0
Total For HC2T1										0.00	0	0
HC4T1 On 15/12/2017 Spot Bond				100.00000	0.00000	101.35827				0.00	0	0
Total HC4T1 SPOT										0.00	0	0
Total For HC4T1										0.00	0	0
HIL01U On 21/11/2019 Spot Bond			100.00000	24.38507	100.00000	24.32599				0.00	0	0
Total HIL01U SPOT										0.00	0	0
Total For HIL01U										0.00	0	0
HILB02 On 13/09/2017 Spot Bond				100.00000	0.00000	101.43776				0.00	0	0
Total HILB02 SPOT										0.00	0	0
Total For HILB02										0.00	0	0
HILB03 On 02/05/2018 Spot Bond				100.00000	0.00000	100.18869				0.00	0	0
Total HILB03 SPOT										0.00	0	0
Total For HILB03										0.00	0	0
HILB04 On 01/11/2019 Spot Bond				100.00000	0.00000	99.89521				0.00	0	0
Total HILB04 SPOT										0.00	0	0
Total For HILB04										0.00	0	0
HILB05 On 11/07/2019 Spot Bond				100.00000	0.00000	100.79973				0.00	0	0
Total HILB05 SPOT										0.00	0	0
Total For HILB05										0.00	0	0
HILB06 On 11/07/2020 Spot Bond				100.00000	0.00000	100.80757				0.00	0	0
Total HILB06 SPOT										0.00	0	0
Total For HILB06										0.00	0	0
HILB07 On 11/07/2021 Spot Bond				100.00000	0.00000	100.81653				0.00	0	50,000,000
Total HILB07 SPOT										0.00	0	50,000,000
Total For HILB07										0.00	0	50,000,000
HM1C4 On 19/07/2048 Spot Bond			100.00000	9.68341	100.00000	9.65995				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	9.68341	100.00000	9.65995				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total HM1C5U SPOT									0.00	0	0
Total For HM1C5U									0.00	0	0
HM1D4 On 19/07/2048 Spot Bond			100.00000	10.39713	100.00000	10.37194			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	10.39713	100.00000	10.37194			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	11.26946	100.00000	11.24216			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	110.38900	10.00000	110.36000			0.00	0	0
Total HPF04/JIBAR SPOT									0.00	0	0
Total For HPF04/JIBAR									0.00	0	0
HPF06 On 20/02/2020 Spot Bond				100.00000	0.00000	99.71710			0.00	0	0
Total HPF06 SPOT									0.00	0	0
Total For HPF06									0.00	0	0
HPF07 On 20/08/2017 Spot Bond				100.00000	0.00000	99.75097			0.00	0	0
Total HPF07 SPOT									0.00	0	0
Total For HPF07									0.00	0	0
HPF08 On 15/04/2019 Spot Bond				100.00000	0.00000	100.73840			0.00	0	0
Total HPF08 SPOT									0.00	0	0
Total For HPF08									0.00	0	0
HPF09 On 15/04/2019 Spot Bond				100.00000	0.00000	100.66972			0.00	0	0
Total HPF09 SPOT									0.00	0	0
Total For HPF09									0.00	0	0
HPF10 On 17/02/2018 Spot Bond				100.00000	0.00000	99.85030			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			8.34000	103.92887	8.34000	103.90579		46,318,848,792,000.00	5,553,818,800	11,266,909,400	
Total HWAY20 SPOT								16,318,848,792,000.00	5,553,818,800	11,266,909,400	
Total For HWAY20								16,318,848,792,000.00	5,553,818,800	11,266,909,400	
HWAY2 On 31/07/2020 Spot Bond			100.00000	18.10681	100.00000	18.06695			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			3.12000	285.12317	3.12000	285.07213			0.00	0	13,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total HWAY23 SPOT									0.00	0	13,500,000,000
Total For HWAY23									0.00	0	13,500,000,000
HWAY2 On 07/12/2024 Spot Bond			2.83000	172.25345	2.83000	294.99645			0.00	0	0
Total HWAY24 SPOT									0.00	0	0
Total For HWAY24									0.00	0	0
HWAY3 On 28/02/2033 Spot Bond			3.16000	89.88755	3.16000	99.60283			0.00	0	0
Total HWAY33 SPOT									0.00	0	0
Total For HWAY33									0.00	0	0
HWAY3 On 31/07/2034 Spot Bond			10.72000	88.88786	10.72000	88.86263			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	9.47706	100.00000	9.45619			0.00	0	0
Total HWAY34/R208 SPOT									0.00	0	0
Total For HWAY34/R208									0.00	0	0
HWAY3 On 31/07/2035 Spot Bond			10.69000	88.87242	10.69000	88.84727			0.00	0	0
Total HWAY35 SPOT									0.00	0	0
Total For HWAY35									0.00	0	0
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.47700	100.00000	9.45613			0.00	0	0
Total HWAY35/R209 SPOT									0.00	0	0
Total For HWAY35/R209									0.00	0	0
HWF08 On 15/07/2019 Spot Bond				100.00000	0.00000	100.63764			0.00	0	0
Total HWF08 SPOT									0.00	0	0
Total For HWF08									0.00	0	0
HWF09 On 19/09/2019 Spot Bond				100.00000	0.00000	101.34512			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	23.39099	100.00000	23.33432			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	110.38900	10.00000	110.36000			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			2.48000	127.81671	2.51000	127.53266		51,146,614,552,000.00	20,623,634,900	67,361,366,700	
Total I2025 SPOT								51,146,614,552,000.00	20,623,634,900	67,361,366,700	
Total For I2025								51,146,614,552,000.00	20,623,634,900	67,361,366,700	
I2029 On 31/03/2029 Spot Bond			2.52000	99.48305	2.52000	99.46685		48,516,792,408,000.00	19,252,695,400	24,643,000,000	

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 I2029 SPOT									18,516,792,408,000.00	19,252,695,400	24,643,000,000
Total For I2029									18,516,792,408,000.00	19,252,695,400	24,643,000,000
I2033 On 28/02/2033 Spot Bond			2.53000	104.06800	2.53000	104.05106			28,091,862,590,000.00	11,103,503,000	154,303,538,400
Total I2033 SPOT									28,091,862,590,000.00	11,103,503,000	154,303,538,400
Total For I2033									28,091,862,590,000.00	11,103,503,000	154,303,538,400
I2038 On 31/01/2038 Spot Bond			2.42000	128.51740	2.45000	127.87249			146,536,949,328,000.00	60,552,458,400	204,254,582,600
Total I2038 SPOT									16,536,949,328,000.00	60,552,458,400	204,254,582,600
Total For I2038									16,536,949,328,000.00	60,552,458,400	204,254,582,600
I2046 On 31/03/2046 Spot Bond			2.52000	125.06850	2.52000	125.04814			178,777,587,492,000.00	70,943,487,100	288,053,954,400
Total I2046 SPOT									18,777,587,492,000.00	70,943,487,100	288,053,954,400
Total For I2046									18,777,587,492,000.00	70,943,487,100	288,053,954,400
I2050 On 31/12/2050 Spot Bond			2.47000	133.18513	2.50000	132.26745			20,573,622,199,000.00	8,329,401,700	258,928,058,160
Total I2050 SPOT									20,573,622,199,000.00	8,329,401,700	258,928,058,160
Total For I2050									20,573,622,199,000.00	8,329,401,700	258,928,058,160
IB105U On 20/10/2017 Spot Bond			100.00000	83.90805	100.00000	83.71560			0.00	0	0
Total IB105U SPOT									0.00	0	0
Total For IB105U									0.00	0	0
IBL02U On 24/05/2022 Spot Bond			100.00000	11.76729	100.00000	11.73056			0.00	0	0
Total IBL02U SPOT									0.00	0	0
Total For IBL02U									0.00	0	0
IBL100 On 24/05/2020 Spot Bond				100.00000	0.00000	101.88816			0.00	0	0
Total IBL100 SPOT									0.00	0	0
Total For IBL100									0.00	0	0
IBL101 On 24/05/2022 Spot Bond			8.99500	102.22936	8.99500	102.20493			0.00	0	0
Total IBL101 SPOT									0.00	0	0
Total For IBL101									0.00	0	0
IBL102 On 24/05/2022 Spot Bond				100.00000	0.00000	101.93080			0.00	0	0
Total IBL102 SPOT									0.00	0	0
Total For IBL102									0.00	0	0
IBL103 On 08/06/2018 Spot Bond				100.00000	0.00000	101.42685			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	101.16445	8.70500	100.56320			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	101.52071	8.28000	100.08912			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IBL106 SPOT									0.00	0	0
Total For IBL106									0.00	0	0
IBL22 On 15/03/2018 Spot Bond			8.00000	105.16422	8.00000	105.14181			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			3.00500	142.90756	3.00500	144.85763			0.00	0	0
Total IBL36 SPOT									0.00	0	0
Total For IBL36									0.00	0	0
IBL39 On 02/04/2018 Spot Bond			8.12000	103.51516	8.12000	103.49265			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	110.38900	10.00000	110.36000			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			8.55500	100.39910	8.55500	100.37612		63,639,856,229,000.00	7,438,907,800	3,719,453,900	
Total IBL45 SPOT								3,639,856,229,000.00	7,438,907,800	3,719,453,900	
Total For IBL45								3,639,856,229,000.00	7,438,907,800	3,719,453,900	
IBL46 On 15/01/2020 Spot Bond			9.04000	96.69842	9.04000	96.67519		73,249,255,952,000.00	8,102,793,800	4,051,396,900	
Total IBL46 SPOT								3,249,255,952,000.00	8,102,793,800	4,051,396,900	
Total For IBL46								3,249,255,952,000.00	8,102,793,800	4,051,396,900	
IBL49 On 02/04/2018 Spot Bond			8.31000	102.01253	8.31000	101.98984		2,234,873,118,000.00	268,937,800	134,468,900	
Total IBL49 SPOT								2,234,873,118,000.00	268,937,800	134,468,900	
Total For IBL49								2,234,873,118,000.00	268,937,800	134,468,900	
IBL49/F On 02/04/2018 Spot Bond			7.34000	102.60881	7.34000	102.58861		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			9.03000	100.39706	9.03000	100.37297		0.00	0	0	
Total IBL50 SPOT								0.00	0	0	
Total For IBL50								0.00	0	0	
IBL53 On 31/07/2018 Spot Bond				100.00000	0.00000	100.23043		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			8.33500	100.03219	8.33500	100.01000		0.00	0	0	
Total IBL55 SPOT								0.00	0	0	
Total For IBL55								0.00	0	0	
IBL56 On 31/01/2019 Spot Bond				100.00000	0.00000	100.25044		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL56 SPOT										0.00	0	0
Total For IBL56										0.00	0	0
IBL59 On 17/02/2019 Spot Bond			8.29500	101.12973	8.29500	101.10703				0.00	0	0
Total IBL59 SPOT										0.00	0	0
Total For IBL59										0.00	0	0
IBL60 On 17/02/2024 Spot Bond			9.68000	102.56602	9.68000	102.53925				0.00	0	0
Total IBL60 SPOT										0.00	0	0
Total For IBL60										0.00	0	0
IBL61 On 31/03/2019 Spot Bond				100.00000	0.00000	100.84896				0.00	0	0
Total IBL61 SPOT										0.00	0	0
Total For IBL61										0.00	0	0
IBL64 On 29/07/2019 Spot Bond				100.00000	0.00000	100.05272				0.00	0	0
Total IBL64 SPOT										0.00	0	0
Total For IBL64										0.00	0	0
IBL65 On 29/07/2021 Spot Bond				100.00000	0.00000	100.23680				0.00	0	0
Total IBL65 SPOT										0.00	0	0
Total For IBL65										0.00	0	0
IBL66 On 12/03/2018 Spot Bond				100.00000	0.00000	101.83520				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			3.73500	140.54977	3.73500	140.52235				0.00	0	0
Total IBL67 SPOT										0.00	0	0
Total For IBL67										0.00	0	0
IBL68 On 29/06/2018 Spot Bond				100.00000	0.00000	101.13387				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	57.91980	100.00000	57.77949				0.00	0	0
Total IBL69U SPOT										0.00	0	0
Total For IBL69U										0.00	0	0
IBL73 On 19/08/2018 Spot Bond				100.00000	0.00000	99.85591				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				100.00000	0.00000	99.75105				0.00	0	0
Total IBL75 SPOT										0.00	0	0
Total For IBL75										0.00	0	0
IBL76 On 25/11/2018 Spot Bond				100.00000	0.00000	102.25344				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IBL76 SPOT									0.00	0	0
Total For IBL76									0.00	0	0
IBL77 On 25/11/2020 Spot Bond				100.00000	0.00000	101.91559			0.00	0	0
Total IBL77 SPOT									0.00	0	0
Total For IBL77									0.00	0	0
IBL78 On 25/11/2022 Spot Bond			9.73000	103.33587	9.73000	103.30918			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			8.12500	102.93217	8.12500	102.90990			0.00	0	150,000,000
Total IBL79 SPOT									0.00	0	150,000,000
Total For IBL79									0.00	0	150,000,000
IBL80U On 02/02/2019 Spot Bond			100.00000	39.35468	100.00000	39.25934			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	14.10222	100.00000	14.06805			0.00	0	0
Total IBL81U SPOT									0.00	0	0
Total For IBL81U									0.00	0	0
IBL82 On 29/01/2019 Spot Bond				100.00000	0.00000	100.26822			0.00	0	0
Total IBL82 SPOT									0.00	0	0
Total For IBL82									0.00	0	0
IBL83 On 22/03/2019 Spot Bond				100.00000	0.00000	101.23576			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	28.83062	100.00000	28.76077			0.00	0	0
Total IBL84U SPOT									0.00	0	0
Total For IBL84U									0.00	0	0
IBL85 On 20/05/2019 Spot Bond				100.00000	0.00000	102.29280			0.00	0	0
Total IBL85 SPOT									0.00	0	0
Total For IBL85									0.00	0	0
IBL86 On 20/05/2021 Spot Bond				100.00000	0.00000	103.47822			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			8.42500	104.31646	8.42500	104.29307		31,020,850,000,000.00	3,682,000,000	2,141,000,000	
Total IBL87 SPOT								31,020,850,000,000.00	3,682,000,000	2,141,000,000	
Total For IBL87								31,020,850,000,000.00	3,682,000,000	2,141,000,000	
IBL88 On 20/05/2021 Spot Bond			9.00000	106.44597	9.00000	106.42052		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL88 SPOT										0.00	0	0
Total For IBL88										0.00	0	0
IBL88/F On 20/05/2021 Spot Bond			100.00000	16.59260	100.00000	16.55608				0.00	0	0
Total IBL88/R208 SPOT										0.00	0	0
Total For IBL88/R208										0.00	0	0
IBL89 On 26/05/2021 Spot Bond				100.00000	0.00000	102.03034				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	32.07348	100.00000	34.16746				0.00	0	0
Total IBL90U SPOT										0.00	0	0
Total For IBL90U										0.00	0	0
IBL91 On 02/06/2018 Spot Bond				100.00000	0.00000	101.70128				0.00	300,000,000	150,000,000
Total IBL91 SPOT										0.00	300,000,000	150,000,000
Total For IBL91										0.00	300,000,000	150,000,000
IBL92 On 12/01/2020 Spot Bond				100.00000	0.00000	100.77210				0.00	0	0
Total IBL92 SPOT										0.00	0	0
Total For IBL92										0.00	0	0
IBL93 On 31/08/2018 Spot Bond				100.00000	0.00000	101.87610				0.00	0	0
Total IBL93 SPOT										0.00	0	0
Total For IBL93										0.00	0	0
IBL94 On 06/09/2019 Spot Bond				100.00000	0.00000	101.84414				0.00	0	0
Total IBL94 SPOT										0.00	0	0
Total For IBL94										0.00	0	0
IBL95 On 12/09/2021 Spot Bond				100.00000	0.00000	102.32546				0.00	0	0
Total IBL95 SPOT										0.00	0	0
Total For IBL95										0.00	0	0
IBL96 On 21/09/2019 Spot Bond				100.00000	0.00000	101.25103				0.00	0	0
Total IBL96 SPOT										0.00	0	0
Total For IBL96										0.00	0	0
IBL97 On 03/10/2019 Spot Bond				100.00000	0.00000	100.97499				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				100.00000	0.00000	101.01697				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			8.29500	104.12046	8.29500	104.09735				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL99 SPOT										0.00	0	0
Total For IBL99										0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	10.89996	100.00000	10.87597				0.00	0	0
Total IDC01U SPOT										0.00	0	0
Total For IDC01U										0.00	0	0
IDCG02 On 22/10/2018 Spot Bond				100.00000	0.00000	100.43096				0.00	0	1,500,000,000
Total IDC02 SPOT										0.00	0	1,500,000,000
Total For IDC02										0.00	0	1,500,000,000
IDCG03 On 22/10/2020 Spot Bond			9.32000	99.85018	9.32000	99.82533				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				100.00000	0.00000	101.84207				0.00	0	600,000,000
Total IDC04 SPOT										0.00	0	600,000,000
Total For IDC04										0.00	0	600,000,000
IDCG05 On 24/11/2019 Spot Bond				100.00000	0.00000	101.80607				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			10.49000	97.31399	10.49000	97.28696				0.00	0	0
Total IDC06 SPOT										0.00	0	0
Total For IDC06										0.00	0	0
IDCG07 On 13/11/2020 Spot Bond				100.00000	0.00000	99.91100				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			11.53000	101.03572	11.53000	100.97610				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				100.00000	0.00000	101.64759				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				100.00000	0.00000	101.67078				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			10.59000	103.16961	10.59000	103.14052				0.00	0	0
Total IDC11 SPOT										0.00	0	0
Total For IDC11										0.00	0	0
IDCP04 On 19/10/2017 Spot Bond			5.00000	101.54023	5.00000	101.52646				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IDCP04 SPOT										0.00	0	0
Total For IDCP04										0.00	0	0
IDCP05 On 14/03/2018 Spot Bond			4.00000	101.62745	4.00000	101.61651				0.00	0	0
Total IDCP05 SPOT										0.00	0	0
Total For IDCP05										0.00	0	0
IDCP06 On 17/10/2019 Spot Bond			4.00000	101.26316	4.00000	101.25220				0.00	0	0
Total IDCP06 SPOT										0.00	0	0
Total For IDCP06										0.00	0	0
IDCP1L On 18/05/2024 Spot Bond			100.00000	8.34544	100.00000	8.32706				0.00	0	0
Total IDCP1U SPOT										0.00	0	0
Total For IDCP1U										0.00	0	0
IFC01 On 10/12/2024 Spot Bond			8.89000	100.55444	8.89000	100.53054				0.00	0	0
Total IFC01 SPOT										0.00	0	0
Total For IFC01										0.00	0	0
IFC02 On 14/04/2021 Spot Bond			7.71000	106.15205	7.71000	106.13011				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	81.45984	100.00000	81.28159				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	12.58409	100.00000	12.55360				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	12.42384	100.00000	12.39375				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	23.77723	100.00000	23.71962				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	28.65587	100.00000	28.58644				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	9.16624	100.00000	9.14595				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	17.85804	100.00000	17.81479				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IN306U SPOT										0.00	0	0
Total For IN306U										0.00	0	0
IN313U On 11/12/2018 Spot Bond			100.00000	45.38157	100.00000	45.27162				0.00	0	0
Total IN313U SPOT										0.00	0	0
Total For IN313U										0.00	0	0
IN319U On 20/12/2017 Spot Bond			100.00000	76.33688	100.00000	76.18329				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	12.90793	100.00000	12.87666				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	14.90015	100.00000	14.86406				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	13.80679	100.00000	13.77334				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	96.63571	100.00000	96.38793				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	96.69649	100.00000	96.44855				0.00	0	0
Total IN341U SPOT										0.00	0	0
Total For IN341U										0.00	0	0
IN342U On 31/03/2032 Spot Bond			100.00000	11.07791	100.00000	11.05340				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	12.73859	100.00000	12.71055				0.00	0	0
Total IN343U SPOT										0.00	0	0
Total For IN343U										0.00	0	0
