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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 01/09/2017

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 02/11/2017 Bond Future			10.79913	76.29351	10.85139	75.97644			0.00	0	9,466
ES33 On 01/02/2018 Bond Future			10.90555	77.69647	10.95960	77.37397			0.00	0	0
ES33 On 03/05/2018 Bond Future			11.00904	75.35548	11.06500	75.02691			0.00	0	0
Total ES33 Future									0.00	0	9,466
ES33 On 02/11/2017 Bond Future	10.66	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/11/2017 Bond Future	10.66	Put			1,171.04000	1.17104	853,970		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			1,109.18000	1.10918	792,110		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			1,047.40000	1.04740	730,330		0.00	0	0
ES33 On 01/02/2018 Bond Future	11.00	Call			239.71000	0.23971	562,210		0.00	0	0
ES33 On 01/02/2018 Bond Future	11.00	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 01/02/2018 Bond Future	11.01	Call			298.86000	0.29886	621,360		0.00	0	0
ES33 On 01/02/2018 Bond Future	11.01	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 01/02/2018 Bond Future	10.99	Call			180.48000	0.18048	502,980		0.00	0	0
ES33 On 01/02/2018 Bond Future	10.99	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 03/05/2018 Bond Future	11.22	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	03/05/2018	Bond Future	11.20	Call			783.82000	0.78382	1,112,390		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			841.39000	0.84139	1,169,960		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			898.89000	0.89889	1,227,460		0.00	0	0
Total ES33 Option												0.00	0	0
Total For ES33												0.00	0	9,466
ES42	On	02/11/2017	Bond Future			11.04430	78.91941	11.09666	78.56205			0.00	0	7,957
ES42	On	01/02/2018	Bond Future			11.14714	80.37044	11.20128	80.00689			0.00	0	0
ES42	On	03/05/2018	Bond Future			11.25222	77.60959	11.30832	77.23921			0.00	0	0
Total ES42 Future												0.00	0	7,957
Total For ES42												0.00	0	7,957
I2025	On	02/11/2017	Bond Future			129.59380	129.59380	129.60289	129.60289			0.00	0	2,291
I2025	On	01/02/2018	Bond Future			130.68549	130.68549	130.68010	130.68010			0.00	0	0
I2025	On	03/05/2018	Bond Future			133.18085	133.18085	133.17662	133.17662			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			3,367.11000	3.36711	3,376,200		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			3,377.11000	3.37711	3,386,200		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			3,357.11000	3.35711	3,366,200		0.00	0	0
I2025	On	01/02/2018	Bond Future	133.89	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	01/02/2018	Bond Future	133.89	Put			3,209.90000	3.20990	3,204,510		0.00	0	0
I2025	On	01/02/2018	Bond Future	133.90	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	01/02/2018	Bond Future	133.90	Put			3,219.90000	3.21990	3,214,510		0.00	0	0
I2025	On	01/02/2018	Bond Future	133.88	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	01/02/2018	Bond Future	133.88	Put			3,199.90000	3.19990	3,194,510		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.22	Put			43.38000	0.04338	39,150		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.20	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.20	Put			23.38000	0.02338	19,150		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.21	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.21	Put			33.38000	0.03338	29,150		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.22	Call			0.00000	0.00000	0,000		0.00	0	0
Total I2025 Option												0.00	0	0
Total For I2025												0.00	0	2,291
I2029	On	02/11/2017	Bond Future			99.93772	99.93772	99.94460	99.94460			0.00	0	1,370
I2029	On	01/02/2018	Bond Future			101.81119	101.81119	101.81790	101.81790			0.00	0	0
I2029	On	03/05/2018	Bond Future			102.73805	102.73805	102.73513	102.73513			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total I2029 Future												0.00	0	1,370
Total For I2029												0.00	0	1,370
I2033	On	02/11/2017	Bond Future			104.11416	104.11416	104.12113	104.12113			0.00	0	5,174
I2033	On	01/02/2018	Bond Future			106.06598	106.06598	106.07271	106.07271			0.00	0	0
I2033	On	03/05/2018	Bond Future			107.00437	107.00437	107.00079	107.00079			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			5,948.87000	5.94887	5,955,840		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			5,958.87000	5.95887	5,965,840		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			5,968.87000	5.96887	5,975,840		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.66	Put			3,587.29000	3.58729	3,594,020		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.64	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.64	Put			3,567.29000	3.56729	3,574,020		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.65	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.65	Put			3,577.29000	3.57729	3,584,020		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.66	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.70	Put			699.21000	0.69921	695,630		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.71	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.71	Put			709.21000	0.70921	705,630		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.69	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.69	Put			689.21000	0.68921	685,630		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.70	Call			0.00000	0.00000	0,000		0.00	0	0
Total I2033 Option												0.00	0	0
Total For I2033												0.00	0	5,174
I2038	On	02/11/2017	Bond Future			128.35416	128.35416	127.33332	127.33332			0.00	0	19,544
I2038	On	01/02/2018	Bond Future			129.25534	129.25534	128.19897	128.19897			0.00	0	0
I2038	On	03/05/2018	Bond Future			131.72340	131.72340	130.64812	130.64812			0.00	0	0
Total I2038 Future												0.00	0	19,544
I2038	On	02/11/2017	Bond Future	136.81	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.81	Put			9,476.68000	9.47668	8,455,840		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.82	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.82	Put			9,486.68000	9.48668	8,465,840		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.80	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.80	Put			9,466.68000	9.46668	8,445,840		0.00	0	0
I2038	On	01/02/2018	Bond Future	136.94	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	01/02/2018	Bond Future	136.94	Put			8,741.03000	8.74103	7,684,660		0.00	0	0
I2038	On	01/02/2018	Bond Future	136.95	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	01/02/2018	Bond Future	136.95	Put			8,751.03000	8.75103	7,694,660		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2038	On	01/02/2018	Bond Future	136.93	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	01/02/2018	Bond Future	136.93	Put			8,731.03000	8.73103	7,674,660		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.27	Put			1,621.88000	1.62188	546,600		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.28	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.28	Put			1,631.88000	1.63188	556,600		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.29	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.29	Put			1,641.88000	1.64188	566,600		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.27	Call			0.00000	0.00000	0,000		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												0.00	0	19,544
I2046	On	02/11/2017	Bond Future			123.56110	123.56110	123.31965	123.31965			0.00	0	21,292
I2046	On	01/02/2018	Bond Future			125.87748	125.87748	125.63095	125.63095			0.00	0	0
I2046	On	03/05/2018	Bond Future			126.68284	126.68284	126.41580	126.41580			0.00	0	0
Total I2046 Future												0.00	0	21,292
I2046	On	02/11/2017	Bond Future	136.31	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.31	Put			12,990.35000	12.99035	12,748,900		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.32	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.32	Put			13,000.35000	13.00035	12,758,900		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.30	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.30	Put			12,980.35000	12.98035	12,738,900		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			7,269.05000	7.26905	7,022,520		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			7,279.05000	7.27905	7,032,520		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			7,289.05000	7.28905	7,042,520		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.94	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.94	Put			1,524.20000	1.52420	1,257,160		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.95	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.95	Put			1,534.20000	1.53420	1,267,160		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.93	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.93	Put			1,514.20000	1.51420	1,247,160		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												0.00	0	21,292
I2050	On	02/11/2017	Bond Future			131.81723	131.81723	131.53293	131.53293			0.00	0	22,382
I2050	On	01/02/2018	Bond Future			132.61485	132.61485	132.30700	132.30700			0.00	0	0
I2050	On	03/05/2018	Bond Future			135.14721	135.14721	134.83467	134.83467			0.00	0	0
Total I2050 Future												0.00	0	22,382
I2050	On	02/11/2017	Bond Future	144.66	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.66	Put			13,127.07000	13.12707	12,842,770		0.00	0	0

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I2050	On	02/11/2017	Bond Future	144.67	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.67	Put			13,137.07000	13.13707	12,852,770		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.65	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.65	Put			13,117.07000	13.11707	12,832,770		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.24	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.24	Put			7,933.00000	7.93300	7,625,150		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.25	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.25	Put			7,943.00000	7.94300	7,635,150		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.23	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.23	Put			7,923.00000	7.92300	7,615,150		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.62	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.62	Put			785.33000	0.78533	472,790		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.63	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.63	Put			795.33000	0.79533	482,790		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.61	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.61	Put			775.33000	0.77533	462,790		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												0.00	0	22,382
R186	On	02/11/2017	Bond Future			8.52009	116.34845	8.59779	115.82490		7.36	589,188,550.80	5,064	164,672
R186	On	01/02/2018	Bond Future			8.56540	113.18785	8.64634	112.65532		7.42	0.00	0	198
R186	On	03/05/2018	Bond Future			8.60960	115.30101	8.69410	114.75849		7.29	0.00	0	0
Total R186 Future												589,188,550.80	5,064	164,870
R186	On	02/11/2017	Bond Future	8.89	Call			2,592.37000	2.59237	2,969,430	7.44	0.00	0	0
R186	On	02/11/2017	Bond Future	8.89	Put			652.20000	0.65220	505,710	7.44	0.00	0	0
R186	On	02/11/2017	Bond Future	8.90	Call			2,639.63000	2.63963	3,019,880	7.44	0.00	0	0
R186	On	02/11/2017	Bond Future	8.90	Put			633.86000	0.63386	490,560	7.44	0.00	0	0
R186	On	02/11/2017	Bond Future	8.88	Call			2,545.65000	2.54565	2,919,460	7.43	0.00	0	0
R186	On	02/11/2017	Bond Future	8.88	Put			671.13000	0.67113	521,390	7.43	0.00	0	0
R186	On	02/11/2017	Bond Future	8.75	Call			1,972.79000	1.97279	2,301,270	7.36	0.00	0	0
R186	On	02/11/2017	Bond Future	8.75	Put			956.54000	0.95654	761,470	7.36	0.00	0	3,750
R186	On	02/11/2017	Bond Future	9.00	Call			3,130.60000	3.13060	3,540,490	7.50	0.00	0	0
R186	On	02/11/2017	Bond Future	9.00	Put			471.66000	0.47166	358,000	7.50	0.00	0	5,000
R186	On	01/02/2018	Bond Future	8.96	Call			3,345.31000	3.34531	3,696,590	7.54	0.00	0	0
R186	On	01/02/2018	Bond Future	8.96	Put			1,313.05000	1.31305	1,131,800	7.54	0.00	0	0
R186	On	01/02/2018	Bond Future	8.75	Call			2,514.82000	2.51482	2,816,020	7.42	0.00	0	0
R186	On	01/02/2018	Bond Future	8.75	Put			1,837.69000	1.83769	1,606,360	7.42	0.00	0	820
R186	On	01/02/2018	Bond Future	8.97	Call			3,387.74000	3.38774	3,741,270	7.54	0.00	0	0
R186	On	01/02/2018	Bond Future	8.97	Put			1,291.50000	1.29150	1,112,500	7.54	0.00	0	0
R186	On	01/02/2018	Bond Future	8.50	Put			2,662.95000	2.66295	2,367,240	7.32	0.00	0	0
R186	On	01/02/2018	Bond Future	8.50	Call			1,697.67000	1.69767	1,934,490	7.32	0.00	0	1,460

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	7.75	Put			6,418.65000	6.41865	5,957,360	7.05	0.00	0	0
R186	On	01/02/2018	Bond Future	7.75	Call			329.14000	0.32914	400,380	7.05	0.00	0	1,460
R186	On	01/02/2018	Bond Future	8.98	Call			3,430.42000	3.43042	3,786,160	7.55	0.00	0	0
R186	On	01/02/2018	Bond Future	8.98	Put			1,270.24000	1.27024	1,093,450	7.55	0.00	0	0
R186	On	01/02/2018	Bond Future	9.00	Call			3,516.19000	3.51619	3,876,350	7.56	0.00	0	0
R186	On	01/02/2018	Bond Future	9.00	Put			1,228.30000	1.22830	1,055,930	7.56	0.00	0	6,200
R186	On	01/02/2018	Bond Future	9.25	Call			4,660.69000	4.66069	5,070,530	7.70	0.00	0	0
R186	On	01/02/2018	Bond Future	9.25	Put			793.00000	0.79300	670,310	7.70	0.00	0	820
R186	On	03/05/2018	Bond Future	8.91	Put			2,120.08000	2.12008	1,900,700	7.38	0.00	0	0
R186	On	03/05/2018	Bond Future	8.92	Call			3,528.13000	3.52813	3,853,160	7.39	0.00	0	0
R186	On	03/05/2018	Bond Future	8.92	Put			2,094.76000	2.09476	1,877,270	7.39	0.00	0	0
R186	On	03/05/2018	Bond Future	8.93	Call			3,566.30000	3.56630	3,893,220	7.39	0.00	0	0
R186	On	03/05/2018	Bond Future	8.93	Put			2,070.04000	2.07004	1,854,440	7.39	0.00	0	0
R186	On	03/05/2018	Bond Future	8.91	Call			3,490.52000	3.49052	3,813,660	7.38	0.00	0	0
Total R186 Option												0.00	0	19,510
Total For R186												589,188,550.80	5,064	184,380
R197	On	02/11/2017	Bond Future			300.99278	300.99278	301.01445	301.01445			0.00	0	2,350
R197	On	01/02/2018	Bond Future			299.66132	299.66132	299.60796	299.60796			0.00	0	0
R197	On	03/05/2018	Bond Future			305.38309	305.38309	305.33165	305.33165			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			4,145.55000	4.14555	4,167,220		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			4,155.55000	4.15555	4,177,220		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			4,135.55000	4.13555	4,157,220		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			2,052.04000	2.05204	1,998,680		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			2,062.04000	2.06204	2,008,680		0.00	0	0
R197	On	01/02/2018	Bond Future	301.68	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	01/02/2018	Bond Future	301.68	Put			2,072.04000	2.07204	2,018,680		0.00	0	0
R197	On	03/05/2018	Bond Future	304.46	Call			871.65000	0.87165	923,090		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			891.65000	0.89165	943,090		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			881.65000	0.88165	933,090		0.00	0	0
R197	On	03/05/2018	Bond Future	304.45	Put			0.00000	0.00000	0,000		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												0.00	0	2,350

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	02/11/2017	Bond Future			240.64837	240.64837	240.66472	240.66472			0.00	0	28,758
R202	On	01/02/2018	Bond Future			241.45549	241.45549	241.43180	241.43180			0.00	0	0
R202	On	03/05/2018	Bond Future			246.06589	246.06589	246.04416	246.04416			0.00	0	0
Total R202 Future												0.00	0	28,758
R202	On	02/11/2017	Bond Future	253.90	Put			13,235.28000	13.23528	13,251,630		0.00	0	0
R202	On	02/11/2017	Bond Future	253.91	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	02/11/2017	Bond Future	253.91	Put			13,245.28000	13.24528	13,261,630		0.00	0	0
R202	On	02/11/2017	Bond Future	253.89	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	02/11/2017	Bond Future	253.89	Put			13,225.28000	13.22528	13,241,630		0.00	0	0
R202	On	02/11/2017	Bond Future	253.90	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	01/02/2018	Bond Future	249.07	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	01/02/2018	Bond Future	249.07	Put			7,638.20000	7.63820	7,614,510		0.00	0	0
R202	On	01/02/2018	Bond Future	249.08	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	01/02/2018	Bond Future	249.08	Put			7,648.20000	7.64820	7,624,510		0.00	0	0
R202	On	01/02/2018	Bond Future	249.06	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	01/02/2018	Bond Future	249.06	Put			7,628.20000	7.62820	7,604,510		0.00	0	0
R202	On	03/05/2018	Bond Future	247.48	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	03/05/2018	Bond Future	247.48	Put			1,435.84000	1.43584	1,414,110		0.00	0	0
R202	On	03/05/2018	Bond Future	247.49	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	03/05/2018	Bond Future	247.49	Put			1,445.84000	1.44584	1,424,110		0.00	0	0
R202	On	03/05/2018	Bond Future	247.47	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	03/05/2018	Bond Future	247.47	Put			1,425.84000	1.42584	1,404,110		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												0.00	0	28,758
R2023	On	02/11/2017	Bond Future			7.79221	101.25768	7.87051	100.92321		4.12	0.00	0	56,480
R2023	On	01/02/2018	Bond Future			7.81717	103.11967	7.90012	102.77957		4.47	0.00	0	0
R2023	On	03/05/2018	Bond Future			7.83127	101.11499	7.91938	100.76851		4.42	0.00	0	0
Total R2023 Future												0.00	0	56,480
R2023	On	02/11/2017	Bond Future	8.56	Call			2,924.70000	2.92470	3,244,200	4.28	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.56	Put			37.97000	0.03797	23,000	4.28	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.57	Call			2,963.83000	2.96383	3,284,030	4.28	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.57	Put			36.00000	0.03600	21,730	4.28	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.58	Call			3,003.01000	3.00301	3,323,880	4.28	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.58	Put			34.09000	0.03409	20,490	4.28	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.32	Put			543.19000	0.54319	450,340	4.57	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.33	Call			2,272.38000	2.27238	2,521,080	4.58	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.33	Put			532.47000	0.53247	441,070	4.58	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.31	Call			2,214.10000	2.21410	2,459,880	4.57	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.31	Put			554.31000	0.55431	459,990	4.57	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.32	Call			2,243.05000	2.24305	2,490,300	4.57	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023	On	03/05/2018	Bond Future	8.29	Put			862.57000	0.86257	747,490	4.50	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.27	Call			2,252.40000	2.25240	2,481,220	4.50	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.27	Put			888.11000	0.88811	770,450	4.50	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.28	Call			2,277.98000	2.27798	2,508,090	4.50	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.28	Put			875.12000	0.87512	758,750	4.50	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.29	Call			2,303.98000	2.30398	2,535,380	4.50	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												0.00	0	56,480
R2030	On	02/11/2017	Bond Future			9.09540	94.14431	9.16252	93.68348			0.00	0	58,401
R2030	On	01/02/2018	Bond Future			9.14892	91.87058	9.21831	91.40184			0.00	0	0
R2030	On	03/05/2018	Bond Future			9.20488	93.58570	9.27674	93.10809			0.00	0	0
Total R2030 Future												0.00	0	58,401
R2030	On	02/11/2017	Bond Future	9.34	Call			1,203.40000	1.20340	1,664,230		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.34	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.35	Call			1,270.56000	1.27056	1,731,390		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			1,337.64000	1.33764	1,798,470		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	01/02/2018	Bond Future	9.39	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.37	Call			1,013.36000	1.01336	1,482,100		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.37	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.38	Call			1,079.62000	1.07962	1,548,360		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			1,145.82000	1.14582	1,614,560		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.50	Call			1,462.40000	1.46240	1,940,010		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			1,527.15000	1.52715	2,004,760		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.51	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.49	Call			1,397.58000	1.39758	1,875,190		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.49	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2030 Option												0.00	0	0
Total For R2030												0.00	0	58,401
R2032	On	02/11/2017	Bond Future			9.33466	92.35078	9.40691	91.82170		10.82	0.00	0	35,444
R2032	On	01/02/2018	Bond Future			9.39413	94.04885	9.46871	93.51055		10.72	0.00	0	0
R2032	On	03/05/2018	Bond Future			9.45205	91.64757	9.52914	91.09915		11.11	0.00	0	0
Total R2032 Future												0.00	0	35,444
R2032	On	02/11/2017	Bond Future	9.49	Call			1,959.50000	1.95950	2,260,150	10.82	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.49	Put			1,356.44000	1.35644	1,128,010	10.82	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.50	Call			2,000.17000	2.00017	2,304,470	10.82	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.50	Put			1,324.91000	1.32491	1,100,130	10.82	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	02/11/2017	Bond Future	9.48	Call			1,919.29000	1.91929	2,216,280	10.81	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.48	Put			1,388.50000	1.38850	1,156,410	10.81	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.20	Put			3,684.49000	3.68449	3,358,940	10.57	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.20	Call			1,723.49000	1.72349	1,936,240	10.57	0.00	0	7,500
R2032	On	01/02/2018	Bond Future	9.45	Put			2,660.56000	2.66056	2,394,850	10.69	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.45	Call			2,525.94000	2.52594	2,798,530	10.69	0.00	0	750
R2032	On	01/02/2018	Bond Future	9.40	Put			2,846.80000	2.84680	2,569,170	10.67	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.40	Call			2,351.03000	2.35103	2,611,700	10.67	0.00	0	6,800
R2032	On	01/02/2018	Bond Future	9.30	Put			3,246.78000	3.24678	2,945,140	10.62	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.30	Call			2,022.55000	2.02255	2,259,210	10.62	0.00	0	7,800
R2032	On	01/02/2018	Bond Future	9.56	Call			2,938.55000	2.93855	3,237,010	10.77	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.56	Put			2,285.79000	2.28579	2,045,950	10.77	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.57	Call			2,977.79000	2.97779	3,278,550	10.77	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.57	Put			2,253.93000	2.25393	2,016,390	10.77	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.55	Call			2,899.35000	2.89935	3,195,480	10.76	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.55	Put			2,317.77000	2.31777	2,075,600	10.76	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.70	Call			3,963.73000	3.96373	4,279,490	11.26	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.70	Put			2,764.90000	2.76490	2,532,240	11.26	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.71	Call			4,003.61000	4.00361	4,321,150	11.27	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.71	Put			2,735.32000	2.73532	2,504,440	11.27	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.72	Call			4,043.38000	4.04338	4,362,690	11.28	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.72	Put			2,705.70000	2.70570	2,476,590	11.28	0.00	0	0
Total R2032 Option												0.00	0	22,850
Total For R2032												0.00	0	58,294
R2035	On	02/11/2017	Bond Future			9.59357	95.63162	9.65049	95.17873			0.00	0	20,633
R2035	On	01/02/2018	Bond Future			9.65944	97.39016	9.71816	96.92947			0.00	0	0
R2035	On	03/05/2018	Bond Future			9.72009	94.70804	9.78070	94.23865			0.00	0	0
Total R2035 Future												0.00	0	20,633
R2035	On	02/11/2017	Bond Future	9.60	Call			0.00000	0.00000	51,320		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.60	Put			401.57000	0.40157	0,000		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.61	Call			0.00000	0.00000	131,060		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.61	Put			321.83000	0.32183	0,000		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.59	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.59	Put			481.41000	0.48141	28,520		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.73	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.74	Call			170.48000	0.17048	631,170		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.74	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.75	Call			248.38000	0.24838	709,070		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.75	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.73	Call			92.48000	0.09248	553,170		0.00	0	0

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	03/05/2018	Bond Future	9.89	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/05/2018	Bond Future	9.90	Call			913.55000	0.91355	1,382,940		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			989.51000	0.98951	1,458,900		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			837.50000	0.83750	1,306,890		0.00	0	0
Total R2035 Option												0.00	0	0
Total For R2035												0.00	0	20,633
R2037	On	02/11/2017	Bond Future			9.70113	91.88283	9.75796	91.43331		12.92	0.00	0	54,031
R2037	On	01/02/2018	Bond Future			9.76324	89.31730	9.82180	88.85995		12.82	0.00	0	160
R2037	On	03/05/2018	Bond Future			9.82736	90.98469	9.88777	90.51875		12.69	0.00	0	0
Total R2037 Future												0.00	0	54,191
R2037	On	02/11/2017	Bond Future	9.66	Call			1,574.84000	1.57484	1,768,570	12.74	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.66	Put			2,351.89000	2.35189	2,096,100	12.74	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.67	Call			1,609.85000	1.60985	1,806,500	12.75	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.67	Put			2,307.10000	2.30710	2,054,230	12.75	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.65	Call			1,540.14000	1.54014	1,730,960	12.73	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.65	Put			2,397.11000	2.39711	2,138,410	12.73	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.81	Call			2,919.19000	2.91919	3,149,180	12.87	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.81	Put			3,011.06000	3.01106	2,783,700	12.87	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.82	Call			2,958.67000	2.95867	3,190,570	12.88	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.82	Put			2,972.68000	2.97268	2,747,230	12.88	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.83	Call			2,998.42000	2.99842	3,232,220	12.89	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.83	Put			2,934.68000	2.93468	2,711,130	12.89	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.99	Call			4,201.62000	4.20162	4,456,310	12.90	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.99	Put			3,421.72000	3.42172	3,210,470	12.90	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.97	Call			4,119.20000	4.11920	4,370,950	12.88	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.97	Put			3,491.03000	3.49103	3,276,840	12.88	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.98	Call			4,160.32000	4.16032	4,413,540	12.89	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.98	Put			3,456.23000	3.45623	3,243,510	12.89	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												0.00	0	54,191
R204	On	02/11/2017	Bond Future			6.84103	104.25561	6.89794	104.19461		0.29	0.00	0	46,398
R204	On	01/02/2018	Bond Future			6.66200	102.13460	6.73520	102.07301		0.66	0.00	0	0
R204	On	03/05/2018	Bond Future			6.29937	104.04141	6.40285	103.97863		0.49	0.00	0	0
Total R204 Future												0.00	0	46,398
R204	On	02/11/2017	Bond Future	7.75	Call			906.90000	0.90690	967,900	0.33	0.00	0	0
R204	On	02/11/2017	Bond Future	7.75	Put			0.00000	0.00000	0,000	0.33	0.00	0	0
R204	On	02/11/2017	Bond Future	7.76	Call			917.47000	0.91747	978,470	0.33	0.00	0	0
R204	On	02/11/2017	Bond Future	7.76	Put			0.00000	0.00000	0,000	0.33	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/11/2017	Bond Future	7.74	Call			896.32000	0.89632	957,320	0.33	0.00	0	0
R204	On	02/11/2017	Bond Future	7.74	Put			0.00000	0.00000	0,000	0.33	0.00	0	0
R204	On	01/02/2018	Bond Future	7.26	Call			479.15000	0.47915	531,320	0.68	0.00	0	0