IN345U On 31/01/2030 Spot Bond			100.00000	8.20002	100.00000	8.18197				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	59.17678	100.00000	59.03343				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	11.80132	100.00000	11.77521				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IN347U SPOT										0.00	0	0
Total For IN347U										0.00	0	0
IN355U On 22/03/2022 Spot Bond			100.00000	12.95722	100.00000	12.92583				0.00	0	0
Total IN355U SPOT										0.00	0	0
Total For IN355U										0.00	0	0
IN357U On 31/08/2017 Spot Bond			100.00000	99.19654	100.00000	98.93955				0.00	0	0
Total IN357U SPOT										0.00	0	0
Total For IN357U										0.00	0	0
IN359U On 01/07/2018 Spot Bond			100.00000	55.25882	100.00000	55.08049				0.00	0	0
Total IN359U SPOT										0.00	0	0
Total For IN359U										0.00	0	0
ING132 On 22/12/2018 Spot Bond				100.00000	0.00000	101.37478				0.00	0	0
Total ING132 SPOT										0.00	0	0
Total For ING132										0.00	0	0
ING196 On 30/06/2027 Spot Bond				100.00000	0.00000	78.65983				0.00	0	0
Total ING196 SPOT										0.00	0	0
Total For ING196										0.00	0	0
ING211 On 25/11/2020 Spot Bond			10.00000	110.38900	10.00000	110.36000				0.00	0	0
Total ING211/JIBAR SPOT										0.00	0	0
Total For ING211/JIBAR										0.00	0	0
ING228 On 22/09/2018 Spot Bond				100.00000	0.00000	101.34813				0.00	0	0
Total ING228 SPOT										0.00	0	0
Total For ING228										0.00	0	0
ING232 On 04/10/2018 Spot Bond				100.00000	0.00000	101.06334				0.00	0	0
Total ING232 SPOT										0.00	0	0
Total For ING232										0.00	0	0
ING335 On 15/08/2019 Spot Bond				100.00000	0.00000	98.31325				0.00	0	0
Total ING335 SPOT										0.00	0	0
Total For ING335										0.00	0	0
INLV01 On 12/08/2024 Spot Bond				100.00000	0.00000	99.93004				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				100.00000	0.00000	101.91023				0.00	0	0
Total INLV02 SPOT										0.00	0	0
Total For INLV02										0.00	0	0
INLV03 On 11/02/2021 Spot Bond				100.00000	0.00000	99.96967				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total INLV03 SPOT										0.00	0	0
Total For INLV03										0.00	0	0
INLV04 On 11/02/2021 Spot Bond			11.36000	103.98074	11.36000	103.94900				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	110.38900	10.00000	110.36000				0.00	0	0
Total IPF01/JIBAR SPOT										0.00	0	0
Total For IPF01/JIBAR										0.00	0	0
IPF08 On 01/07/2018 Spot Bond				100.00000	0.00000	100.98398				0.00	0	0
Total IPF08 SPOT										0.00	0	0
Total For IPF08										0.00	0	0
IPF09 On 01/07/2019 Spot Bond				100.00000	0.00000	101.42977				0.00	0	0
Total IPF09 SPOT										0.00	0	0
Total For IPF09										0.00	0	0
IPF11 On 15/10/2018 Spot Bond			100.00000	41.49781	100.00000	41.39728				0.00	0	0
Total IPF11 SPOT										0.00	0	0
Total For IPF11										0.00	0	0
IPF12 On 15/04/2018 Spot Bond				100.00000	0.00000	100.64144				0.00	0	0
Total IPF12 SPOT										0.00	0	0
Total For IPF12										0.00	0	0
IPF13 On 04/12/2020 Spot Bond				100.00000	0.00000	101.66107				0.00	0	0
Total IPF13 SPOT										0.00	0	0
Total For IPF13										0.00	0	0
IPF14 On 17/12/2018 Spot Bond				100.00000	0.00000	101.29692				0.00	0	0
Total IPF14 SPOT										0.00	0	0
Total For IPF14										0.00	0	0
IPF15 On 17/12/2020 Spot Bond				100.00000	0.00000	101.33220				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				100.00000	0.00000	101.35336				0.00	0	0
Total IPF16 SPOT										0.00	0	0
Total For IPF16										0.00	0	0
IPF17 On 22/12/2020 Spot Bond				100.00000	0.00000	101.24224				0.00	0	0
Total IPF17 SPOT										0.00	0	0
Total For IPF17										0.00	0	0
IPF18 On 22/12/2021 Spot Bond				100.00000	0.00000	101.25551				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IPF18 SPOT									0.00	0	0
Total For IPF18									0.00	0	0
IPF19 On 22/12/2022 Spot Bond				100.00000	0.00000	101.26879			0.00	0	0
Total IPF19 SPOT									0.00	0	0
Total For IPF19									0.00	0	0
IPF20 On 17/03/2020 Spot Bond				100.00000	0.00000	101.29418			0.00	0	0
Total IPF20 SPOT									0.00	0	0
Total For IPF20									0.00	0	0
IPF21 On 17/03/2022 Spot Bond				100.00000	0.00000	101.33935			0.00	0	0
Total IPF21 SPOT									0.00	0	0
Total For IPF21									0.00	0	0
IPF22 On 14/06/2022 Spot Bond				100.00000	0.00000	101.46082			0.00	0	0
Total IPF22 SPOT									0.00	0	0
Total For IPF22									0.00	0	0
IPFC15 On 26/10/2017 Spot Bond				100.00000	0.00000	100.30978			0.00	0	0
Total IPFC15 SPOT									0.00	0	0
Total For IPFC15									0.00	0	0
IPL10 On 20/05/2021 Spot Bond			9.39000	102.02440	9.39000	101.99896			0.00	0	1,900,000,000
Total IPL10 SPOT									0.00	0	1,900,000,000
Total For IPL10									0.00	0	1,900,000,000
IPL11 On 24/05/2022 Spot Bond				100.00000	0.00000	102.02659			0.00	0	0
Total IPL11 SPOT									0.00	0	0
Total For IPL11									0.00	0	0
IPL6 On 28/09/2017 Spot Bond			7.95000	103.80474	7.95000	103.78237		11,384,093,130,000.00	1,431,961,400	715,980,700	
Total IPL6 SPOT								11,384,093,130,000.00	1,431,961,400	715,980,700	
Total For IPL6								11,384,093,130,000.00	1,431,961,400	715,980,700	
IPL6/R2 On 28/09/2017 Spot Bond			100.00000	92.69939	100.00000	92.47548		0.00	0	0	
Total IPL6/R203 SPOT								0.00	0	0	
Total For IPL6/R203								0.00	0	0	
IPL7 On 05/04/2018 Spot Bond				100.00000	0.00000	100.92672		0.00	0	0	
Total IPL7 SPOT								0.00	0	0	
Total For IPL7								0.00	0	0	
IPL7/JIB On 05/04/2018 Spot Bond			100.00000	60.73587	100.00000	60.58874		0.00	0	0	
Total IPL7/JIBAR SPOT								0.00	0	0	
Total For IPL7/JIBAR								0.00	0	0	
IPL8 On 10/10/2020 Spot Bond				100.00000	0.00000	101.29817		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IPL8 SPOT										0.00	0	0
Total For IPL8										0.00	0	0
IPL8/JIB On 10/10/2020 Spot Bond			100.00000	14.52012	100.00000	14.48494				0.00	0	0
Total IPL8/JIBAR SPOT										0.00	0	0
Total For IPL8/JIBAR										0.00	0	0
IPL9 On 20/05/2021 Spot Bond				100.00000	0.00000	99.68759				0.00	0	0
Total IPL9 SPOT										0.00	0	0
Total For IPL9										0.00	0	0
IV015 On 20/09/2017 Spot Bond				100.00000	0.00000	101.50533				0.00	0	0
Total IV015 SPOT										0.00	0	0
Total For IV015										0.00	0	0
IV017/F On 31/01/2022 Spot Bond			2.75000	100.08168	2.75000	100.07424				0.00	0	0
Total IV017/R212 SPOT										0.00	0	0
Total For IV017/R212										0.00	0	0
IV019 On 31/03/2028 Spot Bond			5.75000	138.10350	5.75000	155.88292				0.00	0	0
Total IV019 SPOT										0.00	0	0
Total For IV019										0.00	0	0
IV025 On 12/09/2019 Spot Bond				100.00000	0.00000	100.57517				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				100.00000	0.00000	100.06467				0.00	0	0
Total IV026 SPOT										0.00	0	0
Total For IV026										0.00	0	0
IV030 On 31/01/2025 Spot Bond			4.51000	110.32936	4.51000	111.26877				0.00	0	0
Total IV030 SPOT										0.00	0	0
Total For IV030										0.00	0	0
IV030A On 31/01/2025 Spot Bond			4.51000	110.23738	4.51000	111.26877				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				100.00000	0.00000	101.69292				0.00	0	0
Total IV031 SPOT										0.00	0	0
Total For IV031										0.00	0	0
IV032 On 14/08/2018 Spot Bond				100.00000	0.00000	101.25773				0.00	0	0
Total IV032 SPOT										0.00	0	0
Total For IV032										0.00	0	0
IV033 On 11/02/2021 Spot Bond				100.00000	0.00000	100.69143				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IV033 SPOT										0.00	0	0
Total For IV033										0.00	0	0
IV034 On 11/02/2021 Spot Bond			11.26000	103.42221	11.26000	103.39092				0.00	0	0
Total IV034 SPOT										0.00	0	0
Total For IV034										0.00	0	0
IV035 On 07/04/2022 Spot Bond				100.00000	0.00000	103.51679				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				100.00000	0.00000	100.53633				0.00	0	0
Total IV036 SPOT										0.00	0	0
Total For IV036										0.00	0	0
IV038 On 23/09/2021 Spot Bond				100.00000	0.00000	101.56362				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			5.18500	94.74591	5.18500	132.34763				0.00	0	0
Total IV039 SPOT										0.00	0	0
Total For IV039										0.00	0	0
IV040 On 29/09/2021 Spot Bond				100.00000	0.00000	101.37786				0.00	0	0
Total IV040 SPOT										0.00	0	0
Total For IV040										0.00	0	0
IV041 On 29/09/2021 Spot Bond			11.61000	105.51392	11.61000	105.48157				0.00	0	0
Total IV041 SPOT										0.00	0	0
Total For IV041										0.00	0	0
IV042 On 18/11/2021 Spot Bond				100.00000	0.00000	99.76332				0.00	0	0
Total IV042 SPOT										0.00	0	0
Total For IV042										0.00	0	0
IV043 On 21/11/2021 Spot Bond			11.50000	106.04773	11.50000	106.01551				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				100.00000	0.00000	100.31028				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			5.43500	131.02586	5.43500	130.99439				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				100.00000	0.00000	101.57531				0.00	0	430,000,000

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 IV046 SPOT									0.00	0	430,000,000
Total For IV046									0.00	0	430,000,000
IV08 On 30/04/2018 Spot Bond			8.82500	107.16230	8.82500	107.13715			810,168,535,000.00	91,803,800	45,901,900
Total IV08 SPOT									810,168,535,000.00	91,803,800	45,901,900
Total For IV08									810,168,535,000.00	91,803,800	45,901,900
IV09 On 30/04/2018 Spot Bond				100.00000	0.00000	100.81571			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	4.88274	100.00000	4.87348			0.00	0	0
Total IV100U SPOT									0.00	0	0
Total For IV100U									0.00	0	0
IV115U On 28/06/2022 Spot Bond			100.00000	3.39734	100.00000	3.39089			0.00	0	0
Total IV115U SPOT									0.00	0	0
Total For IV115U									0.00	0	0
IV19A On 31/03/2028 Spot Bond			4.50000	154.22253	4.50000	154.18920			0.00	0	0
Total IV19A SPOT									0.00	0	0
Total For IV19A									0.00	0	0
IVA686 On 17/08/2017 Spot Bond			7.35000	99.87932	7.35000	99.71887			0.00	0	0
Total IVA686 SPOT									0.00	0	0
Total For IVA686									0.00	0	0
IVA687 On 24/08/2017 Spot Bond			7.35000	99.73890	7.35000	99.57890			0.00	0	0
Total IVA687 SPOT									0.00	0	0
Total For IVA687									0.00	0	0
IVA689 On 07/09/2017 Spot Bond			7.45000	99.45192	7.45000	99.29068			0.00	0	0
Total IVA689 SPOT									0.00	0	0
Total For IVA689									0.00	0	0
IVA690 On 14/09/2017 Spot Bond			7.45000	99.31081	7.45000	99.15003			0.00	0	0
Total IVA690 SPOT									0.00	0	0
Total For IVA690									0.00	0	0
IVA691 On 21/09/2017 Spot Bond			7.45000	99.17010	7.45000	99.00977			0.00	0	0
Total IVA691 SPOT									0.00	0	0
Total For IVA691									0.00	0	0
IVA694 On 12/10/2017 Spot Bond			7.60000	98.72549	7.60000	98.56340			0.00	0	1,500,000,000
Total IVA694 SPOT									0.00	0	1,500,000,000
Total For IVA694									0.00	0	1,500,000,000
IVA695 On 19/10/2017 Spot Bond			7.60000	98.58364	7.60000	98.42201			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVA695 SPOT										0.00	0	0
Total For IVA695										0.00	0	0
IVA696 On 26/10/2017 Spot Bond			7.60000	98.44219	7.60000	98.28102				0.00	0	0
Total IVA696 SPOT										0.00	0	0
Total For IVA696										0.00	0	0
IVA697 On 02/11/2017 Spot Bond			7.60000	98.30114	7.60000	98.14044				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			100.00000	13.34210	100.00000	13.90025				0.00	0	0
Total IVA698 SPOT										0.00	0	0
Total For IVA698										0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	110.38900	10.00000	110.36000				0.00	0	0
Total IVC005/JIBAR SPOT										0.00	0	0
Total For IVC005/JIBAR										0.00	0	0
IVC027 On 03/04/2019 Spot Bond				100.00000	0.00000	101.00274				0.00	0	0
Total IVC027 SPOT										0.00	0	0
Total For IVC027										0.00	0	0
IVC033 On 30/06/2019 Spot Bond				100.00000	0.00000	101.05673				0.00	0	0
Total IVC033 SPOT										0.00	0	0
Total For IVC033										0.00	0	0
IVC034 On 30/06/2021 Spot Bond				100.00000	0.00000	101.07889				0.00	0	0
Total IVC034 SPOT										0.00	0	0
Total For IVC034										0.00	0	0
IVC035 On 30/06/2019 Spot Bond				100.00000	0.00000	96.95061				0.00	0	0
Total IVC035 SPOT										0.00	0	0
Total For IVC035										0.00	0	0
IVC036 On 16/07/2019 Spot Bond			8.89500	101.33055	8.89500	101.30659				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	28.81240	100.00000	28.74898				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	29.91217	100.00000	29.83970				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			9.13000	101.16443	9.13000	101.13989				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC040 SPOT										0.00	0	0
Total For IVC040										0.00	0	0
IVC046 On 24/10/2017 Spot Bond				100.00000	0.00000	100.45807				0.00	0	0
Total IVC046 SPOT										0.00	0	0
Total For IVC046										0.00	0	0
IVC048 On 06/11/2017 Spot Bond				100.00000	0.00000	100.19988				0.00	0	0
Total IVC048 SPOT										0.00	0	0
Total For IVC048										0.00	0	0
IVC049 On 21/11/2019 Spot Bond				100.00000	0.00000	102.04179				0.00	0	0
Total IVC049 SPOT										0.00	0	0
Total For IVC049										0.00	0	0
IVC050 On 03/12/2017 Spot Bond				100.00000	0.00000	101.68810				0.00	0	0
Total IVC050 SPOT										0.00	0	0
Total For IVC050										0.00	0	0
IVC051 On 03/02/2018 Spot Bond				100.00000	0.00000	100.17316				0.00	0	46,000,000
Total IVC051 SPOT										0.00	0	46,000,000
Total For IVC051										0.00	0	46,000,000
IVC053 On 11/02/2018 Spot Bond				100.00000	0.00000	99.97634				0.00	0	0
Total IVC053 SPOT										0.00	0	0
Total For IVC053										0.00	0	0
IVC055 On 26/03/2020 Spot Bond				100.00000	0.00000	101.19591				0.00	0	0
Total IVC055 SPOT										0.00	0	0
Total For IVC055										0.00	0	0
IVC060 On 31/07/2018 Spot Bond				100.00000	0.00000	100.24923				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				100.00000	0.00000	101.11216				0.00	0	0
Total IVC061 SPOT										0.00	0	0
Total For IVC061										0.00	0	0
IVC063 On 07/08/2020 Spot Bond				100.00000	0.00000	100.07261				0.00	0	0
Total IVC063 SPOT										0.00	0	0
Total For IVC063										0.00	0	0
IVC064 On 15/09/2018 Spot Bond				100.00000	0.00000	101.60809				0.00	0	0
Total IVC064 SPOT										0.00	0	0
Total For IVC064										0.00	0	0
IVC065 On 10/09/2018 Spot Bond				100.00000	0.00000	101.54070				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC065 SPOT										0.00	0	0
Total For IVC065										0.00	0	0
IVC066 On 18/09/2017 Spot Bond			100.00000	92.58977	100.00000	92.36059				0.00	0	0
Total IVC066 SPOT										0.00	0	0
Total For IVC066										0.00	0	0
IVC067 On 04/11/2017 Spot Bond				100.00000	0.00000	100.19154				0.00	0	0
Total IVC067 SPOT										0.00	0	0
Total For IVC067										0.00	0	0
IVC070 On 20/01/2019 Spot Bond				100.00000	0.00000	101.21100				0.00	0	0
Total IVC070 SPOT										0.00	0	0
Total For IVC070										0.00	0	0
IVC075 On 21/04/2019 Spot Bond				100.00000	0.00000	100.51772				0.00	0	0
Total IVC075 SPOT										0.00	0	0
Total For IVC075										0.00	0	0
IVC077 On 04/05/2018 Spot Bond				100.00000	0.00000	100.17066				0.00	0	0
Total IVC077 SPOT										0.00	0	0
Total For IVC077										0.00	0	0
IVC081 On 14/07/2019 Spot Bond				100.00000	0.00000	100.75484				0.00	0	0
Total IVC081 SPOT										0.00	0	0
Total For IVC081										0.00	0	0
IVC086 On 15/08/2017 Spot Bond				100.00000	0.00000	99.89275				0.00	0	0
Total IVC086 SPOT										0.00	0	0
Total For IVC086										0.00	0	0
IVC087 On 10/10/2017 Spot Bond				100.00000	0.00000	100.86145				0.00	0	0
Total IVC087 SPOT										0.00	0	0
Total For IVC087										0.00	0	0
IVC088 On 12/04/2018 Spot Bond				100.00000	0.00000	100.73712				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				100.00000	0.00000	100.34085				0.00	0	0
Total IVC089 SPOT										0.00	0	0
Total For IVC089										0.00	0	0
IVC090 On 31/10/2017 Spot Bond				100.00000	0.00000	100.32274				0.00	0	0
Total IVC090 SPOT										0.00	0	0
Total For IVC090										0.00	0	0
IVC092 On 24/11/2019 Spot Bond				100.00000	0.00000	102.05839				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC092 SPOT										0.00	0	0
Total For IVC092										0.00	0	0
IVC093 On 24/11/2018 Spot Bond				100.00000	0.00000	101.97320				0.00	0	0
Total IVC093 SPOT										0.00	0	0
Total For IVC093										0.00	0	0
IVC094 On 06/12/2021 Spot Bond			9.98000	104.73889	9.98000	104.71102				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				100.00000	0.00000	101.15705				0.00	0	350,000,000
Total IVC097 SPOT										0.00	0	350,000,000
Total For IVC097										0.00	0	350,000,000
IVC098 On 14/06/2018 Spot Bond			8.29500	101.93976	8.29500	101.91712				0.00	0	0
Total IVC098 SPOT										0.00	0	0
Total For IVC098										0.00	0	0
IVC101 On 24/01/2018 Spot Bond				100.00000	0.00000	100.39742				0.00	0	0
Total IVC101 SPOT										0.00	0	0
Total For IVC101										0.00	0	0
IVC102 On 31/01/2020 Spot Bond				100.00000	0.00000	100.27584				0.00	0	0
Total IVC102 SPOT										0.00	0	0
Total For IVC102										0.00	0	0
IVC103 On 29/06/2021 Spot Bond				100.00000	0.00000	101.17407				0.00	0	0
Total IVC103 SPOT										0.00	0	0
Total For IVC103										0.00	0	0
IVC105 On 08/03/2020 Spot Bond				100.00000	0.00000	101.65387				0.00	0	0
Total IVC105 SPOT										0.00	0	0
Total For IVC105										0.00	0	0
IVC106 On 13/03/2020 Spot Bond				100.00000	0.00000	101.51657				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				100.00000	0.00000	101.16273				0.00	0	0
Total IVC107 SPOT										0.00	0	0
Total For IVC107										0.00	0	0
IVC108 On 29/07/2019 Spot Bond				100.00000	0.00000	100.26919				0.00	0	0
Total IVC108 SPOT										0.00	0	0
Total For IVC108										0.00	0	0
IVC109 On 19/05/2021 Spot Bond				100.00000	0.00000	99.72617				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC109 SPOT										0.00	0	0
Total For IVC109										0.00	0	0
IVC110 On 19/05/2021 Spot Bond			9.63000	102.63580	9.63000	102.60957				0.00	0	0
Total IVC110 SPOT										0.00	0	0
Total For IVC110										0.00	0	0
IVC111 On 19/05/2020 Spot Bond				100.00000	0.00000	99.75551				0.00	0	0
Total IVC111 SPOT										0.00	0	0
Total For IVC111										0.00	0	0