R204	On	01/02/2018	Bond Future	7.26	Put			39.26000	0.03926	29,840	0.68	0.00	0	0
R204	On	01/02/2018	Bond Future	7.27	Call			486.30000	0.48630	538,720	0.68	0.00	0	0
R204	On	01/02/2018	Bond Future	7.27	Put			38.06000	0.03806	28,890	0.68	0.00	0	0
R204	On	01/02/2018	Bond Future	7.25	Call			472.02000	0.47202	523,940	0.68	0.00	0	0
R204	On	01/02/2018	Bond Future	7.25	Put			40.49000	0.04049	30,820	0.68	0.00	0	0
R204	On	03/05/2018	Bond Future	7.09	Call			455.11000	0.45511	508,070	0.51	0.00	0	0
R204	On	03/05/2018	Bond Future	7.09	Put			40.02000	0.04002	30,200	0.51	0.00	0	0
R204	On	03/05/2018	Bond Future	7.10	Call			460.11000	0.46011	513,280	0.51	0.00	0	0
R204	On	03/05/2018	Bond Future	7.10	Put			39.00000	0.03900	29,390	0.51	0.00	0	0
R204	On	03/05/2018	Bond Future	7.08	Call			449.91000	0.44991	502,700	0.51	0.00	0	0
R204	On	03/05/2018	Bond Future	7.08	Put			40.84000	0.04084	30,850	0.51	0.00	0	0
Total R204 Option												0.00	0	0
Total For R204												0.00	0	46,398
R2040	On	02/11/2017	Bond Future			9.81199	95.10286	9.86373	94.66744		13.61	71,327,145.00	750	14,962
R2040	On	01/02/2018	Bond Future			9.87541	92.34621	9.92871	91.90326		13.47	0.00	0	0
R2040	On	03/05/2018	Bond Future			9.94075	94.07010	9.99572	93.61884		13.34	0.00	0	0
Total R2040 Future												71,327,145.00	750	14,962
R2040	On	02/11/2017	Bond Future	9.65	Put			3,156.30000	3.15630	2,875,380	13.40	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.66	Call			1,367.73000	1.36773	1,524,890	13.41	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.66	Put			3,101.75000	3.10175	2,823,490	13.41	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.67	Call			1,399.98000	1.39998	1,559,800	13.42	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.67	Put			3,047.66000	3.04766	2,772,060	13.42	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.65	Call			1,335.81000	1.33581	1,490,310	13.40	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.88	Call			2,999.71000	2.99971	3,214,430	13.40	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.88	Put			3,404.38000	3.40438	3,176,150	13.40	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.89	Call			3,039.61000	3.03961	3,256,170	13.41	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.89	Put			3,360.97000	3.36097	3,134,580	13.41	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.87	Call			2,959.86000	2.95986	3,172,740	13.40	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.87	Put			3,447.97000	3.44797	3,217,900	13.40	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.06	Put			3,828.41000	3.82841	3,617,410	13.39	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.07	Call			4,394.75000	4.39475	4,636,420	13.40	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.07	Put			3,790.68000	3.79068	3,581,090	13.40	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.08	Call			4,437.85000	4.43785	4,680,940	13.41	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.08	Put			3,752.95000	3.75295	3,544,780	13.41	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.06	Call			4,351.54000	4.35154	4,591,800	13.39	0.00	0	0
Total R2040 Option												0.00	0	0
Total For R2040												71,327,145.00	750	14,962

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	02/11/2017	Bond Future			9.83568	92.17905	9.88738	91.73933		14.28	0.00	0	24,276
R2044	On	01/02/2018	Bond Future			9.89705	89.49375	9.95027	89.04646		14.12	0.00	0	0
R2044	On	03/05/2018	Bond Future			9.96015	91.16439	10.01500	90.70873		13.99	0.00	0	0
Total R2044 Future												0.00	0	24,276
R2044	On	02/11/2017	Bond Future	9.67	Call			1,353.63000	1.35363	1,509,100	14.08	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.67	Put			3,227.62000	3.22762	2,943,370	14.08	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.68	Call			1,385.78000	1.38578	1,543,920	14.09	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.68	Put			3,172.10000	3.17210	2,890,520	14.09	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.66	Call			1,321.95000	1.32195	1,474,770	14.08	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.66	Put			3,283.75000	3.28375	2,996,850	14.08	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.89	Put			3,511.67000	3.51167	3,279,400	14.06	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.90	Call			3,044.99000	3.04499	3,261,860	14.06	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.90	Put			3,467.38000	3.46738	3,236,960	14.06	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.91	Call			3,085.43000	3.08543	3,304,130	14.07	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.91	Put			3,423.53000	3.42353	3,194,940	14.07	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.89	Call			3,004.84000	3.00484	3,219,860	14.06	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.10	Call			4,515.12000	4.51512	4,761,010	14.08	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.10	Put			3,816.82000	3.81682	3,607,050	14.08	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.11	Call			4,558.97000	4.55897	4,806,270	14.09	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.11	Put			3,779.13000	3.77913	3,570,770	14.09	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.09	Call			4,471.47000	4.47147	4,715,940	14.07	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.09	Put			3,854.83000	3.85483	3,643,640	14.07	0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												0.00	0	24,276
R2048	On	02/11/2017	Bond Future			9.79635	91.52641	9.84806	91.07401		14.13	0.00	0	78,989
R2048	On	01/02/2018	Bond Future			9.85867	93.20949	9.91192	92.74920		13.96	0.00	0	170
R2048	On	03/05/2018	Bond Future			9.91612	90.51268	9.97096	90.04376		14.52	0.00	0	0
Total R2048 Future												0.00	0	79,159
R2048	On	02/11/2017	Bond Future	9.65	Call			1,358.12000	1.35812	1,521,800	13.92	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.65	Put			3,113.06000	3.11306	2,824,340	13.92	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.66	Call			1,391.68000	1.39168	1,558,260	13.93	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.66	Put			3,056.56000	3.05656	2,770,740	13.93	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.64	Call			1,325.08000	1.32508	1,485,880	13.91	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.64	Put			3,170.24000	3.17024	2,878,640	13.91	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.90	Call			3,339.43000	3.33943	3,569,690	14.10	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.90	Put			3,442.10000	3.44210	3,212,070	14.10	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.91	Call			3,383.09000	3.38309	3,615,200	14.11	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.91	Put			3,399.62000	3.39962	3,171,440	14.11	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.89	Call			3,296.29000	3.29629	3,524,680	14.10	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.89	Put			3,485.26000	3.48526	3,253,360	14.10	0.00	0	0

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	03/05/2018	Bond Future	10.06	Call			4,655.64000	4.65564	4,909,680	14.58	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.06	Put			3,903.54000	3.90354	3,688,660	14.58	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.07	Call			4,700.62000	4.70062	4,956,120	14.58	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.07	Put			3,864.76000	3.86476	3,651,340	14.58	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.05	Call			4,610.84000	4.61084	4,863,430	14.57	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.05	Put			3,942.64000	3.94264	3,726,310	14.57	0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												0.00	0	79,159
R207	On	02/11/2017	Bond Future			7.15141	102.44710	7.24328	102.26387		1.20	0.00	0	41,067
R207	On	01/02/2018	Bond Future			7.10641	100.68979	7.21072	100.50371		1.51	0.00	0	0
R207	On	03/05/2018	Bond Future			7.04483	102.56959	7.16567	102.37999		1.38	0.00	0	0
Total R207 Future												0.00	0	41,067
R207	On	02/11/2017	Bond Future	8.04	Call			1,571.66000	1.57166	1,754,620	1.32	0.00	0	0
R207	On	02/11/2017	Bond Future	8.04	Put			0.38000	0.00038	0,110	1.32	0.00	0	0
R207	On	02/11/2017	Bond Future	8.05	Call			1,591.14000	1.59114	1,774,120	1.32	0.00	0	0
R207	On	02/11/2017	Bond Future	8.05	Put			0.34000	0.00034	0,090	1.32	0.00	0	0
R207	On	02/11/2017	Bond Future	8.03	Call			1,552.17000	1.55217	1,735,100	1.31	0.00	0	0
R207	On	02/11/2017	Bond Future	8.03	Put			0.42000	0.00042	0,120	1.31	0.00	0	0
R207	On	01/02/2018	Bond Future	7.61	Call			855.31000	0.85531	1,000,480	1.57	0.00	0	0
R207	On	01/02/2018	Bond Future	7.61	Put			147.16000	0.14716	106,250	1.57	0.00	0	0
R207	On	01/02/2018	Bond Future	7.62	Call			868.88000	0.86888	1,014,970	1.57	0.00	0	0
R207	On	01/02/2018	Bond Future	7.62	Put			143.08000	0.14308	103,090	1.57	0.00	0	0
R207	On	01/02/2018	Bond Future	7.60	Call			841.63000	0.84163	985,890	1.57	0.00	0	0
R207	On	01/02/2018	Bond Future	7.60	Put			151.13000	0.15113	109,310	1.57	0.00	0	0
R207	On	03/05/2018	Bond Future	7.57	Call			857.70000	0.85770	995,250	1.43	0.00	0	0
R207	On	03/05/2018	Bond Future	7.57	Put			226.77000	0.22677	174,720	1.43	0.00	0	0
R207	On	03/05/2018	Bond Future	7.58	Call			869.17000	0.86917	1,007,490	1.43	0.00	0	0
R207	On	03/05/2018	Bond Future	7.58	Put			222.70000	0.22270	171,420	1.43	0.00	0	0
R207	On	03/05/2018	Bond Future	7.56	Call			846.58000	0.84658	983,330	1.43	0.00	0	0
R207	On	03/05/2018	Bond Future	7.56	Put			231.19000	0.23119	178,340	1.43	0.00	0	0
Total R207 Option												0.00	0	0
Total For R207												0.00	0	41,067
R208	On	02/11/2017	Bond Future			7.35825	98.89602	7.43752	98.66443		2.19	0.00	0	32,637
R208	On	01/02/2018	Bond Future			7.35253	100.71450	7.43864	100.47918		2.58	0.00	0	0
R208	On	03/05/2018	Bond Future			7.33323	99.19353	7.42758	98.95379		2.46	0.00	0	0
Total R208 Future												0.00	0	32,637
R208	On	02/11/2017	Bond Future	8.19	Call			2,169.17000	2.16917	2,398,760	2.34	0.00	0	0
R208	On	02/11/2017	Bond Future	8.19	Put			3.63000	0.00363	1,630	2.34	0.00	0	0
R208	On	02/11/2017	Bond Future	8.20	Call			2,197.26000	2.19726	2,427,000	2.34	0.00	0	0
R208	On	02/11/2017	Bond Future	8.20	Put			3.34000	0.00334	1,490	2.34	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	02/11/2017	Bond Future	8.18	Call			2,141.08000	2.14108	2,370,510	2.34	0.00	0	0
R208	On	02/11/2017	Bond Future	8.18	Put			3.94000	0.00394	1,780	2.34	0.00	0	0
R208	On	01/02/2018	Bond Future	7.84	Call			1,362.52000	1.36252	1,539,890	2.65	0.00	0	0
R208	On	01/02/2018	Bond Future	7.84	Put			274.75000	0.27475	216,800	2.65	0.00	0	0
R208	On	01/02/2018	Bond Future	7.85	Call			1,382.75000	1.38275	1,561,250	2.65	0.00	0	0
R208	On	01/02/2018	Bond Future	7.85	Put			268.07000	0.26807	211,250	2.65	0.00	0	0
R208	On	01/02/2018	Bond Future	7.83	Call			1,342.41000	1.34241	1,518,650	2.65	0.00	0	0
R208	On	01/02/2018	Bond Future	7.83	Put			281.56000	0.28156	222,480	2.65	0.00	0	0
R208	On	03/05/2018	Bond Future	7.79	Call			1,351.33000	1.35133	1,517,090	2.53	0.00	0	0
R208	On	03/05/2018	Bond Future	7.79	Put			437.10000	0.43710	363,120	2.53	0.00	0	0
R208	On	03/05/2018	Bond Future	7.77	Call			1,316.81000	1.31681	1,480,530	2.52	0.00	0	0
R208	On	03/05/2018	Bond Future	7.77	Put			452.75000	0.45275	376,730	2.52	0.00	0	0
R208	On	03/05/2018	Bond Future	7.78	Call			1,334.02000	1.33402	1,498,760	2.53	0.00	0	0
R208	On	03/05/2018	Bond Future	7.78	Put			444.87000	0.44487	369,870	2.53	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												0.00	0	32,637
R209	On	02/11/2017	Bond Future			9.56310	72.20929	9.61473	71.86460		13.04	18,629,996.82	258	115,315
R209	On	01/02/2018	Bond Future			9.61995	73.53710	9.67305	73.18634		12.82	0.00	0	0
R209	On	03/05/2018	Bond Future			9.67531	71.76061	9.72997	71.40333		13.34	0.00	0	0
Total R209 Future												18,629,996.82	258	115,315
R209	On	02/11/2017	Bond Future	9.53	Call			1,277.45000	1.27745	1,427,190	12.92	0.00	0	0
R209	On	02/11/2017	Bond Future	9.53	Put			1,844.45000	1.84445	1,649,500	12.92	0.00	0	0
R209	On	02/11/2017	Bond Future	9.54	Call			1,307.28000	1.30728	1,459,390	12.92	0.00	0	0
R209	On	02/11/2017	Bond Future	9.54	Put			1,807.01000	1.80701	1,614,430	12.92	0.00	0	0
R209	On	02/11/2017	Bond Future	9.52	Call			1,247.93000	1.24793	1,395,300	12.91	0.00	0	0
R209	On	02/11/2017	Bond Future	9.52	Put			1,882.29000	1.88229	1,684,970	12.91	0.00	0	0
R209	On	02/11/2017	Bond Future	9.00	Put			4,536.08000	4.53608	4,236,250	12.61	0.00	0	0
R209	On	02/11/2017	Bond Future	9.00	Call			264.76000	0.26476	309,620	12.61	0.00	0	2,248
R209	On	02/11/2017	Bond Future	10.00	Call			3,108.01000	3.10801	3,361,130	13.26	0.00	0	0
R209	On	02/11/2017	Bond Future	10.00	Put			612.82000	0.61282	521,250	13.26	0.00	0	1,138
R209	On	02/11/2017	Bond Future	10.60	Call			6,227.21000	6.22721	6,550,670	13.80	0.00	0	0
R209	On	02/11/2017	Bond Future	10.60	Put			101.93000	0.10193	80,700	13.80	0.00	0	1,300
R209	On	02/11/2017	Bond Future	9.75	Call			2,029.84000	2.02984	2,231,330	13.04	0.00	0	0
R209	On	02/11/2017	Bond Future	9.75	Put			1,138.45000	1.13845	995,250	13.04	0.00	0	6,500
R209	On	02/11/2017	Bond Future	8.30	Put			9,621.72000	9.62172	9,279,440	12.46	0.00	0	0
R209	On	02/11/2017	Bond Future	8.30	Call			9.99000	0.00999	12,400	12.46	0.00	0	2,800
R209	On	02/11/2017	Bond Future	9.58	Call			1,431.15000	1.43115	1,592,760	12.95	0.00	0	0
R209	On	02/11/2017	Bond Future	9.58	Put			1,662.74000	1.66274	1,479,660	12.95	0.00	0	1,350
R209	On	02/11/2017	Bond Future	9.33	Put			2,699.30000	2.69930	2,458,600	12.80	0.00	0	0
R209	On	02/11/2017	Bond Future	9.33	Call			766.88000	0.76688	870,870	12.80	0.00	0	1,350

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	02/11/2017	Bond Future	9.88	Call			2,565.69000	2.56569	2,795,430	13.16	0.00	0	0
R209	On	02/11/2017	Bond Future	9.88	Put			833.36000	0.83336	718,410	13.16	0.00	0	1,350
R209	On	01/02/2018	Bond Future	10.10	Call			4,045.93000	4.04593	4,283,430	13.13	0.00	0	0
R209	On	01/02/2018	Bond Future	10.10	Put			1,317.31000	1.31731	1,204,050	13.13	0.00	0	3,000
R209	On	01/02/2018	Bond Future	9.73	Call			2,613.58000	2.61358	2,799,510	12.81	0.00	0	0
R209	On	01/02/2018	Bond Future	9.73	Put			2,240.25000	2.24025	2,075,420	12.81	0.00	0	0
R209	On	01/02/2018	Bond Future	9.71	Call			2,545.64000	2.54564	2,728,560	12.80	0.00	0	0
R209	On	01/02/2018	Bond Future	9.71	Put			2,303.08000	2.30308	2,135,240	12.80	0.00	0	0
R209	On	01/02/2018	Bond Future	10.00	Call			3,631.67000	3.63167	3,856,160	13.04	0.00	0	0
R209	On	01/02/2018	Bond Future	10.00	Put			1,527.82000	1.52782	1,401,550	13.04	0.00	0	7,500
R209	On	01/02/2018	Bond Future	9.72	Call			2,579.40000	2.57940	2,763,820	12.80	0.00	0	0
R209	On	01/02/2018	Bond Future	9.72	Put			2,271.41000	2.27141	2,105,070	12.80	0.00	0	0
R209	On	03/05/2018	Bond Future	9.86	Call			3,553.49000	3.55349	3,752,060	13.44	0.00	0	0
R209	On	03/05/2018	Bond Future	9.86	Put			2,714.24000	2.71424	2,555,530	13.44	0.00	0	0
R209	On	03/05/2018	Bond Future	9.84	Call			3,483.03000	3.48303	3,679,290	13.42	0.00	0	0
R209	On	03/05/2018	Bond Future	9.84	Put			2,771.89000	2.77189	2,610,870	13.42	0.00	0	0
R209	On	03/05/2018	Bond Future	9.85	Call			3,518.18000	3.51818	3,715,600	13.43	0.00	0	0
R209	On	03/05/2018	Bond Future	9.85	Put			2,742.94000	2.74294	2,583,080	13.43	0.00	0	0
Total R209 Option												0.00	0	28,536
Total For R209												18,629,996.82	258	143,851
R210	On	02/11/2017	Bond Future			185.14751	185.14751	185.50213	185.50213			0.00	0	2,179
R210	On	01/02/2018	Bond Future			188.61841	188.61841	188.97912	188.97912			0.00	0	0
R210	On	03/05/2018	Bond Future			189.79716	189.79716	190.14078	190.14078			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			6,577.87000	6.57787	6,932,490		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			6,587.87000	6.58787	6,942,490		0.00	0	0
R210	On	02/11/2017	Bond Future	192.07	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	02/11/2017	Bond Future	192.07	Put			6,567.87000	6.56787	6,922,490		0.00	0	0
R210	On	01/02/2018	Bond Future	192.37	Put			3,390.88000	3.39088	3,751,590		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			3,400.88000	3.40088	3,761,590		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			3,380.88000	3.38088	3,741,590		0.00	0	0
R210	On	01/02/2018	Bond Future	192.37	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/05/2018	Bond Future	191.44	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/05/2018	Bond Future	191.44	Put			1,299.22000	1.29922	1,642,840		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			1,309.22000	1.30922	1,652,840		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	03/05/2018	Bond Future	191.46	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/05/2018	Bond Future	191.46	Put			1,319.22000	1.31922	1,662,840		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												0.00	0	2,179
R212	On	02/11/2017	Bond Future			151.12173	151.12173	151.13281	151.13281			0.00	0	4,247
R212	On	01/02/2018	Bond Future			151.91641	151.91641	151.90557	151.90557			0.00	0	0
R212	On	03/05/2018	Bond Future			154.81716	154.81716	154.80757	154.80757			0.00	0	0
Total R212 Future												0.00	0	4,247
R212	On	02/11/2017	Bond Future	152.41	Put			1,277.19000	1.27719	1,288,270		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			1,287.19000	1.28719	1,298,270		0.00	0	0
R212	On	02/11/2017	Bond Future	152.40	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	02/11/2017	Bond Future	152.40	Put			1,267.19000	1.26719	1,278,270		0.00	0	0
R212	On	02/11/2017	Bond Future	152.41	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	01/02/2018	Bond Future	154.70	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	01/02/2018	Bond Future	154.70	Put			2,794.43000	2.79443	2,783,590		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			2,804.43000	2.80443	2,793,590		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			2,784.43000	2.78443	2,773,590		0.00	0	0
R212	On	03/05/2018	Bond Future	154.29	Call			517.57000	0.51757	527,160		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			507.57000	0.50757	517,160		0.00	0	0
R212	On	03/05/2018	Bond Future	154.30	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/05/2018	Bond Future	154.28	Call			527.57000	0.52757	537,160		0.00	0	0
R212	On	03/05/2018	Bond Future	154.28	Put			0.00000	0.00000	0,000		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												0.00	0	4,247
R213	On	02/11/2017	Bond Future			9.20304	84.58443	9.27012	84.13723		10.59	169,168.86	2	63,304
R213	On	01/02/2018	Bond Future			9.26042	86.13976	9.32966	85.68482		10.50	0.00	0	0
R213	On	03/05/2018	Bond Future			9.31243	84.19841	9.38395	83.73487		10.88	0.00	0	0
Total R213 Future												169,168.86	2	63,304
R213	On	02/11/2017	Bond Future	9.35	Call			1,741.30000	1.74130	1,993,710	10.52	0.00	0	0
R213	On	02/11/2017	Bond Future	9.35	Put			1,213.06000	1.21306	1,018,270	10.52	0.00	0	0
R213	On	02/11/2017	Bond Future	9.36	Call			1,778.32000	1.77832	2,033,890	10.52	0.00	0	0
R213	On	02/11/2017	Bond Future	9.36	Put			1,184.28000	1.18428	992,650	10.52	0.00	0	0
R213	On	02/11/2017	Bond Future	9.34	Call			1,704.71000	1.70471	1,953,930	10.51	0.00	0	0
R213	On	02/11/2017	Bond Future	9.34	Put			1,242.34000	1.24234	1,044,360	10.51	0.00	0	0
R213	On	01/02/2018	Bond Future	9.42	Call			2,657.40000	2.65740	2,908,500	10.63	0.00	0	0
R213	On	01/02/2018	Bond Future	9.42	Put			2,068.95000	2.06895	1,865,110	10.63	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	01/02/2018	Bond Future	9.43	Call			2,693.37000	2.69337	2,946,450	10.64	0.00	0	0
R213	On	01/02/2018	Bond Future	9.43	Put			2,040.14000	2.04014	1,838,280	10.64	0.00	0	0
R213	On	01/02/2018	Bond Future	9.41	Call			2,621.88000	2.62188	2,871,010	10.62	0.00	0	0
R213	On	01/02/2018	Bond Future	9.41	Put			2,098.29000	2.09829	1,892,480	10.62	0.00	0	0
R213	On	03/05/2018	Bond Future	9.57	Call			3,654.14000	3.65414	3,922,530	11.13	0.00	0	0
R213	On	03/05/2018	Bond Future	9.57	Put			2,464.81000	2.46481	2,269,660	11.13	0.00	0	0
R213	On	03/05/2018	Bond Future	9.58	Call			3,690.81000	3.69081	3,960,710	11.13	0.00	0	0
R213	On	03/05/2018	Bond Future	9.58	Put			2,438.23000	2.43823	2,244,590	11.13	0.00	0	0
R213	On	03/05/2018	Bond Future	9.56	Call			3,617.62000	3.61762	3,884,510	11.12	0.00	0	0
R213	On	03/05/2018	Bond Future	9.56	Put			2,491.62000	2.49162	2,294,970	11.12	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												169,168.86	2	63,304
R214	On	02/11/2017	Bond Future			9.71470	71.73682	9.76634	71.37988		13.84	0.00	0	44,733
R214	On	01/02/2018	Bond Future			9.77443	73.05595	9.82754	72.69281		13.57	0.00	0	0
R214	On	03/05/2018	Bond Future			9.82933	71.12387	9.88397	70.75386		14.15	0.00	0	0
Total R214 Future												0.00	0	44,733
R214	On	02/11/2017	Bond Future	9.59	Call			1,080.80000	1.08080	1,214,120	13.60	0.00	0	0
R214	On	02/11/2017	Bond Future	9.59	Put			2,311.94000	2.31194	2,088,320	13.60	0.00	0	0
R214	On	02/11/2017	Bond Future	9.60	Call			1,107.92000	1.10792	1,243,600	13.61	0.00	0	0
R214	On	02/11/2017	Bond Future	9.60	Put			2,268.31000	2.26831	2,047,050	13.61	0.00	0	0
R214	On	02/11/2017	Bond Future	9.58	Call			1,054.22000	1.05422	1,185,180	13.60	0.00	0	0
R214	On	02/11/2017	Bond Future	9.58	Put			2,356.22000	2.35622	2,130,240	13.60	0.00	0	0
R214	On	01/02/2018	Bond Future	9.83	Call			2,577.40000	2.57740	2,761,470	13.64	0.00	0	0
R214	On	01/02/2018	Bond Future	9.83	Put			2,560.65000	2.56065	2,381,580	13.64	0.00	0	0
R214	On	01/02/2018	Bond Future	9.84	Call			2,612.11000	2.61211	2,797,700	13.65	0.00	0	0
R214	On	01/02/2018	Bond Future	9.84	Put			2,527.35000	2.52735	2,349,800	13.65	0.00	0	0
R214	On	01/02/2018	Bond Future	9.82	Call			2,542.92000	2.54292	2,725,460	13.64	0.00	0	0
R214	On	01/02/2018	Bond Future	9.82	Put			2,594.29000	2.59429	2,413,690	13.64	0.00	0	0
R214	On	03/05/2018	Bond Future	9.98	Call			3,639.70000	3.63970	3,841,280	14.38	0.00	0	0
R214	On	03/05/2018	Bond Future	9.98	Put			2,997.06000	2.99706	2,828,630	14.38	0.00	0	0
R214	On	03/05/2018	Bond Future	9.99	Call			3,675.76000	3.67576	3,878,520	14.39	0.00	0	0
R214	On	03/05/2018	Bond Future	9.99	Put			2,966.76000	2.96676	2,799,510	14.39	0.00	0	0
R214	On	03/05/2018	Bond Future	9.97	Call			3,603.79000	3.60379	3,804,190	14.37	0.00	0	0
R214	On	03/05/2018	Bond Future	9.97	Put			3,027.62000	3.02762	2,858,010	14.37	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												0.00	0	44,733
Total for Bond												679,314,861.48	6,074	1,049,776
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For E170										0.00	0	0
ES18 On 20/04/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES18 Future										0.00	0	0
Total For ES18										0.00	0	0
ES18A On 20/04/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES18A Future										0.00	0	0
Total For ES18A										0.00	0	0
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23 Future										0.00	0	0
Total For ES23										0.00	0	0
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23A Future										0.00	0	0
Total For ES23A										0.00	0	0
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26 Future										0.00	0	0
Total For ES26										0.00	0	0
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26A Future										0.00	0	0
Total For ES26A										0.00	0	0
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33 Future										0.00	0	0
Total For ES33										0.00	0	0
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33A Future										0.00	0	0
Total For ES33A										0.00	0	0
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES42 Future										0.00	0	0
Total For ES42										0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2025 Future										0.00	0	0
Total For I2025										0.00	0	0
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2033 Future										0.00	0	0
Total For I2033										0.00	0	0
I2038 On 31/01/2038 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 I2038 Future										0.00	0	0
Total For I2038										0.00	0	0
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2046 Future										0.00	0	0
Total For I2046										0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2050 Future										0.00	0	0
Total For I2050										0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186 Future										0.00	0	0
Total For R186										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R207 Future										0.00	0	0
Total For R186/R207										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R208 Future										0.00	0	0
Total For R186/R208										0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R197 Future										0.00	0	0
Total For R197										0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R202 Future										0.00	0	0
Total For R202										0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2023 Future										0.00	0	0
Total For R2023										0.00	0	0
R203 On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R203 Future										0.00	0	0
Total For R203										0.00	0	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2030 Future										0.00	0	0
Total For R2030										0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2032 Future										0.00	0	0
Total For R2032										0.00	0	0
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R2035 Future										0.00	0	0
Total For R2035										0.00	0	0
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2037 Future										0.00	0	0
Total For R2037										0.00	0	0
R204 On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204 Future										0.00	0	0
Total For R204										0.00	0	0
R204/R On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204/R203 Future										0.00	0	0
Total For R204/R203										0.00	0	0
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2040 Future										0.00	0	0
Total For R2040										0.00	0	0
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2044 Future										0.00	0	0
Total For R2044										0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2048 Future										0.00	0	0
Total For R2048										0.00	0	0
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207 Future										0.00	0	0
Total For R207										0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207/R203 Future										0.00	0	0
Total For R207/R203										0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208 Future										0.00	0	0
Total For R208										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R204 Future										0.00	0	0
Total For R208/R204										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R207 Future										0.00	0	0
Total For R208/R207										0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	31/03/2036	Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0	0
Total R209 Future												0.00	0	0
Total For R209												0.00	0	0
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R186 Future												0.00	0	0
Total For R209/R186												0.00	0	0
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R204 Future												0.00	0	0
Total For R209/R204												0.00	0	0
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R208 Future												0.00	0	0
Total For R209/R208												0.00	0	0
R210	On	31/03/2028	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R210 Future												0.00	0	0
Total For R210												0.00	0	0
R212	On	31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R212 Future												0.00	0	0
Total For R212												0.00	0	0
R213	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213 Future												0.00	0	0
Total For R213												0.00	0	0
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213/R186 Future												0.00	0	0
Total For R213/R186												0.00	0	0
R214	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214 Future												0.00	0	0
Total For R214												0.00	0	0
R214/R	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214/R209 Future												0.00	0	0
Total For R214/R209												0.00	0	0
Total for Price Contribution												0.00	0	0
GOVI	On	02/11/2017	GOVI			577.37300	577.37300	574.85200	574.85200			0.00	0	672
GOVI	On	01/02/2018	GOVI			587.99000	587.99000	585.42600	585.42600			0.00	0	0
GOVI	On	03/05/2018	GOVI			598.96900	598.96900	596.35700	596.35700			0.00	0	0
Total GOVI Future												0.00	0	672
GOVI	On	02/11/2017	GOVI	572.45	Call			24,020.00000	2.40200	49,230,000		0.00	0	0
GOVI	On	02/11/2017	GOVI	572.45	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	02/11/2017	GOVI	572.46	Call			23,920.00000	2.39200	49,130,000		0.00	0	0
GOVI	On	02/11/2017	GOVI	572.46	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	02/11/2017	GOVI	572.44	Call			24,120.00000	2.41200	49,330,000		0.00	0	0
GOVI	On	02/11/2017	GOVI	572.44	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	01/02/2018	GOVI	581.03	Call			43,960.00000	4.39600	69,600,000		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			43,860.00000	4.38600	69,500,000		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			44,060.00000	4.40600	69,700,000		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			60,870.00000	6.08700	86,990,000		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			60,770.00000	6.07700	86,890,000		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			60,670.00000	6.06700	86,790,000		0.00	0	0
Total GOVI Option												0.00	0	0
Total For GOVI												0.00	0	672
Total for GOVI												0.00	0	672
AL37	On	02/11/2017	Index Future			560.87100	560.87100	559.11900	559.11900			0.00	0	0
AL37	On	01/02/2018	Index Future			571.18400	571.18400	569.40400	569.40400			0.00	0	0
AL37	On	03/05/2018	Index Future			581.84900	581.84900	580.03500	580.03500			0.00	0	0
Total AL37 Future												0.00	0	0
Total For AL37												0.00	0	0
AL7T	On	02/11/2017	Index Future			645.51100	645.51100	642.61000	642.61000			0.00	0	0
AL7T	On	01/02/2018	Index Future			657.38100	657.38100	654.43000	654.43000			0.00	0	0
AL7T	On	03/05/2018	Index Future			669.65600	669.65600	666.64900	666.64900			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			578.57800	578.57800	576.06800	576.06800			0.00	0	616
ALBI	On	01/02/2018	Index Future			589.21700	589.21700	586.66500	586.66500			0.00	0	0
ALBI	On	03/05/2018	Index Future			600.21900	600.21900	597.61800	597.61800			0.00	0	0
Total ALBI Future												0.00	0	616
Total For ALBI												0.00	0	616
IGOV	On	02/11/2017	Index Future			249.95800	249.95800	249.75700	249.75700			0.00	0	1,163
IGOV	On	01/02/2018	Index Future			254.64400	254.64400	254.43800	254.43800			0.00	0	0
IGOV	On	03/05/2018	Index Future			259.50600	259.50600	259.29900	259.29900			0.00	0	0
Total IGOV Future												0.00	0	1,163
Total For IGOV												0.00	0	1,163

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for Index									0.00	0	1,779
JIBAR F On 20/09/2017		Jibar Future	7.01000	92.99000	7.01000	92.99000			0.00	0	0
JIBAR F On 18/10/2017		Jibar Future	6.90000	93.10000	6.90000	93.10000			0.00	0	0
JIBAR F On 15/11/2017		Jibar Future	6.88000	93.12000	6.88000	93.12000			0.00	0	0
JIBAR F On 20/12/2017		Jibar Future	6.76000	93.24000	6.76000	93.24000			0.00	0	0
JIBAR F On 17/01/2018		Jibar Future	6.75000	93.25000	6.75000	93.25000			0.00	0	0
JIBAR F On 21/02/2018		Jibar Future	6.67000	93.33000	6.67000	93.33000			0.00	0	0
JIBAR F On 20/03/2018		Jibar Future	6.66000	93.34000	6.66000	93.34000			0.00	0	2,500
JIBAR F On 20/06/2018		Jibar Future	6.56000	93.44000	6.56000	93.44000			0.00	0	0
JIBAR F On 19/09/2018		Jibar Future	6.55000	93.45000	6.55000	93.45000			0.00	0	0
JIBAR F On 19/12/2018		Jibar Future	6.58000	93.42000	6.58000	93.42000			0.00	0	0
JIBAR F On 20/03/2019		Jibar Future	6.64000	93.36000	6.64000	93.36000			0.00	0	0
JIBAR F On 19/06/2019		Jibar Future	6.71000	93.29000	6.71000	93.29000			0.00	0	0
Total Jibar Future									0.00	0	2,500
Total For JIBAR FUTURE									0.00	0	2,500
Total for Jibar									0.00	0	2,500
10Y ST On 17/12/2025		Interest Rate Swap	93.87077	93.87077	94.10293	94.10293			0.00	0	0
10Y ST On 16/03/2026		Interest Rate Swap	90.85134	90.85134	91.09538	91.09538			0.00	0	0
10Y ST On 15/06/2026		Interest Rate Swap	89.58286	89.58286	89.84079	89.84079			0.00	0	0
10Y ST On 21/09/2026		Interest Rate Swap	91.74757	91.74757	92.01939	92.01939			0.00	0	0
10Y ST On 21/12/2026		Interest Rate Swap	95.53194	95.53194	95.82100	95.82100			0.00	0	0
10Y ST On 15/03/2027		Interest Rate Swap	94.05907	94.05907	94.37548	94.37548			0.00	0	0
10Y ST On 21/06/2027		Interest Rate Swap	96.12271	96.12271	96.46274	96.46274			0.00	0	0
10Y ST On 20/09/2027		Interest Rate Swap	99.85614	99.85614	100.20693	100.20693			0.00	0	0
Total 10Y STND Future									0.00	0	0
Total For 10Y STND									0.00	0	0
1Y STN On 21/09/2017		Interest Rate Swap	99.61249	99.61249	99.61250	99.61250			0.00	0	0
1Y STN On 21/12/2017		Interest Rate Swap	99.74381	99.74381	99.74263	99.74263			0.00	0	0
1Y STN On 15/03/2018		Interest Rate Swap	99.61019	99.61019	99.61491	99.61491			0.00	0	0
1Y STN On 21/06/2018		Interest Rate Swap	99.65126	99.65126	99.66383	99.66383			0.00	0	0
1Y STN On 20/09/2018		Interest Rate Swap	99.71483	99.71483	99.73356	99.73356			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	99.77566	99.77566	99.77381	99.77381			0.00	0	0
2Y STN On 16/03/2018		Interest Rate Swap	98.88748	98.88748	98.89202	98.89202			0.00	0	0
2Y STN On 15/06/2018		Interest Rate Swap	98.34792	98.34792	98.35803	98.35803			0.00	0	0
2Y STN On 21/09/2018		Interest Rate Swap	98.17909	98.17909	98.19838	98.19838			0.00	0	0
2Y STN On 21/12/2018		Interest Rate Swap	98.44000	98.44000	98.47000	98.47000			0.00	0	0
2Y STN On 15/03/2019		Interest Rate Swap	98.72231	98.72231	98.76043	98.76043			0.00	0	0
2Y STN On 21/06/2019		Interest Rate Swap	99.00501	99.00501	99.05442	99.05442			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
2Y STN On 20/09/2019 Interest Rate Swap			99.31243	99.31243	99.36975	99.36975			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			95.14926	95.14926	95.26915	95.26915			0.00	0	0
5Y STN On 16/03/2021 Interest Rate Swap			94.32372	94.32372	94.45018	94.45018			0.00	0	0
5Y STN On 15/06/2021 Interest Rate Swap			93.47641	93.47641	93.61134	93.61134			0.00	0	0
5Y STN On 21/09/2021 Interest Rate Swap			93.61515	93.61515	93.76251	93.76251			0.00	0	0
5Y STN On 21/12/2021 Interest Rate Swap			95.77936	95.77936	95.94342	95.94342			0.00	0	51
5Y STN On 15/03/2022 Interest Rate Swap			95.87576	95.87576	96.05886	96.05886			0.00	0	0
5Y STN On 21/06/2022 Interest Rate Swap			97.05324	97.05324	97.25483	97.25483			0.00	0	0
5Y STN On 20/09/2022 Interest Rate Swap			99.25238	99.25238	99.46184	99.46184			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 :									679,314,861.48	6,074	1,054,778
AA05 On 22/03/2019 Spot Bond			8.40000	105.45963	8.45000	105.36433			0.00	0	0
Total AA05 SPOT									0.00	0	0
Total For AA05									0.00	0	0
AA06 On 15/04/2021 Spot Bond				99.34783		99.32405			0.00	0	0
Total AA06 SPOT									0.00	0	0
Total For AA06									0.00	0	0
AA06/JI On 15/04/2021 Spot Bond			100.00000	13.67811	100.00000	13.64497			0.00	0	0
Total AA06/JIBAR SPOT									0.00	0	0
Total For AA06/JIBAR									0.00	0	0
AA07 On 15/04/2021 Spot Bond			9.51000	103.65533	9.58500	103.40459			0.00	0	0
Total AA07 SPOT									0.00	0	0
Total For AA07									0.00	0	0
AB01/R On 24/11/2020 Spot Bond			10.00000	110.31600	10.00000	110.28700			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				100.51319		100.48923			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				100.46162		100.43605			0.00	0	0
Total AB011 SPOT									0.00	0	0
Total For AB011									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB013 On 21/11/2018 Spot Bond			8.92000	101.71220	8.97000	101.63213			0.00	0	1,500,000,000
Total AB013 SPOT									0.00	0	1,500,000,000
Total For AB013									0.00	0	1,500,000,000
AB014L On 19/11/2019 Spot Bond			100.00000	22.51503	100.00000	22.46048			0.00	0	0
Total AB014U SPOT									0.00	0	0
Total For AB014U									0.00	0	0
AB015L On 19/11/2019 Spot Bond			10.84000	103.19472	10.84000	103.16513			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	23.48730	100.00000	23.43040			0.00	0	0
Total AB016U SPOT									0.00	0	0
Total For AB016U									0.00	0	0
AB017L On 05/02/2020 Spot Bond			100.00000	23.49497	100.00000	23.44325			0.00	0	0
Total AB017U SPOT									0.00	0	0
Total For AB017U									0.00	0	0
AB018L On 04/09/2020 Spot Bond			11.37000	100.04869	11.37000	100.01814			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	17.63439	100.00000	17.59120			0.00	0	0
Total AB019U SPOT									0.00	0	0
Total For AB019U									0.00	0	0
AB020L On 03/09/2022 Spot Bond			11.81000	100.09514	11.81000	100.06341			0.00	0	0
Total AB020U SPOT									0.00	0	0
Total For AB020U									0.00	0	0
AB021L On 03/09/2022 Spot Bond			100.00000	11.28116	100.00000	11.25354			0.00	0	0
Total AB021U SPOT									0.00	0	0
Total For AB021U									0.00	0	0
AB023L On 05/05/2021 Spot Bond			100.00000	15.58471	100.00000	15.54696			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	16.95599	100.00000	16.92951			0.00	0	0
Total AB024U SPOT									0.00	0	0
Total For AB024U									0.00	0	0
AB025L On 20/08/2021 Spot Bond			100.00000	15.07817	100.00000	15.04164			0.00	0	0
Total AB025U SPOT									0.00	0	0
Total For AB025U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AB026L On 20/08/2021 Spot Bond			100.00000	15.76336	100.00000	15.72866				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	13.35879	100.00000	13.33234				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	12.84020	100.00000	12.80909				0.00	0	0
Total AB029U SPOT										0.00	0	0
Total For AB029U										0.00	0	0
AB030L On 14/08/2024 Spot Bond			100.00000	12.40942	100.00000	12.35486				0.00	0	0
Total AB030U SPOT										0.00	0	0
Total For AB030U										0.00	0	0
ABC12L On 25/11/2020 Spot Bond			10.00000	111.14100	10.00000	111.11200				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			4.48000	266.65633	4.48000	266.60674				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	10.64681	100.00000	13.61091				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				102.16866		102.14656				0.00	0	0
Total ABFN07 SPOT										0.00	0	0
Total For ABFN07										0.00	0	0
ABFN08 On 17/03/2020 Spot Bond				103.34393		103.32039				0.00	13,000,000,000	500,000,000
Total ABFN08 SPOT										0.00	13,000,000,000	500,000,000
Total For ABFN08										0.00	13,000,000,000	500,000,000
ABFN09 On 17/03/2026 Spot Bond				102.02277		101.99799				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN10 On 28/10/2019 Spot Bond				100.66641		100.64342				0.00	0	0
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0
ABFN12 On 09/04/2019 Spot Bond				101.15132		101.12834				0.00	4,000,000,000	2,000,000,000
Total ABFN12 SPOT										0.00	4,000,000,000	2,000,000,000
Total For ABFN12										0.00	4,000,000,000	2,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABFN1: On 14/05/2020 Spot Bond				101.21956		101.19562				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				100.55959		100.53486				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				100.96325		100.93917				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				100.83720		100.81240				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				100.70701		100.68336				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				101.83159		101.80650				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				100.15938		100.13582				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				100.16495		100.14059				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				100.16958		100.14455				0.00	0	0
Total ABFN22 SPOT										0.00	0	0
Total For ABFN22										0.00	0	0
ABFN2: On 25/05/2027 Spot Bond				100.04579		100.02057				0.00	0	0
Total ABFN23 SPOT										0.00	0	0
Total For ABFN23										0.00	0	0
ABK1 On 07/11/2018 Spot Bond			10.92000	104.39878	10.97000	104.31463				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				97.76190		97.73279				0.00	0	0
Total ABK10 SPOT										0.00	0	0
Total For ABK10										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABK11 On 20/05/2019 Spot Bond				98.97806		98.94841			0.00	0	0
Total ABK11 SPOT									0.00	0	0
Total For ABK11									0.00	0	0
ABK12 On 20/05/2022 Spot Bond				93.50473		93.47732			0.00	0	0
Total ABK12 SPOT									0.00	0	0
Total For ABK12									0.00	0	0
ABK2 On 24/05/2018 Spot Bond			9.87000	102.43311	9.92000	102.37241			0.00	0	0
Total ABK2 SPOT									0.00	0	0
Total For ABK2									0.00	0	0
ABK3 On 07/11/2018 Spot Bond				99.92779		99.89718			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	42.76110	100.00000	42.65751			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				99.66392		99.63461			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	57.77975	100.00000	57.63976			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				99.26455		99.23429			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	42.97850	100.00000	42.87438			0.00	0	0
Total ABK5/JIBAR SPOT									0.00	0	0
Total For ABK5/JIBAR									0.00	0	0
ABK6 On 05/06/2020 Spot Bond				100.02465		99.99999			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				96.71950		96.69229			0.00	0	0
Total ABK7 SPOT									0.00	0	0
Total For ABK7									0.00	0	0
ABK8 On 03/06/2021 Spot Bond				93.56112		93.53727			0.00	0	0
Total ABK8 SPOT									0.00	0	0
Total For ABK8									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABK9 On 18/11/2019 Spot Bond				96.58180		96.55347			0.00	0	120,034,300
Total ABK9 SPOT									0.00	0	120,034,300
Total For ABK9									0.00	0	120,034,300
ABKI01 On 07/11/2018 Spot Bond			6.40000	149.22060	6.40000	149.18535			0.00	0	160,000,000
Total ABKI01 SPOT									0.00	0	160,000,000
Total For ABKI01									0.00	0	160,000,000
ABKI02 On 05/06/2020 Spot Bond			6.39000	131.42314	6.39000	131.39203			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	14.95235	100.00000	14.92789			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			7.65000	110.35367	7.65000	110.32388			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	7.58259	100.00000	7.57018			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			8.50000	107.67144	8.50000	107.64010			0.00	0	0
Total ABKI04 SPOT									0.00	0	0
Total For ABKI04									0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			100.00000	6.72802	100.00000	6.71278			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				88.98220		88.94412			0.00	100,000,000	100,000,000
Total ABKS1 SPOT									0.00	100,000,000	100,000,000
Total For ABKS1									0.00	100,000,000	100,000,000
ABN05 On 18/04/2021 Spot Bond			3.68000	186.28624	3.68000	186.25560			0.00	0	0
Total ABN05 SPOT									0.00	0	0
Total For ABN05									0.00	0	0
ABN33 On 29/01/2018 Spot Bond			5.94125	97.72403	5.99130	97.69010			0.00	0	0
Total ABN33 SPOT									0.00	0	0
Total For ABN33									0.00	0	0
ABN34 On 29/01/2018 Spot Bond			5.94125	97.72403	5.99130	97.69010			0.00	0	0
Total ABN34 SPOT									0.00	0	0
Total For ABN34									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABN61 On 31/01/2025 Spot Bond			3.47000	120.00492	3.47000	119.98592				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			3.26000	173.21142	3.24000	173.49711				0.00	0	0
Total ABN62 SPOT										0.00	0	0
Total For ABN62										0.00	0	0
ABN63 On 07/12/2033 Spot Bond			3.17000	220.55699	3.17000	220.52371				0.00	0	0
Total ABN63 SPOT										0.00	0	0
Total For ABN63										0.00	0	0
ABN67 On 28/02/2023 Spot Bond			9.38500	93.24013	9.46000	92.91477				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				102.30448		102.28434				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				134.32000		134.27500				0.00	0	0
Total ABN74 SPOT										0.00	0	0
Total For ABN74										0.00	0	0
ABN79 On 21/12/2026 Spot Bond			9.89500	105.79953	9.97000	105.31284				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			8.53500	97.53471	8.61000	97.29363				0.00	0	0
Total ABN80 SPOT										0.00	0	0
Total For ABN80										0.00	0	0
ABN85 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN85 SPOT										0.00	0	0
Total For ABN85										0.00	0	0
ABN86 On 01/08/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN86 SPOT										0.00	0	0
Total For ABN86										0.00	0	0
ABN87 On 21/12/2026 Spot Bond			10.44000	102.52793	10.51500	102.06011				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				99.88486		99.86146				0.00	0	0
Total ABN91 SPOT										0.00	0	0
Total For ABN91										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN92 On 31/01/2019 Spot Bond				100.93512		100.90954			0.00	0	0
Total ABN92 SPOT									0.00	0	0
Total For ABN92									0.00	0	0
ABS10 On 17/03/2018 Spot Bond			6.24500	106.50651	6.29500	106.46242			0.00	0	0
Total ABS10 SPOT									0.00	0	0
Total For ABS10									0.00	0	0
ABS11 On 09/04/2021 Spot Bond			8.66000	106.18311	8.73500	105.92802			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			8.75500	104.05693	8.84000	103.83135			0.00	0	0
Total ABS12 SPOT									0.00	0	0
Total For ABS12									0.00	0	0
ABS12/R On 14/05/2020 Spot Bond			9.20000	103.00934	9.20000	102.98417			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			9.24000	104.62290	9.31500	104.31435			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			8.50000	105.14831	8.57500	104.91648			0.00	0	0
Total ABS14 SPOT									0.00	0	0
Total For ABS14									0.00	0	0
ABS15 On 11/11/2022 Spot Bond			9.06500	105.94945	9.14000	105.61415			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			9.79000	106.65651	9.86500	106.20498			0.00	0	0
Total ABS16 SPOT									0.00	0	0
Total For ABS16									0.00	0	0
ABS17 On 11/11/2027 Spot Bond			9.77500	108.84861	9.85000	108.32713			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			9.23500	107.13297	9.31000	106.75931			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			8.42500	101.61257	8.51000	101.38637			0.00	0	0
Total ABS6 SPOT									0.00	0	0
Total For ABS6									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS7 On 11/09/2026 Spot Bond			9.79000	94.04368	9.86500	93.59527			0.00	0	3,860,000,000
Total ABS7 SPOT									0.00	0	3,860,000,000
Total For ABS7									0.00	0	3,860,000,000
ABS7/F On 11/09/2026 Spot Bond			100.00000	8.76460	100.00000	8.74531			0.00	0	0
Total ABS7/R186 SPOT									0.00	0	0
Total For ABS7/R186									0.00	0	0
ABSI2 On 07/12/2023 Spot Bond			3.52000	280.42371	3.52000	280.37877			0.00	0	69,900,000
Total ABSI2 SPOT									0.00	0	69,900,000
Total For ABSI2									0.00	0	69,900,000
ABSI4 On 31/01/2022 Spot Bond			2.89000	146.21175	2.89000	146.19086			0.00	0	0
Total ABSI4 SPOT									0.00	0	0
Total For ABSI4									0.00	0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	0.07399	100.00000	0.07380			0.00	0	0
Total ACIF1U SPOT									0.00	0	0
Total For ACIF1U									0.00	0	0
ACL02L On 20/03/2018 Spot Bond			100.00000	65.51604	100.00000	65.35733			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				91.49873		91.47763			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	111.14100	10.00000	111.11200			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				102.07413		102.04821			0.00	0	0
Total ACL095 SPOT									0.00	0	0
Total For ACL095									0.00	0	0
ACL096 On 20/06/2020 Spot Bond				102.12708		102.10046			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				102.14828		102.12138			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				102.10573		102.07938			0.00	0	0
Total ACL098 SPOT									0.00	0	0
Total For ACL098									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL100 On 20/12/2017 Spot Bond				102.01025		101.98516			0.00	0	0
Total ACL100 SPOT									0.00	0	0
Total For ACL100									0.00	0	0
ACL104 On 20/12/2019 Spot Bond			8.77500	104.63065	8.86000	104.42886			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				206.98005		211.34366			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				207.06638		211.42739			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				102.05271		102.02707			0.00	0	0
Total ACL129 SPOT									0.00	0	0
Total For ACL129									0.00	0	0
ACL142 On 25/11/2020 Spot Bond			10.00000	111.14100	10.00000	111.11200			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				102.05912		102.03339			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	104.71679	10.23000	104.68840			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			9.05000	103.27437	9.10000	103.16771			0.00	0	0
Total ACL167 SPOT									0.00	0	0
Total For ACL167									0.00	0	0
ACL174 On 20/06/2019 Spot Bond				102.05289		102.02725			0.00	0	0
Total ACL174 SPOT									0.00	0	0
Total For ACL174									0.00	0	0
ACL175 On 20/06/2019 Spot Bond				101.94640		101.92215			0.00	0	0
Total ACL175 SPOT									0.00	0	0
Total For ACL175									0.00	0	0
ACL183 On 20/06/2019 Spot Bond				103.11566		103.09113			0.00	0	0
Total ACL183 SPOT									0.00	0	0
Total For ACL183									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL184 On 20/09/2017 Spot Bond				102.04552		102.02097			0.00	0	0
Total ACL184 SPOT									0.00	0	0
Total For ACL184									0.00	0	0
ACL185 On 20/09/2022 Spot Bond				102.04207		102.01656			0.00	0	0
Total ACL185 SPOT									0.00	0	0
Total For ACL185									0.00	0	0
ACL187 On 20/09/2020 Spot Bond				102.06752		102.04168			0.00	0	0
Total ACL187 SPOT									0.00	0	0
Total For ACL187									0.00	0	0
ACL188 On 20/09/2020 Spot Bond				102.09519		102.06898			0.00	0	0
Total ACL188 SPOT									0.00	0	0
Total For ACL188									0.00	0	0
ACL193 On 20/09/2022 Spot Bond				102.10167		102.07538			0.00	0	0
Total ACL193 SPOT									0.00	0	0
Total For ACL193									0.00	0	0
ACL194 On 20/09/2022 Spot Bond				102.10167		102.07538			0.00	0	0
Total ACL194 SPOT									0.00	0	0
Total For ACL194									0.00	0	0
ACL196 On 20/12/2017 Spot Bond				102.01025		101.98516			0.00	0	0
Total ACL196 SPOT									0.00	0	0
Total For ACL196									0.00	0	0
ACL201 On 20/12/2022 Spot Bond				102.13788		102.11112			0.00	0	0
Total ACL201 SPOT									0.00	0	0
Total For ACL201									0.00	0	0
ACL202 On 20/12/2022 Spot Bond				102.13788		102.11112			0.00	0	0
Total ACL202 SPOT									0.00	0	0
Total For ACL202									0.00	0	0
ACL203 On 30/01/2023 Spot Bond				144.15439		147.19327			0.00	0	0
Total ACL203 SPOT									0.00	0	0
Total For ACL203									0.00	0	0
ACL204 On 14/02/2023 Spot Bond				145.11658		148.17355			0.00	0	0
Total ACL204 SPOT									0.00	0	0
Total For ACL204									0.00	0	0
ACL208 On 20/03/2018 Spot Bond				101.88894		101.86545			0.00	0	0
Total ACL208 SPOT									0.00	0	0
Total For ACL208									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL210 On 20/05/2018 Spot Bond				100.36062		100.33777			0.00	0	0
Total ACL210 SPOT									0.00	0	0
Total For ACL210									0.00	0	0
ACL212 On 20/09/2018 Spot Bond				101.92931		101.90528			0.00	0	0
Total ACL212 SPOT									0.00	0	0
Total For ACL212									0.00	0	0
ACL213 On 20/06/2018 Spot Bond				101.71017		101.68532			0.00	0	200,000,000
Total ACL213 SPOT									0.00	0	200,000,000
Total For ACL213									0.00	0	200,000,000
ACL214 On 20/09/2020 Spot Bond				94.76655		94.74042			0.00	0	0
Total ACL214 SPOT									0.00	0	0
Total For ACL214									0.00	0	0
ACL215 On 20/09/2018 Spot Bond				101.90588		101.88216			0.00	0	0
Total ACL215 SPOT									0.00	0	0
Total For ACL215									0.00	0	0
ACL216 On 20/12/2018 Spot Bond				101.90377		101.88008			0.00	0	0
Total ACL216 SPOT									0.00	0	0
Total For ACL216									0.00	0	0
ACL217 On 20/12/2023 Spot Bond				102.03358		102.00819			0.00	0	0
Total ACL217 SPOT									0.00	0	0
Total For ACL217									0.00	0	0
ACL218 On 11/05/2020 Spot Bond				100.66427		100.63826			0.00	0	0
Total ACL218 SPOT									0.00	0	0
Total For ACL218									0.00	0	0
ACL219 On 26/01/2021 Spot Bond				101.08905		101.06285			0.00	0	0
Total ACL219 SPOT									0.00	0	0
Total For ACL219									0.00	0	0
ACL220 On 26/01/2021 Spot Bond				101.07316		101.04735			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				102.02504		101.99975			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				101.99311		101.96824			0.00	0	0
Total ACL222 SPOT									0.00	0	0
Total For ACL222									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ADCB0 On 08/03/2018 Spot Bond				99.70444		99.67827			0.00	0	0
Total ADCB01 SPOT									0.00	0	0
Total For ADCB01									0.00	0	0
ADCB0 On 08/03/2018 Spot Bond			100.00000	67.20050	100.00000	67.03771			0.00	0	0
ADCB0 On 08/03/2018 Spot Bond			100.00000	67.20050	100.00000	67.03771			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				100.26525		100.23847			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				100.04933		100.02474			0.00	0	0
Total ADCB05 SPOT									0.00	0	0
Total For ADCB05									0.00	0	0
ADCB2 On 31/07/2018 Spot Bond			100.00000	60.76737	100.00000	60.62015			0.00	0	0
Total ADCB2U SPOT									0.00	0	0
Total For ADCB2U									0.00	0	0
AECI00 On 21/12/2017 Spot Bond				100.56630		100.54452			0.00	0	0
Total AECI00 SPOT									0.00	0	0
Total For AECI00									0.00	0	0
AHF2A: On 18/10/2018 Spot Bond				101.28491		101.26028			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				101.32555		101.30010			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				101.46093		101.43273			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				101.24428		101.22047			0.00	0	0
Total AHF3A3 SPOT									0.00	0	0
Total For AHF3A3									0.00	0	0
AHF3A: On 18/04/2019 Spot Bond				101.25784		101.23375			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				101.59625		101.56530			0.00	0	0
Total AHF3B2 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 AHF3B2										0.00	0	0
AHF3B: On 18/04/2019 Spot Bond				101.52864		101.49907				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				102.08190		102.04106				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				101.87979		101.84306				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	44.81991	100.00000	44.70433				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	16.95097	100.00000	16.90725				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	11.16746	100.00000	11.13866				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	9.09876	100.00000	9.07529				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			8.27000	100.23020	8.32000	100.13761				0.00	0	0
Total AIR01 SPOT										0.00	0	0
Total For AIR01										0.00	0	0
AIR02 On 30/04/2023 Spot Bond			10.03000	111.07197	10.10500	110.71103				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			9.35000	101.99616	9.42500	101.60414				0.00	0	0
Total AIR04 SPOT										0.00	0	0
Total For AIR04										0.00	0	0
AIR04U On 26/10/2029 Spot Bond			100.00000	15.56660	100.00000	15.53214				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			10.56500	98.77994	10.63000	98.31688				0.00	0	0
Total AIR05 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 AIR05										0.00	0	0
AIRL01 On 30/04/2028 Spot Bond			3.57000	175.31294	3.55000	175.58866				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				101.80617		101.78144				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				102.48292		102.45702				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				100.86889		100.84433				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				101.22418		101.19784				0.00	0	0
Total APF04 SPOT										0.00	0	0
Total For APF04										0.00	0	0
APF05 On 24/08/2020 Spot Bond				100.32285		100.29762				0.00	0	0
Total APF05 SPOT										0.00	0	0
Total For APF05										0.00	0	0
APF06 On 24/08/2022 Spot Bond				100.33154		100.30564				0.00	0	0
Total APF06 SPOT										0.00	0	0
Total For APF06										0.00	0	0
AS116L On 18/01/2018 Spot Bond			100.00000	91.63155	100.00000	91.40860				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	88.68084	100.00000	88.47217				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	40.48658	100.00000	40.38850				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	40.43391	100.00000	40.33595				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	4.53219	100.00000	4.52576				0.00	0	0
Total AS133U 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 AS133U										0.00	0	0
AS139L On 30/03/2026 Spot Bond			100.00000	0.12124	100.00000	0.12110				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	14.94083	100.00000	14.90464				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	24.19086	100.00000	24.13226				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	32.42792	100.00000	32.34936				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				101.94646		101.92221				0.00	0	0
Total ASN011 SPOT										0.00	0	0
Total For ASN011										0.00	0	0
ASN01 On 20/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN014 SPOT										0.00	0	0
Total For ASN014										0.00	0	0
ASN02 On 07/12/2033 Spot Bond			3.42000	239.50319	3.42000	239.46546				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				100.97483		100.94822				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				99.94619		99.94619				0.00	0	0
Total ASN032 SPOT										0.00	0	0
Total For ASN032										0.00	0	0
ASN03 On 20/06/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN034 SPOT										0.00	0	0
Total For ASN034										0.00	0	0