IVC112 On 24/05/2018 Spot Bond				100.00000	0.00000	101.89895				0.00	0	0
Total IVC112 SPOT										0.00	0	0
Total For IVC112										0.00	0	0
IVC113 On 26/08/2018 Spot Bond				100.00000	0.00000	101.93558				0.00	0	0
Total IVC113 SPOT										0.00	0	0
Total For IVC113										0.00	0	0
IVC114 On 14/09/2021 Spot Bond				100.00000	0.00000	101.53037				0.00	0	0
Total IVC114 SPOT										0.00	0	0
Total For IVC114										0.00	0	0
IVC68U On 07/12/2020 Spot Bond			100.00000	9.99058	100.00000	9.97163				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	62.75033	100.00000	62.59831				0.00	0	0
Total IVC73U SPOT										0.00	0	0
Total For IVC73U										0.00	0	0
IVC74U On 22/09/2017 Spot Bond			100.00000	91.63854	100.00000	91.41394				0.00	0	0
Total IVC74U SPOT										0.00	0	0
Total For IVC74U										0.00	0	0
IVC80U On 27/05/2021 Spot Bond			100.00000	7.22038	100.00000	7.20668				0.00	0	0
Total IVC80U SPOT										0.00	0	0
Total For IVC80U										0.00	0	0
IVC84U On 01/08/2021 Spot Bond			100.00000	6.36982	100.00000	6.35774				0.00	0	0
Total IVC84U SPOT										0.00	0	0
Total For IVC84U										0.00	0	0
IVC85U On 12/08/2021 Spot Bond			100.00000	6.23814	100.00000	6.22631				0.00	0	0
Total IVC85U SPOT										0.00	0	0
Total For IVC85U										0.00	0	0
IVC91U On 07/11/2021 Spot Bond			100.00000	5.28814	100.00000	5.27811				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC91U SPOT										0.00	0	0
Total For IVC91U										0.00	0	0
IVC95U On 02/12/2021 Spot Bond			100.00000	5.04295	100.00000	5.03338				0.00	0	0
Total IVC95U SPOT										0.00	0	0
Total For IVC95U										0.00	0	0
IVC96U On 02/12/2021 Spot Bond			100.00000	5.04295	100.00000	5.03338				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	4.92933	100.00000	4.91997				0.00	0	0
Total IVC99U SPOT										0.00	0	0
Total For IVC99U										0.00	0	0
JAS01 On 31/01/2019 Spot Bond				100.00000	0.00000	100.28651				0.00	0	0
Total JAS01 SPOT										0.00	0	0
Total For JAS01										0.00	0	0
JIBAR On 15/03/2060 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total JIBAR SPOT										0.00	0	0
Total For JIBAR										0.00	0	0
KAP002 On 13/06/2019 Spot Bond				100.00000	0.00000	101.52290				0.00	0	0
Total KAP002 SPOT										0.00	0	0
Total For KAP002										0.00	0	0
KAP003 On 06/06/2019 Spot Bond				100.00000	0.00000	101.69837				0.00	0	0
Total KAP003 SPOT										0.00	0	0
Total For KAP003										0.00	0	0
KAP005 On 29/06/2018 Spot Bond				100.00000	0.00000	101.08905				0.00	280,000,000	70,000,000
Total KAP005 SPOT										0.00	280,000,000	70,000,000
Total For KAP005										0.00	280,000,000	70,000,000
KAP006 On 29/06/2021 Spot Bond				100.00000	0.00000	101.15138				0.00	0	0
Total KAP006 SPOT										0.00	0	0
Total For KAP006										0.00	0	0
KAP007 On 26/10/2021 Spot Bond			9.53000	105.33510	9.53000	105.30830				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				100.00000	0.00000	101.89010				0.00	0	182,000,000
Total KAP008 SPOT										0.00	0	182,000,000
Total For KAP008										0.00	0	182,000,000
KAP009 On 24/05/2020 Spot Bond				100.00000	0.00000	102.00523				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total KAP009 SPOT										0.00	0	0
Total For KAP009										0.00	0	0
KAP04L On 01/07/2019 Spot Bond			100.00000	31.87593	100.00000	31.79871				0.00	0	0
Total KAP04U SPOT										0.00	0	0
Total For KAP04U										0.00	0	0
KSB007 On 31/08/2017 Spot Bond				100.00000	0.00000	104.48876				0.00	0	0
Total KSB007 SPOT										0.00	0	0
Total For KSB007										0.00	0	0
KSB008 On 01/11/2017 Spot Bond				100.00000	0.00000	100.25907				0.00	0	0
Total KSB008 SPOT										0.00	0	0
Total For KSB008										0.00	0	0
KSB009 On 05/08/2020 Spot Bond				100.00000	0.00000	100.08500				0.00	0	0
Total KSB009 SPOT										0.00	0	0
Total For KSB009										0.00	0	0
KST01 On 12/07/2020 Spot Bond				100.00000	0.00000	100.81347				0.00	0	0
Total KST01 SPOT										0.00	0	0
Total For KST01										0.00	0	0
KW01 On 31/10/2027 Spot Bond			9.04000	133.09199	9.04000	133.06001				0.00	0	0
Total KW01 SPOT										0.00	0	0
Total For KW01										0.00	0	0
LBK05 On 28/02/2019 Spot Bond				100.00000	0.00000	101.26450				0.00	0	0
Total LBK05 SPOT										0.00	0	0
Total For LBK05										0.00	0	0
LBK07 On 16/09/2017 Spot Bond				100.00000	0.00000	101.21638				0.00	0	0
Total LBK07 SPOT										0.00	0	0
Total For LBK07										0.00	0	0
LBK08 On 30/10/2019 Spot Bond				100.00000	0.00000	100.25152				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	22.01860	100.00000	21.96526				0.00	0	0
Total LBK08/JIBAR SPOT										0.00	0	0
Total For LBK08/JIBAR										0.00	0	0
LBK11 On 28/11/2019 Spot Bond			9.61000	101.95356	9.61000	101.92756				0.00	0	0
Total LBK11 SPOT										0.00	0	0
Total For LBK11										0.00	0	0
LBK11/ On 28/11/2019 Spot Bond			9.62000	101.93335	9.62000	101.90734				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LBK11/R207 SPOT										0.00	0	0
Total For LBK11/R207										0.00	0	0
LBK12L On 25/02/2020 Spot Bond			9.71000	104.47121	9.71000	104.44384				0.00	0	0
Total LBK12U SPOT										0.00	0	0
Total For LBK12U										0.00	0	0
LBK14L On 31/03/2018 Spot Bond			100.00000	61.62552	100.00000	61.47623				0.00	0	0
Total LBK14U SPOT										0.00	0	0
Total For LBK14U										0.00	0	0
LBK15 On 12/10/2021 Spot Bond				100.00000	0.00000	100.87738				0.00	0	0
Total LBK15 SPOT										0.00	0	0
Total For LBK15										0.00	0	0
LBK16 On 30/11/2019 Spot Bond				100.00000	0.00000	101.86610				0.00	0	0
Total LBK16 SPOT										0.00	0	0
Total For LBK16										0.00	0	0
LBK17 On 22/03/2020 Spot Bond				100.00000	0.00000	101.28207				0.00	0	0
Total LBK17 SPOT										0.00	0	0
Total For LBK17										0.00	0	0
LBK18 On 22/03/2022 Spot Bond				100.00000	0.00000	101.22441				0.00	0	0
Total LBK18 SPOT										0.00	0	0
Total For LBK18										0.00	0	0
LBK19 On 23/03/2018 Spot Bond				100.00000	0.00000	101.19404				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			10.29500	101.40029	10.29500	101.37249				0.00	0	0
Total LBK20 SPOT										0.00	0	0
Total For LBK20										0.00	0	0
LGL02 On 13/08/2017 Spot Bond			7.40000	99.95947	7.40000	99.93922				0.00	0	0
Total LGL02 SPOT										0.00	0	0
Total For LGL02										0.00	0	0
LGL03 On 03/04/2018 Spot Bond			8.90000	101.92351	8.90000	101.89925				0.00	0	0
Total LGL03 SPOT										0.00	0	0
Total For LGL03										0.00	0	0
LGL04 On 14/08/2020 Spot Bond			9.31000	99.55281	9.31000	99.52779				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				100.00000	0.00000	101.79797				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LGL05 SPOT										0.00	0	0
Total For LGL05										0.00	0	0
LGL06 On 04/10/2022 Spot Bond			9.83000	105.03673	9.83000	105.00920				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				100.00000	0.00000	101.21312				0.00	0	1,641,000,000
Total LGL07 SPOT										0.00	0	1,641,000,000
Total For LGL07										0.00	0	1,641,000,000
LHC01L On 12/07/2023 Spot Bond			100.00000	9.64796	100.00000	9.60553				0.00	0	0
Total LHC01U SPOT										0.00	0	0
Total For LHC01U										0.00	0	0
LHC02L On 12/07/2023 Spot Bond			100.00000	10.18026	100.00000	10.13549				0.00	0	0
Total LHC02U SPOT										0.00	0	0
Total For LHC02U										0.00	0	0
LHL17 On 14/11/2018 Spot Bond				100.00000	0.00000	99.86861				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			12.62500	103.95638	12.62500	103.92180				0.00	0	0
Total LHL18 SPOT										0.00	0	0
Total For LHL18										0.00	0	0
LHL19 On 14/11/2019 Spot Bond			13.61000	104.70363	13.61000	104.66617				0.00	0	0
Total LHL19 SPOT										0.00	0	0
Total For LHL19										0.00	0	0
LHL22 On 13/09/2017 Spot Bond				100.00000	0.00000	101.57951				0.00	0	0
Total LHL22 SPOT										0.00	0	0
Total For LHL22										0.00	0	0
LHL26 On 13/11/2020 Spot Bond				100.00000	0.00000	99.86338				0.00	0	0
Total LHL26 SPOT										0.00	0	0
Total For LHL26										0.00	0	0
LOM01 On 25/11/2019 Spot Bond				100.00000	0.00000	104.07186				0.00	0	0
Total LOM01 SPOT										0.00	0	0
Total For LOM01										0.00	0	0
LRFA2 On 20/11/2019 Spot Bond				100.00000	0.00000	99.73350				0.00	0	0
Total LRFA2 SPOT										0.00	0	0
Total For LRFA2										0.00	0	0
LRFB2 On 20/11/2019 Spot Bond				100.00000	0.00000	100.08308				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LRFB2 SPOT										0.00	0	0
Total For LRFB2										0.00	0	0
LRFC2 On 20/11/2019 Spot Bond				100.00000	0.00000	99.69904				0.00	0	0
Total LRFC2 SPOT										0.00	0	0
Total For LRFC2										0.00	0	0
MAQ09 On 10/11/2017 Spot Bond				100.00000	0.00000	99.99996				0.00	0	0
Total MAQ090 SPOT										0.00	0	0
Total For MAQ090										0.00	0	0
MAQ09 On 11/12/2017 Spot Bond				100.00000	0.00000	101.44175				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				100.00000	0.00000	100.20240				0.00	0	0
Total MAQ096 SPOT										0.00	0	0
Total For MAQ096										0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total MAQ0A1 SPOT										0.00	0	0
Total For MAQ0A1										0.00	0	0
MAQ0A On 31/08/2017 Spot Bond				100.00000	0.00000	103.55883				0.00	0	0
Total MAQ0A2 SPOT										0.00	0	0
Total For MAQ0A2										0.00	0	0
MAQ0A On 31/08/2018 Spot Bond				100.00000	0.00000	103.43604				0.00	0	0
Total MAQ0A3 SPOT										0.00	0	0
Total For MAQ0A3										0.00	0	0
MAQ0A On 31/08/2018 Spot Bond				100.00000	0.00000	103.57520				0.00	0	0
Total MAQ0A4 SPOT										0.00	0	0
Total For MAQ0A4										0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	103.44983				0.00	0	0
Total MAQ0A5 SPOT										0.00	0	0
Total For MAQ0A5										0.00	0	0
MAQ0J On 28/02/2020 Spot Bond				100.00000	0.00000	103.47197				0.00	0	0
Total MAQ0J1 SPOT										0.00	0	0
Total For MAQ0J1										0.00	0	0
MAQ0J On 28/12/2020 Spot Bond				100.00000	0.00000	103.36498				0.00	0	0
Total MAQ0J2 SPOT										0.00	0	0
Total For MAQ0J2										0.00	0	0
MAQ10 On 17/08/2017 Spot Bond				100.00000	0.00000	99.85464				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MAQ101 SPOT										0.00	0	0
Total For MAQ101										0.00	0	0
MAQ10 On 15/09/2017 Spot Bond				100.00000	0.00000	99.25339				0.00	0	0
Total MAQ103 SPOT										0.00	0	0
Total For MAQ103										0.00	0	0
MAQ10 On 24/08/2017 Spot Bond				100.00000	0.00000	99.71966				0.00	0	0
Total MAQ104 SPOT										0.00	0	0
Total For MAQ104										0.00	0	0
MBF03 On 01/10/2017 Spot Bond				100.00000	0.00000	101.04658				0.00	0	0
Total MBF030 SPOT										0.00	0	0
Total For MBF030										0.00	0	0
MBF04 On 07/08/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total MBF042 SPOT										0.00	0	0
Total For MBF042										0.00	0	0
MBF04 On 13/04/2018 Spot Bond				100.00000	0.00000	101.09660				0.00	0	0
Total MBF045 SPOT										0.00	0	0
Total For MBF045										0.00	0	0
MBF04 On 17/08/2018 Spot Bond				100.00000	0.00000	100.08039				0.00	0	0
Total MBF046 SPOT										0.00	0	0
Total For MBF046										0.00	0	0
MBF04 On 07/06/2019 Spot Bond				100.00000	0.00000	102.05366				0.00	0	0
Total MBF047 SPOT										0.00	0	0
Total For MBF047										0.00	0	0
MBF04 On 14/03/2019 Spot Bond				100.00000	0.00000	101.85860				0.00	0	0
Total MBF049 SPOT										0.00	0	0
Total For MBF049										0.00	0	0
MBF05 On 17/05/2019 Spot Bond				100.00000	0.00000	100.13862				0.00	0	0
Total MBF051 SPOT										0.00	0	0
Total For MBF051										0.00	0	0
MBF05 On 16/05/2019 Spot Bond			100.00000	32.22627	100.00000	32.14819				0.00	0	0
Total MBF051/JIBAR SPOT										0.00	0	0
Total For MBF051/JIBAR										0.00	0	0
MBF05 On 28/09/2017 Spot Bond				100.00000	0.00000	101.01803				0.00	0	0
Total MBF052 SPOT										0.00	0	0
Total For MBF052										0.00	0	0
MBF05 On 28/09/2019 Spot Bond				100.00000	0.00000	101.07611				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MBF053 SPOT										0.00	0	0
Total For MBF053										0.00	0	0
MBF05 On 27/03/2018 Spot Bond				100.00000	0.00000	101.03286				0.00	0	0
Total MBF054 SPOT										0.00	0	0
Total For MBF054										0.00	0	0
MBF05 On 27/03/2020 Spot Bond				100.00000	0.00000	101.29217				0.00	0	0
Total MBF055 SPOT										0.00	0	0
Total For MBF055										0.00	0	0
MBSA On 30/10/2017 Spot Bond			2.30000	99.49842	2.30000	98.47521				0.00	0	0
Total MBSA2 SPOT										0.00	0	0
Total For MBSA2										0.00	0	0
MBSA On 11/12/2017 Spot Bond				100.00000	0.00000	97.81301				0.00	0	0
Total MBSA3 SPOT										0.00	0	0
Total For MBSA3										0.00	0	0
MBP03 On 12/09/2019 Spot Bond				100.00000	0.00000	101.45308				0.00	0	0
Total MBP035 SPOT										0.00	0	0
Total For MBP035										0.00	0	0
MBP03 On 11/04/2020 Spot Bond				100.00000	0.00000	100.75992				0.00	0	0
Total MBP036 SPOT										0.00	0	0
Total For MBP036										0.00	0	0
MBP03 On 26/05/2020 Spot Bond				100.00000	0.00000	101.80316				0.00	0	0
Total MBP037 SPOT										0.00	0	0
Total For MBP037										0.00	0	0
MBP29 On 23/09/2017 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total MBP29U SPOT										0.00	0	0
Total For MBP29U										0.00	0	0
MBP30 On 24/10/2017 Spot Bond			100.00000	84.63490	100.00000	84.44254				0.00	0	0
Total MBP30U SPOT										0.00	0	0
Total For MBP30U										0.00	0	0
MBP31 On 24/10/2017 Spot Bond			100.00000	84.65360	100.00000	84.46121				0.00	0	0
Total MBP31U SPOT										0.00	0	0
Total For MBP31U										0.00	0	0
MBP32 On 10/11/2017 Spot Bond			100.00000	81.49765	100.00000	81.31932				0.00	0	0
Total MBP32U SPOT										0.00	0	0
Total For MBP32U										0.00	0	0
MBP34 On 29/04/2018 Spot Bond				100.00000	0.00000	100.23274				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MBP34 SPOT										0.00	0	0
Total For MBP34										0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			8.52500	103.64946	8.52500	103.62582				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	104.46543	8.00000	104.44304				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			8.57500	103.35519	8.57500	103.33148				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	102.84111	8.91000	102.81662				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				100.00000	0.00000	100.96885				0.00	0	0
Total MEFSA4 SPOT										0.00	0	0
Total For MEFSA4										0.00	0	0
MEFSA On 05/07/2026 Spot Bond				100.00000	0.00000	101.00081				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			8.54500	101.95153	8.54500	101.92836				0.00	0	0
Total MEFSB4 SPOT										0.00	0	0
Total For MEFSB4										0.00	0	0
MEFSB On 05/01/2022 Spot Bond			9.38500	103.19918	9.38500	103.17347				0.00	0	0
Total MEFSB5 SPOT										0.00	0	0
Total For MEFSB5										0.00	0	0
MFS1A On 20/12/2018 Spot Bond				100.00000	0.00000	101.23941				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			9.41000	103.03083	9.41000	103.00480				0.00	0	0
Total MFS1B SPOT										0.00	0	0
Total For MFS1B										0.00	0	0
MMF10 On 15/12/2024 Spot Bond				100.00000	0.00000	100.73713				0.00	0	0
Total MMF101 SPOT										0.00	0	0
Total For MMF101										0.00	0	0
MMF20 On 15/12/2024 Spot Bond				100.00000	0.00000	100.79244				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MMF201 SPOT										0.00	0	0
Total For MMF201										0.00	0	0
MMF30 On 15/12/2024 Spot Bond				100.00000	0.00000	100.99527				0.00	0	0
Total MMF301 SPOT										0.00	0	0
Total For MMF301										0.00	0	0
MMF40 On 15/12/2024 Spot Bond				100.00000	0.00000	100.99527				0.00	0	0
Total MMF401 SPOT										0.00	0	0
Total For MMF401										0.00	0	0
MMIG0 On 17/03/2019 Spot Bond				100.00000	0.00000	100.78750				0.00	0	0
Total MMIG01 SPOT										0.00	0	0
Total For MMIG01										0.00	0	0
MMIG0 On 17/03/2021 Spot Bond			9.26000	106.42010	9.26000	106.39392				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				100.00000	0.00000	101.38446				0.00	0	0
Total MMIG03 SPOT										0.00	0	0
Total For MMIG03										0.00	0	0
MMIG0 On 12/08/2025 Spot Bond			11.44000	99.24828	11.44000	99.21778				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			10.23000	102.39060	10.23000	102.36238				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
MTN06 On 13/07/2020 Spot Bond				100.00000	0.00000	100.75929				0.00	600,000,000	300,000,000
Total MTN06 SPOT										0.00	600,000,000	300,000,000
Total For MTN06										0.00	600,000,000	300,000,000
MTN07 On 13/07/2022 Spot Bond				100.00000	0.00000	100.77435				0.00	0	245,000,000
Total MTN07 SPOT										0.00	0	245,000,000
Total For MTN07										0.00	0	245,000,000
MTN08 On 20/04/2019 Spot Bond			100.00000	29.74173	100.00000	29.66969				0.00	0	0
Total MTN08U SPOT										0.00	0	0
Total For MTN08U										0.00	0	0
MTN09 On 20/04/2019 Spot Bond			100.00000	35.76301	100.00000	35.68385				0.00	0	0
Total MTN09U SPOT										0.00	0	0
Total For MTN09U										0.00	0	0
MTNC1 On 15/11/2017 Spot Bond				100.00000	0.00000	101.98837				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total MTNC18 SPOT									0.00	0	0
Total For MTNC18									0.00	0	0
MTNC1 On 15/05/2018 Spot Bond				100.00000	0.00000	99.89412			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	13.44447	100.00000	13.41189			0.00	0	0
Total MWA1U SPOT									0.00	0	0
Total For MWA1U									0.00	0	0
MWAR(On 22/11/2019 Spot Bond				100.00000	0.00000	102.07221			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	11.81092	100.89771	11.78208			0.00	0	0
Total N4A211 SPOT									0.00	0	0
Total For N4A211									0.00	0	0
N5C23 On 20/12/2018 Spot Bond				100.00000	0.00000	101.40157			0.00	0	0
Total N5C23 SPOT									0.00	0	0
Total For N5C23									0.00	0	0
N5D23 On 20/09/2019 Spot Bond				100.00000	0.00000	101.42463			0.00	0	0
Total N5D23 SPOT									0.00	0	0
Total For N5D23									0.00	0	0
N5E23 On 20/06/2023 Spot Bond				100.00000	0.00000	110.69938			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	12.53559	100.00000	12.50522			0.00	0	0
Total N5F23U SPOT									0.00	0	0
Total For N5F23U									0.00	0	0
N5G23L On 20/06/2023 Spot Bond			100.00000	13.38138	100.00000	13.34897			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			10.08000	94.55593	10.08000	94.53066			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			9.08000	102.38908	9.08000	102.36424		27,240,000,000,000.00	3,000,000,000	1,500,000,000	
Total NAM02 SPOT								27,240,000,000,000.00	3,000,000,000	1,500,000,000	
Total For NAM02								27,240,000,000,000.00	3,000,000,000	1,500,000,000	
NAM03 On 01/08/2023 Spot Bond			9.68000	101.96090	9.68000	101.93470		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NAM03 SPOT									0.00	0	0
Total For NAM03									0.00	0	0
NAM04 On 01/08/2026 Spot Bond			10.44000	100.68023	10.44000	100.65239			0.00	0	0
Total NAM04 SPOT									0.00	0	0
Total For NAM04									0.00	0	0
NBK11/On 28/11/2020 Spot Bond			8.57500	102.76805	8.57500	102.74460			0.00	0	0
Total NBK11A SPOT									0.00	0	0
Total For NBK11A									0.00	0	0
NBK12/On 19/03/2021 Spot Bond			9.28500	103.96365	9.28500	103.93801			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	103.67789	9.38000	103.65207			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			9.38000	105.51000	9.38000	105.48371			0.00	0	0
Total NBK13A SPOT									0.00	0	0
Total For NBK13A									0.00	0	0
NBK14/On 25/06/2021 Spot Bond			8.76000	102.86501	8.76000	102.85892			0.00	0	0
Total NBK14A SPOT									0.00	0	0
Total For NBK14A									0.00	0	0
NBK15/On 11/02/2022 Spot Bond			9.31000	98.12324	9.31000	98.09858			0.00	0	0
Total NBK15A SPOT									0.00	0	0
Total For NBK15A									0.00	0	0
NBK15/On 27/08/2017 Spot Bond				100.00000	0.00000	101.77939			0.00	0	0
Total NBK15B SPOT									0.00	0	0
Total For NBK15B									0.00	0	0
NBK16/On 12/02/2025 Spot Bond			10.34000	95.35581	10.34000	95.32925		35,569,600,000,000.00	3,440,000,000	860,000,000	
Total NBK16A SPOT								15,569,600,000,000.00	3,440,000,000	860,000,000	
Total For NBK16A								15,569,600,000,000.00	3,440,000,000	860,000,000	
NBK17/On 22/04/2026 Spot Bond			9.87500	103.42001	9.87500	103.39278		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			9.04000	102.30679	9.04000	102.28207		0.00	0	0	
Total NBK18A SPOT								0.00	0	0	
Total For NBK18A								0.00	0	0	
NBK19/On 01/06/2022 Spot Bond			9.46000	102.52613	9.46000	102.50024		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK19A SPOT										0.00	0	0
Total For NBK19A										0.00	0	0
NBK20/On 01/06/2026 Spot Bond			10.04000	103.82175	10.04000	103.79397				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				100.00000	0.00000	99.31806				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			11.09000	97.86256	11.09000	97.83386				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				100.00000	0.00000	100.07906				0.00	0	0
Total NBK21B SPOT										0.00	0	0
Total For NBK21B										0.00	0	0
NBK22/On 19/11/2022 Spot Bond			9.72000	103.68655	9.72000	103.65981				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				100.00000	0.00000	100.03788				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			10.29000	104.57055	10.29000	104.54204				0.00	0	0
Total NBK23A SPOT										0.00	0	0
Total For NBK23A										0.00	0	0
NBK23I On 12/02/2020 Spot Bond				100.00000	0.00000	100.02448				0.00	0	150,000,000
Total NBK23B SPOT										0.00	0	150,000,000
Total For NBK23B										0.00	0	150,000,000
NBK24/On 19/11/2027 Spot Bond			10.04000	108.11815	10.04000	108.08937				0.00	0	1,000,000,000
Total NBK24A SPOT										0.00	0	1,000,000,000
Total For NBK24A										0.00	0	1,000,000,000
NBK24I On 11/02/2022 Spot Bond				100.00000	0.00000	99.97762				0.00	0	0
Total NBK24B SPOT										0.00	0	0
Total For NBK24B										0.00	0	0
NBK25/On 17/02/2023 Spot Bond			9.62000	109.52207	9.62000	109.49364				0.00	0	0
Total NBK25A SPOT										0.00	0	0
Total For NBK25A										0.00	0	0
NBK25I On 12/02/2025 Spot Bond				100.00000	0.00000	99.85232				0.00	0	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK25B SPOT										0.00	0	100,000,000
Total For NBK25B										0.00	0	100,000,000
NBK26/On 10/05/2023 Spot Bond			100.00000	13.95413	100.00000	13.92342				0.00	0	0
Total NBK26A SPOT										0.00	0	0
Total For NBK26A										0.00	0	0
NBK26I On 22/04/2026 Spot Bond				100.00000	0.00000	101.14899				0.00	0	0
Total NBK26B SPOT										0.00	0	0
Total For NBK26B										0.00	0	0
NBK27/On 10/05/2026 Spot Bond			10.08000	108.90773	10.08000	108.87863				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				100.00000	0.00000	101.97833				0.00	0	0
Total NBK27B SPOT										0.00	0	0
Total For NBK27B										0.00	0	0
NBK28/On 02/08/2023 Spot Bond			9.63000	101.93593	9.63000	101.90989				0.00	0	0
Total NBK28A SPOT										0.00	0	0
Total For NBK28A										0.00	0	0
NBK28I On 19/11/2020 Spot Bond				100.00000	0.00000	102.03830				0.00	0	0
Total NBK28B SPOT										0.00	0	0
Total For NBK28B										0.00	0	0
NBK29/On 31/07/2026 Spot Bond			10.34000	101.22746	10.34000	101.19973				0.00	0	0
Total NBK29A SPOT										0.00	0	0
Total For NBK29A										0.00	0	0
NBK29I On 18/02/2019 Spot Bond				100.00000	0.00000	102.27730				0.00	0	0
Total NBK29B SPOT										0.00	0	0
Total For NBK29B										0.00	0	0
NBK30/On 20/02/2024 Spot Bond			9.42000	105.41885	9.42000	105.39204				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				100.00000	0.00000	102.11594				0.00	0	0
Total NBK30B SPOT										0.00	0	0
Total For NBK30B										0.00	0	0
NBK31I On 17/02/2023 Spot Bond				100.00000	0.00000	102.17695				0.00	0	0
Total NBK31B SPOT										0.00	0	0
Total For NBK31B										0.00	0	0
NBK32I On 26/02/2019 Spot Bond				100.00000	0.00000	101.85262				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK32B SPOT										0.00	0	0
Total For NBK32B										0.00	0	0
NBK33I On 10/05/2019 Spot Bond				100.00000	0.00000	100.20164				0.00	0	0
Total NBK33B SPOT										0.00	0	0
Total For NBK33B										0.00	0	0
NBK34I On 10/05/2021 Spot Bond				100.00000	0.00000	99.99991				0.00	0	0
Total NBK34B SPOT										0.00	0	0
Total For NBK34B										0.00	0	0
NBK35I On 10/05/2023 Spot Bond				100.00000	0.00000	99.99990				0.00	0	0
Total NBK35B SPOT										0.00	0	0
Total For NBK35B										0.00	0	0
NBK36I On 10/05/2026 Spot Bond				100.00000	0.00000	99.99970				0.00	0	0
Total NBK36B SPOT										0.00	0	0
Total For NBK36B										0.00	0	0
NBK37I On 02/08/2019 Spot Bond				100.00000	0.00000	100.22372				0.00	0	0
Total NBK37B SPOT										0.00	0	0
Total For NBK37B										0.00	0	0
NBK38I On 02/08/2021 Spot Bond				100.00000	0.00000	100.19497				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			8.19500	110.77710	8.19500	110.75292		19,320,253,370,000.00		2,357,566,000	1,178,783,000	
Total NBK3A SPOT								19,320,253,370,000.00		2,357,566,000	1,178,783,000	
Total For NBK3A								19,320,253,370,000.00		2,357,566,000	1,178,783,000	
NBK3A On 09/09/2019 Spot Bond			100.00000	32.44700	100.00000	32.37558				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			11.21500	46.45061	11.21500	46.43708				0.00	0	0
Total NBK4 SPOT										0.00	0	0
Total For NBK4										0.00	0	0
NBK40I On 31/07/2026 Spot Bond				100.00000	0.00000	100.25844				0.00	0	0
Total NBK40B SPOT										0.00	0	0
Total For NBK40B										0.00	0	0
NBK41I On 20/02/2020 Spot Bond				100.00000	0.00000	101.99926				0.00	0	0
Total NBK41B SPOT										0.00	0	0
Total For NBK41B										0.00	0	0
NBK42I On 21/02/2022 Spot Bond				100.00000	0.00000	101.96518				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK42B SPOT										0.00	0	0
Total For NBK42B										0.00	0	0
NBK43I On 20/02/2024 Spot Bond				100.00000	0.00000	102.01988				0.00	300,000,000	1,550,000,000
Total NBK43B SPOT										0.00	300,000,000	1,550,000,000
Total For NBK43B										0.00	300,000,000	1,550,000,000
NBK7B On 19/04/2020 Spot Bond				100.00000	0.00000	100.63186				0.00	0	0
Total NBK7B SPOT										0.00	0	0
Total For NBK7B										0.00	0	0
NCLN7 On 15/08/2017 Spot Bond				100.00000	0.00000	99.88430				0.00	0	0
Total NCLN74 SPOT										0.00	0	0
Total For NCLN74										0.00	0	0
NCLN7 On 20/09/2017 Spot Bond				100.00000	0.00000	101.28434				0.00	0	0
Total NCLN75 SPOT										0.00	0	0
Total For NCLN75										0.00	0	0
NCLN7 On 09/10/2017 Spot Bond				100.00000	0.00000	100.88172				0.00	0	0
Total NCLN77 SPOT										0.00	0	0
Total For NCLN77										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	101.34305				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	10.00674	100.00000	9.98249				0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	10.00674	100.00000	9.98249				0.00	0	0
Total NCLN82/JIBAR SPOT										0.00	0	0
Total For NCLN82/JIBAR										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			10.38500	105.44003	10.38500	105.41102				0.00	0	1,520,000,000
Total NCLN83 SPOT										0.00	0	1,520,000,000
Total For NCLN83										0.00	0	1,520,000,000
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	101.33615				0.00	0	0
Total NCLN84 SPOT										0.00	0	0
Total For NCLN84										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			10.42000	104.41048	10.42000	104.38167				0.00	0	0
Total NCLN85 SPOT										0.00	0	0
Total For NCLN85										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	101.34305				0.00	0	0
Total NCLN87 SPOT										0.00	0	0
Total For NCLN87										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	101.35400				0.00	0	0
Total NCLN90 SPOT										0.00	0	0
Total For NCLN90										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	101.36782				0.00	0	0
Total NCLN91 SPOT										0.00	0	0
Total For NCLN91										0.00	0	0
NCLN9 On 02/03/2018 Spot Bond				100.00000	0.00000	101.71841				0.00	0	0
Total NCLN92 SPOT										0.00	0	0
Total For NCLN92										0.00	0	0
NCLN9 On 09/04/2018 Spot Bond				100.00000	0.00000	100.81634				0.00	0	0
Total NCLN93 SPOT										0.00	0	0
Total For NCLN93										0.00	0	0
NCLN9 On 20/09/2020 Spot Bond				100.00000	0.00000	101.25780				0.00	0	0
Total NCLN94 SPOT										0.00	0	0
Total For NCLN94										0.00	0	0
NCLN9 On 08/10/2018 Spot Bond				100.00000	0.00000	100.81638				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	15.07583	100.00000	15.03930				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	12.75842	100.00000	12.73316				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	14.91403	100.00000	14.87790				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	15.71693	100.00000	15.67885				0.00	0	0
Total NED04U SPOT										0.00	0	0
Total For NED04U										0.00	0	0
NED13 On 25/07/2018 Spot Bond				100.00000	0.00000	101.11995				0.00	0	0
Total NED13 SPOT										0.00	0	0
Total For NED13										0.00	0	0
NED14 On 29/11/2018 Spot Bond				100.00000	0.00000	102.30348				0.00	0	0
Total NED14 SPOT										0.00	0	0
Total For NED14										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED15 On 08/04/2019 Spot Bond			9.07500	105.69153	9.07500	105.66590			0.00	0	0
Total NED15 SPOT									0.00	0	0
Total For NED15									0.00	0	0
NED16 On 08/04/2019 Spot Bond				100.00000	0.00000	101.01002			0.00	420,000,000	530,000,000
Total NED16 SPOT									0.00	420,000,000	530,000,000
Total For NED16									0.00	420,000,000	530,000,000
NED17 On 14/10/2019 Spot Bond				100.00000	0.00000	100.80383			0.00	0	0
Total NED17 SPOT									0.00	0	0
Total For NED17									0.00	0	0
NED18 On 16/01/2020 Spot Bond				100.00000	0.00000	100.72196			0.00	0	0
Total NED18 SPOT									0.00	0	0
Total For NED18									0.00	0	0
NED19 On 01/07/2020 Spot Bond				100.00000	0.00000	102.42706			0.00	0	20,000,000
Total NED19 SPOT									0.00	0	20,000,000
Total For NED19									0.00	0	20,000,000
NED20 On 01/07/2020 Spot Bond			10.66000	102.76433	10.66000	102.73534			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				100.00000	0.00000	105.36301			0.00	0	0
Total NEDT1A SPOT									0.00	0	0
Total For NEDT1A									0.00	0	0
NEDT1B On 26/11/2021 Spot Bond				100.00000	0.00000	102.84654			0.00	0	0
Total NEDT1B SPOT									0.00	0	0
Total For NEDT1B									0.00	0	0
NET50 On 08/08/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total NET50 SPOT									0.00	0	0
Total For NET50									0.00	0	0
NGL01 On 22/09/2021 Spot Bond				100.00000	0.00000	103.72315			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				100.00000	0.00000	102.57063			0.00	0	75,000,000
Total NGL02 SPOT									0.00	0	75,000,000
Total For NGL02									0.00	0	75,000,000
NGL03 On 26/05/2022 Spot Bond				100.00000	0.00000	102.36187			0.00	0	0
Total NGL03 SPOT									0.00	0	0
Total For NGL03									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NGLT1/On 01/07/2022 Spot Bond				100.00000	0.00000	101.49937			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	110.38900	10.00000	110.36000			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	103.28322	13.50000	103.24656			0.00	0	0
Total NHM002 SPOT									0.00	0	0
Total For NHM002									0.00	0	0
NHM00 On 09/06/2019 Spot Bond				100.00000	0.00000	101.91098			0.00	0	0
Total NHM003 SPOT									0.00	0	0
Total For NHM003									0.00	0	0
NILB11 On 31/01/2025 Spot Bond			3.37000	105.50257	3.37000	120.23344			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	170.07334	3.45000	170.04140			0.00	0	0
Total NILB12 SPOT									0.00	0	0
Total For NILB12									0.00	0	0
NILB13 On 31/01/2025 Spot Bond			3.76000	117.10138	3.76000	117.07847			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			3.99000	161.42209	3.99000	161.38941			0.00	0	0
Total NILB14 SPOT									0.00	0	0
Total For NILB14									0.00	0	0
NILB15 On 31/03/2028 Spot Bond			4.06000	160.41118	4.06000	160.37840			0.00	0	0
Total NILB15 SPOT									0.00	0	0
Total For NILB15									0.00	0	0
NILB17 On 31/01/2038 Spot Bond			3.92000	79.06843	3.92000	101.26344			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			8.46000	102.73091	8.46000	102.70777		31,947,344,028,000.00	0.00	3,776,281,800	1,888,140,900
Total NMP20N SPOT								31,947,344,028,000.00		3,776,281,800	1,888,140,900
Total For NMP20N								31,947,344,028,000.00		3,776,281,800	1,888,140,900
NQ1A10 On 22/05/2020 Spot Bond			9.09000	105.30323	9.09000	105.53935			0.00	0	0
Total NQ1A10 SPOT									0.00	0	0
Total For NQ1A10									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NQ1A1 On 22/05/2018 Spot Bond				100.00000	0.00000	101.85326				0.00	0	0
Total NQ1A17 SPOT										0.00	0	0
Total For NQ1A17										0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.84934				0.00	0	0
Total NQ1A19 SPOT										0.00	0	0
Total For NQ1A19										0.00	0	0
NQ1A2 On 22/05/2019 Spot Bond				100.00000	0.00000	101.95673				0.00	0	0
Total NQ1A21 SPOT										0.00	0	0
Total For NQ1A21										0.00	0	0
NQ1A2 On 22/05/2018 Spot Bond				100.00000	0.00000	101.85732				0.00	0	0
Total NQ1A23 SPOT										0.00	0	0
Total For NQ1A23										0.00	0	0
NQ1A2 On 22/05/2020 Spot Bond				100.00000	0.00000	101.97744				0.00	0	0
Total NQ1A24 SPOT										0.00	0	0
Total For NQ1A24										0.00	0	0
NQ1A2 On 22/05/2022 Spot Bond				100.00000	0.00000	102.02979				0.00	0	0
Total NQ1A25 SPOT										0.00	0	0
Total For NQ1A25										0.00	0	0
NQ1A2 On 22/05/2018 Spot Bond				100.00000	0.00000	101.85732				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			9.29000	105.33924	9.29000	105.57338				0.00	0	0
Total NQ1B10 SPOT										0.00	0	0
Total For NQ1B10										0.00	0	0
NQ1B1 On 22/05/2018 Spot Bond				100.00000	0.00000	101.93850				0.00	0	0
Total NQ1B15 SPOT										0.00	0	0
Total For NQ1B15										0.00	0	0
NQ1B1 On 22/05/2052 Spot Bond				100.00000	0.00000	102.02551				0.00	0	0
Total NQ1B17 SPOT										0.00	0	0
Total For NQ1B17										0.00	0	0
NQ1B1 On 22/05/2018 Spot Bond				100.00000	0.00000	101.90104				0.00	0	0
Total NQ1B19 SPOT										0.00	0	0
Total For NQ1B19										0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond			9.49000	105.37528	9.49000	105.60743				0.00	0	0
Total NQ1C10 SPOT										0.00	0	0
Total For NQ1C10										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NQ1C1 On 22/05/2018 Spot Bond				100.00000	0.00000	101.92290				0.00	0	0
Total NQ1C15 SPOT										0.00	0	0
Total For NQ1C15										0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond				100.00000	0.00000	102.11945				0.00	0	0
Total NQ1C17 SPOT										0.00	0	0
Total For NQ1C17										0.00	0	0
NQ1C1 On 22/05/2018 Spot Bond				100.00000	0.00000	101.97126				0.00	0	0
Total NQ1C19 SPOT										0.00	0	0
Total For NQ1C19										0.00	0	0
NQF1D On 22/05/2020 Spot Bond				100.00000	0.00000	102.33786				0.00	0	0
Total NQF1D5 SPOT										0.00	0	0
Total For NQF1D5										0.00	0	0
NQF1D On 22/05/2018 Spot Bond				100.00000	0.00000	101.96661				0.00	0	0
Total NQF1D7 SPOT										0.00	0	0
Total For NQF1D7										0.00	0	0
NQF1D On 22/05/2019 Spot Bond				100.00000	0.00000	102.23554				0.00	360,000,000	180,000,000
Total NQF1D8 SPOT										0.00	360,000,000	180,000,000
Total For NQF1D8										0.00	360,000,000	180,000,000
NRA01: On 30/11/2018 Spot Bond			8.30500	107.15978	8.30500	107.13596			3,088,308,927,000.00		371,861,400	185,930,700
Total NRA018 SPOT									3,088,308,927,000.00		371,861,400	185,930,700
Total For NRA018									3,088,308,927,000.00		371,861,400	185,930,700
NRA02: On 31/10/2022 Spot Bond			9.26000	115.55385	9.26000	115.52543				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			3.67000	174.90845	3.67000	174.87456				0.00	0	7,500,000,000
Total NRA023 SPOT										0.00	0	7,500,000,000
Total For NRA023										0.00	0	7,500,000,000
NRA02: On 30/11/2028 Spot Bond			11.14000	109.40844	11.14000	109.37604				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	14.37789	100.00000	14.34607				0.00	0	0
Total NRA028/R186 SPOT										0.00	0	0
Total For NRA028/R186										0.00	0	0
NTC16 On 22/03/2018 Spot Bond				100.00000	0.00000	101.65363				0.00	0	250,000,000
Total NTC16 SPOT										0.00	0	250,000,000
Total For NTC16										0.00	0	250,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NTC18 On 27/02/2019 Spot Bond				100.00000	0.00000	102.22386				0.00	580,000,000	290,000,000
Total NTC18 SPOT										0.00	580,000,000	290,000,000