ASN03 On 10/11/2019 Spot Bond				100.66090		100.63634				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			3.43500	213.48029	3.43500	213.44655				0.00	0	0
Total ASN037 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 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				101.29800		101.27360				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				101.13599		101.10994				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				101.02765		101.00166				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				100.93559		100.91003				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				99.63410		99.63264				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				100.02125		100.08847				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				99.79793		99.77566				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				100.74160		100.71654				0.00	0	0
Total ASN069 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 ASN069										0.00	0	0
ASN07: On 02/07/2018 Spot Bond				95.87290		95.73361				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				102.28877		102.26003				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				101.96749		101.94296				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				99.88419		99.86065				0.00	0	0
Total ASN081 SPOT										0.00	0	0
Total For ASN081										0.00	0	0
ASN08: On 20/06/2020 Spot Bond				101.75123		101.72464				0.00	0	32,000,000
Total ASN083 SPOT										0.00	0	32,000,000
Total For ASN083										0.00	0	32,000,000
ASN08: On 03/09/2020 Spot Bond				100.05201		100.02608				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				101.78073		101.75636				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				117.12218		116.08997				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				101.46001		101.43582				0.00	0	0
Total ASN090 SPOT										0.00	0	0
Total For ASN090										0.00	0	0
ASN09: On 16/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN091 SPOT										0.00	0	0

Contract 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 ASN091										0.00	0	0
ASN09: On 21/10/2020 Spot Bond				101.18602		101.16050				0.00	0	0
Total ASN092 SPOT										0.00	0	0
Total For ASN092										0.00	0	0
ASN09: On 27/10/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN094 SPOT										0.00	0	0
Total For ASN094										0.00	0	0
ASN09: On 10/11/2020 Spot Bond				100.68009		100.65449				0.00	0	0
Total ASN096 SPOT										0.00	0	0
Total For ASN096										0.00	0	0
ASN09: On 20/12/2020 Spot Bond				75.23506		75.18763				0.00	0	0
Total ASN099 SPOT										0.00	0	0
Total For ASN099										0.00	0	0
ASN11: On 02/12/2020 Spot Bond				100.04727		100.02376				0.00	0	0
Total ASN111 SPOT										0.00	0	0
Total For ASN111										0.00	0	0
ASN11: On 20/12/2017 Spot Bond				102.02090		101.99567				0.00	0	0
Total ASN112 SPOT										0.00	0	0
Total For ASN112										0.00	0	0
ASN11: On 07/03/2021 Spot Bond				99.97661		99.95312				0.00	0	0
Total ASN113 SPOT										0.00	0	0
Total For ASN113										0.00	0	0
ASN11: On 03/12/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN114 SPOT										0.00	0	0
Total For ASN114										0.00	0	0
ASN11: On 10/12/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN115 SPOT										0.00	0	0
Total For ASN115										0.00	0	0
ASN11: On 27/01/2018 Spot Bond				100.99026		100.96585				0.00	0	0
Total ASN119 SPOT										0.00	0	0
Total For ASN119										0.00	0	0
ASN12: On 20/12/2020 Spot Bond				102.56321		102.53087				0.00	0	0
Total ASN121 SPOT										0.00	0	0
Total For ASN121										0.00	0	0
ASN12: On 20/03/2019 Spot Bond				101.98374		101.95900				0.00	0	0
Total ASN125 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 ASN125										0.00	0	0
ASN12: On 24/02/2019 Spot Bond				100.32457		100.29906				0.00	0	0
Total ASN128 SPOT										0.00	0	0
Total For ASN128										0.00	0	0
ASN12: On 24/02/2019 Spot Bond				100.32880		100.30350				0.00	0	0
Total ASN129 SPOT										0.00	0	0
Total For ASN129										0.00	0	0
ASN13: On 24/02/2019 Spot Bond				100.31936		100.29424				0.00	0	0
Total ASN130 SPOT										0.00	0	0
Total For ASN130										0.00	0	0
ASN13: On 03/03/2019 Spot Bond				100.04676		100.02351				0.00	0	0
Total ASN131 SPOT										0.00	0	0
Total For ASN131										0.00	0	0
ASN13: On 03/03/2019 Spot Bond				100.04635		100.02331				0.00	0	0
Total ASN132 SPOT										0.00	0	0
Total For ASN132										0.00	0	0
ASN13: On 20/12/2020 Spot Bond				102.54195		102.50989				0.00	0	0
Total ASN134 SPOT										0.00	0	0
Total For ASN134										0.00	0	0
ASN13: On 05/03/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN135 SPOT										0.00	0	0
Total For ASN135										0.00	0	0
ASN13: On 31/12/2018 Spot Bond				87.48000		87.45000				0.00	0	0
Total ASN136 SPOT										0.00	0	0
Total For ASN136										0.00	0	0
ASN13: On 31/01/2022 Spot Bond			3.62000	141.90756	3.62000	141.88451				0.00	0	0
Total ASN137 SPOT										0.00	0	0
Total For ASN137										0.00	0	0
ASN14: On 30/03/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN140 SPOT										0.00	0	0
Total For ASN140										0.00	0	0
ASN14: On 31/12/2018 Spot Bond				87.48000		87.45000				0.00	0	0
Total ASN141 SPOT										0.00	0	0
Total For ASN141										0.00	0	0
ASN14: On 20/06/2020 Spot Bond				104.34097		104.31519				0.00	0	0
Total ASN143 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 ASN143										0.00	0	0
ASN14: On 28/04/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN144 SPOT										0.00	0	0
Total For ASN144										0.00	0	0
ASN14: On 20/06/2021 Spot Bond				58.51370		58.51370				0.00	0	0
Total ASN145 SPOT										0.00	0	0
Total For ASN145										0.00	0	0
ASN14: On 04/05/2021 Spot Bond				100.82780		100.80264				0.00	0	0
Total ASN146 SPOT										0.00	0	0
Total For ASN146										0.00	0	0
ASN14: On 04/05/2021 Spot Bond				100.82780		100.80264				0.00	0	0
Total ASN147 SPOT										0.00	0	0
Total For ASN147										0.00	0	0
ASN14: On 31/01/2022 Spot Bond			3.66500	141.64706	3.66500	141.62390				0.00	0	0
Total ASN149 SPOT										0.00	0	0
Total For ASN149										0.00	0	0
ASN15: On 31/05/2021 Spot Bond				109.07813		108.77105				0.00	0	0
Total ASN150 SPOT										0.00	0	0
Total For ASN150										0.00	0	0
ASN15: On 02/06/2021 Spot Bond				100.04841		100.02437				0.00	0	0
Total ASN152 SPOT										0.00	0	0
Total For ASN152										0.00	0	0
ASN15: On 31/03/2028 Spot Bond			4.16000	159.81339	4.14000	160.06945				0.00	0	0
Total ASN154 SPOT										0.00	0	0
Total For ASN154										0.00	0	0
ASN15: On 29/06/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN156 SPOT										0.00	0	0
Total For ASN156										0.00	0	0
ASN15: On 06/07/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN157 SPOT										0.00	0	0
Total For ASN157										0.00	0	0
ASN15: On 27/07/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN159 SPOT										0.00	0	0
Total For ASN159										0.00	0	0
ASN16: On 08/08/2021 Spot Bond				100.74666		100.72049				0.00	0	0
Total ASN160 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 ASN160										0.00	0	0
ASN16: On 19/08/2021 Spot Bond				100.40373		100.37818				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				102.13782		102.11106				0.00	0	0
Total ASN165 SPOT										0.00	0	0
Total For ASN165										0.00	0	0
ASN17: On 22/11/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN172 SPOT										0.00	0	0
Total For ASN172										0.00	0	0
ASN17: On 02/12/2019 Spot Bond				100.04517		100.02273				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				102.24860		102.22039				0.00	0	0
Total ASN181 SPOT										0.00	0	0
Total For ASN181										0.00	0	0
ASN18: On 11/10/2017 Spot Bond				101.31276		101.29073				0.00	0	0
Total ASN184 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 ASN184										0.00	0	0
ASN18: On 25/04/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN185 SPOT										0.00	0	0
Total For ASN185										0.00	0	0
ASN18: On 05/12/2017 Spot Bond				100.02162		100.00000				0.00	0	0
Total ASN189 SPOT										0.00	0	0
Total For ASN189										0.00	0	0
ASN19: On 12/06/2020 Spot Bond				99.86489		99.84195				0.00	0	0
Total ASN190 SPOT										0.00	0	0
Total For ASN190										0.00	0	0
ASN19: On 15/06/2018 Spot Bond				100.52382		101.85313				0.00	0	0
Total ASN191 SPOT										0.00	0	0
Total For ASN191										0.00	0	0
ASN19: On 27/06/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN192 SPOT										0.00	0	0
Total For ASN192										0.00	0	0
ASN19: On 12/07/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN193 SPOT										0.00	0	0
Total For ASN193										0.00	0	0
ASN19: On 30/06/2022 Spot Bond				101.09123		101.06558				0.00	0	0
Total ASN194 SPOT										0.00	0	0
Total For ASN194										0.00	0	0
ASN19: On 31/01/2038 Spot Bond			3.68000	105.65289	3.73000	104.81771				0.00	0	0
Total ASN195 SPOT										0.00	0	0
Total For ASN195										0.00	0	0
ASN19: On 20/06/2022 Spot Bond				100.96510		100.94135				0.00	0	0
Total ASN196 SPOT										0.00	0	0
Total For ASN196										0.00	0	0
ASN19: On 09/04/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN197 SPOT										0.00	0	0
Total For ASN197										0.00	0	0
ASN19: On 04/05/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN198 SPOT										0.00	0	0
Total For ASN198										0.00	0	0
ASN19: On 01/07/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN199 SPOT										0.00	0	0

Contract 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 ASN199										0.00	0	0
ASN20 On 25/07/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN200 SPOT										0.00	0	0
Total For ASN200										0.00	0	0
ASN20 On 21/07/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN201 SPOT										0.00	0	0
Total For ASN201										0.00	0	0
ASN20 On 18/07/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN202 SPOT										0.00	0	0
Total For ASN202										0.00	0	0
ASN20 On 20/06/2022 Spot Bond				100.66009		100.63620				0.00	0	0
Total ASN203 SPOT										0.00	0	0
Total For ASN203										0.00	0	0
ASN20 On 20/06/2022 Spot Bond				100.21885		100.19353				0.00	0	4,900,000
Total ASN204 SPOT										0.00	0	4,900,000
Total For ASN204										0.00	0	4,900,000
ASN20 On 25/08/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN207 SPOT										0.00	0	0
Total For ASN207										0.00	0	0
ASN20 On 24/08/2021 Spot Bond				100.37512		100.34568				0.00	0	0
Total ASN208 SPOT										0.00	0	0
Total For ASN208										0.00	0	0
ASN20 On 24/08/2025 Spot Bond				100.40768		100.37570				0.00	0	0
Total ASN209 SPOT										0.00	0	0
Total For ASN209										0.00	0	0
ASN21 On 28/08/2020 Spot Bond				100.16616		100.14191				0.00	0	0
Total ASN210 SPOT										0.00	0	0
Total For ASN210										0.00	0	0
ASN21 On 05/03/2018 Spot Bond			100.00000	67.15867	100.00000	66.91176				0.00	0	0
Total ASN211 SPOT										0.00	0	0
Total For ASN211										0.00	0	0
ASN38 On 20/12/2017 Spot Bond			100.00000	98.24781	100.00000	97.99129				0.00	0	0
Total ASN38U SPOT										0.00	0	0
Total For ASN38U										0.00	0	0
ASN39 On 20/12/2017 Spot Bond			100.00000	98.27189	100.00000	98.01531				0.00	0	0
Total ASN39U 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 ASN39U										0.00	0	0
ASN40I On 20/12/2017 Spot Bond			100.00000	98.16352	100.00000	97.90722				0.00	0	0
Total ASN40U SPOT										0.00	0	0
Total For ASN40U										0.00	0	0
ASN50I On 16/03/2018 Spot Bond			100.00000	65.10448	100.00000	66.77435				0.00	0	0
Total ASN50U SPOT										0.00	0	0
Total For ASN50U										0.00	0	0
ASN75I On 20/09/2020 Spot Bond			100.00000	15.15837	100.00000	15.12165				0.00	0	0
Total ASN75U SPOT										0.00	0	0
Total For ASN75U										0.00	0	0
ASN89I On 02/10/2018 Spot Bond			100.00000	44.89371	100.00000	44.78495				0.00	0	0
Total ASN89U SPOT										0.00	0	0
Total For ASN89U										0.00	0	0
BAR00 On 12/06/2018 Spot Bond				99.87331		99.85176				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			8.42000	105.60091	8.47000	105.52634				0.00	0	0
Total BAW11 SPOT										0.00	0	0
Total For BAW11										0.00	0	0
BAW17 On 05/12/2018 Spot Bond				99.99850		99.97652				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	38.77131	100.00000	38.67635				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				99.90955		99.88703				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			9.11000	103.64297	9.18500	103.40931				0.00	0	1,500,000,000
Total BAW19 SPOT										0.00	0	1,500,000,000
Total For BAW19										0.00	0	1,500,000,000
BAW21 On 24/03/2022 Spot Bond			9.21000	104.49374	9.28500	104.19422				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	104.16527	9.30000	104.13954				0.00	0	0
Total BAW21/R208 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 BAW21/R208										0.00	0	0
BAW22 On 07/12/2022 Spot Bond				99.97659		99.95310				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	92.32287	100.00000	92.09491				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				102.43871		102.41394				0.00	0	0
Total BAW24 SPOT										0.00	0	0
Total For BAW24										0.00	0	0
BAW25 On 08/05/2020 Spot Bond				100.71487		100.68982				0.00	0	0
Total BAW25 SPOT										0.00	0	0
Total For BAW25										0.00	0	0
BAW26 On 11/05/2021 Spot Bond			100.00000	15.23705	100.00000	15.18948				0.00	0	0
Total BAW26U SPOT										0.00	0	0
Total For BAW26U										0.00	0	0
BAW27 On 11/05/2022 Spot Bond			100.00000	13.34185	100.00000	13.30020				0.00	0	0
Total BAW27U SPOT										0.00	0	0
Total For BAW27U										0.00	0	0
BAW28 On 06/06/2022 Spot Bond				99.99998		99.97644				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				101.90641		101.88356				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			5.74500	104.54218	5.79500	104.52195				0.00	0	0
Total BAW8 SPOT										0.00	0	0
Total For BAW8										0.00	0	0
BAYA26 On 30/09/2017 Spot Bond			9.39500	101.92659	9.44500	101.89706				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				102.19709		102.16557				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				102.14129		102.11059				0.00	0	0
Total BAYA33 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 BAYA33										0.00	0	0
BAYA33 On 31/03/2018 Spot Bond				102.18746		102.15607				0.00	0	0
Total BAYA34 SPOT										0.00	0	0
Total For BAYA34										0.00	0	0
BAYA34 On 31/03/2018 Spot Bond				101.71496		101.68140				0.00	0	0
Total BAYA35 SPOT										0.00	0	0
Total For BAYA35										0.00	0	0
BAYA35 On 31/03/2018 Spot Bond				99.52412		99.52412				0.00	0	0
Total BAYA36 SPOT										0.00	0	0
Total For BAYA36										0.00	0	0
BAYA36 On 30/09/2018 Spot Bond				101.33632		101.30297				0.00	0	0
Total BAYA39 SPOT										0.00	0	0
Total For BAYA39										0.00	0	0
BAYA39 On 30/09/2018 Spot Bond				100.07314		100.07314				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA41 On 30/09/2018 Spot Bond				102.18780		102.15641				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA42 On 31/03/2019 Spot Bond				102.18790		102.15652				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				102.31861		102.28485				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				102.34494		102.31119				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				101.86415		101.83762				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				102.34506		102.31131				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				102.14055		102.11530				0.00	0	0
Total BAYA55 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 BAYA55										0.00	0	0
BAYA55 On 31/03/2022 Spot Bond				102.41878		102.38392				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				102.34499		102.31124				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			12.90500	103.24097	12.98000	102.94160				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			12.16000	103.10454	12.23500	102.80267				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				102.34497		102.31122				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				102.78792		102.74749				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB05 On 31/12/2019 Spot Bond				102.78772		102.74729				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				102.78782		102.74739				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				107.89861		107.85751				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				102.88010		102.83827				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	22.04137	100.00000	21.98798				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	20.06013	100.00000	20.01153				0.00	0	0
Total BAYD2U 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 BAYD2U										0.00	0	0
BAYD3I On 30/06/2035 Spot Bond			100.00000	12.38280	100.00000	12.35281				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD4I On 30/06/2035 Spot Bond			100.00000	12.38280	100.00000	12.35281				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5I On 30/06/2035 Spot Bond			100.00000	14.97140	100.00000	14.93513				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6I On 30/06/2035 Spot Bond			100.00000	12.97246	100.00000	12.94103				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BC121I On 24/11/2017 Spot Bond			100.00000	85.61881	100.00000	85.42640				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				101.39825		101.37427				0.00	0	0
Total BCJ10 SPOT										0.00	0	0
Total For BCJ10										0.00	0	0
BCJ11 On 14/11/2017 Spot Bond				100.52688		100.50359				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	103.91768	8.65000	103.89377				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				101.16536		101.14221				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			8.51000	184.99712	8.58500	183.54506				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			8.51000	185.49125	8.58500	184.05235				0.00	0	0
Total BD0206 SPOT										0.00	0	0
Total For BD0206										0.00	0	0
BD0302 On 18/04/2028 Spot Bond			8.89500	97.85883	8.97000	97.34655				0.00	0	0
Total BD0302 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 BD0302									0.00	0	0
BEER0 On 28/03/2018 Spot Bond			7.67000	102.83630	7.72000	102.78828			0.00	0	50,000,000
Total BEER02 SPOT									0.00	0	50,000,000
Total For BEER02									0.00	0	50,000,000
BG1A7 On 21/11/2032 Spot Bond			100.00000	8.88012	100.00000	8.85861			0.00	0	0
Total BG1A7U SPOT									0.00	0	0
Total For BG1A7U									0.00	0	0
BG1A8 On 21/11/2032 Spot Bond			100.00000	7.68462	100.00000	7.66601			0.00	0	0
Total BG1A8U SPOT									0.00	0	0
Total For BG1A8U									0.00	0	0
BG1B2 On 21/11/2032 Spot Bond			100.00000	7.68462	100.00000	7.66601			0.00	0	0
Total BG1B2U SPOT									0.00	0	0
Total For BG1B2U									0.00	0	0
BG1C2 On 21/11/2032 Spot Bond			100.00000	8.15243	100.00000	8.13268			0.00	0	0
Total BG1C2U SPOT									0.00	0	0
Total For BG1C2U									0.00	0	0
BG1D2 On 21/11/2032 Spot Bond			100.00000	8.30836	100.00000	8.28824			0.00	0	0
Total BG1D2U SPOT									0.00	0	0
Total For BG1D2U									0.00	0	0
BG1E2 On 21/11/2032 Spot Bond			100.00000	10.90728	100.00000	10.88087			0.00	0	0
Total BG1E2U SPOT									0.00	0	0
Total For BG1E2U									0.00	0	0
BG1F2 On 21/11/2032 Spot Bond			100.00000	15.06557	100.00000	15.02907			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				101.50249		101.47419			0.00	0	0
Total BGL01 SPOT									0.00	0	0
Total For BGL01									0.00	0	0
BGL02 On 19/11/2019 Spot Bond			9.47500	105.85454	9.56000	105.65944			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				103.02515		102.99668			0.00	0	0
Total BGL03 SPOT									0.00	0	0
Total For BGL03									0.00	0	0
BGL04 On 05/02/2020 Spot Bond			9.92500	101.11904	10.01000	100.91350			0.00	0	0
Total BGL04 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 BGL04										0.00	0	0
BGL05 On 04/09/2020 Spot Bond			10.76000	101.57571	10.83500	101.35683				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				101.21185		101.18478				0.00	0	0
Total BGL06 SPOT										0.00	0	0
Total For BGL06										0.00	0	0
BGL07 On 03/09/2022 Spot Bond			11.38000	101.69916	11.45500	101.38582				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				100.05496		100.02743				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			10.76000	106.60408	10.83500	106.38035				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				100.89583		100.86585				0.00	0	0
Total BGL10 SPOT										0.00	0	0
Total For BGL10										0.00	0	0
BGL11 On 05/05/2021 Spot Bond			11.14000	107.94638	11.21500	107.68858				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				102.09877		102.06743				0.00	0	0
Total BGL12 SPOT										0.00	0	0
Total For BGL12										0.00	0	0
BGL13 On 20/08/2021 Spot Bond			11.01000	102.81946	11.08500	102.55096				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				101.01568		100.98564				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				102.41778		102.38790				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				100.35685		100.32638				0.00	0	0
Total BGL16 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 BGL16									0.00	0	0
BGL17 On 14/08/2024 Spot Bond				100.69357		100.66297			0.00	0	0
Total BGL17 SPOT									0.00	0	0
Total For BGL17									0.00	0	0
BGR04 On 28/02/2018 Spot Bond				104.55479		104.53082			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				100.42261		100.40021			0.00	0	80,000,000
Total BID04 SPOT									0.00	0	80,000,000
Total For BID04									0.00	0	80,000,000
BID05 On 30/06/2019 Spot Bond				100.88217		100.85824			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			8.32000	102.50814	8.37000	102.40202			0.00	0	2,200,000,000
Total BID06 SPOT									0.00	0	2,200,000,000
Total For BID06									0.00	0	2,200,000,000
BID07 On 30/06/2020 Spot Bond				101.69342		101.66938			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				101.73044		101.70586			0.00	0	0
Total BID08 SPOT									0.00	0	0
Total For BID08									0.00	0	0
BPPF0 On 22/03/2018 Spot Bond				101.74561		101.72328			0.00	0	0
Total BPPF01 SPOT									0.00	0	0
Total For BPPF01									0.00	0	0
BPPF0 On 22/03/2020 Spot Bond				101.89068		101.86640			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				103.69220		103.66394			0.00	0	0
Total BSR17 SPOT									0.00	0	0
Total For BSR17									0.00	0	0
BTC18 On 05/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BTC180 SPOT									0.00	0	0
Total For BTC180									0.00	0	0
BTC18 On 11/09/2017 Spot Bond				99.89535		99.87442			0.00	0	0
Total BTC181 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 BTC181										0.00	0	0
BTC18: On 18/09/2017 Spot Bond				99.74854		99.72758				0.00	0	0
Total BTC182 SPOT										0.00	0	0
Total For BTC182										0.00	0	0
BTC18: On 29/09/2017 Spot Bond				99.51619		99.49516				0.00	0	0
Total BTC183 SPOT										0.00	0	0
Total For BTC183										0.00	0	0
BTC18: On 06/10/2017 Spot Bond				99.36939		99.34837				0.00	0	0
Total BTC184 SPOT										0.00	0	0
Total For BTC184										0.00	0	0
BTC18: On 13/10/2017 Spot Bond				99.22199		99.20097				0.00	0	0
Total BTC185 SPOT										0.00	0	0
Total For BTC185										0.00	0	0
BTC18: On 08/11/2017 Spot Bond				98.72153		98.70123				0.00	0	0
Total BTC186 SPOT										0.00	0	0
Total For BTC186										0.00	0	0
BTC18: On 15/11/2017 Spot Bond				98.53212		98.51115				0.00	0	0
Total BTC187 SPOT										0.00	0	0
Total For BTC187										0.00	0	0
BWZ18 On 27/03/2018 Spot Bond				101.81151		101.78628				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				101.86947		101.84340				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				100.39515		100.37014				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				100.68372		100.65799				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				100.70188		100.67546				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	13.21502	100.00000	13.18300				0.00	0	0
Total BX161U 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 BX161U										0.00	0	0
BX162L On 01/10/2021 Spot Bond			100.00000	13.14602	100.00000	13.11417				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	13.24952	100.00000	13.21743				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	13.24952	100.00000	13.21743				0.00	0	0
Total BX164U SPOT										0.00	0	0
Total For BX164U										0.00	0	0
BYA49L On 30/06/2018 Spot Bond			100.00000	66.19803	100.00000	66.03767				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	20.35963	100.00000	20.31030				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			14.62000	97.02954	14.67000	96.94827				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				102.12128		102.09046				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			12.42000	100.01375	12.47000	99.91871				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				100.51314		100.48098				0.00	0	0
Total CBL17 SPOT										0.00	0	0
Total For CBL17										0.00	0	0
CBL18 On 23/08/2019 Spot Bond			11.92000	98.94351	11.97000	98.82787				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				102.21195		102.18002				0.00	0	0
Total CBL20 SPOT										0.00	0	0
Total For CBL20										0.00	0	0
CBL22 On 06/05/2020 Spot Bond			9.46000	100.60300	9.53500	100.40689				0.00	0	0
Total CBL22 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 CBL22									0.00	0	0
CBL23 On 18/05/2018 Spot Bond				100.50011		100.47332			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				100.93968		100.91246			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				100.75184		100.72568			0.00	0	0
Total CBL25 SPOT									0.00	0	0
Total For CBL25									0.00	0	0
CBL26 On 06/05/2021 Spot Bond			9.76000	107.76213	9.83500	107.50185			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				100.58045		100.55487			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			10.31500	112.19382	10.39000	111.82236			0.00	0	0
Total CCT01 SPOT									0.00	0	0
Total For CCT01									0.00	0	0
CCT02 On 12/06/2024 Spot Bond			9.65000	112.29456	9.74500	111.77400			0.00	0	1,500,000,000
Total CCT02 SPOT									0.00	0	1,500,000,000
Total For CCT02									0.00	0	1,500,000,000
CCT03 On 15/03/2025 Spot Bond			10.09000	105.28250	10.16500	104.85232		807,200,000,000.00		80,000,000	100,000,000
Total CCT03 SPOT								807,200,000,000.00		80,000,000	100,000,000
Total For CCT03								807,200,000,000.00		80,000,000	100,000,000
CCT04 On 17/07/2027 Spot Bond			9.82000	102.62765	9.89500	102.32026			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				101.92133		101.89538			0.00	0	0
Total CGR14 SPOT									0.00	0	0
Total For CGR14									0.00	0	0
CGR14 On 25/11/2020 Spot Bond			10.00000	111.14070	10.00000	111.11170			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				102.25354		102.22439			0.00	0	0
Total CGR16 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 CGR16										0.00	0	0
CGR17 On 24/10/2017 Spot Bond				101.31403		101.28386				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	60.39213	100.00000	60.24582				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	56.02861	100.00000	55.89139				0.00	0	0
Total CGR19U SPOT										0.00	0	0
Total For CGR19U										0.00	0	0
CGR20 On 03/07/2018 Spot Bond			100.00000	65.28503	100.00000	65.12687				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				101.85340		101.82114				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				100.88642		100.85539				0.00	0	0
Total CGR23 SPOT										0.00	0	0
Total For CGR23										0.00	0	0
CGR24 On 08/02/2021 Spot Bond				102.37070		102.33691				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				102.22726		102.19606				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				100.36162		100.33075				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				100.70697		100.68219				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				100.91340		100.88143				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				101.78241		101.75760				0.00	0	0
Total CGR31 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 CGR31										0.00	0	0
CGR32 On 21/07/2020 Spot Bond				101.49338		101.46264				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				102.63942		102.61332				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				103.20469		103.17670				0.00	0	0
Total CIG05 SPOT										0.00	0	0
Total For CIG05										0.00	0	0