Total For NTC18										0.00	580,000,000	290,000,000
NTC19 On 27/07/2020 Spot Bond				100.00000	0.00000	100.35096				0.00	0	0
Total NTC19 SPOT										0.00	0	0
Total For NTC19										0.00	0	0
NTC20 On 27/07/2020 Spot Bond				100.00000	0.00000	100.47162				0.00	0	515,000,000
Total NTC20 SPOT										0.00	0	515,000,000
Total For NTC20										0.00	0	515,000,000
NTC21 On 24/03/2022 Spot Bond				100.00000	0.00000	100.36524				0.00	0	0
Total NTC21 SPOT										0.00	0	0
Total For NTC21										0.00	0	0
OML02 On 27/11/2019 Spot Bond				100.00000	0.00000	102.47641				0.00	0	36,000,000
Total OML02 SPOT										0.00	0	36,000,000
Total For OML02										0.00	0	36,000,000
OML03 On 27/11/2019 Spot Bond			9.61000	101.16961	9.61000	101.14381				0.00	0	0
Total OML03 SPOT										0.00	0	0
Total For OML03										0.00	0	0
OML04 On 19/03/2020 Spot Bond				100.00000	0.00000	101.52526				0.00	0	0
Total OML04 SPOT										0.00	0	0
Total For OML04										0.00	0	0
OML05 On 19/03/2020 Spot Bond			9.79000	103.75852	9.79000	103.73158				0.00	0	1,500,000,000
Total OML05 SPOT										0.00	0	1,500,000,000
Total For OML05										0.00	0	1,500,000,000
OML06 On 19/03/2022 Spot Bond			10.56000	103.18611	10.56000	103.15725				0.00	0	1,500,000,000
Total OML06 SPOT										0.00	0	1,500,000,000
Total For OML06										0.00	0	1,500,000,000
OML07 On 19/03/2025 Spot Bond			11.54000	101.38087	11.54000	101.34996				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				100.00000	0.00000	101.79826				0.00	0	0
Total OML08 SPOT										0.00	0	0
Total For OML08										0.00	0	0
OML09 On 14/09/2022 Spot Bond			10.55000	105.77391	10.55000	105.74437				0.00	0	1,000,000,000
Total OML09 SPOT										0.00	0	1,000,000,000
Total For OML09										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
OML10 On 14/09/2025 Spot Bond			11.54000	103.61991	11.54000	103.58833			0.00	0	940,000,000
Total OML10 SPOT									0.00	0	940,000,000
Total For OML10									0.00	0	940,000,000
PMM12 On 25/11/2020 Spot Bond			10.00000	110.38900	10.00000	110.36000			0.00	0	0
Total PMM12/JIBAR SPOT									0.00	0	0
Total For PMM12/JIBAR									0.00	0	0
PMM29 On 04/09/2017 Spot Bond				100.00000	0.00000	101.55856			0.00	0	0
Total PMM29 SPOT									0.00	0	0
Total For PMM29									0.00	0	0
PMM30 On 07/09/2017 Spot Bond				100.00000	0.00000	101.54471			0.00	0	0
Total PMM30 SPOT									0.00	0	0
Total For PMM30									0.00	0	0
PMM33 On 01/09/2017 Spot Bond				100.00000	0.00000	101.60643			0.00	0	0
Total PMM33 SPOT									0.00	0	0
Total For PMM33									0.00	0	0
PMM34 On 07/03/2018 Spot Bond				100.00000	0.00000	101.21311			0.00	0	0
Total PMM34 SPOT									0.00	0	0
Total For PMM34									0.00	0	0
PMM35 On 06/11/2017 Spot Bond				100.00000	0.00000	100.06504			0.00	0	0
Total PMM35 SPOT									0.00	0	0
Total For PMM35									0.00	0	0
PMM36 On 04/05/2018 Spot Bond				100.00000	0.00000	100.02137			0.00	0	0
Total PMM36 SPOT									0.00	0	0
Total For PMM36									0.00	0	0
PMM37 On 27/11/2017 Spot Bond				100.00000	0.00000	101.76412			0.00	0	0
Total PMM37 SPOT									0.00	0	0
Total For PMM37									0.00	0	0
PMM38 On 12/06/2020 Spot Bond				100.00000	0.00000	101.46930			0.00	0	0
Total PMM38 SPOT									0.00	0	0
Total For PMM38									0.00	0	0
PPC00: On 31/12/2018 Spot Bond				100.00000	0.00000	97.85426			0.00	0	0
Total PPC002 SPOT									0.00	0	0
Total For PPC002									0.00	0	0
PPC00: On 31/10/2019 Spot Bond				100.00000	0.00000	97.23480			0.00	0	0
Total PPC003 SPOT									0.00	0	0
Total For PPC003									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRE1A On 27/01/2018 Spot Bond				100.00000	0.00000	100.39580			0.00	0	0
Total PRE1A3 SPOT									0.00	0	0
Total For PRE1A3									0.00	0	0
PRE1B On 27/01/2018 Spot Bond				100.00000	0.00000	100.33917			0.00	0	0
Total PRE1B1 SPOT									0.00	0	0
Total For PRE1B1									0.00	0	0
PRE1C On 27/01/2018 Spot Bond				100.00000	0.00000	100.37133			0.00	0	0
Total PRE1C1 SPOT									0.00	0	0
Total For PRE1C1									0.00	0	0
PRE1D On 27/01/2018 Spot Bond				100.00000	0.00000	100.37880			0.00	0	0
Total PRE1D1 SPOT									0.00	0	0
Total For PRE1D1									0.00	0	0
PRE2A On 20/02/2022 Spot Bond				100.00000	0.00000	103.04211			0.00	0	0
Total PRE2A1 SPOT									0.00	0	0
Total For PRE2A1									0.00	0	0
PRE2A On 20/02/2022 Spot Bond				100.00000	0.00000	103.18622			0.00	0	0
Total PRE2A2 SPOT									0.00	0	0
Total For PRE2A2									0.00	0	0
PRE2A On 20/02/2022 Spot Bond				100.00000	0.00000	103.31229			0.00	0	0
Total PRE2A3 SPOT									0.00	0	0
Total For PRE2A3									0.00	0	0
PRE2B On 20/02/2022 Spot Bond				100.00000	0.00000	103.56438			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				100.00000	0.00000	103.60039			0.00	0	0
Total PRE2C1 SPOT									0.00	0	0
Total For PRE2C1									0.00	0	0
PRE2D On 20/02/2022 Spot Bond				100.00000	0.00000	103.63640			0.00	0	0
Total PRE2D1 SPOT									0.00	0	0
Total For PRE2D1									0.00	0	0
R186 On 21/12/2026 Spot Bond			8.56000	113.76318	8.64000	113.18958		081,752,736,392,000.00	3,280,578,590,700	324,838,324,000	
Total R186 SPOT								11,752,736,392,000.00	280,578,590,700	324,838,324,000	
Total For R186								11,752,736,392,000.00	280,578,590,700	324,838,324,000	
R197 On 07/12/2023 Spot Bond			2.44000	295.74841	2.47000	295.22215		33,841,645,148,000.00	13,869,526,700	44,121,363,000	
Total R197 SPOT								13,841,645,148,000.00	13,869,526,700	44,121,363,000	
Total For R197								13,841,645,148,000.00	13,869,526,700	44,121,363,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202 On 07/12/2033 Spot Bond			2.52000	238.18502	2.52000	238.14624			749,120,022,000,000.00	297,269,850,000	408,261,034,300
Total R202 SPOT									19,120,022,000,000.00	297,269,850,000	408,261,034,300
Total For R202									19,120,022,000,000.00	297,269,850,000	408,261,034,300
R2023 On 28/02/2023 Spot Bond			7.90000	102.78247	7.98000	102.40869			081,617,329,660,000.00	1,022,989,535,400	667,907,332,600
Total R2023 SPOT									11,617,329,660,000.00	022,989,535,400	567,907,332,600
Total For R2023									11,617,329,660,000.00	022,989,535,400	567,907,332,600
R203 On 15/09/2017 Spot Bond			6.94500	103.43616	7.00000	103.41104			373,586,500,000,000.00	1,205,700,000,000	463,850,000,000
Total R203 SPOT									3,586,500,000,000.00	205,700,000,000	463,850,000,000
Total For R203									3,586,500,000,000.00	205,700,000,000	463,850,000,000
R2030 On 31/01/2030 Spot Bond			9.17500	91.61168	9.17500	91.58935			048,596,397,385,000.00	1,095,214,866,200	670,858,681,100
Total R2030 SPOT									18,596,397,385,000.00	095,214,866,200	570,858,681,100
Total For R2030									18,596,397,385,000.00	095,214,866,200	570,858,681,100
R2032 On 31/03/2032 Spot Bond			9.40000	93.93412	9.40000	93.91055			401,247,033,080,000.00	574,600,748,200	380,795,510,600
Total R2032 SPOT									11,247,033,080,000.00	574,600,748,200	380,795,510,600
Total For R2032									11,247,033,080,000.00	574,600,748,200	380,795,510,600
R2035 On 28/02/2035 Spot Bond			9.66000	97.36988	9.66000	97.34492			011,510,585,912,000.00	725,829,253,200	320,833,645,800
Total R2035 SPOT									11,510,585,912,000.00	725,829,253,200	320,833,645,800
Total For R2035									11,510,585,912,000.00	725,829,253,200	320,833,645,800
R2037 On 31/01/2037 Spot Bond			9.75000	89.43670	9.75000	89.41358			345,729,062,750,000.00	753,408,109,000	702,299,311,200
Total R2037 SPOT									15,729,062,750,000.00	753,408,109,000	702,299,311,200
Total For R2037									15,729,062,750,000.00	753,408,109,000	702,299,311,200
R204 On 21/12/2018 Spot Bond			7.08500	102.26809	7.12500	102.19703			137,857,554,778,000.00	725,173,966,800	267,403,442,100
Total R204 SPOT									17,857,554,778,000.00	725,173,966,800	267,403,442,100
Total For R204									17,857,554,778,000.00	725,173,966,800	267,403,442,100
R2040 On 31/01/2040 Spot Bond			9.89500	92.25055	9.89500	92.22635			230,782,633,658,000.00	1,236,056,860,400	604,486,247,200
Total R2040 SPOT									10,782,633,658,000.00	236,056,860,400	504,486,247,200
Total For R2040									10,782,633,658,000.00	236,056,860,400	504,486,247,200
R2044 On 31/01/2044 Spot Bond			9.92000	89.37050	9.92000	89.34700			743,540,022,208,000.00	1,083,018,147,400	722,729,960,800
Total R2044 SPOT									13,540,022,208,000.00	083,018,147,400	722,729,960,800
Total For R2044									13,540,022,208,000.00	083,018,147,400	722,729,960,800
R2048 On 28/02/2048 Spot Bond			9.87500	93.09597	9.87500	93.07158			800,569,790,525,000.00	2,308,918,459,800	1,473,783,635,200
Total R2048 SPOT									10,569,790,525,000.00	308,918,459,800	473,783,635,200
Total For R2048									10,569,790,525,000.00	308,918,459,800	473,783,635,200
R207 On 15/01/2020 Spot Bond			7.33000	100.34886	7.41000	100.15442			029,584,352,398,000.00	959,015,600,600	408,354,668,500
Total R207 SPOT									19,584,352,398,000.00	959,015,600,600	408,354,668,500
Total For R207									19,584,352,398,000.00	959,015,600,600	408,354,668,500

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208 On 31/03/2021 Spot Bond			7.48000	100.15324	7.56000	99.88608			305,940,364,220,000.00	575,660,476,500	507,355,658,100
Total R208 SPOT									15,940,364,220,000.00	575,660,476,500	507,355,658,100
Total For R208									15,940,364,220,000.00	575,660,476,500	507,355,658,100
R209 On 31/03/2036 Spot Bond			9.55500	73.74158	9.63000	73.22101			358,878,883,534,000.00	1,188,788,998,800	1,171,851,033,800
Total R209 SPOT									18,878,883,534,000.00	188,788,998,800	171,851,033,800
Total For R209									18,878,883,534,000.00	188,788,998,800	171,851,033,800
R210 On 31/03/2028 Spot Bond			2.47000	185.29915	2.50000	184.76014			52,164,003,112,000.00	21,119,029,600	98,394,621,700
Total R210 SPOT									52,164,003,112,000.00	21,119,029,600	98,394,621,700
Total For R210									52,164,003,112,000.00	21,119,029,600	98,394,621,700
R212 On 31/01/2022 Spot Bond			2.40500	148.56028	2.43500	148.35011			319,221,938,113,000.00	132,732,614,600	167,156,106,100
Total R212 SPOT									19,221,938,113,000.00	132,732,614,600	167,156,106,100
Total For R212									19,221,938,113,000.00	132,732,614,600	167,156,106,100
R213 On 28/02/2031 Spot Bond			9.20000	86.26458	9.28000	85.70641			919,164,062,280,000.00	534,691,745,900	307,782,963,000
Total R213 SPOT									19,164,062,280,000.00	534,691,745,900	307,782,963,000
Total For R213									19,164,062,280,000.00	534,691,745,900	307,782,963,000
R214 On 28/02/2041 Spot Bond			9.80500	72.71801	9.80500	72.69910			902,232,437,863,000.00	907,927,836,600	855,937,334,200
Total R214 SPOT									12,232,437,863,000.00	907,927,836,600	855,937,334,200
Total For R214									12,232,437,863,000.00	907,927,836,600	855,937,334,200
RCG01 On 24/10/2019 Spot Bond				100.00000	0.00000	100.41667			0.00	0	0
Total RCG01B SPOT									0.00	0	0
Total For RCG01B									0.00	0	0
RCG01 On 24/10/2017 Spot Bond				100.00000	0.00000	100.38649			0.00	0	0
Total RCG01C SPOT									0.00	0	0
Total For RCG01C									0.00	0	0
RCSB0 On 12/04/2018 Spot Bond				100.00000	0.00000	101.47097			0.00	0	0
Total RCSB05 SPOT									0.00	0	0
Total For RCSB05									0.00	0	0
RCSB0 On 10/12/2017 Spot Bond				100.00000	0.00000	101.83421			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	61.39588	100.00000	61.24714			0.00	0	0
Total RCSB6U SPOT									0.00	0	0
Total For RCSB6U									0.00	0	0
RDF01U On 04/09/2017 Spot Bond			100.00000	95.69123	100.00000	95.44586			0.00	0	0
Total RDF01U SPOT									0.00	0	0
Total For RDF01U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RDF02I On 04/12/2020 Spot Bond			100.00000	12.81870	100.00000	12.78277				0.00	0	0
Total RDF02U SPOT										0.00	0	0
Total For RDF02U										0.00	0	0
RDF03I On 04/04/2018 Spot Bond			100.00000	61.54482	100.00000	61.38611				0.00	0	0
Total RDF03U SPOT										0.00	0	0
Total For RDF03U										0.00	0	0
RDF04I On 04/10/2018 Spot Bond			100.00000	41.09553	100.00000	40.98956				0.00	0	0
Total RDF04U SPOT										0.00	0	0
Total For RDF04U										0.00	0	0
RDF05I On 04/12/2019 Spot Bond			100.00000	20.66325	100.00000	20.60997				0.00	0	0
Total RDF05U SPOT										0.00	0	0
Total For RDF05U										0.00	0	0
RDFB0 On 11/03/2018 Spot Bond				100.00000	0.00000	101.47651				0.00	0	0
Total RDFB02 SPOT										0.00	0	0
Total For RDFB02										0.00	0	0
RDFB0 On 27/11/2017 Spot Bond				100.00000	0.00000	102.04481				0.00	0	0
Total RDFB04 SPOT										0.00	0	0
Total For RDFB04										0.00	0	0
RDFB0 On 27/11/2019 Spot Bond				100.00000	0.00000	102.94742				0.00	0	0
Total RDFB05 SPOT										0.00	0	0
Total For RDFB05										0.00	0	0
RDFB0 On 22/03/2019 Spot Bond				100.00000	0.00000	101.88682				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	31.97986	100.00000	31.90239				0.00	0	0
Total RDFB06/JIBAR SPOT										0.00	0	0
Total For RDFB06/JIBAR										0.00	0	0
RDFB0 On 30/09/2019 Spot Bond				100.00000	0.00000	101.25095				0.00	0	160,000,000
Total RDFB07 SPOT										0.00	0	160,000,000
Total For RDFB07										0.00	0	160,000,000
RDFB0 On 30/09/2021 Spot Bond				100.00000	0.00000	101.17051				0.00	0	0
Total RDFB08 SPOT										0.00	0	0
Total For RDFB08										0.00	0	0
RDFB0 On 02/12/2021 Spot Bond				100.00000	0.00000	101.76520				0.00	0	0
Total RDFB09 SPOT										0.00	0	0
Total For RDFB09										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDFB1 On 27/03/2020 Spot Bond				100.00000	0.00000	101.32705			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				100.00000	0.00000	101.14115			0.00	0	0
Total RDFB11 SPOT									0.00	0	0
Total For RDFB11									0.00	0	0
RDFC3 On 05/10/2017 Spot Bond				100.00000	0.00000	100.88294			0.00	0	0
Total RDFC35 SPOT									0.00	0	0
Total For RDFC35									0.00	0	0
RDFC3 On 22/09/2017 Spot Bond				100.00000	0.00000	101.04533			0.00	0	0
Total RDFC36 SPOT									0.00	0	0
Total For RDFC36									0.00	0	0
RDFC3 On 04/06/2018 Spot Bond				100.00000	0.00000	101.60545			0.00	0	0
Total RDFC38 SPOT									0.00	0	0
Total For RDFC38									0.00	0	0
RDFC3 On 27/07/2018 Spot Bond				100.00000	0.00000	100.31909			0.00	0	0
Total RDFC39 SPOT									0.00	0	0
Total For RDFC39									0.00	0	0
REB01 On 21/05/2018 Spot Bond				100.00000	0.00000	102.10547			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	65.68144	100.00000	67.74960			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				100.00000	0.00000	102.06379			0.00	0	0
Total REB02 SPOT									0.00	0	0
Total For REB02									0.00	0	0
REBC0 On 17/11/2017 Spot Bond				100.00000	0.00000	99.84458			0.00	0	0
Total REBC05 SPOT									0.00	0	0
Total For REBC05									0.00	0	0
RED20 On 05/07/2018 Spot Bond				100.00000	0.00000	101.21779			0.00	0	0
Total RED201 SPOT									0.00	0	0
Total For RED201									0.00	0	0
RED20 On 05/04/2019 Spot Bond				100.00000	0.00000	101.28054			0.00	0	0
Total RED202 SPOT									0.00	0	0
Total For RED202									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RED20 On 05/04/2019 Spot Bond				100.00000	0.00000	101.52657				0.00	0	0
Total RED203 SPOT										0.00	0	0
Total For RED203										0.00	0	0
RED20 On 05/01/2020 Spot Bond				100.00000	0.00000	101.26546				0.00	0	0
Total RED204 SPOT										0.00	0	0
Total For RED204										0.00	0	0
RED30 On 16/09/2021 Spot Bond				100.00000	0.00000	101.71976				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	65.06955	100.00000	64.91192				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	32.01667	100.00000	31.93911				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	18.52053	100.00000	18.47567				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	13.08767	100.00000	13.05596				0.00	0	0
Total RES04U SPOT										0.00	0	0
Total For RES04U										0.00	0	0
RES15 On 12/11/2017 Spot Bond				100.00000	0.00000	99.98586				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				100.00000	0.00000	100.06755				0.00	0	0
Total RES18 SPOT										0.00	0	0
Total For RES18										0.00	0	0
RES30 On 07/03/2021 Spot Bond				100.00000	0.00000	101.62303				0.00	0	0
Total RES30 SPOT										0.00	0	0
Total For RES30										0.00	0	0
RES32 On 20/10/2017 Spot Bond				100.00000	0.00000	100.79338				0.00	0	0
Total RES32 SPOT										0.00	0	0
Total For RES32										0.00	0	0
RES34 On 25/08/2019 Spot Bond				100.00000	0.00000	103.09963				0.00	0	0
Total RES34 SPOT										0.00	0	0
Total For RES34										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES35 On 25/08/2021 Spot Bond				100.00000	0.00000	101.96816			0.00	0	0
Total RES35 SPOT									0.00	0	0
Total For RES35									0.00	0	0
RES36 On 21/10/2019 Spot Bond				100.00000	0.00000	100.49520			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				100.00000	0.00000	100.22277			0.00	0	0
Total RES38 SPOT									0.00	0	0
Total For RES38									0.00	0	0
RES39I On 03/05/2018 Spot Bond			100.00000	55.95895	100.00000	55.78424			0.00	0	0
Total RES39U SPOT									0.00	0	0
Total For RES39U									0.00	0	0
RMBI0€ On 24/07/2038 Spot Bond			100.00000		100.00000	0.00000			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				100.00000	0.00000	81.35379			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	48.32069	100.00000	48.20489			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	19.54860	100.00000	19.50125			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				100.00000	0.00000	104.12949			0.00	0	0
Total RPS001 SPOT									0.00	0	0
Total For RPS001									0.00	0	0
RPS00 On 30/04/2025 Spot Bond				100.00000	0.00000	45.86591			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			9.23000	105.29678	9.23000	105.27082			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			9.66000	100.88769	9.66000	100.86169			0.00	0	0
Total RW23 SPOT									0.00	0	0
Total For RW23									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RW28 On 10/12/2028 Spot Bond			10.98000	97.00477	10.98000	96.97644			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	81.47321	100.00000	81.29176			0.00	0	0
Total S1328U SPOT									0.00	0	0
Total For S1328U									0.00	0	0
SBK12/ On 25/11/2020 Spot Bond			10.00000	110.38900	10.00000	110.36000			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			8.10000	102.28766	8.10000	102.26551		97,200,000,000,000.00	12,000,000,000	6,000,000,000	
Total SBK14 SPOT								17,200,000,000,000.00	12,000,000,000	6,000,000,000	
Total For SBK14								17,200,000,000,000.00	12,000,000,000	6,000,000,000	
SBK16 On 15/03/2018 Spot Bond			100.00000		0.00000	101.65454		0.00	0	0	
Total SBK16 SPOT								0.00	0	0	
Total For SBK16								0.00	0	0	
SBK17 On 30/07/2019 Spot Bond			100.00000		0.00000	99.24769		0.00	0	0	
Total SBK17 SPOT								0.00	0	0	
Total For SBK17								0.00	0	0	
SBK18 On 24/10/2020 Spot Bond			100.00000		0.00000	99.21731		0.00	0	0	
Total SBK18 SPOT								0.00	0	0	
Total For SBK18								0.00	0	0	
SBK19 On 24/10/2019 Spot Bond			100.00000		0.00000	100.44178		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			100.00000		0.00000	103.51121		0.00	0	0	
Total SBK20 SPOT								0.00	0	0	
Total For SBK20								0.00	0	0	
SBK21 On 28/01/2020 Spot Bond			100.00000		0.00000	100.37467		0.00	0	0	
Total SBK21 SPOT								0.00	0	0	
Total For SBK21								0.00	0	0	
SBK22 On 28/05/2020 Spot Bond			100.00000		0.00000	103.35092		0.00	0	0	
Total SBK22 SPOT								0.00	0	0	
Total For SBK22								0.00	0	0	
SBK23 On 28/05/2022 Spot Bond			11.28000	103.33354	11.28000	103.30273		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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK24 On 19/10/2020 Spot Bond				100.00000	0.00000	102.75446			0.00	0	200,000,000
Total SBK24 SPOT									0.00	0	200,000,000
Total For SBK24									0.00	0	200,000,000
SBK24/ On 19/10/2025 Spot Bond			100.00000	11.45297	100.00000	11.42523			0.00	0	0
Total SBK24/JIBAR SPOT									0.00	0	0
Total For SBK24/JIBAR									0.00	0	0
SBK25 On 25/04/2021 Spot Bond				100.00000	0.00000	102.79002			0.00	20,000,000	50,000,000
Total SBK25 SPOT									0.00	20,000,000	50,000,000
Total For SBK25									0.00	20,000,000	50,000,000
SBK26 On 25/04/2021 Spot Bond			11.30000	106.38637	11.30000	106.35442			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			8.47500	102.75625	8.47500	102.73295		2,890,532,655,000.00		341,065,800	2,930,532,900
Total SBK9 SPOT								2,890,532,655,000.00		341,065,800	2,930,532,900
Total For SBK9								2,890,532,655,000.00		341,065,800	2,930,532,900
SBN33 On 15/09/2017 Spot Bond			8.40000	103.29300	8.40000	103.26942			0.00	0	0
Total SBN33 SPOT									0.00	0	0
Total For SBN33									0.00	0	0
SBN45 On 15/09/2017 Spot Bond				100.00000	0.00000	101.39567			0.00	0	0
Total SBN45 SPOT									0.00	0	0
Total For SBN45									0.00	0	0
SBS13 On 22/09/2017 Spot Bond			7.62000	103.54212	7.62000	103.52069		1,611,471,504,000.00		211,479,200	105,739,600
Total SBS13 SPOT								1,611,471,504,000.00		211,479,200	105,739,600
Total For SBS13								1,611,471,504,000.00		211,479,200	105,739,600
SBS16 On 22/09/2018 Spot Bond				100.00000	0.00000	101.54878			0.00	0	0
Total SBS16 SPOT									0.00	0	0
Total For SBS16									0.00	0	0
SBS18 On 23/06/2021 Spot Bond				100.00000	0.00000	101.94355			0.00	0	0
Total SBS18 SPOT									0.00	0	0
Total For SBS18									0.00	0	0
SBS19 On 23/06/2021 Spot Bond			8.44000	106.98214	8.44000	106.95798			0.00	0	0
Total SBS19 SPOT									0.00	0	0
Total For SBS19									0.00	0	0
SBS20 On 15/05/2026 Spot Bond			9.78000	103.93808	9.78000	103.91112			0.00	0	0
Total SBS20 SPOT									0.00	0	0
Total For SBS20									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS21 On 15/05/2026 Spot Bond				100.00000	0.00000	101.33908			0.00	0	0
Total SBS21 SPOT									0.00	0	0
Total For SBS21									0.00	0	0
SBS24 On 24/05/2019 Spot Bond				100.00000	0.00000	102.63994			0.00	0	0
Total SBS24 SPOT									0.00	0	0
Total For SBS24									0.00	0	0
SBS25 On 24/05/2019 Spot Bond			7.95500	103.37836	7.95500	103.35645		13,211,773,779,000.00	1,660,813,800	873,606,900	
Total SBS25 SPOT								13,211,773,779,000.00	1,660,813,800	873,606,900	
Total For SBS25								13,211,773,779,000.00	1,660,813,800	873,606,900	
SBS27 On 20/02/2024 Spot Bond			9.23000	104.09304	9.23000	104.06710		0.00	0	0	
Total SBS27 SPOT								0.00	0	0	
Total For SBS27								0.00	0	0	
SBS29 On 12/06/2019 Spot Bond			7.93000	102.68126	7.93000	102.65944		0.00	0	0	
Total SBS29 SPOT								0.00	0	0	
Total For SBS29								0.00	0	0	
SBS3 On 25/05/2026 Spot Bond			9.96000	91.56418	9.96000	91.54000		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				100.00000	0.00000	101.30421		0.00	5,000,000,000	0	
Total SBS30 SPOT								0.00	5,000,000,000	0	
Total For SBS30								0.00	5,000,000,000	0	
SBS31 On 12/06/2027 Spot Bond			10.01500	100.15954	10.01500	100.13280		0.00	0	0	
Total SBS31 SPOT								0.00	0	0	
Total For SBS31								0.00	0	0	
SBS32 On 19/09/2017 Spot Bond				100.00000	0.00000	101.20131		0.00	0	0	
Total SBS32 SPOT								0.00	0	0	
Total For SBS32								0.00	0	0	
SBS33 On 19/09/2019 Spot Bond				100.00000	0.00000	101.26921		0.00	0	0	
Total SBS33 SPOT								0.00	0	0	
Total For SBS33								0.00	0	0	
SBS34 On 19/09/2024 Spot Bond			9.94000	104.76083	9.94000	104.73322		0.00	0	1,450,000,000	
Total SBS34 SPOT								0.00	0	1,450,000,000	
Total For SBS34								0.00	0	1,450,000,000	
SBS35 On 29/01/2018 Spot Bond				100.00000	0.00000	100.47354		0.00	0	0	
Total SBS35 SPOT								0.00	0	0	
Total For SBS35								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBS36 On 29/01/2020 Spot Bond				100.00000	0.00000	100.09421				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			8.23000	99.71792	8.23000	99.69607				0.00	0	0
Total SBS37 SPOT										0.00	0	0
Total For SBS37										0.00	0	0
SBS38 On 29/01/2025 Spot Bond			9.57500	97.76888	9.57500	97.74404				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			10.30000	96.24496	10.30000	96.21868				0.00	0	0
Total SBS39 SPOT										0.00	0	0
Total For SBS39										0.00	0	0
SBS4 On 16/11/2021 Spot Bond			8.88000	101.03375	8.88000	101.00990				0.00	0	580,000,000
Total SBS4 SPOT										0.00	0	580,000,000
Total For SBS4										0.00	0	580,000,000
SBS40 On 12/11/2020 Spot Bond				100.00000	0.00000	100.64898				0.00	0	500,000,000
Total SBS40 SPOT										0.00	0	500,000,000
Total For SBS40										0.00	0	500,000,000
SBS41 On 12/11/2022 Spot Bond			9.00000	106.47193	9.00000	106.44646				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			9.63000	108.26177	9.63000	108.23410				0.00	0	0
Total SBS42 SPOT										0.00	0	0
Total For SBS42										0.00	0	0
SBS43 On 12/11/2027 Spot Bond			9.97000	108.02416	9.97000	107.99561				0.00	0	0
Total SBS43 SPOT										0.00	0	0
Total For SBS43										0.00	0	0
SBS44 On 15/02/2019 Spot Bond				100.00000	0.00000	100.10275				0.00	0	0
Total SBS44 SPOT										0.00	0	0
Total For SBS44										0.00	0	0
SBS45 On 15/02/2021 Spot Bond				100.00000	0.00000	100.55288				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			9.05000	106.70965	9.05000	106.68356				0.00	0	0
Total SBS46 SPOT										0.00	0	0
Total For SBS46										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBS47 On 15/02/2023 Spot Bond				100.00000	0.00000	100.42752				0.00	0	0
Total SBS47 SPOT										0.00	0	0
Total For SBS47										0.00	0	0
SBS48 On 31/01/2020 Spot Bond				100.00000	0.00000	100.01235				0.00	0	0
Total SBS48 SPOT										0.00	0	0
Total For SBS48										0.00	0	0
SBS49 On 31/01/2022 Spot Bond				100.00000	0.00000	100.24127				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			9.08000	101.62985	9.08000	101.60532				0.00	0	0
Total SBS50 SPOT										0.00	0	0
Total For SBS50										0.00	0	0
SBS51 On 31/01/2024 Spot Bond			9.68000	100.73476	9.68000	100.70889				0.00	0	0
Total SBS51 SPOT										0.00	0	0
Total For SBS51										0.00	0	0
SBS52 On 29/01/2030 Spot Bond				100.00000	0.00000	100.25541				0.00	0	90,000,000
Total SBS52 SPOT										0.00	0	90,000,000
Total For SBS52										0.00	0	90,000,000
SBS53 On 03/05/2027 Spot Bond				100.00000	0.00000	100.17435				0.00	0	0
Total SBS53 SPOT										0.00	0	0
Total For SBS53										0.00	0	0
SBS54 On 12/06/2020 Spot Bond				100.00000	0.00000	101.43102				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				100.00000	0.00000	101.48223				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			9.11000	100.83055	9.11000	100.80601				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				100.00000	0.00000	101.49827				0.00	0	0
Total SBS57 SPOT										0.00	0	0
Total For SBS57										0.00	0	0
SBS58 On 12/06/2027 Spot Bond				100.00000	0.00000	101.59891				0.00	200,000,000	100,000,000
Total SBS58 SPOT										0.00	200,000,000	100,000,000
Total For SBS58										0.00	200,000,000	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBSI11 On 07/12/2023 Spot Bond			3.92000	273.19938	3.92000	273.14461			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			4.07000	196.21427	4.07000	196.56429			0.00	0	0
Total SBSI14 SPOT									0.00	0	0
Total For SBSI14									0.00	0	0
SBT101 On 31/03/2022 Spot Bond				100.00000	0.00000	101.50315			0.00	0	0
Total SBT101 SPOT									0.00	0	0
Total For SBT101									0.00	0	0
SCM10 On 15/09/2017 Spot Bond			100.00000	93.36084	100.00000	93.12802			0.00	0	0
Total SCM10U SPOT									0.00	0	0
Total For SCM10U									0.00	0	0
SF2A2L On 11/02/2018 Spot Bond			100.00000	81.28000	100.00000	66.14338			0.00	0	0
Total SF2A2U SPOT									0.00	0	0
Total For SF2A2U									0.00	0	0
SF2BU On 11/02/2018 Spot Bond			100.00000	81.50000	100.00000	66.53841			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	81.90000	100.00000	67.25667			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	82.10000	100.00000	67.61580			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				100.00000	0.00000	101.14050			0.00	0	0
Total SGI004 SPOT									0.00	0	0
Total For SGI004									0.00	0	0
SGI005 On 10/07/2021 Spot Bond				100.00000	0.00000	101.14063			0.00	0	0
Total SGI005 SPOT									0.00	0	0
Total For SGI005									0.00	0	0
SGI006 On 11/07/2022 Spot Bond			100.00000	13.43156	100.00000	1.76691		670,000,000,000,000.00	6,700,000,000	12,000,000,000	
Total SGI006 SPOT								'0,000,000,000,000.00	6,700,000,000	12,000,000,000	
Total For SGI006								'0,000,000,000,000.00	6,700,000,000	12,000,000,000	
SHI02 On 01/10/2021 Spot Bond				100.00000	0.00000	82.63494			0.00	0	0
Total SHI02 SPOT									0.00	0	0
Total For SHI02									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SHS06 On 12/12/2017 Spot Bond				100.00000	0.00000	101.85573				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	110.38900	10.00000	110.36000				0.00	0	0
Total SHS11U/JIBAR SPOT										0.00	0	0
Total For SHS11U/JIBAR										0.00	0	0
SHS19 On 10/09/2017 Spot Bond			8.60000	104.34245	8.60000	104.31805				0.00	0	0
Total SHS19 SPOT										0.00	0	0
Total For SHS19										0.00	0	0
SHS22 On 23/02/2020 Spot Bond				100.00000	0.00000	102.37920				0.00	0	0
Total SHS22 SPOT										0.00	0	0
Total For SHS22										0.00	0	0
SHS23 On 29/06/2018 Spot Bond				100.00000	0.00000	101.08337				0.00	0	0
Total SHS23 SPOT										0.00	0	0
Total For SHS23										0.00	0	0
SHS24 On 29/06/2020 Spot Bond				100.00000	0.00000	101.11734				0.00	0	0
Total SHS24 SPOT										0.00	0	0
Total For SHS24										0.00	0	0
SHS25 On 29/06/2020 Spot Bond			9.46000	102.04936	9.46000	102.02359				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				100.00000	0.00000	101.11734				0.00	0	0
Total SHS26 SPOT										0.00	0	0
Total For SHS26										0.00	0	0
SHS28 On 15/04/2018 Spot Bond				100.00000	0.00000	101.17198				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	45.22872	100.00000	45.11915				0.00	0	0
Total SHS29U SPOT										0.00	0	0
Total For SHS29U										0.00	0	0
SHS30 On 05/04/2020 Spot Bond				100.00000	0.00000	100.95570				0.00	0	0
Total SHS30 SPOT										0.00	0	0
Total For SHS30										0.00	0	0
SHS31 On 05/10/2022 Spot Bond				100.00000	0.00000	100.97515				0.00	0	0
Total SHS31 SPOT										0.00	0	0
Total For SHS31										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS32 On 10/07/2020 Spot Bond				100.00000	0.00000	100.83312			0.00	0	0
Total SHS32 SPOT									0.00	0	0
Total For SHS32									0.00	0	0
SHS33 On 10/10/2022 Spot Bond				100.00000	0.00000	100.84975			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			8.37500	100.21478	8.37500	100.19206		112,721,397,975,000.00	13,459,271,400	6,757,735,700	
Total SLI3 SPOT								12,721,397,975,000.00	13,459,271,400	6,757,735,700	
Total For SLI3								12,721,397,975,000.00	13,459,271,400	6,757,735,700	
SLI4 On 15/08/2021 Spot Bond				100.00000	0.00000	99.87977		0.00	0	0	
Total SLI4 SPOT								0.00	0	0	
Total For SLI4								0.00	0	0	
SLRA1 On 15/08/2019 Spot Bond				100.00000	0.00000	99.88629		0.00	0	0	
Total SLRA1 SPOT								0.00	0	0	
Total For SLRA1								0.00	0	0	
SLRA2 On 15/08/2021 Spot Bond				100.00000	0.00000	99.88274		0.00	0	0	
Total SLRA2 SPOT								0.00	0	0	
Total For SLRA2								0.00	0	0	
SLRB1 On 15/08/2019 Spot Bond				100.00000	0.00000	99.88093		0.00	0	0	
Total SLRB1 SPOT								0.00	0	0	
Total For SLRB1								0.00	0	0	
SLRB2 On 15/08/2021 Spot Bond				100.00000	0.00000	99.87937		0.00	0	0	
Total SLRB2 SPOT								0.00	0	0	
Total For SLRB2								0.00	0	0	
SLRC1 On 15/08/2019 Spot Bond				100.00000	0.00000	99.87009		0.00	0	0	
Total SLRC1 SPOT								0.00	0	0	
Total For SLRC1								0.00	0	0	
SLRC2 On 15/08/2021 Spot Bond				100.00000	0.00000	99.86695		0.00	0	0	
Total SLRC2 SPOT								0.00	0	0	
Total For SLRC2								0.00	0	0	
SNT01 On 15/09/2017 Spot Bond			8.20000	103.31265	8.20000	103.28963		769,123,920,000.00	93,795,600	3,816,897,800	
Total SNT01 SPOT								769,123,920,000.00	93,795,600	3,816,897,800	
Total For SNT01								769,123,920,000.00	93,795,600	3,816,897,800	
SNT02 On 12/04/2021 Spot Bond				100.00000	0.00000	100.83459		0.00	0	0	
Total SNT02 SPOT								0.00	0	0	
Total For SNT02								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SNT03 On 12/04/2023 Spot Bond			10.58000	108.83546	10.58000	108.80480			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				100.00000	0.00000	101.18282			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				100.00000	0.00000	102.01757			0.00	0	0
Total SPDA10 SPOT									0.00	0	0
Total For SPDA10									0.00	0	0
SPDA4 On 21/08/2017 Spot Bond				100.00000	0.00000	101.96914			0.00	0	0
Total SPDA4 SPOT									0.00	0	0
Total For SPDA4									0.00	0	0
SPDA5 On 21/08/2017 Spot Bond				100.00000	0.00000	101.90582			0.00	0	0
Total SPDA5 SPOT									0.00	0	0
Total For SPDA5									0.00	0	0
SPDA6 On 21/08/2019 Spot Bond				100.00000	0.00000	101.94350			0.00	0	0
Total SPDA6 SPOT									0.00	0	0
Total For SPDA6									0.00	0	0
SPDA7 On 21/08/2019 Spot Bond				100.00000	0.00000	101.95861			0.00	0	0
Total SPDA7 SPOT									0.00	0	0
Total For SPDA7									0.00	0	0
SPDA8 On 21/08/2021 Spot Bond				100.00000	0.00000	102.01748			0.00	0	0
Total SPDA8 SPOT									0.00	0	0
Total For SPDA8									0.00	0	0
SPDA9 On 21/08/2019 Spot Bond				100.00000	0.00000	101.98284			0.00	0	0
Total SPDA9 SPOT									0.00	0	0
Total For SPDA9									0.00	0	0
SPG002 On 09/09/2019 Spot Bond				100.00000	0.00000	101.66937			0.00	0	0
Total SPG002 SPOT									0.00	0	0
Total For SPG002									0.00	0	0
SPG003 On 31/10/2019 Spot Bond				100.00000	0.00000	100.25988			0.00	0	0
Total SPG003 SPOT									0.00	0	0
Total For SPG003									0.00	0	0
SSA05 On 16/04/2018 Spot Bond				100.00000	0.00000	100.85516			0.00	0	0
Total SSA05 SPOT									0.00	0	0
Total For SSA05									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSA06 On 16/04/2020 Spot Bond			9.26000	99.76369	9.26000	99.73901			5,556,000,000,000.00	600,000,000	300,000,000
Total SSA06 SPOT									5,556,000,000,000.00	600,000,000	300,000,000
Total For SSA06									5,556,000,000,000.00	600,000,000	300,000,000
SSN00 On 31/03/2021 Spot Bond			9.13000	95.21100	9.13000	95.18778			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			9.13000	95.21100	9.13000	95.18778			0.00	0	0
Total SSN005 SPOT									0.00	0	0
Total For SSN005									0.00	0	0
SSN00 On 15/09/2017 Spot Bond			7.88000	103.34412	7.88000	103.32198			0.00	0	0
Total SSN009 SPOT									0.00	0	0
Total For SSN009									0.00	0	0
SSN01 On 31/01/2025 Spot Bond			3.92500	87.69965	3.92500	115.77170			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			10.14000	103.58086	10.14000	103.55288			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			11.15000	74.44248	11.15000	74.42053			0.00	0	0
Total SSN021 SPOT									0.00	0	0
Total For SSN021									0.00	0	0
SSN02 On 21/01/2019 Spot Bond				100.00000	0.00000	100.49299			0.00	0	0
Total SSN024 SPOT									0.00	0	0
Total For SSN024									0.00	0	0
SSN02 On 16/01/2019 Spot Bond				100.00000	0.00000	100.63166			0.00	0	0
Total SSN026 SPOT									0.00	0	0
Total For SSN026									0.00	0	0
SSN02 On 25/09/2019 Spot Bond				100.00000	0.00000	101.19595			0.00	0	0
Total SSN027 SPOT									0.00	0	0
Total For SSN027									0.00	0	0
SSN02 On 07/12/2023 Spot Bond				100.00000	0.00000	101.88397			0.00	0	0
Total SSN029 SPOT									0.00	0	0
Total For SSN029									0.00	0	0
SSN03 On 17/03/2020 Spot Bond				100.00000	0.00000	101.34103			0.00	0	0
Total SSN033 SPOT									0.00	0	0
Total For SSN033									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN03: On 02/06/2020 Spot Bond				100.00000	0.00000	101.79342			0.00	0	0
Total SSN034 SPOT									0.00	0	0
Total For SSN034									0.00	0	0
SSN03: On 17/11/2020 Spot Bond				100.00000	0.00000	99.83528			0.00	200,000,000	50,000,000
Total SSN035 SPOT									0.00	200,000,000	50,000,000
Total For SSN035									0.00	200,000,000	50,000,000
SSN03: On 18/12/2020 Spot Bond				100.00000	0.00000	107.38958			0.00	0	0
Total SSN036 SPOT									0.00	0	0
Total For SSN036									0.00	0	0
SSN03: On 01/06/2021 Spot Bond				100.00000	0.00000	101.91788			0.00	0	0
Total SSN037 SPOT									0.00	0	0
Total For SSN037									0.00	0	0
SSN03: On 26/01/2021 Spot Bond			9.55000	100.40643	9.55000	100.38099			0.00	0	0
Total SSN038 SPOT									0.00	0	0