CIG06 On 28/08/2018 Spot Bond				100.24745		100.21929				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				101.79776		101.76787				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	33.73829	100.00000	33.65656				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				101.03584		101.00755				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				101.06267		101.03364				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				101.10559		101.07539				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	20.82290	100.00000	20.77245				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	20.82290	100.00000	20.77245				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	20.82290	100.00000	20.77245				0.00	0	0
Total CLA3U 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 CLA3U										0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLB1U SPOT										0.00	0	0
Total For CLB1U										0.00	0	0
CLC1U On 21/11/2019 Spot Bond			100.00000	23.02799	100.00000	22.97221				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	101.81189	10.11000	101.78460				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN19 On 29/08/2021 Spot Bond			3.14000	139.36957	3.14000	139.34868				0.00	0	0
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN19 On 13/09/2021 Spot Bond			3.59000	136.35837	3.59000	136.33633				0.00	0	0
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN23 On 25/11/2020 Spot Bond			10.00000	111.14100	10.00000	111.11200				0.00	0	0
Total CLN230/JIBAR SPOT										0.00	0	0
Total For CLN230/JIBAR										0.00	0	0
CLN23 On 25/11/2020 Spot Bond			10.00000	111.14100	10.00000	111.11200				0.00	0	0
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0
CLN24 On 24/02/2019 Spot Bond			13.50000	94.96683	13.50000	94.93313				0.00	0	0
Total CLN242 SPOT										0.00	0	0
Total For CLN242										0.00	0	0
CLN24 On 24/02/2018 Spot Bond			9.35000	100.28222	9.35000	100.25762				0.00	0	0
Total CLN243 SPOT										0.00	0	0
Total For CLN243										0.00	0	0
CLN26 On 26/03/2019 Spot Bond			8.85000	105.42878	8.90000	105.33213				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN29 On 25/11/2020 Spot Bond			10.00000	111.14100	10.00000	111.11200				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN29 On 20/12/2017 Spot Bond				102.21677		102.18898				0.00	0	0
Total CLN296 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 CLN296										0.00	0	0
CLN30 On 20/12/2017 Spot Bond				154.95526		154.95526				0.00	0	0
Total CLN301 SPOT										0.00	0	0
Total For CLN301										0.00	0	0
CLN30 On 20/12/2017 Spot Bond				102.33175		102.30562				0.00	0	0
Total CLN302 SPOT										0.00	0	0
Total For CLN302										0.00	0	0
CLN30 On 20/12/2017 Spot Bond				156.41166		156.41166				0.00	0	0
Total CLN303 SPOT										0.00	0	0
Total For CLN303										0.00	0	0
CLN30 On 20/12/2017 Spot Bond				154.57365		154.57365				0.00	0	0
Total CLN304 SPOT										0.00	0	0
Total For CLN304										0.00	0	0
CLN30 On 20/12/2017 Spot Bond				155.72905		155.72905				0.00	0	0
Total CLN305 SPOT										0.00	0	0
Total For CLN305										0.00	0	0
CLN31 On 14/11/2022 Spot Bond				100.62390		100.59636				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN31 On 14/11/2022 Spot Bond			10.66500	98.55690	10.74000	98.24448				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN31 On 20/03/2023 Spot Bond			11.18500	100.10698	11.26000	99.78308				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN31 On 20/03/2023 Spot Bond				102.24869		102.22048				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN31 On 14/11/2022 Spot Bond				100.61155		100.58455				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN32 On 30/04/2018 Spot Bond				101.01531		100.98755				0.00	0	0
Total CLN320 SPOT										0.00	0	0
Total For CLN320										0.00	0	0
CLN32 On 30/04/2018 Spot Bond			8.80500	103.06660	8.80500	103.04247				0.00	0	0
Total CLN321 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 CLN321									0.00	0	0
CLN321 On 20/06/2018 Spot Bond				102.08909		102.06298			0.00	0	0
Total CLN325 SPOT									0.00	0	0
Total For CLN325									0.00	0	0
CLN325 On 20/06/2018 Spot Bond				102.12104		102.09450			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				102.24435		102.21620			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				102.27686		102.25056			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				102.30839		102.27940			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				133.74741		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				103.23426		103.20326			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				102.39324		102.36313			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				101.90377		101.88008			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				101.28194		101.25542			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				100.96816		100.94367			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				100.94569		100.91985			0.00	0	0
Total CLN358 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 CLN358										0.00	0	0
CLN361 On 20/03/2019 Spot Bond				101.85698		101.83390				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN362 On 20/03/2024 Spot Bond			9.84500	108.20540	9.92000	107.81479				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN363 On 20/03/2024 Spot Bond				102.00060		101.97564				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN364 On 06/08/2023 Spot Bond				100.88751		100.85756				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN365 On 20/03/2024 Spot Bond			11.98500	110.40616	12.06000	110.02866				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN366 On 06/08/2023 Spot Bond				100.91976		100.88873				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN367 On 06/08/2023 Spot Bond			12.01500	103.97101	12.09000	103.62129				0.00	0	0
Total CLN367 SPOT										0.00	0	0
Total For CLN367										0.00	0	0
CLN369 On 06/08/2023 Spot Bond				99.21119		99.18161				0.00	0	0
Total CLN369 SPOT										0.00	0	0
Total For CLN369										0.00	0	0
CLN370 On 26/07/2022 Spot Bond				101.11303		101.08625				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN371 On 20/03/2024 Spot Bond				102.37200		102.34217				0.00	0	1,000,000,000
Total CLN371 SPOT										0.00	0	1,000,000,000
Total For CLN371										0.00	0	1,000,000,000
CLN372 On 20/09/2023 Spot Bond				101.97395		101.94934				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN373 On 20/09/2023 Spot Bond				102.01014		101.98505				0.00	0	0
Total CLN373 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 CLN373										0.00	0	0
CLN373 On 20/06/2019 Spot Bond				102.01030		101.98521				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN374 On 20/03/2021 Spot Bond			9.16000	106.69102	9.23500	106.43984				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN376 On 20/06/2019 Spot Bond				97.99563		97.96335				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN378 On 20/03/2024 Spot Bond			10.98000	102.89439	10.98000	102.86450				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN379 On 20/09/2024 Spot Bond			11.00000	105.07110	11.00000	105.04052				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				102.22279		102.19492				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			11.77500	106.76856	11.85000	106.38093				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				102.41011		102.37977				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				102.01001		101.98493				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				101.17524		101.14696				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				102.12734		102.10072				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				104.90803		104.90803				0.00	0	0
Total CLN393 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 CLN393										0.00	0	0
CLN393 On 20/09/2022 Spot Bond				102.02078		101.99555				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN394 On 02/03/2018 Spot Bond				100.04446		100.02242				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				102.16998		102.14280				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				103.16167		103.12779				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				100.59178		100.56564				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				100.58869		100.56269				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN400 On 20/06/2020 Spot Bond				102.02068		101.99545				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				100.48832		100.45739				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				99.58016		99.58016				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				102.03132		102.00595				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				101.52818		101.49860				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN410 On 20/09/2020 Spot Bond				102.22286		102.19498				0.00	0	0
Total CLN410 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 CLN410										0.00	0	0
CLN411 On 20/09/2020 Spot Bond				102.23349		102.20548				0.00	0	0
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN411 On 18/07/2020 Spot Bond				101.53494		101.50522				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				104.09563		104.06837				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				102.60569		102.57278				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				102.30795		102.27896				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				101.62272		101.59121				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	115.66632	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				102.22766		102.19818				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				102.41435		102.38396				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	48.71903	7.01000	48.70999				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				102.43562		102.40495				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				101.45132		101.41637				0.00	0	0
Total CLN421 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 CLN421									0.00	0	0
CLN421 On 20/12/2020 Spot Bond				110.54730		110.54730			0.00	0	0
Total CLN422 SPOT									0.00	0	0
Total For CLN422									0.00	0	0
CLN422 On 20/12/2020 Spot Bond				106.51000		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				107.56110		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				105.14223		105.11312			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				107.33250		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				104.40337		104.37865			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				100.58482		100.55783			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				102.86083		102.82456			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				118.72054		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				116.14307		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				115.25712		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				121.52148		121.52148			0.00	0	0
Total CLN433 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 CLN433										0.00	0	0
CLN433 On 20/12/2020 Spot Bond				119.54812		119.54812				0.00	0	0
Total CLN434 SPOT										0.00	0	0
Total For CLN434										0.00	0	0
CLN434 On 20/12/2020 Spot Bond				102.21225		102.18452				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				102.11649		102.09001				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				100.90374		100.87678				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				120.69164		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				103.92207		103.87173				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				100.38003		100.35234				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			9.51000	108.83643	9.58500	108.57064				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			4.29000	138.08570	4.29000	138.06080				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			6.32000	99.22564	6.32000	99.20242				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			5.96000	101.61192	5.96000	101.58912				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				100.34914		100.32173				0.00	0	0
Total CLN455 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 CLN455										0.00	0	0
CLN455 On 20/12/2021 Spot Bond				102.48258		102.45130				0.00	0	0
Total CLN456 SPOT										0.00	0	0
Total For CLN456										0.00	0	0
CLN456 On 17/11/2021 Spot Bond				100.51713		100.49087				0.00	0	0
Total CLN457 SPOT										0.00	0	0
Total For CLN457										0.00	0	0
CLN457 On 29/11/2021 Spot Bond				100.20525		100.17885				0.00	0	0
Total CLN458 SPOT										0.00	0	0
Total For CLN458										0.00	0	0
CLN458 On 29/11/2021 Spot Bond				100.20311		100.17698				0.00	0	0
Total CLN460 SPOT										0.00	0	0
Total For CLN460										0.00	0	0
CLN460 On 15/02/2022 Spot Bond				100.62497		100.59614				0.00	0	0
Total CLN461 SPOT										0.00	0	0
Total For CLN461										0.00	0	0
CLN461 On 16/02/2022 Spot Bond			10.33000	103.13118	10.40500	102.83709				0.00	0	0
Total CLN462 SPOT										0.00	0	0
Total For CLN462										0.00	0	0
CLN462 On 23/02/2018 Spot Bond				100.33971		100.31493				0.00	0	0
Total CLN463 SPOT										0.00	0	0
Total For CLN463										0.00	0	0
CLN463 On 13/03/2022 Spot Bond			9.59500	101.43638	9.67000	101.13830				0.00	0	0
Total CLN464 SPOT										0.00	0	0
Total For CLN464										0.00	0	0
CLN464 On 14/03/2020 Spot Bond				99.81840		99.79516				0.00	0	0
Total CLN465 SPOT										0.00	0	0
Total For CLN465										0.00	0	0
CLN465 On 21/02/2024 Spot Bond				100.42186		100.39509				0.00	0	0
Total CLN466 SPOT										0.00	0	0
Total For CLN466										0.00	0	0
CLN466 On 27/03/2020 Spot Bond				101.75336		101.72896				0.00	0	0
Total CLN467 SPOT										0.00	0	0
Total For CLN467										0.00	0	0
CLN467 On 28/03/2020 Spot Bond				101.78698		101.76166				0.00	0	0
Total CLN468 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 CLN468										0.00	0	0
CLN468 On 28/03/2022 Spot Bond				101.86341		101.83699				0.00	0	0
Total CLN469 SPOT										0.00	0	0
Total For CLN469										0.00	0	0
CLN469 On 07/05/2018 Spot Bond				100.70127		100.67757				0.00	0	0
Total CLN470 SPOT										0.00	0	0
Total For CLN470										0.00	0	0
CLN470 On 17/05/2019 Spot Bond				100.47700		100.45278				0.00	0	0
Total CLN471 SPOT										0.00	0	0
Total For CLN471										0.00	0	0
CLN471 On 19/11/2022 Spot Bond				100.44982		100.42135				0.00	0	0
Total CLN472 SPOT										0.00	0	0
Total For CLN472										0.00	0	0
CLN472 On 05/10/2022 Spot Bond				101.74102		101.71429				0.00	0	0
Total CLN473 SPOT										0.00	0	0
Total For CLN473										0.00	0	0
CLN473 On 05/10/2022 Spot Bond			9.79500	104.46428	9.87000	104.12744				0.00	0	0
Total CLN474 SPOT										0.00	0	0
Total For CLN474										0.00	0	0
CLN474 On 23/06/2021 Spot Bond				99.96764		99.93521				0.00	0	0
Total CLN475 SPOT										0.00	0	0
Total For CLN475										0.00	0	0
CLN475 On 20/09/2020 Spot Bond				102.23349		102.20548				0.00	0	0
Total CLN476 SPOT										0.00	0	0
Total For CLN476										0.00	0	0
CLN476 On 29/11/2021 Spot Bond			100.00000	14.24896	100.00000	14.21313				0.00	0	0
Total CLN477 SPOT										0.00	0	0
Total For CLN477										0.00	0	0
CLN477 On 05/10/2022 Spot Bond			9.65000	102.21790	9.72500	101.87275				0.00	0	0
Total CLN478 SPOT										0.00	0	0
Total For CLN478										0.00	0	0
CLN478 On 05/10/2022 Spot Bond				101.89626		101.86989				0.00	0	0
Total CLN479 SPOT										0.00	0	0
Total For CLN479										0.00	0	0
CLN479 On 01/07/2022 Spot Bond			100.00000	16.48759	100.00000	16.43498				0.00	0	0
Total CLN480 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 CLN480										0.00	0	0
CLN48 On 07/06/2022 Spot Bond				99.96778		99.93547				0.00	0	0
Total CLN481 SPOT										0.00	0	0
Total For CLN481										0.00	0	0
CLN48 On 20/05/2021 Spot Bond				100.42092		100.39429				0.00	0	0
Total CLN482 SPOT										0.00	0	0
Total For CLN482										0.00	0	0
CLN48 On 20/05/2021 Spot Bond				100.42518		100.39827				0.00	0	0
Total CLN483 SPOT										0.00	0	0
Total For CLN483										0.00	0	0
CLN48 On 02/12/2021 Spot Bond				100.04782		100.02404				0.00	0	0
Total CLN484 SPOT										0.00	0	0
Total For CLN484										0.00	0	0
CLN48 On 02/12/2021 Spot Bond			9.26000	103.37392	9.33500	103.07957				0.00	0	0
Total CLN485 SPOT										0.00	0	0
Total For CLN485										0.00	0	0
CLN48 On 20/06/2022 Spot Bond				101.33028		101.30428				0.00	0	0
Total CLN486 SPOT										0.00	0	0
Total For CLN486										0.00	0	0
CLN48 On 07/12/2021 Spot Bond			12.27500	103.42528	12.35000	103.11185				0.00	0	0
Total CLN487 SPOT										0.00	0	0
Total For CLN487										0.00	0	0
CLN48 On 28/07/2022 Spot Bond			9.07500	101.26841	9.15000	100.95268				0.00	0	0
Total CLN488 SPOT										0.00	0	0
Total For CLN488										0.00	0	0
CLN48 On 28/03/2020 Spot Bond				100.98491		100.96007				0.00	0	0
Total CLN489 SPOT										0.00	0	0
Total For CLN489										0.00	0	0
CLN49 On 28/03/2022 Spot Bond				101.03429		101.00822				0.00	0	0
Total CLN490 SPOT										0.00	0	0
Total For CLN490										0.00	0	0
CLN49 On 07/12/2017 Spot Bond				98.81456		98.78265				0.00	0	0
Total CLN491 SPOT										0.00	0	0
Total For CLN491										0.00	0	0
CLN49 On 30/09/2019 Spot Bond				100.73994		100.71317				0.00	0	0
Total CLN492 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 CLN492										0.00	0	0
CLN49: On 20/06/2022 Spot Bond				100.59541		100.56787				0.00	0	0
Total CLN493 SPOT										0.00	0	0
Total For CLN493										0.00	0	0
CLN49: On 07/12/2017 Spot Bond			11.76000	101.32650	11.83500	100.99700				0.00	0	0
Total CLN494 SPOT										0.00	0	0
Total For CLN494										0.00	0	0
CLN49: On 29/08/2020 Spot Bond				100.14426		100.11962				0.00	0	0
Total CLN495 SPOT										0.00	0	0
Total For CLN495										0.00	0	0
CLN49: On 04/09/2024 Spot Bond			100.00000	14.85124	100.00000	14.79448		000,000,000,000,000.00		20,000,000,000	20,000,000,000	
Total CLN496 SPOT								10,000,000,000,000.00		20,000,000,000	20,000,000,000	
Total For CLN496								10,000,000,000,000.00		20,000,000,000	20,000,000,000	
CLN49: On 04/09/2024 Spot Bond			100.00000	0.34561	100.00000	0.34408		700,000,000,000,000.00		7,000,000,000	7,000,000,000	
Total CLN497 SPOT								10,000,000,000,000.00		7,000,000,000	7,000,000,000	
Total For CLN497								10,000,000,000,000.00		7,000,000,000	7,000,000,000	
CLN55 On 18/04/2028 Spot Bond				214.49733		213.26718				0.00	0	0
Total CLN55 SPOT										0.00	0	0
Total For CLN55										0.00	0	0
CLN61 On 02/03/2028 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN61 SPOT										0.00	0	0
Total For CLN61										0.00	0	0
CLN81 On 18/04/2028 Spot Bond			8.89500	97.85883	8.97000	97.34655				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			8.51000	184.99712	8.58500	183.54506				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			8.51000	185.49125	8.58500	184.05235				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				101.88468		101.86124				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				101.96770		101.94317				0.00	0	0
Total CLNF12 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 CLNF12										0.00	0	0
CLNF1: On 20/06/2019 Spot Bond				102.36847		102.34457				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				101.96764		101.94311				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				102.04196		102.01645				0.00	0	0
Total CLNF15 SPOT										0.00	0	0
Total For CLNF15										0.00	0	0
CLNF1: On 17/08/2021 Spot Bond				100.51317		100.48711				0.00	0	0
Total CLNF16 SPOT										0.00	0	0
Total For CLNF16										0.00	0	0
COH00 On 15/04/2019 Spot Bond				101.43295		101.40588				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			6.23500	104.25474	6.28500	104.20050				0.00	0	940,000,000
Total COJ04 SPOT										0.00	0	940,000,000
Total For COJ04										0.00	0	940,000,000
COJ05 On 05/06/2023 Spot Bond			8.98000	117.30136	9.05500	116.91304				0.00	0	1,700,000,000
Total COJ05 SPOT										0.00	0	1,700,000,000
Total For COJ05										0.00	0	1,700,000,000
COJ07 On 23/03/2021 Spot Bond			9.37000	109.05408	9.44500	108.79931				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			10.24000	109.27807	10.31500	108.80131				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			9.73500	104.61153	9.81000	104.21473				0.00	0	0
Total COJG01 SPOT										0.00	0	0
Total For COJG01										0.00	0	0
COT01 On 03/04/2023 Spot Bond			9.91000	100.50487	9.98500	100.17003				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			11.22000	98.10520	11.29500	97.63958				0.00	0	100,000,000
Total COT02 SPOT										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 For COT02									0.00	0	100,000,000
COT03 On 05/06/2028 Spot Bond			11.24000	91.42512	11.31500	90.97346			0.00	0	0
Total COT03 SPOT									0.00	0	0
Total For COT03									0.00	0	0
CPV01 On 30/06/2029 Spot Bond			11.55000	99.44898	11.62500	99.08342			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				101.74386		101.71913			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				101.94724		101.92343			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				99.41277		99.38812			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	16.09934	100.00000	18.65542			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	15.12518	100.00000	17.72032			0.00	0	0
Total CSD04U SPOT									0.00	0	0
Total For CSD04U									0.00	0	0
DEN38U On 10/06/2018 Spot Bond			100.00000	66.20753	100.00000	66.04715			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	66.45995	100.00000	66.29895			0.00	0	0
Total DEN40U SPOT									0.00	0	0
Total For DEN40U									0.00	0	0
DENG4 On 29/09/2017 Spot Bond			5.72000	103.05854	5.77000	103.03907			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	102.98483	6.86000	102.96555			0.00	0	0
Total DENG44/R203 SPOT									0.00	0	0
Total For DENG44/R203									0.00	0	0
DENG6 On 22/09/2017 Spot Bond				101.78069		101.75776			0.00	0	0
Total DENG65 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 DENG65									0.00	0	0
DENG7 On 04/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total DENG71 SPOT									0.00	0	0
Total For DENG71									0.00	0	0
DENG7 On 04/12/2017 Spot Bond			100.00000	83.71283	100.00000	100.00000		020,000,000,000,000.00	100,200,000,000	100,200,000,000	
Total DENG72 SPOT								20,000,000,000,000.00	100,200,000,000	100,200,000,000	
Total For DENG72								20,000,000,000,000.00	100,200,000,000	100,200,000,000	
DLTB03 On 09/10/2017 Spot Bond				101.53399		101.50850			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	93.87011	100.00000	93.63485			0.00	0	0
DLTB03 On 09/10/2017 Spot Bond			100.00000	93.87011	100.00000	93.63485			0.00	0	0
Total DLTB03/JIBAR SPOT									0.00	0	0
Total For DLTB03/JIBAR									0.00	0	0
DOL00 On 20/09/2018 Spot Bond				102.55295		102.52075			0.00	0	0
Total DOL003 SPOT									0.00	0	0
Total For DOL003									0.00	0	0
DOL00 On 24/01/2019 Spot Bond				101.67541		101.63690			0.00	0	0
Total DOL004 SPOT									0.00	0	0
Total For DOL004									0.00	0	0
DOL00 On 20/12/2019 Spot Bond				73.10886		73.04238			0.00	0	0
Total DOL009 SPOT									0.00	0	0
Total For DOL009									0.00	0	0
DOL01 On 20/12/2021 Spot Bond				102.42878		102.38171			0.00	0	0
Total DOL012 SPOT									0.00	0	0
Total For DOL012									0.00	0	0
DV2021 On 18/06/2021 Spot Bond			8.93000	102.26458	9.00500	102.00343			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			8.47500	102.84945	8.56000	102.64131			0.00	0	50,000,000
Total DV22 SPOT									0.00	0	50,000,000
Total For DV22									0.00	0	50,000,000
DV22/R On 07/02/2020 Spot Bond			100.00000	22.83505	100.00000	22.78479			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			9.27500	103.32347	9.43000	102.63420		9,294,898,585,000.00	1,002,145,400	1,210,846,600	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DV23 SPOT									9,294,898,585,000.00	1,002,145,400	1,210,846,600
Total For DV23									9,294,898,585,000.00	1,002,145,400	1,210,846,600
DV23/R On 27/02/2023 Spot Bond			100.00000	11.28648	100.00000	11.26164			0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	11.28648	100.00000	11.26164			0.00	0	0
Total DV23/R2023 SPOT									0.00	0	0
Total For DV23/R2023									0.00	0	0
DV24 On 18/02/2024 Spot Bond			9.44500	101.65339	9.52000	101.26975			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	100.48975	9.69000	100.46391			0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	100.48975	9.69000	100.46391			0.00	0	0
Total DV24/R2023 SPOT									0.00	0	0
Total For DV24/R2023									0.00	0	0
DV29 On 18/02/2029 Spot Bond			10.96500	94.94442	11.03000	94.51641			0.00	0	0
Total DV29 SPOT									0.00	0	0
Total For DV29									0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	100.51002	10.10000	100.48311			0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	100.51002	10.10000	100.48311			0.00	0	0
Total DV29/R213 SPOT									0.00	0	0
Total For DV29/R213									0.00	0	0
DVC02 On 19/02/2018 Spot Bond				100.39389		100.37138			0.00	0	0
Total DVC028 SPOT									0.00	0	0
Total For DVC028									0.00	0	0
DVC02 On 29/08/2018 Spot Bond				100.17427		100.15177			0.00	0	0
Total DVC029 SPOT									0.00	0	0
Total For DVC029									0.00	0	0
DVC26 On 29/11/2017 Spot Bond				100.17639		100.15362			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				101.82736		101.66608			0.00	790,000,000	790,000,000
Total DVF18 SPOT									0.00	790,000,000	790,000,000
Total For DVF18									0.00	790,000,000	790,000,000
DVF19 On 31/05/2019 Spot Bond				100.70140		100.58247			0.00	100,000,000	100,000,000
Total DVF19 SPOT									0.00	100,000,000	100,000,000
Total For DVF19									0.00	100,000,000	100,000,000
DVF20 On 29/11/2019 Spot Bond				100.18606		100.16208			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DVF20 SPOT										0.00	0	0
Total For DVF20										0.00	0	0
DVF20 On 28/03/2020 Spot Bond				101.68211		101.65832				0.00	0	0
Total DVF20B SPOT										0.00	0	0
Total For DVF20B										0.00	0	0
DVF20 On 31/08/2020 Spot Bond				100.18058		100.15817				0.00	0	0
Total DVF20C SPOT										0.00	0	0
Total For DVF20C										0.00	0	0
DVF21 On 29/11/2021 Spot Bond				100.19284		100.16801				0.00	0	0
Total DVF21 SPOT										0.00	0	0
Total For DVF21										0.00	0	0
DVF22 On 28/03/2022 Spot Bond				101.85216		101.82749				0.00	0	0
Total DVF22 SPOT										0.00	0	0
Total For DVF22										0.00	0	0
DVF22 On 29/08/2022 Spot Bond				100.18923		100.16484				0.00	0	0
Total DVF22B SPOT										0.00	0	0
Total For DVF22B										0.00	0	0
E170 On 01/08/2020 Spot Bond			8.06500	115.11742	8.15000	114.85788				0.00	0	212,500,000
Total E170 SPOT										0.00	0	212,500,000
Total For E170										0.00	0	212,500,000
E170/R On 01/08/2020 Spot Bond			100.00000	22.83552	100.00000	22.78525				0.00	0	0
Total E170/R207 SPOT										0.00	0	0
Total For E170/R207										0.00	0	0
ECN20 On 14/03/2020 Spot Bond			8.78500	101.71408	8.87000	101.49952				0.00	0	0
Total ECN20 SPOT										0.00	0	0
Total For ECN20										0.00	0	0
ECN22 On 14/03/2022 Spot Bond			8.97000	102.64077	9.04500	102.33800				0.00	0	0
Total ECN22 SPOT										0.00	0	0
Total For ECN22										0.00	0	0
ECN24 On 14/03/2024 Spot Bond			9.38500	102.49894	9.46000	102.10822				0.00	0	0
Total ECN24 SPOT										0.00	0	0
Total For ECN24										0.00	0	0
ECN32 On 14/03/2032 Spot Bond			3.68000	102.58475	3.68000	102.56792				0.00	0	0
Total ECN32 SPOT										0.00	0	0
Total For ECN32										0.00	0	0
EFS00 On 23/10/2023 Spot Bond				101.38822		101.35309				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EFS00B SPOT										0.00	0	0
Total For EFS00B										0.00	0	0
EFS0A: On 28/10/2023 Spot Bond				101.11914		101.09082				0.00	0	0
Total EFS0A2 SPOT										0.00	0	0
Total For EFS0A2										0.00	0	0
EFS0C: On 28/10/2023 Spot Bond			100.00000	18.31787	100.00000	18.27350				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			3.32000	98.11345	3.37000	97.35818				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	115.67295	2.25000	115.65842				0.00	0	0
Total EL037/I2038 SPOT										0.00	0	0
Total For EL037/I2038										0.00	0	0
EL28 On 02/05/2028 Spot Bond			3.24000	127.43456	3.22000	127.64769				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			3.25000	113.88303	3.23000	114.10708				0.00	0	79,700,000
Total EL29 SPOT										0.00	0	79,700,000
Total For EL29										0.00	0	79,700,000
EL30 On 29/07/2030 Spot Bond			3.27000	112.21940	3.25000	112.44740				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			3.32000	104.03858	3.32000	104.02248				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			3.29000	99.20330	3.34000	98.46850				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	115.67295	2.25000	115.65842				0.00	0	0