Total For SSN038									0.00	0	0
SSN04: On 13/10/2023 Spot Bond				100.00000	0.00000	100.75924			0.00	100,000,000	100,000,000
Total SSN040 SPOT									0.00	100,000,000	100,000,000
Total For SSN040									0.00	100,000,000	100,000,000
SSN04: On 13/10/2023 Spot Bond			9.38000	105.09774	9.38000	105.07143			0.00	0	0
Total SSN041 SPOT									0.00	0	0
Total For SSN041									0.00	0	0
SSN04: On 01/12/2017 Spot Bond				100.00000	0.00000	95.29970			0.00	0	0
Total SSN042 SPOT									0.00	0	0
Total For SSN042									0.00	0	0
SSN04: On 31/01/2038 Spot Bond			4.05000	99.26724	4.05000	99.24704			0.00	0	0
Total SSN043 SPOT									0.00	0	0
Total For SSN043									0.00	0	0
SSN04: On 09/02/2027 Spot Bond				100.00000	0.00000	99.99977			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				100.00000	0.00000	99.91770			0.00	0	0
Total SSN045 SPOT									0.00	0	0
Total For SSN045									0.00	0	0
SSN04: On 30/04/2027 Spot Bond				100.00000	0.00000	100.26009			0.00	150,000,000	150,000,000
Total SSN046 SPOT									0.00	150,000,000	150,000,000
Total For SSN046									0.00	150,000,000	150,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN047 On 05/04/2027 Spot Bond				100.00000	0.00000	100.83893				0.00	0	0
Total SSN047 SPOT										0.00	0	0
Total For SSN047										0.00	0	0
SSN048 On 21/06/2018 Spot Bond				100.00000	0.00000	101.12534				0.00	0	0
Total SSN048 SPOT										0.00	0	0
Total For SSN048										0.00	0	0
SSN049 On 30/09/2027 Spot Bond				100.00000	0.00000	43.85385				0.00	0	0
Total SSN049 SPOT										0.00	0	0
Total For SSN049										0.00	0	0
SZ25 On 30/09/2025 Spot Bond			9.59000	99.96821	9.59000	99.94262				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				100.00000	0.00000	101.93257				0.00	0	0
Total T12A10 SPOT										0.00	0	0
Total For T12A10										0.00	0	0
T12A11 On 21/08/2019 Spot Bond				100.00000	0.00000	102.56440				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			9.06000	104.20584	9.06000	104.18034				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				100.00000	0.00000	102.18697				0.00	0	0
Total T13A10 SPOT										0.00	0	0
Total For T13A10										0.00	0	0
T13A11 On 21/08/2020 Spot Bond				100.00000	0.00000	102.04363				0.00	0	0
Total T13A11 SPOT										0.00	0	0
Total For T13A11										0.00	0	0
T13A12 On 21/08/2020 Spot Bond			8.96000	108.74486	8.96000	108.71854				0.00	0	0
Total T13A12 SPOT										0.00	0	0
Total For T13A12										0.00	0	0
T13A13 On 21/08/2018 Spot Bond				100.00000	0.00000	101.88667				0.00	0	0
Total T13A13 SPOT										0.00	0	0
Total For T13A13										0.00	0	0
T13A14 On 21/08/2018 Spot Bond				100.00000	0.00000	102.18697				0.00	0	0
Total T13A14 SPOT										0.00	0	0
Total For T13A14										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
T13A15 On 21/08/2020 Spot Bond				100.00000	0.00000	102.03928			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			9.06000	108.11060	9.06000	108.08415			0.00	0	0
Total T13A16 SPOT									0.00	0	0
Total For T13A16									0.00	0	0
T13A18 On 21/08/2018 Spot Bond				100.00000	0.00000	101.97629			0.00	0	0
Total T13A18 SPOT									0.00	0	0
Total For T13A18									0.00	0	0
T13A19 On 21/08/2020 Spot Bond				100.00000	0.00000	101.72764			0.00	0	0
Total T13A19 SPOT									0.00	0	0
Total For T13A19									0.00	0	0
T13A20 On 21/08/2020 Spot Bond			9.01000	106.49274	9.01000	106.46682			0.00	0	0
Total T13A20 SPOT									0.00	0	0
Total For T13A20									0.00	0	0
T14A10 On 21/11/2019 Spot Bond				100.00000	0.00000	101.96531			0.00	0	0
Total T14A10 SPOT									0.00	0	0
Total For T14A10									0.00	0	0
T14A11 On 21/11/2021 Spot Bond				100.00000	0.00000	102.00885			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	101.99978	9.15000	101.97485			0.00	0	0
Total T14A12 SPOT									0.00	0	0
Total For T14A12									0.00	0	0
TFS117 On 02/09/2018 Spot Bond				100.00000	0.00000	101.63365			0.00	0	0
Total TFS117 SPOT									0.00	0	0
Total For TFS117									0.00	0	0
TFS123 On 20/03/2019 Spot Bond				100.00000	0.00000	100.92005			0.00	0	0
Total TFS123 SPOT									0.00	0	0
Total For TFS123									0.00	0	0
TFS135 On 06/07/2018 Spot Bond				100.00000	0.00000	100.88507			0.00	0	0
Total TFS135 SPOT									0.00	0	0
Total For TFS135									0.00	0	0
TFS136 On 06/07/2020 Spot Bond				100.00000	0.00000	100.90295			0.00	0	0
Total TFS136 SPOT									0.00	0	0
Total For TFS136									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TFS13€ On 27/05/2019 Spot Bond				100.00000	0.00000	102.02889				0.00	0	0
Total TFS139 SPOT										0.00	0	0
Total For TFS139										0.00	0	0
TFS141On 28/10/2019 Spot Bond				100.00000	0.00000	100.30688				0.00	0	0
Total TFS141 SPOT										0.00	0	0
Total For TFS141										0.00	0	0
TFS142On 28/10/2021 Spot Bond				100.00000	0.00000	100.31728				0.00	0	0
Total TFS142 SPOT										0.00	0	0
Total For TFS142										0.00	0	0
TFS143On 17/11/2017 Spot Bond				100.00000	0.00000	99.85706				0.00	0	0
Total TFS143 SPOT										0.00	0	0
Total For TFS143										0.00	0	0
TFS144On 20/03/2020 Spot Bond				100.00000	0.00000	101.23804				0.00	0	0
Total TFS144 SPOT										0.00	0	0
Total For TFS144										0.00	0	0
TFS145On 20/03/2022 Spot Bond				100.00000	0.00000	101.27388				0.00	0	0
Total TFS145 SPOT										0.00	0	0
Total For TFS145										0.00	0	0
TFS14€ On 25/04/2018 Spot Bond				100.00000	0.00000	99.94790				0.00	0	0
Total TFS146 SPOT										0.00	0	0
Total For TFS146										0.00	0	0
TH10A7On 18/10/2038 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH11A1On 18/07/2018 Spot Bond				100.00000	0.00000	100.60087				0.00	0	0
Total TH11A1 SPOT										0.00	0	0
Total For TH11A1										0.00	0	0
TH11A2On 18/07/2018 Spot Bond				100.00000	0.00000	100.62067				0.00	0	0
Total TH11A2 SPOT										0.00	0	0
Total For TH11A2										0.00	0	0
TH11A3On 18/07/2018 Spot Bond			8.73000	100.55883	8.73000	100.53548				0.00	0	0
Total TH11A3 SPOT										0.00	0	0
Total For TH11A3										0.00	0	0
TH11A4On 18/07/2018 Spot Bond				100.00000	0.00000	100.46504				0.00	0	0
Total TH11A4 SPOT										0.00	0	0
Total For TH11A4										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH11Aε On 18/07/2018 Spot Bond				100.00000	0.00000	100.78671			0.00	0	0
Total TH11A5 SPOT									0.00	0	0
Total For TH11A5									0.00	0	0
TH11Aε On 18/07/2018 Spot Bond			8.62500	100.15102	8.62500	100.12804			0.00	0	0
Total TH11A6 SPOT									0.00	0	0
Total For TH11A6									0.00	0	0
TH11A7 On 18/07/2018 Spot Bond				100.00000	0.00000	100.45235			0.00	0	0
Total TH11A7 SPOT									0.00	0	0
Total For TH11A7									0.00	0	0
TH11Aε On 18/07/2018 Spot Bond				100.00000	0.00000	100.78671			0.00	0	0
Total TH11A8 SPOT									0.00	0	0
Total For TH11A8									0.00	0	0
TH11B1 On 18/07/2018 Spot Bond				100.00000	0.00000	100.87128			0.00	0	0
Total TH11B1 SPOT									0.00	0	0
Total For TH11B1									0.00	0	0
TH11B2 On 18/07/2018 Spot Bond				100.00000	0.00000	100.64170			0.00	0	0
Total TH11B2 SPOT									0.00	0	0
Total For TH11B2									0.00	0	0
TH11B3 On 18/07/2018 Spot Bond				100.00000	0.00000	100.63922			0.00	0	0
Total TH11B3 SPOT									0.00	0	0
Total For TH11B3									0.00	0	0
TH11C1 On 18/07/2018 Spot Bond				100.00000	0.00000	100.70284			0.00	0	0
Total TH11C1 SPOT									0.00	0	0
Total For TH11C1									0.00	0	0
TH11C2 On 18/07/2018 Spot Bond				100.00000	0.00000	100.70037			0.00	0	0
Total TH11C2 SPOT									0.00	0	0
Total For TH11C2									0.00	0	0
TH11C3 On 18/07/2018 Spot Bond				100.00000	0.00000	100.67877			0.00	0	0
Total TH11C3 SPOT									0.00	0	0
Total For TH11C3									0.00	0	0
TH11D1 On 18/07/2018 Spot Bond				100.00000	0.00000	100.89482			0.00	0	0
Total TH11D1 SPOT									0.00	0	0
Total For TH11D1									0.00	0	0
TH11D2 On 18/07/2018 Spot Bond				100.00000	0.00000	100.89727			0.00	0	0
Total TH11D2 SPOT									0.00	0	0
Total For TH11D2									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH11D On 18/07/2018 Spot Bond				100.00000	0.00000	100.88500				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH12A On 21/08/2019 Spot Bond				100.00000	0.00000	101.89217				0.00	0	0
Total TH12A1 SPOT										0.00	0	0
Total For TH12A1										0.00	0	0
TH12A On 21/08/2019 Spot Bond				100.00000	0.00000	101.96536				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A On 21/08/2019 Spot Bond			9.01000	104.61696	9.01000	104.59150				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A On 21/08/2019 Spot Bond				100.00000	0.00000	101.93257				0.00	0	0
Total TH12A4 SPOT										0.00	0	0
Total For TH12A4										0.00	0	0
TH12A On 21/08/2019 Spot Bond				100.00000	0.00000	102.00907				0.00	0	0
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0
TH12A On 21/08/2019 Spot Bond			8.92000	103.33831	8.92000	103.31340				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A On 21/08/2019 Spot Bond				100.00000	0.00000	101.92164				0.00	0	0
Total TH12A7 SPOT										0.00	0	0
Total For TH12A7										0.00	0	0
TH12A On 21/08/2019 Spot Bond				100.00000	0.00000	102.00907				0.00	0	0
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
TH12A On 21/08/2019 Spot Bond			9.03000	102.61328	9.03000	102.58825				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12B On 21/08/2019 Spot Bond				100.00000	0.00000	102.10742				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B On 21/08/2019 Spot Bond				100.00000	0.00000	102.10742				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH12B: On 21/08/2019 Spot Bond				100.00000	0.00000	102.10742				0.00	0	0
Total TH12B3 SPOT										0.00	0	0
Total For TH12B3										0.00	0	0
TH12B: On 21/08/2019 Spot Bond				100.00000	0.00000	102.10742				0.00	0	0
Total TH12B4 SPOT										0.00	0	0
Total For TH12B4										0.00	0	0
TH12C: On 21/08/2019 Spot Bond				100.00000	0.00000	102.28223				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C: On 21/08/2019 Spot Bond				100.00000	0.00000	102.28223				0.00	0	0
Total TH12C2 SPOT										0.00	0	0
Total For TH12C2										0.00	0	0
TH12C: On 21/08/2019 Spot Bond				100.00000	0.00000	102.28223				0.00	0	0
Total TH12C3 SPOT										0.00	0	0
Total For TH12C3										0.00	0	0
TH12C: On 21/08/2019 Spot Bond				100.00000	0.00000	102.28005				0.00	0	0
Total TH12C4 SPOT										0.00	0	0
Total For TH12C4										0.00	0	0
TH12D: On 21/08/2019 Spot Bond				100.00000	0.00000	102.99196				0.00	0	0
Total TH12D1 SPOT										0.00	0	0
Total For TH12D1										0.00	0	0
TH12D: On 21/08/2019 Spot Bond				100.00000	0.00000	102.99196				0.00	0	0
Total TH12D2 SPOT										0.00	0	0
Total For TH12D2										0.00	0	0
TH12D: On 21/08/2019 Spot Bond				100.00000	0.00000	103.09751				0.00	0	0
Total TH12D3 SPOT										0.00	0	0
Total For TH12D3										0.00	0	0
TH12D: On 21/08/2019 Spot Bond				100.00000	0.00000	102.97887				0.00	0	0
Total TH12D4 SPOT										0.00	0	0
Total For TH12D4										0.00	0	0
TH13A: On 21/08/2018 Spot Bond				100.00000	0.00000	101.88229				0.00	0	0
Total TH13A1 SPOT										0.00	0	0
Total For TH13A1										0.00	0	0
TH13A: On 21/08/2018 Spot Bond				100.00000	0.00000	101.93039				0.00	0	0
Total TH13A2 SPOT										0.00	0	0
Total For TH13A2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH13A On 21/08/2020 Spot Bond				100.00000	0.00000	102.40671			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			9.16000	104.81193	9.16000	104.78599			0.00	0	0
Total TH13A4 SPOT									0.00	0	0
Total For TH13A4									0.00	0	0
TH13A On 21/08/2018 Spot Bond				100.00000	0.00000	101.88448			0.00	0	0
Total TH13A5 SPOT									0.00	0	0
Total For TH13A5									0.00	0	0
TH13A On 21/08/2018 Spot Bond				100.00000	0.00000	102.03040			0.00	0	0
Total TH13A6 SPOT									0.00	0	0
Total For TH13A6									0.00	0	0
TH13A On 21/08/2020 Spot Bond				100.00000	0.00000	101.41412			0.00	0	0
Total TH13A7 SPOT									0.00	0	0
Total For TH13A7									0.00	0	0
TH13A On 21/08/2020 Spot Bond			9.05000	106.04996	9.05000	106.02404			0.00	0	0
Total TH13A8 SPOT									0.00	0	0
Total For TH13A8									0.00	0	0
TH13A On 21/08/2018 Spot Bond				100.00000	0.00000	101.88667			0.00	0	0
Total TH13A9 SPOT									0.00	0	0
Total For TH13A9									0.00	0	0
TH13B On 21/08/2020 Spot Bond				100.00000	0.00000	102.10732			0.00	0	0
Total TH13B1 SPOT									0.00	0	0
Total For TH13B1									0.00	0	0
TH13B On 21/08/2020 Spot Bond				100.00000	0.00000	102.10951			0.00	0	0
Total TH13B2 SPOT									0.00	0	0
Total For TH13B2									0.00	0	0
TH13B On 21/08/2020 Spot Bond				100.00000	0.00000	102.15914			0.00	0	0
Total TH13B3 SPOT									0.00	0	0
Total For TH13B3									0.00	0	0
TH13B On 21/08/2020 Spot Bond				100.00000	0.00000	102.11556			0.00	0	0
Total TH13B4 SPOT									0.00	0	0
Total For TH13B4									0.00	0	0
TH13B On 21/08/2020 Spot Bond				100.00000	0.00000	102.10077			0.00	0	0
Total TH13B5 SPOT									0.00	0	0
Total For TH13B5									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH13C On 21/08/2020 Spot Bond				100.00000	0.00000	102.26025				0.00	0	0
Total TH13C1 SPOT										0.00	0	0
Total For TH13C1										0.00	0	0
TH13C On 21/08/2020 Spot Bond				100.00000	0.00000	102.27772				0.00	0	0
Total TH13C2 SPOT										0.00	0	0
Total For TH13C2										0.00	0	0
TH13C On 21/08/2020 Spot Bond				100.00000	0.00000	102.26808				0.00	0	0
Total TH13C3 SPOT										0.00	0	0
Total For TH13C3										0.00	0	0
TH13C On 21/08/2020 Spot Bond				100.00000	0.00000	102.31164				0.00	0	0
Total TH13C4 SPOT										0.00	0	0
Total For TH13C4										0.00	0	0
TH13C On 21/08/2020 Spot Bond				100.00000	0.00000	102.38038				0.00	0	0
Total TH13C5 SPOT										0.00	0	0
Total For TH13C5										0.00	0	0
TH13D On 21/08/2020 Spot Bond				100.00000	0.00000	102.98073				0.00	0	0
Total TH13D1 SPOT										0.00	0	0
Total For TH13D1										0.00	0	0
TH13D On 21/08/2020 Spot Bond				100.00000	0.00000	102.98073				0.00	0	0
Total TH13D2 SPOT										0.00	0	0
Total For TH13D2										0.00	0	0
TH13D On 21/08/2020 Spot Bond				100.00000	0.00000	103.02969				0.00	0	0
Total TH13D3 SPOT										0.00	0	0
Total For TH13D3										0.00	0	0
TH13D On 21/08/2020 Spot Bond				100.00000	0.00000	102.99708				0.00	0	0
Total TH13D4 SPOT										0.00	0	0
Total For TH13D4										0.00	0	0
TH13D On 21/08/2020 Spot Bond				100.00000	0.00000	103.02437				0.00	0	0
Total TH13D5 SPOT										0.00	0	0
Total For TH13D5										0.00	0	0
TH14A On 21/11/2017 Spot Bond				100.00000	0.00000	101.76806				0.00	0	0
Total TH14A1 SPOT										0.00	0	0
Total For TH14A1										0.00	0	0
TH14A On 21/11/2019 Spot Bond				100.00000	0.00000	101.64781				0.00	0	0
Total TH14A2 SPOT										0.00	0	0
Total For TH14A2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH14A On 21/11/2021 Spot Bond				100.00000	0.00000	102.03943				0.00	0	0
Total TH14A3 SPOT										0.00	0	0
Total For TH14A3										0.00	0	0
TH14A On 21/11/2021 Spot Bond			9.10000	105.69418	9.10000	105.66863				0.00	0	0
Total TH14A4 SPOT										0.00	0	0
Total For TH14A4										0.00	0	0
TH14A On 21/02/2018 Spot Bond				100.00000	0.00000	101.79042				0.00	0	0
Total TH14A5 SPOT										0.00	0	0
Total For TH14A5										0.00	0	0
TH14A On 21/11/2019 Spot Bond				100.00000	0.00000	101.96531				0.00	0	0
Total TH14A6 SPOT										0.00	0	0
Total For TH14A6										0.00	0	0
TH14A On 21/11/2021 Spot Bond				100.00000	0.00000	102.02196				0.00	0	0
Total TH14A7 SPOT										0.00	0	0
Total For TH14A7										0.00	0	0
TH14A On 21/11/2021 Spot Bond			9.05000	102.40985	9.05000	103.07785				0.00	0	0
Total TH14A8 SPOT										0.00	0	0
Total For TH14A8										0.00	0	0
TH14A On 21/05/2018 Spot Bond				100.00000	0.00000	101.81674				0.00	0	0
Total TH14A9 SPOT										0.00	0	0
Total For TH14A9										0.00	0	0
TH14B On 21/11/2021 Spot Bond				100.00000	0.00000	102.17266				0.00	0	0
Total TH14B1 SPOT										0.00	0	0
Total For TH14B1										0.00	0	0
TH14B On 21/11/2021 Spot Bond				100.00000	0.00000	102.10714				0.00	0	0
Total TH14B2 SPOT										0.00	0	0
Total For TH14B2										0.00	0	0
TH14B On 21/11/2021 Spot Bond				100.00000	0.00000	102.08093				0.00	0	0
Total TH14B3 SPOT										0.00	0	0
Total For TH14B3										0.00	0	0
TH14C On 21/11/2021 Spot Bond				100.00000	0.00000	102.28184				0.00	0	0
Total TH14C1 SPOT										0.00	0	0
Total For TH14C1										0.00	0	0
TH14C On 21/11/2021 Spot Bond				100.00000	0.00000	102.23817				0.00	0	0
Total TH14C2 SPOT										0.00	0	0
Total For TH14C2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH14C: On 21/11/2021 Spot Bond				100.00000	0.00000	102.21196				0.00	0	0
Total TH14C3 SPOT										0.00	0	0
Total For TH14C3										0.00	0	0
TH14D: On 21/11/2021 Spot Bond				100.00000	0.00000	102.93655				0.00	0	0
Total TH14D1 SPOT										0.00	0	0
Total For TH14D1										0.00	0	0
TH14D: On 21/11/2021 Spot Bond				100.00000	0.00000	102.89074				0.00	0	0
Total TH14D2 SPOT										0.00	0	0
Total For TH14D2										0.00	0	0
TH14D: On 21/11/2021 Spot Bond				100.00000	0.00000	102.82748				0.00	0	0
Total TH14D3 SPOT										0.00	0	0
Total For TH14D3										0.00	0	0
THE9B: On 18/07/2019 Spot Bond				100.00000	0.00000	100.66393				0.00	0	0
Total THE9B4 SPOT										0.00	0	0
Total For THE9B4										0.00	0	0
THE9C: On 18/07/2019 Spot Bond				100.00000	0.00000	102.05297				0.00	0	0
Total THE9C4 SPOT										0.00	0	0
Total For THE9C4										0.00	0	0
THE9D: On 18/07/2019 Spot Bond				100.00000	0.00000	100.91625				0.00	0	0
Total THE9D4 SPOT										0.00	0	0
Total For THE9D4										0.00	0	0
TL20 On 22/02/2020 Spot Bond			8.91000	96.37826	8.91000	96.31807				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	24.51343	100.00000	24.46692				0.00	0	0
TL20/R: On 25/11/2020 Spot Bond			10.00000	110.38900	10.00000	110.36000				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	13.62207	100.00000	13.57953				0.00	0	0
Total TL21U SPOT										0.00	0	0
Total For TL21U										0.00	0	0
TLC01 On 22/09/2017 Spot Bond				100.00000	0.00000	103.21132				0.00	0	0
Total TLC01 SPOT										0.00	0	0