Total EL36/I2038 SPOT										0.00	0	0
Total For EL36/I2038										0.00	0	0
EMM01 On 28/07/2020 Spot Bond			8.96000	105.12577	9.03500	104.90856				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			9.04000	104.82025	9.11500	104.56688				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EMM02 SPOT										0.00	0	0
Total For EMM02										0.00	0	0
EMM03 On 04/05/2024 Spot Bond			10.29000	102.24934	10.36500	101.86932				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			10.75000	96.85537	10.81500	96.59632				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			11.01500	102.72255	11.08000	102.44157				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			10.39000	101.64557	10.46500	101.38862				0.00	0	0
Total EMM06 SPOT										0.00	0	0
Total For EMM06										0.00	0	0
EMM07 On 10/07/2027 Spot Bond			10.24000	102.59358	10.31500	102.28992				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			11.04500	91.13312	11.11500	90.87432				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				100.21372		100.18932				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				100.88698		100.86487				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				100.38048		100.35638				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				100.04481		100.02251				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				100.32242		100.29949				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				101.64209		101.61888				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total EPF009 SPOT									0.00	0	0
Total For EPF009									0.00	0	0
EPF010 On 07/11/2019 Spot Bond				100.74004		100.71503			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				100.47156		100.44800			0.00	0	0
Total EPF011 SPOT									0.00	0	0
Total For EPF011									0.00	0	0
EPF012 On 01/09/2018 Spot Bond			100.00000	55.73437	100.00000	55.59787			0.00	0	0
Total EPF012 SPOT									0.00	0	0
Total For EPF012									0.00	0	0
EPF013 On 01/09/2019 Spot Bond			100.00000	28.19052	100.00000	28.12148			0.00	0	0
Total EPF013 SPOT									0.00	0	0
Total For EPF013									0.00	0	0
EPFC21 On 06/09/2017 Spot Bond			100.00000		0.00000	99.97874			0.00	0	0
Total EPFC21 SPOT									0.00	0	0
Total For EPFC21									0.00	0	0
EPFC22 On 06/11/2017 Spot Bond				100.68961		100.66633			0.00	0	0
Total EPFC22 SPOT									0.00	0	0
Total For EPFC22									0.00	0	0
EPFC23 On 02/03/2018 Spot Bond				100.04224		100.02127			0.00	0	0
Total EPFC23 SPOT									0.00	0	0
Total For EPFC23									0.00	0	0
EPFC24 On 06/09/2017 Spot Bond				104.19671		104.17390			0.00	0	0
Total EPFC24 SPOT									0.00	0	0
Total For EPFC24									0.00	0	0
EPFC25 On 03/11/2017 Spot Bond				100.72183		100.70057			0.00	0	0
Total EPFC25 SPOT									0.00	0	0
Total For EPFC25									0.00	0	0
EQS05 On 25/04/2019 Spot Bond			100.00000	31.85813	100.00000	31.78096		4,666,670,000,000.00		46,666,700	46,666,700
Total EQS05 SPOT								4,666,670,000,000.00		46,666,700	46,666,700
Total For EQS05								4,666,670,000,000.00		46,666,700	46,666,700
EQS06 On 09/04/2020 Spot Bond				98.49075		98.45860			0.00	0	0
Total EQS06 SPOT									0.00	0	0
Total For EQS06									0.00	0	0
EQS07 On 09/04/2018 Spot Bond			11.92000	101.71937	11.97000	101.65977			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EQS07 SPOT										0.00	0	0
Total For EQS07										0.00	0	0
EQS08, On 04/10/2018 Spot Bond				100.56267		100.53492				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	45.52057	100.00000	45.41029				0.00	0	0
EQS08, On 04/10/2018 Spot Bond			100.00000	45.61872	100.00000	45.50821				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				101.11947		101.09116				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				100.49563		100.47046				0.00	0	0
Total ERS3B4 SPOT										0.00	0	0
Total For ERS3B4										0.00	0	0
ERS3B, On 17/05/2019 Spot Bond				100.49719		100.47232				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				100.52247		100.49594				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				100.54994		100.52240				0.00	0	0
Total ERS3C5 SPOT										0.00	0	0
Total For ERS3C5										0.00	0	0
ERSA1, On 25/11/2020 Spot Bond			10.00000	111.14100	10.00000	111.11200				0.00	0	0
Total ERSA12/JIBAR SPOT										0.00	0	0
Total For ERSA12/JIBAR										0.00	0	0
ERSA1, On 17/08/2018 Spot Bond				100.37202		100.34783				0.00	0	0
Total ERSA17 SPOT										0.00	0	0
Total For ERSA17										0.00	0	0
ERSA2, On 17/08/2018 Spot Bond				100.65724		100.63349				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				100.08301		100.05778				0.00	0	0
Total ERSA21 SPOT										0.00	0	0
Total For ERSA21										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA2 On 17/05/2019 Spot Bond				100.88188		100.85748			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				100.49026		100.46536			0.00	0	0
Total ERSA23 SPOT									0.00	0	0
Total For ERSA23									0.00	0	0
ERSA2 On 17/08/2020 Spot Bond				100.47689		100.45267			0.00	0	0
Total ERSA24 SPOT									0.00	0	0
Total For ERSA24									0.00	0	0
ERSA2 On 17/08/2022 Spot Bond				100.49301		100.46797			0.00	0	0
Total ERSA25 SPOT									0.00	0	0
Total For ERSA25									0.00	0	0
ES18 On 20/04/2018 Spot Bond			7.79000	104.36439	7.84000	104.31243			0.00	0	48,710,000,000
Total ES18 SPOT									0.00	0	48,710,000,000
Total For ES18									0.00	0	48,710,000,000
ES18/R On 20/04/2018 Spot Bond			9.25000	103.49381	9.25000	103.46824			0.00	0	0
Total ES18/R204 SPOT									0.00	0	0
Total For ES18/R204									0.00	0	0
ES23 On 25/01/2023 Spot Bond			8.80500	106.18634	8.88000	105.83578		246,981,130,500.00		28,050,100	1,970,213,100
Total ES23 SPOT								246,981,130,500.00		28,050,100	1,970,213,100
Total For ES23								246,981,130,500.00		28,050,100	1,970,213,100
ES23/R On 25/01/2023 Spot Bond			10.00000	101.14673	10.00000	101.11991			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			9.65500	92.99280	9.73000	92.56864		55,921,760,000.00		5,792,000	12,302,896,000
Total ES26 SPOT								55,921,760,000.00		5,792,000	12,302,896,000
Total For ES26								55,921,760,000.00		5,792,000	12,302,896,000
ES26/R On 02/04/2026 Spot Bond			7.85000	103.35810	7.85000	103.33636			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			10.73000	75.35813	10.78000	75.03010		67,824,330,000.00		6,321,000	58,914,401,200
Total ES33 SPOT								67,824,330,000.00		6,321,000	58,914,401,200
Total For ES33								67,824,330,000.00		6,321,000	58,914,401,200
ES33/R On 15/09/2033 Spot Bond			7.50000	99.82010	7.50000	99.80012			0.00	0	0
Total ES33/R209 SPOT									0.00	0	0
Total For ES33/R209									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES42 On 25/04/2042 Spot Bond			10.97500	82.16064	11.02500	81.79146			34,959,765,000.00	3,185,400	15,902,217,900
Total ES42 SPOT									34,959,765,000.00	3,185,400	15,902,217,900
Total For ES42									34,959,765,000.00	3,185,400	15,902,217,900
ES42/R On 25/04/2042 Spot Bond			8.50000	103.09463	8.50000	103.07118			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				98.92708		98.89982			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				101.97833		101.95366			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				102.04203		102.01652			0.00	0	0
Total FBJ22Z SPOT									0.00	0	0
Total For FBJ22Z									0.00	0	0
FIF01U On 01/11/2018 Spot Bond			100.00000	42.26397	100.00000	42.16159			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	23.12863	100.00000	23.07260			0.00	0	0
Total FIF02U SPOT									0.00	0	0
Total For FIF02U									0.00	0	0
FIF03U On 01/11/2020 Spot Bond			100.00000	15.40212	100.00000	15.36480			0.00	0	0
Total FIF03U SPOT									0.00	0	0
Total For FIF03U									0.00	0	0
FIF04U On 01/11/2021 Spot Bond			100.00000	12.33249	100.00000	12.30261			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	14.50633	100.00000	14.47118			0.00	0	0
Total FIF05U SPOT									0.00	0	0
Total For FIF05U									0.00	0	0
FIF06U On 27/02/2023 Spot Bond			100.00000	10.36005	100.00000	10.33495			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				100.38984		100.36511			0.00	0	0
Total FIFB04 SPOT									0.00	0	0
Total For FIFB04									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FIFB07 On 27/11/2017 Spot Bond				100.21589		100.19136				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				100.14560		100.02521				0.00	0	0
Total FIFB08 SPOT										0.00	0	0
Total For FIFB08										0.00	0	0
FIFB09 On 27/06/2019 Spot Bond				101.80950		101.78430				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				100.13720		100.11397				0.00	0	0
Total FIFB10 SPOT										0.00	0	0
Total For FIFB10										0.00	0	0
FIFB11 On 07/02/2020 Spot Bond				100.73755		100.71263				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				100.56790		100.54285				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	5.72237	100.00000	5.71104				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	11.75153	100.00000	11.72307				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	25.99576	100.00000	25.93278				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			8.52000	101.74272	8.57000	101.65945				0.00	0	360,000,000
Total FRB05 SPOT										0.00	0	360,000,000
Total For FRB05										0.00	0	360,000,000
FRB11 On 11/12/2017 Spot Bond				100.28256		102.80450				0.00	0	0
Total FRB11 SPOT										0.00	0	0
Total For FRB11										0.00	0	0
FRB12 On 02/06/2019 Spot Bond				100.44755		100.42412				0.00	52,700,000,000	26,350,000,000
Total FRB12 SPOT										0.00	52,700,000,000	26,350,000,000
Total For FRB12										0.00	52,700,000,000	26,350,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB13 On 02/06/2021 Spot Bond				96.93815		96.91438			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			10.36000	101.49878	10.43500	101.24466			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				102.20971		102.18336			0.00	0	0
Total FRB15 SPOT									0.00	0	0
Total For FRB15									0.00	0	0
FRB16 On 08/07/2020 Spot Bond				103.35912		103.33013			0.00	0	0
Total FRB16 SPOT									0.00	0	0
Total For FRB16									0.00	0	0
FRB17 On 08/01/2022 Spot Bond				101.95551		101.92560			0.00	0	0
Total FRB17 SPOT									0.00	0	0
Total For FRB17									0.00	0	0
FRB17/ On 08/01/2027 Spot Bond			100.00000	12.63425	100.00000	12.60364			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				103.69115		103.66007			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			11.06000	108.59928	11.13500	108.34412			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				103.11925		103.08817			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				100.38888		100.35837			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				99.94290		99.91427			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			9.17000	105.86170	9.22000	105.77453			0.00	0	0
Total FRBC21 SPOT									0.00	0	0
Total For FRBC21									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBC2: On 21/12/2018 Spot Bond				104.20039		104.17621			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			3.19000	144.42488	3.19000	144.40309			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			3.42000	281.90623	3.42000	281.86182			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			3.62000	118.79650	3.62000	118.77722			0.00	0	0
Total FRBI25 SPOT									0.00	0	0
Total For FRBI25									0.00	0	0
FRBI28 On 31/03/2028 Spot Bond			3.92000	163.26493	3.90000	163.52858			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			3.87000	82.63476	3.87000	82.62075			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			4.07000	197.62310	4.07000	197.58849			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			4.27000	89.84700	4.28000	89.66788			0.00	0	0
Total FRBI46 SPOT									0.00	0	0
Total For FRBI46									0.00	0	0
FRBI50 On 31/12/2050 Spot Bond			4.44000	88.43416	4.45000	88.24560			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			8.39000	76.96518	8.45000	76.80874			0.00	0	0
Total FRBZ01 SPOT									0.00	0	0
Total For FRBZ01									0.00	0	0
FRBZ0: On 28/10/2024 Spot Bond			9.71000	51.48749	9.80000	51.18177			0.00	0	0
Total FRBZ02 SPOT									0.00	0	0
Total For FRBZ02									0.00	0	0
FRBZ0: On 10/12/2024 Spot Bond			9.75000	50.81022	9.83000	50.50903			0.00	0	0
Total FRBZ03 SPOT									0.00	0	0
Total For FRBZ03									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC05I On 13/10/2017 Spot Bond			100.00000	92.85414	100.00000	92.62373				0.00	0	0
Total FRC05U SPOT										0.00	0	0
Total For FRC05U										0.00	0	0
FRC06I On 31/12/2017 Spot Bond			100.00000	96.13061	100.00000	95.88600				0.00	0	0
Total FRC06U SPOT										0.00	0	0
Total For FRC06U										0.00	0	0
FRC10I On 03/06/2021 Spot Bond				100.05881		100.02957				0.00	0	0
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0
FRC13I On 20/09/2017 Spot Bond				102.78688		102.75160				0.00	0	0
Total FRC134 SPOT										0.00	0	0
Total For FRC134										0.00	0	0
FRC14I On 20/09/2017 Spot Bond				102.01448		101.98934				0.00	0	0
Total FRC144 SPOT										0.00	0	0
Total For FRC144										0.00	0	0
FRC14I On 20/09/2017 Spot Bond				103.21519		103.19470				0.00	0	0
Total FRC145 SPOT										0.00	0	0
Total For FRC145										0.00	0	0
FRC15I On 20/09/2017 Spot Bond				102.18480		102.15743				0.00	0	0
Total FRC150 SPOT										0.00	0	0
Total For FRC150										0.00	0	0
FRC15I On 20/09/2017 Spot Bond			5.76400	98.00000	5.76400	98.00000				0.00	0	0
Total FRC151 SPOT										0.00	0	0
Total For FRC151										0.00	0	0
FRC15I On 20/12/2017 Spot Bond				102.20612		102.17848				0.00	0	0
Total FRC152 SPOT										0.00	0	0
Total For FRC152										0.00	0	0
FRC15I On 20/12/2017 Spot Bond				102.03793		102.01248				0.00	0	0
Total FRC153 SPOT										0.00	0	0
Total For FRC153										0.00	0	0
FRC15I On 20/12/2017 Spot Bond				102.09542		102.06922				0.00	0	0
Total FRC154 SPOT										0.00	0	0
Total For FRC154										0.00	0	0
FRC15I On 20/12/2017 Spot Bond				102.65936		102.62576				0.00	0	0
Total FRC155 SPOT										0.00	0	0
Total For FRC155										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC16: On 20/12/2017 Spot Bond				102.06348		102.03770				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				101.96138		101.93693				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				101.96351		101.93904				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				102.73421		102.69963				0.00	0	0
Total FRC167 SPOT										0.00	0	0
Total For FRC167										0.00	0	0
FRC16: On 20/06/2018 Spot Bond				102.01007		101.98450				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			4.41500	112.61575	4.41500	112.59509				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				102.11678		102.09030				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				102.10553		102.07902				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				99.56904		99.54239				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				102.11678		102.09030				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				102.01023		101.98514				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				101.96977		101.94521				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC171 On 06/08/2023 Spot Bond				100.35601		100.32678			0.00	0	0
Total FRC178 SPOT									0.00	0	0
Total For FRC178									0.00	0	0
FRC171 On 20/09/2020 Spot Bond				102.25902		102.23067			0.00	0	0
Total FRC179 SPOT									0.00	0	0
Total For FRC179									0.00	0	0
FRC181 On 06/08/2023 Spot Bond				107.61012		107.66952			0.00	0	0
Total FRC181 SPOT									0.00	0	0
Total For FRC181									0.00	0	0
FRC181 On 20/12/2018 Spot Bond				105.32022		105.29322			0.00	0	0
Total FRC183 SPOT									0.00	0	0
Total For FRC183									0.00	0	0
FRC181 On 20/12/2018 Spot Bond				102.55088		102.51871			0.00	0	0
Total FRC185 SPOT									0.00	0	0
Total For FRC185									0.00	0	0
FRC181 On 20/03/2019 Spot Bond				102.07431		102.04809			0.00	0	0
Total FRC188 SPOT									0.00	0	0
Total For FRC188									0.00	0	0
FRC181 On 20/03/2019 Spot Bond				102.09556		102.06936			0.00	0	0
Total FRC189 SPOT									0.00	0	0
Total For FRC189									0.00	0	0
FRC191 On 02/04/2019 Spot Bond				101.68322		101.65831			0.00	0	0
Total FRC192 SPOT									0.00	0	0
Total For FRC192									0.00	0	0
FRC191 On 25/11/2020 Spot Bond			10.00000	111.14100	10.00000	111.11200			0.00	0	0
Total FRC193/JIBAR SPOT									0.00	0	0
Total For FRC193/JIBAR									0.00	0	0
FRC191 On 20/06/2024 Spot Bond				102.19743		102.16989			0.00	0	0
Total FRC195 SPOT									0.00	0	0
Total For FRC195									0.00	0	0
FRC201 On 20/06/2019 Spot Bond				102.53657		102.51138			0.00	0	0
Total FRC206 SPOT									0.00	0	0
Total For FRC206									0.00	0	0
FRC201 On 20/09/2021 Spot Bond			100.00000	14.90576	100.00000	14.86965			0.00	0	0
Total FRC207 SPOT									0.00	0	0
Total For FRC207									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC201 On 20/09/2021 Spot Bond			100.00000	13.97273	100.00000	13.93888				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC209 On 07/10/2020 Spot Bond				104.38535		104.35426				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC210 On 20/12/2019 Spot Bond			100.00000	26.69583	100.00000	26.63116				0.00	0	0
FRC210 On 20/12/2019 Spot Bond				102.15930		102.13226				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC211 On 29/10/2017 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FRC211 SPOT										0.00	0	0
Total For FRC211										0.00	0	0
FRC212 On 07/05/2020 Spot Bond				100.75383		100.72837				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC213 On 04/06/2021 Spot Bond			100.00000	12.72231	100.00000	12.69115				0.00	0	0
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0
FRC214 On 07/11/2017 Spot Bond			100.00000	87.31727	100.00000	87.11326				0.00	0	0
Total FRC214 SPOT										0.00	0	0
Total For FRC214										0.00	0	0
FRC215 On 07/11/2019 Spot Bond				100.75379		100.72833				0.00	0	0
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0
FRC216 On 07/11/2017 Spot Bond			100.00000	87.31087	100.00000	87.10687				0.00	0	0
Total FRC216 SPOT										0.00	0	0
Total For FRC216										0.00	0	0
FRC217 On 07/11/2017 Spot Bond				100.75218		100.72677				0.00	0	0
Total FRC217 SPOT										0.00	0	0
Total For FRC217										0.00	0	0
FRC218 On 07/11/2017 Spot Bond				100.71900		100.69470				0.00	0	0
Total FRC218 SPOT										0.00	0	0
Total For FRC218										0.00	0	0
FRC219 On 04/11/2019 Spot Bond				100.83207		100.80646				0.00	0	0
Total FRC219 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 FRC219										0.00	0	0
FRC22 On 04/11/2017 Spot Bond				100.78741		100.76316				0.00	0	0
Total FRC220 SPOT										0.00	0	0
Total For FRC220										0.00	0	0
FRC22 On 31/01/2022 Spot Bond			3.70000	141.44485	3.70000	141.42156				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC22 On 20/05/2020 Spot Bond				100.40371		100.37816				0.00	0	0
Total FRC225 SPOT										0.00	0	0
Total For FRC225										0.00	0	0
FRC23 On 25/06/2018 Spot Bond				101.78667		101.76222				0.00	0	0
Total FRC231 SPOT										0.00	0	0
Total For FRC231										0.00	0	0
FRC23 On 31/01/2022 Spot Bond			4.56000	136.57933	4.56000	136.55372				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				103.06694		103.02795				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				107.13934		107.13189				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				116.46658		116.48431				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				107.67167		107.66405				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				117.25643		117.27239				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				116.33176		116.34222				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				107.00872		107.00223				0.00	0	0
Total FRC241 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 FRC241										0.00	0	0
FRC24: On 08/02/2020 Spot Bond				106.64855		106.64198				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				102.69779		102.64318				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				107.68057		107.66616				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				102.67159		102.61753				0.00	0	0
Total FRC245 SPOT										0.00	0	0
Total For FRC245										0.00	0	0
FRC24: On 19/10/2020 Spot Bond				102.15946		102.11612				0.00	0	0
Total FRC246 SPOT										0.00	0	0
Total For FRC246										0.00	0	0
FRC24: On 08/02/2020 Spot Bond				106.96418		106.95440				0.00	0	0
Total FRC247 SPOT										0.00	0	0
Total For FRC247										0.00	0	0
FRC24: On 08/02/2020 Spot Bond				97.01494		97.00853				0.00	0	0
Total FRC248 SPOT										0.00	0	0
Total For FRC248										0.00	0	0
FRC24: On 19/10/2020 Spot Bond				114.68912		114.70203				0.00	0	0
Total FRC249 SPOT										0.00	0	0
Total For FRC249										0.00	0	0
FRC25: On 19/10/2020 Spot Bond				95.66689		95.68135				0.00	0	0
Total FRC250 SPOT										0.00	0	0
Total For FRC250										0.00	0	0
FRC25: On 13/02/2022 Spot Bond				100.66648		100.63709				0.00	0	0
Total FRC251 SPOT										0.00	0	0
Total For FRC251										0.00	0	0
FRC25: On 14/03/2022 Spot Bond				102.00323		101.97866				0.00	0	0
Total FRC252 SPOT										0.00	0	0
Total For FRC252										0.00	0	0
FRC25: On 27/03/2020 Spot Bond				101.67562		101.65137				0.00	0	0
Total FRC254 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 FRC254										0.00	0	0
FRC254 On 05/10/2022 Spot Bond				101.10316		101.07713				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				100.85670		100.83084				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				99.87814		99.85340				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			4.22000	138.47937	4.22000	138.45466				0.00	0	0
Total FRC66 SPOT										0.00	0	0
Total For FRC66										0.00	0	0
FRC69 On 31/01/2022 Spot Bond			4.28000	138.14185	4.28000	138.11699				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			4.26000	138.25426	4.26000	138.22944				0.00	0	0
Total FRC71 SPOT										0.00	0	0
Total For FRC71										0.00	0	0
FRD013 On 31/10/2020 Spot Bond				101.18458		101.15219				0.00	0	0
Total FRD013 SPOT										0.00	0	0
Total For FRD013										0.00	0	0
FRD011 On 22/12/2018 Spot Bond			100.00000	45.07998	100.00000	44.97077				0.00	0	0
Total FRD011U SPOT										0.00	0	0
Total For FRD011U										0.00	0	0
FRD151 On 31/12/2017 Spot Bond			100.00000	96.36320	100.00000	96.11799				0.00	0	0
Total FRD151U SPOT										0.00	0	0
Total For FRD151U										0.00	0	0
FRD171 On 15/02/2021 Spot Bond			100.00000	15.26002	100.00000	15.21239				0.00	0	0
Total FRD171U SPOT										0.00	0	0
Total For FRD171U										0.00	0	0
FRI33 On 28/02/2033 Spot Bond			4.12500	84.01913	4.12500	84.00420				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			4.13000	98.56111	4.18000	97.79204				0.00	0	0
Total FRI38 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 FRI38										0.00	0	0
FRJ18 On 21/02/2018 Spot Bond				100.81155		100.78533				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				101.84923		101.82686				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				101.44811		101.42575				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				101.60928		101.55290				0.00	0	0
Total FRJ21 SPOT										0.00	0	0
Total For FRJ21										0.00	0	0
FRJ22 On 07/03/2022 Spot Bond				100.95049		100.92780				0.00	0	0
Total FRJ22 SPOT										0.00	0	0
Total For FRJ22										0.00	0	0
FRJ25 On 09/03/2025 Spot Bond				101.90579		101.87947				0.00	26,000,000,000	4,000,000,000
Total FRJ25 SPOT										0.00	26,000,000,000	4,000,000,000
Total For FRJ25										0.00	26,000,000,000	4,000,000,000
FRJ27 On 25/01/2027 Spot Bond				101.29680		101.27113				0.00	0	0
Total FRJ27 SPOT										0.00	0	0
Total For FRJ27										0.00	0	0
FRS01U On 13/05/2021 Spot Bond			100.00000	7.79022	100.00000	7.77544				0.00	0	0
Total FRS01U SPOT										0.00	0	0
Total For FRS01U										0.00	0	0
FRS02U On 13/05/2021 Spot Bond			100.00000	7.79022	100.00000	7.77544				0.00	0	0
Total FRS02U SPOT										0.00	0	0
Total For FRS02U										0.00	0	0
FRS100 On 15/01/2024 Spot Bond			2.77800	105.25404	2.74800	106.03389				0.00	0	0
Total FRS100 SPOT										0.00	0	0
Total For FRS100										0.00	0	0
FRS101 On 31/01/2038 Spot Bond			3.15000	114.81257	3.20000	113.89155				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS103 On 23/01/2024 Spot Bond				101.01665		100.99333				0.00	0	0
Total FRS103 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 FRS103									0.00	0	0
FRS103 On 23/01/2024 Spot Bond				101.01665		100.99333			0.00	0	0
Total FRS104 SPOT									0.00	0	0
Total For FRS104									0.00	0	0
FRS104 On 31/01/2038 Spot Bond			3.29000	112.30331	3.34000	111.40587			0.00	0	0
Total FRS108 SPOT									0.00	0	0
Total For FRS108									0.00	0	0
FRS108 On 07/12/2033 Spot Bond			3.37000	215.19010	3.37000	215.15646			0.00	0	0
Total FRS109 SPOT									0.00	0	0
Total For FRS109									0.00	0	0
FRS109 On 31/01/2038 Spot Bond			4.24500	96.84255	4.29500	96.08945			0.00	0	0
Total FRS110 SPOT									0.00	0	0
Total For FRS110									0.00	0	0
FRS110 On 07/12/2033 Spot Bond			3.40000	214.39888	3.40000	214.36520			0.00	0	0
Total FRS112 SPOT									0.00	0	0
Total For FRS112									0.00	0	0
FRS112 On 29/04/2019 Spot Bond				101.09575		101.06582			0.00	0	0
Total FRS113 SPOT									0.00	0	0
Total For FRS113									0.00	0	0
FRS113 On 31/01/2025 Spot Bond			3.67000	118.39674	3.67000	118.37736			0.00	0	0
Total FRS114 SPOT									0.00	0	0
Total For FRS114									0.00	0	0
FRS114 On 31/01/2038 Spot Bond			3.45500	109.42991	3.50500	108.55940			0.00	0	0
Total FRS115 SPOT									0.00	0	0
Total For FRS115									0.00	0	0
FRS115 On 31/01/2038 Spot Bond			3.45500	109.42991	3.50500	108.55940			0.00	0	0
Total FRS119 SPOT									0.00	0	0
Total For FRS119									0.00	0	0
FRS119 On 07/12/2033 Spot Bond			3.52000	211.26935	3.52000	211.23549			0.00	0	0
Total FRS120 SPOT									0.00	0	0
Total For FRS120									0.00	0	0
FRS120 On 07/12/2033 Spot Bond			3.57000	209.98192	3.57000	209.94797			0.00	0	0
Total FRS121 SPOT									0.00	0	0
Total For FRS121									0.00	0	0
FRS121 On 31/01/2025 Spot Bond			3.20000	106.99627	3.20000	106.98009			0.00	0	0
Total FRS122 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 FRS122										0.00	0	0
FRS12: On 07/12/2033 Spot Bond			3.60000	209.21407	3.60000	209.18009				0.00	0	0
Total FRS123 SPOT										0.00	0	0
Total For FRS123										0.00	0	0
FRS12: On 31/01/2038 Spot Bond			4.36500	95.08814	4.41500	94.35131				0.00	0	0
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0
FRS12: On 31/03/2028 Spot Bond			3.88500	163.77548	3.86500	164.04024				0.00	0	0
Total FRS126 SPOT										0.00	0	0
Total For FRS126										0.00	0	0
FRS12: On 31/01/2038 Spot Bond			4.18000	97.80937	4.23000	97.04729				0.00	0	0
Total FRS127 SPOT										0.00	0	0
Total For FRS127										0.00	0	0
FRS12: On 31/03/2028 Spot Bond			3.86000	164.14128	3.84000	164.40686				0.00	0	0
Total FRS129 SPOT										0.00	0	0
Total For FRS129										0.00	0	0
FRS13: On 11/11/2015 Spot Bond				115.81699						0.00	0	0
FRS13: On 11/11/2017 Spot Bond			100.00000	88.24701	100.00000	88.04273				0.00	0	0
Total FRS130 SPOT										0.00	0	0
Total For FRS130										0.00	0	0
FRS13: On 31/03/2028 Spot Bond			3.92000	163.26493	3.90000	163.52858				0.00	0	0
Total FRS131 SPOT										0.00	0	0
Total For FRS131										0.00	0	0
FRS13: On 07/12/2033 Spot Bond			4.11000	196.67361	4.11000	196.63899				0.00	0	0
Total FRS132 SPOT										0.00	0	0
Total For FRS132										0.00	0	0
FRS13: On 24/03/2020 Spot Bond				96.07435		95.35398				0.00	0	0
Total FRS133 SPOT										0.00	0	0
Total For FRS133										0.00	0	0
FRS13: On 31/01/2038 Spot Bond			4.11000	98.86377	4.16000	98.09189				0.00	0	0
Total FRS134 SPOT										0.00	0	0
Total For FRS134										0.00	0	0
FRS13: On 31/01/2038 Spot Bond			4.36500	95.08814	4.41500	94.35131				0.00	0	0
Total FRS135 SPOT										0.00	0	0
Total For FRS135										0.00	0	0
FRS13: On 31/01/2038 Spot Bond			3.89000	102.26891	3.94000	101.46532				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS136 SPOT										0.00	0	0
Total For FRS136										0.00	0	0
FRS136 On 31/03/2028 Spot Bond			3.73000	166.05886	3.71000	166.32866				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			3.88000	202.21112	3.88000	202.17677				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			3.86000	164.14128	3.84000	164.40686				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			3.86000	164.14128	3.84000	164.40686				0.00	0	0
Total FRS143 SPOT										0.00	0	0
Total For FRS143										0.00	0	0
FRS143 On 31/03/2028 Spot Bond			4.15000	159.95550	4.13000	160.21187				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			3.97000	116.02964	3.97000	116.00972				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			3.40000	143.18910	3.40000	143.16668				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				118.15800		119.71600				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			4.21000	159.10503	4.19000	159.35954				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			4.25000	158.54097	4.23000	158.79424				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			3.94000	116.26394	3.94000	116.24407				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			4.22000	158.96380	4.20000	159.21800				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS152 SPOT										0.00	0	0
Total For FRS152										0.00	0	0
FRS152 On 31/03/2028 Spot Bond			4.26000	158.40032	4.24000	158.65329				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				105.17608		105.19485				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				92.61459		139.11336				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				92.48413		63.45494				0.00	0	0
Total FRS159 SPOT										0.00	0	0
Total For FRS159										0.00	0	0
FRS159 On 06/06/2024 Spot Bond				92.14364		93.50792				0.00	0	0
Total FRS160 SPOT										0.00	0	0
Total For FRS160										0.00	0	0
FRS160 On 06/06/2025 Spot Bond				91.60246		92.65351				0.00	0	0
Total FRS161 SPOT										0.00	0	0
Total For FRS161										0.00	0	0
FRS161 On 20/06/2022 Spot Bond				75.71693		76.89603				0.00	0	0
Total FRS162 SPOT										0.00	0	0
Total For FRS162										0.00	0	0
FRS162 On 06/06/2023 Spot Bond				76.08908		77.20873				0.00	0	0
Total FRS163 SPOT										0.00	0	0
Total For FRS163										0.00	0	0
FRS163 On 06/06/2024 Spot Bond				78.26033		79.41862				0.00	0	0
Total FRS164 SPOT										0.00	0	0
Total For FRS164										0.00	0	0
FRS164 On 06/06/2025 Spot Bond				78.94459		79.85116				0.00	0	0
Total FRS165 SPOT										0.00	0	0
Total For FRS165										0.00	0	0
FRS165 On 01/08/2021 Spot Bond				64.57572		65.37498				0.00	0	0
Total FRS166 SPOT										0.00	0	0
Total For FRS166										0.00	0	0
FRS166 On 01/08/2022 Spot Bond				68.62176		69.61840				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS167 SPOT										0.00	0	0
Total For FRS167										0.00	0	0
FRS168 On 01/08/2022 Spot Bond				66.23277		67.19137				0.00	0	0
Total FRS168 SPOT										0.00	0	0
Total For FRS168										0.00	0	0
FRS169 On 01/08/2021 Spot Bond				67.39898		68.23641				0.00	0	0
Total FRS169 SPOT										0.00	0	0
Total For FRS169										0.00	0	0
FRS170 On 01/08/2022 Spot Bond				63.20477		65.19049				0.00	0	0
Total FRS170 SPOT										0.00	0	0
Total For FRS170										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			3.03000	287.77843	3.03000	287.73610				0.00	0	0
Total FRS36 SPOT										0.00	0	0
Total For FRS36										0.00	0	0
FRS37 On 07/12/2023 Spot Bond			2.92000	289.46104	2.92000	289.41932				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			3.64000	278.65697	3.64000	278.61141				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			3.36000	143.42353	3.36000	143.40124				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				101.00367		100.97894				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			2.89000	146.21175	2.89000	146.19086				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				100.81410		100.78903				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			3.13000	110.29142	3.18000	109.26636				0.00	0	0
Total FRS64 SPOT										0.00	0	0
Total For FRS64										0.00	0	0
FRS81 On 30/10/2042 Spot Bond			2.89000	117.15270	2.89000	117.13592				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS81 SPOT										0.00	0	0
Total For FRS81										0.00	0	0
FRS85 On 31/01/2025 Spot Bond			3.13000	122.79541	3.13000	122.77708				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				99.74918		99.74808				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			3.16000	122.54629	3.16000	122.52790				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			3.83000	275.88678	3.83000	275.84028				0.00	0	0
Total FRS90 SPOT										0.00	0	0
Total For FRS90										0.00	0	0
FRS94 On 08/08/2018 Spot Bond				100.69927		100.67475				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				100.21958		100.19464				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			4.17000	104.14292	4.21000	104.12989				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			7.45000	105.91283	7.50000	105.86197				0.00	0	0
Total FRX18 SPOT										0.00	0	0
Total For FRX18										0.00	0	0
FRX19 On 15/11/2019 Spot Bond			7.62500	105.49423	7.71000	105.30109				0.00	0	0
Total FRX19 SPOT										0.00	0	0
Total For FRX19										0.00	0	0
FRX20 On 01/10/2020 Spot Bond			7.93000	105.96235	8.00500	105.73633				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			8.81500	95.57246	8.89000	95.23860				0.00	0	0
Total FRX23 SPOT										0.00	0	0
Total For FRX23										0.00	0	0
FRX24 On 10/12/2024 Spot Bond			9.24000	110.41404	9.31500	109.97742				0.00	0	10,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRX24 SPOT									0.00	0	10,000,000
Total For FRX24									0.00	0	10,000,000
FRX26 On 01/10/2026 Spot Bond			9.62000	103.37253	9.69500	102.90217			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			9.67000	103.15839	9.74500	102.66404			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			10.07000	98.72326	10.13500	98.25084			0.00	0	460,000,000
Total FRX30 SPOT									0.00	0	460,000,000
Total For FRX30									0.00	0	460,000,000
FRX31 On 21/02/2031 Spot Bond			10.16500	95.58463	10.24000	95.03634		15,247,500,000,000.00	1,500,000,000	3,100,000,000	
Total FRX31 SPOT								15,247,500,000,000.00	1,500,000,000	3,100,000,000	
Total For FRX31								15,247,500,000,000.00	1,500,000,000	3,100,000,000	
FRX32 On 31/03/2032 Spot Bond			10.23500	106.68904	10.33500	105.90334			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			10.81500	78.54489	10.86500	78.18165			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				101.95986		101.93696			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				102.19272		102.16907			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				102.01023		101.98514			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				102.28698		102.25827			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				100.30579		100.28269			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				100.30321		100.27958			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS2A5 SPOT										0.00	0	0
Total For FS2A5										0.00	0	0
FS2B1 On 20/02/2019 Spot Bond				100.38425		100.35991				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				100.39500		100.36999				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				100.44226		100.41428				0.00	0	0
Total FS2D1 SPOT										0.00	0	0
Total For FS2D1										0.00	0	0
FS3A3L On 20/02/2020 Spot Bond			100.00000	20.21213	100.00000	20.16317				0.00	0	0
Total FS3A3U SPOT										0.00	0	0
Total For FS3A3U										0.00	0	0
FS3A4L On 20/02/2020 Spot Bond			100.00000	20.34747	100.00000	20.29817				0.00	0	0
Total FS3A4U SPOT										0.00	0	0
Total For FS3A4U										0.00	0	0
FS3A5 On 20/02/2020 Spot Bond				100.36789		100.34458				0.00	0	0
Total FS3A5 SPOT										0.00	0	0
Total For FS3A5										0.00	0	0
FS3A5L On 20/02/2020 Spot Bond			100.00000	20.54595	100.00000	20.49618				0.00	0	0
Total FS3A5U SPOT										0.00	0	0
Total For FS3A5U										0.00	0	0
FS3B1 On 20/02/2020 Spot Bond				100.37994		100.35588				0.00	0	0
Total FS3B1 SPOT										0.00	0	0
Total For FS3B1										0.00	0	0
FS3B1L On 20/02/2020 Spot Bond			100.00000	20.79857	100.00000	20.74819				0.00	0	0
Total FS3B1U SPOT										0.00	0	0
Total For FS3B1U										0.00	0	0
FS3C1L On 20/02/2020 Spot Bond			100.00000	21.02414	100.00000	20.97321				0.00	0	0
Total FS3C1U SPOT										0.00	0	0
Total For FS3C1U										0.00	0	0
FS3D1L On 20/02/2020 Spot Bond			100.00000	22.01658	100.00000	21.96325				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	18.11911	100.00000	18.07522				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS4A3U SPOT										0.00	0	0
Total For FS4A3U										0.00	0	0
FS4A4L On 20/03/2020 Spot Bond			100.00000	18.39523	100.00000	18.35067				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	18.50567	100.00000	18.46085				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	18.72657	100.00000	18.68121				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	19.00269	100.00000	18.95666				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	19.33404	100.00000	19.28719				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	30.65668	100.00000	30.58242				0.00	0	0
Total FS5A1U SPOT										0.00	0	0
Total For FS5A1U										0.00	0	0
FS5A2L On 20/04/2021 Spot Bond			100.00000	12.77832	100.00000	12.74736				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	9.97985	100.00000	9.95568				0.00	0	0
Total FS5A3U SPOT										0.00	0	0
Total For FS5A3U										0.00	0	0
FS5A4L On 20/04/2021 Spot Bond			100.00000	13.37449	100.00000	13.34208				0.00	0	0
Total FS5A4U SPOT										0.00	0	0
Total For FS5A4U										0.00	0	0
FS5A5L On 20/04/2021 Spot Bond			100.00000	13.48288	100.00000	13.45022				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	13.69967	100.00000	13.66648				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	13.97066	100.00000	13.93681				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS5C1U SPOT										0.00	0	0
Total For FS5C1U										0.00	0	0
FS5D1L On 20/04/2021 Spot Bond			100.00000	14.29584	100.00000	14.26121				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	15.92175	100.00000	15.88318				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				101.37758		101.35161				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				100.40994		100.38738				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				100.27969		100.25568				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				100.28291		100.25862				0.00	0	0
Total GH31A3 SPOT										0.00	0	0
Total For GH31A3										0.00	0	0
GH31B On 25/02/2020 Spot Bond				100.30380		100.27776				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				100.32947		100.30128				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				100.34548		100.31595				0.00	0	0
Total GH31D SPOT										0.00	0	0
Total For GH31D										0.00	0	0
GH41U On 25/10/2020 Spot Bond			100.00000	14.61589	100.00000	14.58048				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				101.95544		101.93419				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	22.93486	100.00000	22.87930				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRB01U SPOT										0.00	0	0
Total For GRB01U										0.00	0	0
GRB02 On 08/12/2017 Spot Bond			100.00000	99.45946	100.00000	99.19138				0.00	0	0
Total GRB02U SPOT										0.00	0	0
Total For GRB02U										0.00	0	0
GRB03 On 03/03/2019 Spot Bond			100.00000	38.11193	100.00000	38.01859				0.00	0	0
Total GRB03U SPOT										0.00	0	0
Total For GRB03U										0.00	0	0
GRB04 On 15/05/2020 Spot Bond			100.00000	16.41279	100.00000	16.37303				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	32.42828	100.00000	32.34972				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	18.58982	100.00000	18.54478				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	4.72763	100.00000	4.71866				0.00	0	0
Total GRB07U SPOT										0.00	0	0
Total For GRB07U										0.00	0	0
GRB11 On 31/01/2018 Spot Bond			100.00000	71.28906	100.00000	71.15010				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	48.25232	100.00000	48.14523				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	37.82102	100.00000	37.74927				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	30.87284	100.00000	30.83856				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	18.91051	100.00000	18.87463				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	13.72126	100.00000	13.70603				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRB16U SPOT										0.00	0	0
Total For GRB16U										0.00	0	0
GRB17 On 29/01/2021 Spot Bond			100.00000	9.49124	100.00000	9.47323				0.00	0	0
Total GRB17U SPOT										0.00	0	0
Total For GRB17U										0.00	0	0
GRB18 On 30/07/2021 Spot Bond			100.00000	6.10512	100.00000	6.09834				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	4.72763	100.00000	4.71866				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	17.33289	100.00000	17.27968				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	12.47796	100.00000	12.43965				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	9.96520	100.00000	9.93461				0.00	0	0
Total GRB22U SPOT										0.00	0	0
Total For GRB22U										0.00	0	0
GRB23 On 07/06/2022 Spot Bond			100.00000	9.70796	100.00000	9.67765				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				101.09188		101.06878				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				101.07528		101.05003				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				101.13344		101.10682				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	89.28284	100.00000	89.06769				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				100.09574		100.07538				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRT06 SPOT										0.00	0	0
Total For GRT06										0.00	0	0
GRT07 On 21/02/2024 Spot Bond				100.39828		100.37300				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				102.33886		102.31551				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				101.96464		101.94213				0.00	0	1,000,000,000
Total GRT09 SPOT										0.00	0	1,000,000,000
Total For GRT09										0.00	0	1,000,000,000
GRT10 On 13/05/2019 Spot Bond				100.55252		100.52815				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				100.53535		100.51036				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				102.11593		102.09129				0.00	0	0
Total GRT12 SPOT										0.00	0	0
Total For GRT12										0.00	0	0
GRT13 On 15/04/2020 Spot Bond				101.27794		101.25395				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				99.81171		99.78832				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				101.39716		101.37316				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				101.31428		101.28955				0.00	0	0
Total GRT16 SPOT										0.00	0	0
Total For GRT16										0.00	0	0
GRT17 On 17/10/2023 Spot Bond			9.31500	107.74343	9.39000	107.36519				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				99.84708		99.82474				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRT18 SPOT										0.00	0	0
Total For GRT18										0.00	0	0
GRT19 On 14/03/2022 Spot Bond				100.00474		99.98142				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				101.67156		101.64682				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			10.04000	102.92382	10.11500	102.54497				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				118.59315		118.55959				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				113.73288		113.69863				0.00	0	0
Total HC1M2 SPOT										0.00	0	0
Total For HC1M2										0.00	0	0
HC1M3 On 31/10/2017 Spot Bond				103.24887		103.22469				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				101.53561		101.51220				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				101.99591		101.97221				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	20.77790	100.00000	20.72756				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				99.84507		99.82245				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				100.83127		100.80718				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total HILB03 SPOT										0.00	0	0
Total For HILB03										0.00	0	0
HILB04 On 01/11/2019 Spot Bond				100.55317		100.52859				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				101.45103		101.42654				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				101.46627		101.44150				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				101.48336		101.45829				0.00	0	0
Total HILB07 SPOT										0.00	0	0
Total For HILB07										0.00	0	0
HM1C4 On 19/07/2048 Spot Bond			100.00000	10.31373	100.00000	10.28874				0.00	0	0
Total HM1C4U SPOT										0.00	0	0
Total For HM1C4U										0.00	0	0
HM1C5 On 19/07/2048 Spot Bond			100.00000	10.31373	100.00000	10.28874				0.00	0	0
Total HM1C5U SPOT										0.00	0	0
Total For HM1C5U										0.00	0	0
HM1D4 On 19/07/2048 Spot Bond			100.00000	11.07392	100.00000	11.04709				0.00	0	0
Total HM1D4U SPOT										0.00	0	0
Total For HM1D4U										0.00	0	0
HM1D5 On 19/07/2048 Spot Bond			100.00000	11.07392	100.00000	11.04709				0.00	0	0
Total HM1D5U SPOT										0.00	0	0
Total For HM1D5U										0.00	0	0
HM1E4 On 19/07/2048 Spot Bond			100.00000	12.00303	100.00000	11.97395				0.00	0	0
Total HM1E4U SPOT										0.00	0	0
Total For HM1E4U										0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	111.14100	10.00000	111.11200				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				100.43796		100.41026				0.00	0	0
Total HPF06 SPOT										0.00	0	0
Total For HPF06										0.00	0	0
HPF08 On 15/04/2019 Spot Bond				101.48824		101.46007				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total HPF08 SPOT										0.00	0	0
Total For HPF08										0.00	0	0
HPF09 On 15/04/2019 Spot Bond				101.35833		101.33277				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				100.46063		100.43721				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			8.10500	105.14085	8.19000	104.89670				0.00	0	4,190,000,000
Total HWAY20 SPOT										0.00	0	4,190,000,000
Total For HWAY20										0.00	0	4,190,000,000
HWAY2 On 31/07/2020 Spot Bond			100.00000	19.17452	100.00000	19.13231				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			3.07000	287.16947	3.07000	287.12694				0.00	0	0
Total HWAY23 SPOT										0.00	0	0
Total For HWAY23										0.00	0	0
HWAY2 On 07/12/2024 Spot Bond			2.78000	297.21373	2.78000	297.17201				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			3.20500	98.25626	3.20500	98.24125				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			10.61500	90.29105	10.66500	89.90972				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	10.03589	100.00000	10.01380				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			10.58500	90.28939	10.63500	89.90059				0.00	0	0
Total HWAY35 SPOT										0.00	0	0
Total For HWAY35										0.00	0	0
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.03583	100.00000	10.01374				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				101.27248		101.24860				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total HWF08 SPOT										0.00	0	0
Total For HWF08										0.00	0	0
HWF09 On 19/09/2019 Spot Bond				101.96744		101.94407				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	24.91358	100.00000	24.85323				0.00	0	0
Total HWF10U SPOT										0.00	0	0
Total For HWF10U										0.00	0	0
HWY02 On 25/11/2020 Spot Bond			10.00000	111.14100	10.00000	111.11200				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			2.52000	127.98614	2.52000	127.96912			211,955,919,336,000.00	84,109,491,800	54,474,445,900	
Total I2025 SPOT									11,955,919,336,000.00	84,109,491,800	54,474,445,900	
Total For I2025									11,955,919,336,000.00	84,109,491,800	54,474,445,900	
I2029 On 31/03/2029 Spot Bond			2.54000	99.68693	2.54000	99.67359			156,091,542,020,000.00	61,453,363,000	39,185,781,500	
Total I2029 SPOT									156,091,542,020,000.00	61,453,363,000	39,185,781,500	
Total For I2029									156,091,542,020,000.00	61,453,363,000	39,185,781,500	
I2033 On 28/02/2033 Spot Bond			2.57500	102.82258	2.57500	102.80863			130,115,494,175,000.00	50,530,289,000	65,873,244,500	
Total I2033 SPOT									130,115,494,175,000.00	50,530,289,000	65,873,244,500	
Total For I2033									130,115,494,175,000.00	50,530,289,000	65,873,244,500	
I2038 On 31/01/2038 Spot Bond			2.53000	126.76184	2.58000	125.72818			845,112,577,760,000.00	334,036,592,000	180,646,729,000	
Total I2038 SPOT									845,112,577,760,000.00	334,036,592,000	180,646,729,000	
Total For I2038									845,112,577,760,000.00	334,036,592,000	180,646,729,000	
I2046 On 31/03/2046 Spot Bond			2.60000	123.58244	2.61000	123.31879			6,349,750,160,000.00	2,442,211,600	131,063,045,800	
Total I2046 SPOT									6,349,750,160,000.00	2,442,211,600	131,063,045,800	
Total For I2046									6,349,750,160,000.00	2,442,211,600	131,063,045,800	
I2050 On 31/12/2050 Spot Bond			2.59000	130.18199	2.60000	129.87476			198,117,593,381,820.00	76,493,279,298	102,158,006,360	
Total I2050 SPOT									198,117,593,381,820.00	76,493,279,298	102,158,006,360	
Total For I2050									198,117,593,381,820.00	76,493,279,298	102,158,006,360	
IB105U On 20/10/2017 Spot Bond			100.00000	89.24205	100.00000	89.02439			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	12.27643	100.00000	12.23811			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				100.30377		100.27986			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL100 SPOT										0.00	0	0
Total For IBL100										0.00	0	0
IBL101 On 24/05/2022 Spot Bond			8.79000	103.64641	8.86500	103.33597				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				100.31079		100.28635				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				99.95931		99.93877				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	101.20061	8.70500	101.17693				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	100.69276	8.28000	100.67035				0.00	0	0
Total IBL106 SPOT										0.00	0	0
Total For IBL106										0.00	0	0
IBL22 On 15/03/2018 Spot Bond			5.94500	101.81813	5.99500	101.77587				0.00	0	0
Total IBL22 SPOT										0.00	0	0
Total For IBL22										0.00	0	0
IBL36 On 31/01/2022 Spot Bond			2.96000	145.79255	2.96000	145.77143				0.00	0	0
Total IBL36 SPOT										0.00	0	0
Total For IBL36										0.00	0	0
IBL39 On 02/04/2018 Spot Bond			6.06500	105.24511	6.11500	105.19970				0.00	0	0
Total IBL39 SPOT										0.00	0	0
Total For IBL39										0.00	0	0
IBL43/J On 25/11/2020 Spot Bond			10.00000	111.14100	10.00000	111.11200				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			8.35000	101.24347	8.40000	101.16086				0.00	0	0
Total IBL45 SPOT										0.00	0	0
Total For IBL45										0.00	0	0
IBL46 On 15/01/2020 Spot Bond			8.80500	97.78348	8.89000	97.58677				0.00	0	0
Total IBL46 SPOT										0.00	0	0
Total For IBL46										0.00	0	0
IBL49 On 02/04/2018 Spot Bond			6.25500	103.73624	6.30500	103.69083				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL49 SPOT										0.00	0	0
Total For IBL49										0.00	0	0
IBL49/F On 02/04/2018 Spot Bond			7.34000	103.13559	7.34000	103.11529				0.00	0	0
Total IBL49/R203 SPOT										0.00	0	0
Total For IBL49/R203										0.00	0	0
IBL50 On 02/08/2020 Spot Bond			8.79500	101.61764	8.88000	101.37902				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				100.85022		100.82696				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			8.13000	100.78547	8.18000	100.72092				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				100.92513		100.89982				0.00	0	0
Total IBL56 SPOT										0.00	0	0
Total For IBL56										0.00	0	0
IBL59 On 17/02/2019 Spot Bond			8.09000	101.99138	8.14000	101.90161				0.00	0	0
Total IBL59 SPOT										0.00	0	0
Total For IBL59										0.00	0	0
IBL60 On 17/02/2024 Spot Bond			9.47500	104.24525	9.55000	103.85558				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				101.45915		101.43628				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				100.68161		100.65804				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				100.87065		100.84686				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				100.21816		100.19781				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			3.69000	141.50258	3.69000	141.47934				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL67 SPOT										0.00	0	0
Total For IBL67										0.00	0	0
IBL68 On 29/06/2018 Spot Bond				101.74861		101.72486				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	61.68998	100.00000	61.54053				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				100.46876		100.44507				0.00	0	1,000,000,000
Total IBL73 SPOT										0.00	0	1,000,000,000
Total For IBL73										0.00	0	1,000,000,000
IBL75 On 19/08/2020 Spot Bond				100.38866		100.36406				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				100.64746		100.62431				0.00	0	0
Total IBL76 SPOT										0.00	0	0
Total For IBL76										0.00	0	0
IBL77 On 25/11/2020 Spot Bond				100.28611		100.26155				0.00	0	0
Total IBL77 SPOT										0.00	0	0
Total For IBL77										0.00	0	0
IBL78 On 25/11/2022 Spot Bond			9.52500	104.86655	9.60000	104.53352				0.00	0	0
Total IBL78 SPOT										0.00	0	0
Total For IBL78										0.00	0	0
IBL79 On 27/01/2019 Spot Bond			7.92000	103.78252	7.97000	103.69466				0.00	0	0
Total IBL79 SPOT										0.00	0	0
Total For IBL79										0.00	0	0
IBL80U On 02/02/2019 Spot Bond			100.00000	41.91640	100.00000	41.81485				0.00	0	0
Total IBL80U SPOT										0.00	0	0
Total For IBL80U										0.00	0	0
IBL81U On 02/02/2021 Spot Bond			100.00000	15.02018	100.00000	14.98378				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				100.91179		100.88764				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				101.87008		101.84609				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL83 SPOT										0.00	0	0
Total For IBL83										0.00	0	0
IBL84U On 21/04/2019 Spot Bond			100.00000	30.70729	100.00000	30.63291				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				100.85729		100.83355				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				101.82385		101.79850				0.00	12,000,000,000	0
Total IBL86 SPOT										0.00	12,000,000,000	0
Total For IBL86										0.00	12,000,000,000	0
IBL87 On 20/05/2019 Spot Bond			8.22000	105.25128	8.27000	105.14877				0.00	0	0
Total IBL87 SPOT										0.00	0	0
Total For IBL87										0.00	0	0
IBL88 On 20/05/2021 Spot Bond			8.80000	107.74708	8.87500	107.48228				0.00	0	0
Total IBL88 SPOT										0.00	0	0
Total For IBL88										0.00	0	0
IBL88/F On 20/05/2021 Spot Bond			100.00000	17.57102	100.00000	17.53235				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				100.22817		100.20276				0.00	0	0
Total IBL89 SPOT										0.00	0	0
Total For IBL89										0.00	0	0
IBL90U On 20/05/2019 Spot Bond			100.00000	29.18393	100.00000	29.11323				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				100.04403		100.02210				0.00	0	0
Total IBL91 SPOT										0.00	0	0
Total For IBL91										0.00	0	0
IBL92 On 12/01/2020 Spot Bond				101.42088		101.39648				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				100.56058		100.44226				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				100.18232		100.15962				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL94 SPOT										0.00	0	0
Total For IBL94										0.00	0	0
IBL95 On 12/09/2021 Spot Bond				100.67704		100.65362				0.00	16,000,000,000	0
Total IBL95 SPOT										0.00	16,000,000,000	0
Total For IBL95										0.00	16,000,000,000	0
IBL96 On 21/09/2019 Spot Bond				101.88049		101.85674				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				101.60800		101.58425				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				101.68043		101.65555				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			8.09000	105.11983	8.14000	105.00006				0.00	0	0
Total IBL99 SPOT										0.00	0	0
Total For IBL99										0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	11.54270	100.00000	11.51729				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				101.04882		101.02558				0.00	0	0
Total IDCG02 SPOT										0.00	0	0
Total For IDCG02										0.00	0	0
IDCG03 On 22/10/2020 Spot Bond			9.12000	101.02362	9.19500	100.80150				0.00	0	0
Total IDCG03 SPOT										0.00	0	0
Total For IDCG03										0.00	0	0
IDCG04 On 24/11/2017 Spot Bond				100.28796		100.26433				0.00	0	0
Total IDCG04 SPOT										0.00	0	0
Total For IDCG04										0.00	0	0
IDCG05 On 24/11/2019 Spot Bond				100.20676		100.18251				0.00	0	0
Total IDCG05 SPOT										0.00	0	0
Total For IDCG05										0.00	0	0
IDCG06 On 24/11/2024 Spot Bond			10.34000	98.74677	10.41500	98.35510				0.00	0	0
Total IDCG06 SPOT										0.00	0	0
Total For IDCG06										0.00	0	0