Total For TLC01										0.00	0	0
TLC02 On 22/03/2018 Spot Bond				100.00000	0.00000	101.16934				0.00	0	0
Total TLC02 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 TLC02									0.00	0	0
TN17 On 14/11/2017 Spot Bond			7.69000	102.57201	7.69000	102.55084			12,834,948,360,000.00	1,669,044,000	13,086,035,839
Total TN17 SPOT									12,834,948,360,000.00	1,669,044,000	13,086,035,839
Total For TN17									12,834,948,360,000.00	1,669,044,000	13,086,035,839
TN17/R On 14/11/2017 Spot Bond			100.00000	83.01766	100.00000	82.83758			0.00	0	0
Total TN17/R203 SPOT									0.00	0	0
Total For TN17/R203									0.00	0	0
TN20 On 17/09/2020 Spot Bond			8.84000	108.59353	8.84000	108.56800			832,747,448,000,000.00	94,202,200,000	47,162,500,000
Total TN20 SPOT									832,747,448,000,000.00	94,202,200,000	47,162,500,000
Total For TN20									832,747,448,000,000.00	94,202,200,000	47,162,500,000
TN20/R On 17/09/2020 Spot Bond			100.00000	21.75893	100.00000	21.71103			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	16.23760	100.00000	16.19826			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	14.11236	100.00000	14.06353			0.00	0	0
Total TN21U SPOT									0.00	0	0
Total For TN21U									0.00	0	0
TN23 On 06/11/2023 Spot Bond			9.50000	108.82889	9.50000	108.80144			55,100,000,000,000.00	5,800,000,000	4,085,500,000
Total TN23 SPOT									55,100,000,000,000.00	5,800,000,000	4,085,500,000
Total For TN23									55,100,000,000,000.00	5,800,000,000	4,085,500,000
TN23/R On 06/11/2023 Spot Bond			100.00000	13.94135	100.00000	13.91066			0.00	0	0
Total TN23/R2023 SPOT									0.00	0	0
Total For TN23/R2023									0.00	0	0
TN25 On 19/08/2025 Spot Bond			10.48000	94.56535	10.48000	94.53866			8,384,000,000,000.00	800,000,000	15,480,000,000
Total TN25 SPOT									8,384,000,000,000.00	800,000,000	15,480,000,000
Total For TN25									8,384,000,000,000.00	800,000,000	15,480,000,000
TN25/R On 19/08/2025 Spot Bond			100.00000	9.46660	100.00000	9.44541			0.00	0	0
Total TN25/R186 SPOT									0.00	0	0
Total For TN25/R186									0.00	0	0
TN27 On 14/11/2027 Spot Bond			10.63000	91.47365	10.63000	91.44790			0.00	0	3,510,000,000
Total TN27 SPOT									0.00	0	3,510,000,000
Total For TN27									0.00	0	3,510,000,000
TN27/R On 14/11/2027 Spot Bond			100.00000	10.85063	100.00000	10.82674			0.00	0	0
Total TN27/R186 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 TN27/R186									0.00	0	0
TN30 On 09/10/2030 Spot Bond			11.27500	98.27490	11.27500	98.24546		56,375,000,000,000.00	5,000,000,000	9,300,000,000	
Total TN30 SPOT								56,375,000,000,000.00	5,000,000,000	9,300,000,000	
Total For TN30								56,375,000,000,000.00	5,000,000,000	9,300,000,000	
TN30/R On 09/10/2030 Spot Bond			8.00000	123.65492	8.00000	123.62843		0.00	0	0	
Total TN30/R2030 SPOT								0.00	0	0	
Total For TN30/R2030								0.00	0	0	
TN40 On 09/10/2040 Spot Bond			11.93500	94.35653	11.93500	94.32665		54,901,000,000,000.00	4,600,000,000	2,800,000,000	
Total TN40 SPOT								54,901,000,000,000.00	4,600,000,000	2,800,000,000	
Total For TN40								54,901,000,000,000.00	4,600,000,000	2,800,000,000	
TN40/R On 09/10/2040 Spot Bond			10.75000	103.61124	10.75000	103.58160		0.00	0	0	
Total TN40/R214 SPOT								0.00	0	0	
Total For TN40/R214								0.00	0	0	
TNF18 On 22/08/2018 Spot Bond			100.00000		0.00000	101.96097		0.00	0	0	
Total TNF18 SPOT								0.00	0	0	
Total For TNF18								0.00	0	0	
TORQ1 On 15/08/2018 Spot Bond			100.00000		0.00000	99.86929		0.00	0	0	
Total TORQ10 SPOT								0.00	0	0	
Total For TORQ10								0.00	0	0	
TORQ3 On 15/04/2022 Spot Bond			100.00000		0.00000	99.88671		0.00	0	0	
Total TORQ3 SPOT								0.00	0	0	
Total For TORQ3								0.00	0	0	
TORQ6 On 15/04/2022 Spot Bond			100.00000		0.00000	99.84932		0.00	0	0	
Total TORQ6 SPOT								0.00	0	0	
Total For TORQ6								0.00	0	0	
TORQ7 On 15/08/2019 Spot Bond			100.00000		0.00000	99.88804		0.00	0	0	
Total TORQ7 SPOT								0.00	0	0	
Total For TORQ7								0.00	0	0	
TORQ8 On 15/08/2018 Spot Bond			100.00000		0.00000	99.88536		0.00	0	0	
Total TORQ8 SPOT								0.00	0	0	
Total For TORQ8								0.00	0	0	
TORQ9 On 15/08/2018 Spot Bond			100.00000		0.00000	99.88134		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	110.38900	10.00000	110.36000		0.00	0	0	
Total TPDA01/JIBAR SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TPDA01/JIBAR										0.00	0	0
TPDA0: On 05/04/2018 Spot Bond				100.00000	0.00000	100.91214				0.00	0	0
Total TPDA03 SPOT										0.00	0	0
Total For TPDA03										0.00	0	0
TPDA0: On 10/04/2019 Spot Bond				100.00000	0.00000	101.01913				0.00	0	0
Total TPDA05 SPOT										0.00	0	0
Total For TPDA05										0.00	0	0
TPDA0: On 30/11/2018 Spot Bond				100.00000	0.00000	102.00852				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			9.06000	103.10616	9.06000	103.08134				0.00	0	0
Total TPDA08 SPOT										0.00	0	0
Total For TPDA08										0.00	0	0
TRA2A: On 14/12/2018 Spot Bond				100.00000	0.00000	101.40514				0.00	0	0
Total TRA2A1 SPOT										0.00	0	0
Total For TRA2A1										0.00	0	0
TRA2A: On 14/12/2020 Spot Bond				100.00000	0.00000	101.46852				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			9.31000	102.52251	9.31000	102.49702				0.00	0	0
Total TRA2A3 SPOT										0.00	0	0
Total For TRA2A3										0.00	0	0
TRA2A: On 14/12/2018 Spot Bond				100.00000	0.00000	101.40669				0.00	0	0
Total TRA2A4 SPOT										0.00	0	0
Total For TRA2A4										0.00	0	0
TRA2A: On 14/12/2020 Spot Bond				100.00000	0.00000	101.46852				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			9.11000	104.20677	9.11000	103.12635				0.00	0	0
Total TRA2A6 SPOT										0.00	0	0
Total For TRA2A6										0.00	0	0
TRA2B: On 14/12/2020 Spot Bond				100.00000	0.00000	101.56906				0.00	0	0
Total TRA2B1 SPOT										0.00	0	0
Total For TRA2B1										0.00	0	0
TRA2B: On 14/12/2020 Spot Bond				100.00000	0.00000	101.60771				0.00	0	0
Total TRA2B2 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 TRA2B2										0.00	0	0
TRA2C On 14/12/2020 Spot Bond				100.00000	0.00000	101.76994				0.00	0	0
Total TRA2C1 SPOT										0.00	0	0
Total For TRA2C1										0.00	0	0
TRA2C On 14/12/2020 Spot Bond				100.00000	0.00000	101.83170				0.00	0	0
Total TRA2C2 SPOT										0.00	0	0
Total For TRA2C2										0.00	0	0
TRA2D On 14/12/2020 Spot Bond				100.00000	0.00000	102.23256				0.00	0	0
Total TRA2D1 SPOT										0.00	0	0
Total For TRA2D1										0.00	0	0
TRA2D On 14/12/2020 Spot Bond				100.00000	0.00000	102.23256				0.00	0	0
Total TRA2D2 SPOT										0.00	0	0
Total For TRA2D2										0.00	0	0
TRAA2 On 14/06/2019 Spot Bond				100.00000	0.00000	101.46233				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	31.51486	100.00000	31.43851				0.00	0	0
Total TRAA4U SPOT										0.00	0	0
Total For TRAA4U										0.00	0	0
TRAB1 On 14/06/2019 Spot Bond				100.00000	0.00000	101.48413				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	31.78776	100.00000	31.71075				0.00	0	0
Total TRAB2U SPOT										0.00	0	0
Total For TRAB2U										0.00	0	0
TRAC1 On 14/06/2019 Spot Bond				100.00000	0.00000	101.49187				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	32.01517	100.00000	31.93761				0.00	0	0
Total TRAC2U SPOT										0.00	0	0
Total For TRAC2U										0.00	0	0
TRAD1 On 14/06/2019 Spot Bond				100.00000	0.00000	101.35197				0.00	0	0
Total TRAD1 SPOT										0.00	0	0
Total For TRAD1										0.00	0	0
TRAD2 On 14/06/2019 Spot Bond			100.00000	34.78964	100.00000	34.70535				0.00	0	0
Total TRAD2U 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 TRAD2U										0.00	0	0
TRAE1 On 14/06/2019 Spot Bond				100.00000	0.00000	104.64025				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	37.83700	100.00000	37.74533				0.00	0	0
Total TRAE2U SPOT										0.00	0	0
Total For TRAE2U										0.00	0	0
TSE01 On 31/07/2019 Spot Bond			100.00000	29.13403	100.00000	29.06345				0.00	0	0
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSE03 On 31/10/2020 Spot Bond			100.00000	16.05662	100.00000	16.01772				0.00	0	0
Total TSE03U SPOT										0.00	0	0
Total For TSE03U										0.00	0	0
TSP21 On 17/08/2017 Spot Bond				100.00000	0.00000	99.84553				0.00	0	0
Total TSP219 SPOT										0.00	0	0
Total For TSP219										0.00	0	0
TSP22 On 26/10/2017 Spot Bond				100.00000	0.00000	98.35166				0.00	0	0
Total TSP220 SPOT										0.00	0	0
Total For TSP220										0.00	0	0
TSP22 On 26/04/2018 Spot Bond				100.00000	0.00000	94.42354				0.00	0	0
Total TSP221 SPOT										0.00	0	0
Total For TSP221										0.00	0	0
TSP22 On 10/05/2018 Spot Bond				100.00000	0.00000	94.11385				0.00	0	0
Total TSP222 SPOT										0.00	0	0
Total For TSP222										0.00	0	0
TSP22 On 23/11/2017 Spot Bond				100.00000	0.00000	97.75421				0.00	0	0
Total TSP223 SPOT										0.00	0	0
Total For TSP223										0.00	0	0
TSP22 On 24/05/2018 Spot Bond				100.00000	0.00000	93.82869				0.00	0	0
Total TSP224 SPOT										0.00	0	0
Total For TSP224										0.00	0	0
TSP22 On 07/12/2017 Spot Bond				100.00000	0.00000	97.45718				0.00	0	0
Total TSP225 SPOT										0.00	0	0
Total For TSP225										0.00	0	0
TSP22 On 07/06/2018 Spot Bond				100.00000	0.00000	93.58285				0.00	0	0
Total TSP226 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 TSP226										0.00	0	0
TSP227 On 21/06/2018 Spot Bond				100.00000	0.00000	93.30266				0.00	0	0
Total TSP227 SPOT										0.00	0	0
Total For TSP227										0.00	0	0
TTO011 On 28/08/2019 Spot Bond			100.00000	27.70487	100.00000	27.63776				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TUHF0 On 26/01/2020 Spot Bond				100.00000	0.00000	100.43195				0.00	0	0
Total TUHF01 SPOT										0.00	0	0
Total For TUHF01										0.00	0	0
TWC23 On 11/08/2017 Spot Bond				100.00000	0.00000	101.99810				0.00	0	0
Total TWC235 SPOT										0.00	0	0
Total For TWC235										0.00	0	0
TWC23 On 17/08/2017 Spot Bond				100.00000	0.00000	101.86681				0.00	0	0
Total TWC236 SPOT										0.00	0	0
Total For TWC236										0.00	0	0
TWC23 On 18/08/2017 Spot Bond				100.00000	0.00000	101.82622				0.00	0	0
Total TWC237 SPOT										0.00	0	0
Total For TWC237										0.00	0	0
TWC23 On 31/08/2017 Spot Bond				100.00000	0.00000	101.48076				0.00	0	0
Total TWC238 SPOT										0.00	0	0
Total For TWC238										0.00	0	0
TWC23 On 09/10/2017 Spot Bond				100.00000	0.00000	100.73049				0.00	0	0
Total TWC239 SPOT										0.00	0	0
Total For TWC239										0.00	0	0
TWC24 On 13/10/2017 Spot Bond				100.00000	0.00000	100.58334				0.00	0	0
Total TWC240 SPOT										0.00	0	0
Total For TWC240										0.00	0	0
TWC24 On 28/08/2017 Spot Bond				100.00000	0.00000	101.56260				0.00	0	0
Total TWC241 SPOT										0.00	0	0
Total For TWC241										0.00	0	0
TWC24 On 16/10/2017 Spot Bond				100.00000	0.00000	100.58009				0.00	0	0
Total TWC242 SPOT										0.00	0	0
Total For TWC242										0.00	0	0
TWC24 On 23/10/2017 Spot Bond				100.00000	0.00000	100.35318				0.00	0	0
Total TWC243 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 TWC243										0.00	0	0
TWC24 On 26/10/2017 Spot Bond				100.00000	0.00000	100.31163				0.00	0	0
Total TWC244 SPOT										0.00	0	0
Total For TWC244										0.00	0	0
UG21 On 02/03/2021 Spot Bond			9.16000	109.28739	9.16000	109.26080				0.00	0	70,000,000
Total UG21 SPOT										0.00	0	70,000,000
Total For UG21										0.00	0	70,000,000
UG26 On 09/03/2026 Spot Bond			10.61000	108.62399	10.61000	108.59348				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	9.76768	100.00000	9.72472				0.00	0	0
Total VCJA1U SPOT										0.00	0	0
Total For VCJA1U										0.00	0	0
VCJB1U On 20/07/2025 Spot Bond			100.00000	9.63168	100.00000	9.58933				0.00	0	0
Total VCJB1U SPOT										0.00	0	0
Total For VCJB1U										0.00	0	0
VCPA1U On 20/07/2025 Spot Bond			100.00000	9.43167	100.00000	9.39019				0.00	0	0
Total VCPA1U SPOT										0.00	0	0
Total For VCPA1U										0.00	0	0
VCPB1U On 20/07/2025 Spot Bond			100.00000	9.25543	100.00000	9.21473				0.00	0	0
Total VCPB1U SPOT										0.00	0	0
Total For VCPB1U										0.00	0	0
VJA03U On 20/10/2023 Spot Bond			100.00000	8.32024	100.00000	8.30009				0.00	0	0
Total VJA03U SPOT										0.00	0	0
Total For VJA03U										0.00	0	0
VJA04U On 20/01/2024 Spot Bond			100.00000	8.69160	100.00000	8.67055				0.00	0	0
Total VJA04U SPOT										0.00	0	0
Total For VJA04U										0.00	0	0
VJA05U On 20/04/2024 Spot Bond			100.00000	9.20976	100.00000	9.18746				0.00	0	0
Total VJA05U SPOT										0.00	0	0
Total For VJA05U										0.00	0	0
VJA06U On 20/07/2024 Spot Bond			100.00000	9.27463	100.00000	9.25215				0.00	0	0
Total VJA06U SPOT										0.00	0	0
Total For VJA06U										0.00	0	0
VJA07U On 20/10/2024 Spot Bond			100.00000	9.31827	100.00000	9.29569				0.00	0	0
Total VJA07U 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 VJA07U										0.00	0	0
VJA08L On 20/01/2025 Spot Bond			100.00000	9.35178	100.00000	9.32912				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	10.83731	100.00000	10.80347				0.00	0	0
Total VJA09U SPOT										0.00	0	0
Total For VJA09U										0.00	0	0
VJB03L On 20/10/2023 Spot Bond			100.00000	8.11785	100.00000	8.09819				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	8.47198	100.00000	8.45146				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	8.97932	100.00000	8.95757				0.00	0	0
Total VJB05U SPOT										0.00	0	0
Total For VJB05U										0.00	0	0
VJB06L On 20/07/2024 Spot Bond			100.00000	9.11260	100.00000	9.09052				0.00	0	0
Total VJB06U SPOT										0.00	0	0
Total For VJB06U										0.00	0	0
VJB07L On 20/10/2024 Spot Bond			100.00000	9.14104	100.00000	9.11889				0.00	0	0
Total VJB07U SPOT										0.00	0	0
Total For VJB07U										0.00	0	0
VJB08L On 20/01/2025 Spot Bond			100.00000	9.17473	100.00000	9.15251				0.00	0	0
Total VJB08U SPOT										0.00	0	0
Total For VJB08U										0.00	0	0
VJB09L On 20/04/2025 Spot Bond			100.00000	10.62885	100.00000	10.59566				0.00	0	0
Total VJB09U SPOT										0.00	0	0
Total For VJB09U										0.00	0	0
VKC19 On 06/09/2017 Spot Bond				100.00000	0.00000	103.58089				0.00	0	0
Total VKC19 SPOT										0.00	0	0
Total For VKC19										0.00	0	0
VKC20 On 29/09/2017 Spot Bond				100.00000	0.00000	100.95643				0.00	0	0
Total VKC20 SPOT										0.00	0	0
Total For VKC20										0.00	0	0
VKE01L On 01/04/2018 Spot Bond			100.00000	61.34147	100.00000	61.19287				0.00	0	0
Total VKE01U 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 VKE01U									0.00	0	0
VKE05 On 28/03/2018 Spot Bond				100.00000	0.00000	101.33160			0.00	0	0
Total VKE05 SPOT									0.00	0	0
Total For VKE05									0.00	0	0
VKE06 On 08/05/2018 Spot Bond				100.00000	0.00000	100.04358			0.00	0	0
Total VKE06 SPOT									0.00	0	0
Total For VKE06									0.00	0	0
VKE07 On 08/06/2020 Spot Bond				100.00000	0.00000	101.58195			0.00	0	0
Total VKE07 SPOT									0.00	0	0
Total For VKE07									0.00	0	0
VKE08 On 29/03/2019 Spot Bond				100.00000	0.00000	101.10046			0.00	0	0
Total VKE08 SPOT									0.00	0	0
Total For VKE08									0.00	0	0
VKE09 On 08/07/2020 Spot Bond				100.00000	0.00000	100.81971			0.00	0	0
Total VKE09 SPOT									0.00	0	0
Total For VKE09									0.00	0	0
VKE10 On 08/07/2022 Spot Bond				100.00000	0.00000	100.83308			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	9.41163	100.00000	9.38883			0.00	0	0
Total VPA03U SPOT									0.00	0	0
Total For VPA03U									0.00	0	0
VPA04L On 20/01/2024 Spot Bond			100.00000	5.03684	100.00000	5.02464			0.00	0	0
Total VPA04U SPOT									0.00	0	0
Total For VPA04U									0.00	0	0
VPA05L On 20/04/2024 Spot Bond			100.00000	9.02667	100.00000	9.00481			0.00	0	0
Total VPA05U SPOT									0.00	0	0
Total For VPA05U									0.00	0	0
VPA06L On 20/07/2024 Spot Bond			100.00000	9.11396	100.00000	9.09189			0.00	0	0
Total VPA06U SPOT									0.00	0	0
Total For VPA06U									0.00	0	0
VPA07L On 20/10/2024 Spot Bond			100.00000	9.03222	100.00000	9.01034			0.00	0	0
Total VPA07U SPOT									0.00	0	0
Total For VPA07U									0.00	0	0
VPA08L On 20/01/2025 Spot Bond			100.00000	9.03203	100.00000	9.01016			0.00	0	0
Total VPA08U 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 VPA08U										0.00	0	0
VPA09L On 20/04/2025 Spot Bond			100.00000	10.52975	100.00000	10.49687				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	9.61423	100.00000	9.59094				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	4.81721	100.00000	4.80554				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	8.74361	100.00000	8.72243				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	8.89935	100.00000	8.87779				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	8.81402	100.00000	8.79268				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	8.81455	100.00000	8.79320				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	10.27470	100.00000	10.24263				0.00	0	0
Total VPB09U SPOT										0.00	0	0
Total For VPB09U										0.00	0	0
WRS2L On 25/11/2019 Spot Bond			100.00000	25.52524	100.00000	25.46341				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			3.01500	249.44724	3.01500	249.40342				0.00	0	0
Total WS05 SPOT										0.00	0	0
Total For WS05										0.00	0	0
WSP3 On 28/05/2019 Spot Bond			7.68500	103.98141	7.68500	103.96011				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			8.05000	104.14981	8.05000	104.12747				0.00	0	0
Total WSP4 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 WSP4									0.00	0	0
WSP5 On 28/05/2021 Spot Bond			8.31000	104.01984	8.31000	103.99683			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	14.80620	100.00000	14.77361			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			7.07000	86.20877	7.07000	86.19250			0.00	0	0
Total Z083 SPOT									0.00	0	0
Total For Z083									0.00	0	0
Total for SPOT									1.73e+017	411,192,530,900	169,458,823,899
Total for SPOT :									1.73e+017	411,192,530,900	169,458,823,899
Total Futures									1.73e+017	411,192,534,647	169,459,756,369
Total Options									0.00	0	58,420
Grand Total:									1.73e+017	411,192,534,647	169,459,814,789