IDCG07 On 13/11/2020 Spot Bond				100.55236		100.52799				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IDCG07 SPOT										0.00	0	0
Total For IDCG07										0.00	0	0
IDCG0£ On 13/05/2030 Spot Bond			11.41500	102.57487	11.48000	102.11050				0.00	0	0
Total IDCG08 SPOT										0.00	0	0
Total For IDCG08										0.00	0	0
IDCG0£ On 05/12/2019 Spot Bond				100.02233		100.00003				0.00	0	0
Total IDCG09 SPOT										0.00	0	0
Total For IDCG09										0.00	0	0
IDCG1C On 05/12/2021 Spot Bond				100.02252		99.99988				0.00	0	0
Total IDCG10 SPOT										0.00	0	0
Total For IDCG10										0.00	0	0
IDCG11 On 05/12/2026 Spot Bond			10.44000	104.81245	10.51500	104.34003				0.00	0	0
Total IDCG11 SPOT										0.00	0	0
Total For IDCG11										0.00	0	0
IDCP04 On 19/10/2017 Spot Bond			5.00000	101.89977	5.00000	101.88589				0.00	0	0
Total IDCP04 SPOT										0.00	0	0
Total For IDCP04										0.00	0	0
IDCP0£ On 14/03/2018 Spot Bond			4.00000	99.91394	4.00000	99.90319				0.00	0	0
Total IDCP05 SPOT										0.00	0	0
Total For IDCP05										0.00	0	0
IDCP0£ On 17/10/2019 Spot Bond			4.00000	101.54846	4.00000	101.53748				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	8.83754	100.00000	8.81808				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			8.74000	101.96749	8.81500	101.54765				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			7.51000	107.35821	7.58500	107.09805				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	86.38531	100.00000	86.18488				0.00	0	0
Total IN272U SPOT										0.00	0	0
Total For IN272U										0.00	0	0
IN276U On 30/06/2021 Spot Bond			100.00000	13.40323	100.00000	13.37076				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IN276U SPOT										0.00	0	0
Total For IN276U										0.00	0	0
IN277U On 30/06/2021 Spot Bond			100.00000	13.23255	100.00000	13.20050				0.00	0	0
Total IN277U SPOT										0.00	0	0
Total For IN277U										0.00	0	0
IN281U On 28/11/2019 Spot Bond			100.00000	20.25997	100.00000	20.21089				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	30.52117	100.00000	30.44723				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	9.70979	100.00000	9.68830				0.00	0	0
Total IN289U SPOT										0.00	0	0
Total For IN289U										0.00	0	0
IN306U On 24/06/2020 Spot Bond			100.00000	19.02049	100.00000	18.97441				0.00	0	0
Total IN306U SPOT										0.00	0	0
Total For IN306U										0.00	0	0
IN313U On 11/12/2018 Spot Bond			100.00000	38.67363	100.00000	38.57891				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	80.55977	100.00000	80.38873				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	14.80316	100.00000	14.76730				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	15.87005	100.00000	15.83161				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	14.70552	100.00000	14.66989				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	82.62820	100.00000	82.44499				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	82.68017	100.00000	82.49684				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IN341U SPOT										0.00	0	0
Total For IN341U										0.00	0	0
IN342U On 31/03/2032 Spot Bond			100.00000	11.73483	100.00000	11.70885				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	8.99516	100.00000	8.97503				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	8.68355	100.00000	8.66444				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	63.02878	100.00000	62.87609				0.00	0	0
Total IN346U SPOT										0.00	0	0
Total For IN346U										0.00	0	0
IN347U On 21/12/2026 Spot Bond			100.00000	12.50112	100.00000	12.47345				0.00	0	0
Total IN347U SPOT										0.00	0	0
Total For IN347U										0.00	0	0
IN355U On 22/03/2022 Spot Bond			100.00000	13.80066	100.00000	13.76722				0.00	0	0
Total IN355U SPOT										0.00	0	0
Total For IN355U										0.00	0	0
IN359U On 01/07/2018 Spot Bond			100.00000	60.10361	100.00000	59.90964				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				102.08749		102.06057				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				78.65983		78.65983				0.00	0	0
Total ING196 SPOT										0.00	0	0
Total For ING196										0.00	0	0
ING211 On 25/11/2020 Spot Bond			10.00000	111.14100	10.00000	111.11200				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				102.04591		102.01955				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				101.68391		101.66127				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ING232 SPOT										0.00	0	0
Total For ING232										0.00	0	0
ING335 On 15/08/2019 Spot Bond				98.98788		98.96284				0.00	0	0
Total ING335 SPOT										0.00	0	0
Total For ING335										0.00	0	0
ING360 On 22/09/2022 Spot Bond				100.54920		100.52269				0.00	0	0
Total ING360 SPOT										0.00	0	0
Total For ING360										0.00	0	0
ING362 On 24/02/2021 Spot Bond				100.12392	100.00000	5.95801				0.00	0	10,000,000,000
Total ING362 SPOT										0.00	0	10,000,000,000
Total For ING362										0.00	0	10,000,000,000
INLV01 On 12/08/2024 Spot Bond				100.76702		100.73529				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				102.69195		102.66195				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				100.81753		100.78556				0.00	0	0
Total INLV03 SPOT										0.00	0	0
Total For INLV03										0.00	0	0
INLV04 On 11/02/2021 Spot Bond			11.16000	105.36703	11.23500	105.12106				0.00	0	0
Total INLV04 SPOT										0.00	0	0
Total For INLV04										0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	111.14100	10.00000	111.11200				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				101.62308		101.59912				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				102.06252		102.03870				0.00	0	0
Total IPF09 SPOT										0.00	0	0
Total For IPF09										0.00	0	0
IPF11 On 15/10/2015 Spot Bond				101.65853						0.00	0	0
IPF11 On 15/10/2018 Spot Bond			100.00000	44.19903	100.00000	44.09197				0.00	0	0
Total IPF11 SPOT										0.00	0	0
Total For IPF11										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF12 On 15/04/2018 Spot Bond				101.28071		101.25666			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				100.04496		100.02252			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				101.92565		101.90213			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				101.97961		101.95539			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				102.01198		101.98735			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				101.88029		101.85616			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				101.90103		101.87662			0.00	0	0
Total IPF18 SPOT									0.00	0	0
Total For IPF18									0.00	0	0
IPF19 On 22/12/2022 Spot Bond				101.92177		101.89708			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				101.92142		101.89795			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				101.99049		101.96614			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				102.11011		102.08606			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				100.86739		100.84673			0.00	0	0
Total IPFC15 SPOT									0.00	0	0
Total For IPFC15									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL10 On 20/05/2021 Spot Bond			9.01000	103.86313	9.08500	103.60483			0.00	0	1,850,000,000
Total IPL10 SPOT									0.00	0	1,850,000,000
Total For IPL10									0.00	0	1,850,000,000
IPL11 On 24/05/2022 Spot Bond				100.32649		100.30083			0.00	0	0
Total IPL11 SPOT									0.00	0	0
Total For IPL11									0.00	0	0
IPL6 On 28/09/2017 Spot Bond			5.89500	104.51863	5.94500	104.49853			0.00	0	0
Total IPL6 SPOT									0.00	0	0
Total For IPL6									0.00	0	0
IPL6/R2 On 28/09/2017 Spot Bond			100.00000	98.92726	100.00000	98.67230			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				101.56135		101.53752			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	64.68937	100.00000	64.53266			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				101.94490		101.92034			0.00	0	0
Total IPL8 SPOT									0.00	0	0
Total For IPL8									0.00	0	0
IPL8/JIB On 10/10/2020 Spot Bond			100.00000	15.46528	100.00000	15.42781			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				100.32463		100.30008			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				102.17352		102.14839			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	100.27499	2.75000	100.26754			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			5.77000	138.73977	5.75000	138.95026			0.00	0	0
Total IV019 SPOT									0.00	0	0
Total For IV019									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IV025 On 12/09/2019 Spot Bond				98.83772		98.81160				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				100.80255		100.77467				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			4.52000	111.82681	4.52000	111.80597				0.00	0	2,364,850,000
Total IV030 SPOT										0.00	0	2,364,850,000
Total For IV030										0.00	0	2,364,850,000
IV030A On 31/01/2025 Spot Bond			4.52000	111.82681	4.52000	111.80597				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				99.87020		99.84386				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				101.90602		101.88126				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				101.52130		101.48957				0.00	0	0
Total IV033 SPOT										0.00	0	0
Total For IV033										0.00	0	0
IV034 On 11/02/2021 Spot Bond			11.06000	104.79620	11.13500	104.55103				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				104.36466		104.33097				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				101.37996		101.34830				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				102.40131		102.36947				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			5.14000	133.40732	5.14000	133.38026				0.00	0	0
Total IV039 SPOT										0.00	0	0
Total For IV039										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV040 On 29/09/2021 Spot Bond				102.21523		102.18318			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			11.41000	106.99958	11.48500	106.72621			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				100.59133		100.55969			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			11.30000	107.55838	11.37500	107.27439			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				101.14935		101.11791			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			5.14000	133.40732	5.14000	133.38026			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				102.38486		102.35438			0.00	0	0
Total IV046 SPOT									0.00	0	0
Total For IV046									0.00	0	0
IV08 On 30/04/2018 Spot Bond			8.62000	107.94912	8.67000	107.89226			0.00	0	0
Total IV08 SPOT									0.00	0	0
Total For IV08									0.00	0	0
IV09 On 30/04/2018 Spot Bond				101.57492		101.54644			0.00	0	0
Total IV09 SPOT									0.00	0	0
Total For IV09									0.00	0	0
IV100U On 19/12/2021 Spot Bond			100.00000	5.12988	100.00000	5.12015			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	3.56929	100.00000	3.56252			0.00	0	0
Total IV115U SPOT									0.00	0	0
Total For IV115U									0.00	0	0
IV118U On 30/03/2020 Spot Bond			100.00000	21.11708	100.00000	20.98821			0.00	0	0
Total IV118U SPOT									0.00	0	0
Total For IV118U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV19A On 31/03/2028 Spot Bond			4.52000	154.79390	4.50000	155.03900			0.00	0	0
Total IV19A SPOT									0.00	0	0
Total For IV19A									0.00	0	0
IVA689 On 07/09/2017 Spot Bond			7.35000	99.87932	7.35000	99.85924			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			7.35000	99.73890	7.35000	99.71887			0.00	0	0
Total IVA690 SPOT									0.00	0	0
Total For IVA690									0.00	0	0
IVA691 On 21/09/2017 Spot Bond			7.35000	99.59888	7.35000	99.57890			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			7.45000	99.17010	7.45000	99.15003			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			7.45000	99.02978	7.45000	99.00977			0.00	0	0
Total IVA695 SPOT									0.00	0	0
Total For IVA695									0.00	0	0
IVA696 On 26/10/2017 Spot Bond			7.60000	98.86776	7.60000	98.84741			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	98.72549	7.60000	98.70520			0.00	0	0
Total IVA697 SPOT									0.00	0	0
Total For IVA697									0.00	0	0
IVA698 On 09/11/2019 Spot Bond			7.60000	98.58364	7.60000	98.56340			0.00	0	0
Total IVA698 SPOT									0.00	0	0
Total For IVA698									0.00	0	0
IVA699 On 16/11/2017 Spot Bond			7.60000	98.44219	7.60000	98.42201			0.00	0	0
Total IVA699 SPOT									0.00	0	0
Total For IVA699									0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	111.14100	10.00000	111.11200			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				101.65580		101.63130			0.00	0	0
Total IVC027 SPOT									0.00	0	0
Total For IVC027									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC033 On 30/06/2019 Spot Bond				101.69777		101.67373			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				101.73479		101.71021			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				97.74833		97.71926			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			8.69000	102.30250	8.74000	102.19396			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	30.51139	100.00000	30.44422			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	31.85924	100.00000	31.78206			0.00	0	0
Total IVC038 SPOT									0.00	0	0
Total For IVC038									0.00	0	0
IVC040 On 24/07/2021 Spot Bond			8.93000	102.45172	9.00500	102.18398			0.00	0	0
Total IVC040 SPOT									0.00	0	0
Total For IVC040									0.00	0	0
IVC046 On 24/10/2017 Spot Bond				101.07886		101.05552			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				100.84915		100.82502			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				100.39844		100.37316			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				100.04583		100.02299			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				100.85051		100.82514			0.00	0	0
Total IVC051 SPOT									0.00	0	0
Total For IVC051									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC053 On 11/02/2018 Spot Bond				100.65357		100.62797			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				101.86509		101.83952			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				100.92026		100.89509			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				101.77567		101.75079			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				100.78611		100.75956			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				99.93699		102.23136			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				99.88292		99.85912			0.00	0	0
Total IVC065 SPOT									0.00	0	0
Total For IVC065									0.00	0	0
IVC066 On 18/09/2016 Spot Bond				101.95871					0.00	0	0
IVC066 On 18/09/2017 Spot Bond			100.00000	98.97527	100.00000	98.71343			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				100.91192		100.88926			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				102.12630		102.10197			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				101.21151		101.18544			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				100.94554		100.92084			0.00	0	0
Total IVC077 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 IVC077										0.00	0	0
IVC081 On 14/07/2019 Spot Bond				101.43702		101.41137				0.00	0	0
Total IVC081 SPOT										0.00	0	0
Total For IVC081										0.00	0	0
IVC087 On 10/10/2017 Spot Bond				101.43608		101.41445				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				101.35262		101.32947				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				100.92473		100.90281				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				100.92481		100.90221				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				100.33160		100.30553				0.00	2,400,000,000	1,200,000,000
Total IVC092 SPOT										0.00	2,400,000,000	1,200,000,000
Total For IVC092										0.00	2,400,000,000	1,200,000,000
IVC093 On 24/11/2018 Spot Bond				100.31760		100.29262				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			9.78000	106.16048	9.85500	105.87154				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				101.84928		101.82264				0.00	0	0
Total IVC097 SPOT										0.00	0	0
Total For IVC097										0.00	0	0
IVC098 On 14/06/2018 Spot Bond			8.09000	102.68140	8.14000	102.62207				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				101.02004		100.99663				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				101.01999		100.99209				0.00	2,400,000,000	1,200,000,000
Total IVC102 SPOT										0.00	2,400,000,000	1,200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC102										0.00	2,400,000,000	1,200,000,000
IVC103 On 29/06/2021 Spot Bond				101.87746		101.85040				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				99.95279		99.92904				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				99.83575		99.81179				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				101.85867		101.83190				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				100.99084		100.96378				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				100.42533		100.39843				0.00	0	0
Total IVC109 SPOT										0.00	0	0
Total For IVC109										0.00	0	0
IVC110 On 19/05/2021 Spot Bond			9.43000	103.93515	9.50500	103.67780				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				100.38224		100.35805				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				100.30565		100.28162				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				100.22080		100.19573				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				99.80663		99.78192				0.00	0	0
Total IVC114 SPOT										0.00	0	0
Total For IVC114										0.00	0	0
IVC116 On 16/08/2020 Spot Bond				100.55432		100.52751				0.00	0	0
Total IVC116 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC116										0.00	0	0
IVC119 On 21/02/2019 Spot Bond				100.39193		100.36706				0.00	0	0
Total IVC119 SPOT										0.00	0	0
Total For IVC119										0.00	0	0
IVC120 On 01/07/2018 Spot Bond				100.32046		100.29540				0.00	0	0
Total IVC120 SPOT										0.00	0	0
Total For IVC120										0.00	0	0
IVC68U On 07/12/2020 Spot Bond			100.00000	10.49624	100.00000	10.47633				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	66.83494	100.00000	66.67303				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	97.89209	100.00000	97.63583				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	7.58584	100.00000	7.57144				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	6.69223	100.00000	6.67953				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	6.55388	100.00000	6.54145				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	5.55579	100.00000	5.54525				0.00	0	0
Total IVC91U SPOT										0.00	0	0
Total For IVC91U										0.00	0	0
IVC95U On 02/12/2021 Spot Bond			100.00000	5.29819	100.00000	5.28814				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	5.29819	100.00000	5.28814				0.00	0	0
Total IVC96U SPOT										0.00	0	0
Total For IVC96U										0.00	0	0
IVC99U On 14/12/2021 Spot Bond			100.00000	5.17882	100.00000	5.16899				0.00	0	0
Total IVC99U 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 IVC99U										0.00	0	0
JAS01 On 31/01/2019 Spot Bond				101.05989		101.03090				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				99.83502		99.81095				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				100.00008		99.97656				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				101.73665		101.71167				0.00	0	0
Total KAP005 SPOT										0.00	0	0
Total For KAP005										0.00	0	0
KAP006 On 29/06/2021 Spot Bond				101.83989		101.81339				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			9.33000	106.71794	9.40500	106.43407				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				100.72605		100.70093				0.00	0	0
Total KAP008 SPOT										0.00	0	0
Total For KAP008										0.00	0	0
KAP009 On 24/05/2020 Spot Bond				100.32294		100.29755				0.00	0	0
Total KAP009 SPOT										0.00	0	0
Total For KAP009										0.00	0	0
KAP04U On 01/07/2019 Spot Bond			100.00000	33.95084	100.00000	33.86859				0.00	0	0
Total KAP04U SPOT										0.00	0	0
Total For KAP04U										0.00	0	0
KSB008 On 01/11/2017 Spot Bond				101.03645		101.00732				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				100.90815		100.87753				0.00	0	0
Total KSB009 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 KSB009									0.00	0	0
KST01 On 12/07/2020 Spot Bond				101.50143		101.47557			0.00	0	0
Total KST01 SPOT									0.00	0	0
Total For KST01									0.00	0	0
KW01 On 31/10/2027 Spot Bond			8.89000	135.10884	8.96500	134.48350			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				99.70321		99.67822			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				99.71806		101.83634			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				100.92564		100.90034			0.00	0	0
Total LBK08 SPOT									0.00	0	0
Total For LBK08									0.00	0	0
LBK08/ On 30/10/2019 Spot Bond			100.00000	23.45186	100.00000	23.39504			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			9.37500	103.09502	9.46000	102.90135			0.00	0	0
Total LBK11 SPOT									0.00	0	0
Total For LBK11									0.00	0	0
LBK11/ On 28/11/2019 Spot Bond			9.62000	102.61227	9.62000	102.58608			0.00	0	0
Total LBK11/R207 SPOT									0.00	0	0
Total For LBK11/R207									0.00	0	0
LBK12L On 25/02/2020 Spot Bond			9.71000	100.30966	9.71000	100.28382			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	65.63692	100.00000	65.47791			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				101.62594		101.59782			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				100.17225		100.14680			0.00	0	0
Total LBK16 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 LBK16										0.00	0	0
LBK17 On 22/03/2020 Spot Bond				101.94251		101.91754				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				101.95762		101.93009				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				101.81897		101.79505				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			10.09000	102.88428	10.16500	102.57822				0.00	0	0
Total LBK20 SPOT										0.00	0	0
Total For LBK20										0.00	0	0
LBK21 On 04/09/2018 Spot Bond			100.00000	49.43860	100.00000	44.64292		800,000,000,000,000.00		68,000,000,000	33,100,000,000	
Total LBK21 SPOT								10,000,000,000,000.00		68,000,000,000	33,100,000,000	
Total For LBK21								10,000,000,000,000.00		68,000,000,000	33,100,000,000	
LBK22 On 04/09/2020 Spot Bond			100.00000	16.77294	100.00000	8.81835		860,000,000,000,000.00		48,600,000,000	24,300,000,000	
Total LBK22 SPOT								10,000,000,000,000.00		48,600,000,000	24,300,000,000	
Total For LBK22								10,000,000,000,000.00		48,600,000,000	24,300,000,000	
LBK23 On 05/09/2022 Spot Bond			100.00000	12.17672	100.00000	1.54308		240,000,000,000,000.00		72,400,000,000	42,600,000,000	
Total LBK23 SPOT								10,000,000,000,000.00		72,400,000,000	42,600,000,000	
Total For LBK23								10,000,000,000,000.00		72,400,000,000	42,600,000,000	
LGL03 On 03/04/2018 Spot Bond			6.84500	103.68825	6.89500	103.64121				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			9.07500	100.78935	9.16000	100.54980				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				101.25978		101.23407				0.00	0	0
Total LGL05 SPOT										0.00	0	0
Total For LGL05										0.00	0	0
LGL06 On 04/10/2022 Spot Bond			9.62500	106.57117	9.70000	106.24419				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				101.90368		101.87761				0.00	0	0
Total LGL07 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 LGL07										0.00	0	0
LGL08 On 28/02/2023 Spot Bond				100.22669		100.20081				0.00	0	0
Total LGL08 SPOT										0.00	0	0
Total For LGL08										0.00	0	0
LGL09 On 28/08/2024 Spot Bond				100.23394		100.20725				0.00	0	0
Total LGL09 SPOT										0.00	0	0
Total For LGL09										0.00	0	0
LHC011 On 12/07/2023 Spot Bond			100.00000	10.81932	100.00000	10.77174				0.00	0	0
Total LHC011U SPOT										0.00	0	0
Total For LHC011U										0.00	0	0
LHC021 On 12/07/2023 Spot Bond			100.00000	11.41625	100.00000	11.36605				0.00	0	0
Total LHC021U SPOT										0.00	0	0
Total For LHC021U										0.00	0	0
LHL17 On 14/11/2018 Spot Bond				100.79544		100.76040				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			12.42000	105.08147	12.47000	104.99274				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			13.37500	106.12009	13.46000	105.92392				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				99.82820		99.80318				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				100.82695		100.79056				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				103.84264		103.81220				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				100.38306		100.35916				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				100.76041		100.73549				0.00	0	0
Total LRFB2 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 LRFB2									0.00	0	0
LRFC2 On 20/11/2019 Spot Bond				100.43156		100.40461			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				100.60378		100.58103			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				99.89692		99.87593			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				100.80798		100.78526			0.00	0	0
Total MAQ096 SPOT									0.00	0	0
Total For MAQ096									0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total MAQ0A1 SPOT									0.00	0	0
Total For MAQ0A1									0.00	0	0
MAQ0A On 31/08/2018 Spot Bond				103.96381		103.94525			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				104.12826		104.10875			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				100.11825		100.09851			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				100.11901		100.09915			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				100.11543		100.09617			0.00	0	0
Total MAQ0J2 SPOT									0.00	0	0
Total For MAQ0J2									0.00	0	0
MAQ10 On 15/09/2017 Spot Bond				99.81335		99.79261			0.00	0	0
Total MAQ103 SPOT									0.00	0	0
Total For MAQ103									0.00	0	0
MAQ10 On 10/11/2017 Spot Bond				98.69454		98.67445			0.00	0	0
Total MAQ105 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 MAQ105										0.00	0	0
MBF03: On 01/10/2017 Spot Bond				101.64126		101.62019				0.00	0	0
Total MBF030 SPOT										0.00	0	0
Total For MBF030										0.00	0	0
MBF04: On 13/04/2018 Spot Bond				101.71898		101.69701				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				100.68492		100.66171				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				100.45665		100.43544				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				100.24770		100.22563				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				100.75827		100.73446				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	40.59876	100.00000	40.50042				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				101.60587		101.58319				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				102.17369		102.15004				0.00	0	0
Total MBF053 SPOT										0.00	0	0
Total For MBF053										0.00	0	0
MBF05: On 27/03/2018 Spot Bond				101.61596		101.59353				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				101.90001		101.87657				0.00	0	0
Total MBF055 SPOT										0.00	0	0
Total For MBF055										0.00	0	0
MBF05: On 28/08/2018 Spot Bond				100.19406		100.17185				0.00	0	0
Total MBF056 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 MBF056									0.00	0	0
MBF05 On 28/08/2020 Spot Bond				100.20345		100.18018			0.00	0	0
Total MBF057 SPOT									0.00	0	0
Total For MBF057									0.00	0	0
MBSA On 30/10/2017 Spot Bond			2.30000	98.96457	2.30000	98.96566			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				98.26382		98.26415			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				99.86813		99.84572			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				101.37498		101.35185			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				100.20508		100.18175			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	89.96300	100.00000	89.74569			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	89.98288	100.00000	89.76554			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	86.42542	100.00000	86.22490			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				100.85562		100.83224			0.00	0	0
Total MBP34 SPOT									0.00	0	0
Total For MBP34									0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			8.32000	104.57082	8.37000	104.47295			0.00	0	0
Total MBSA01 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 MBSA01									0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			8.00000	105.04917	8.00000	105.02666			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			8.37000	104.27715	8.42000	104.17950			0.00	0	0
Total MBSA02 SPOT									0.00	0	0
Total For MBSA02									0.00	0	0
MBSA0 On 15/04/2019 Spot Bond			8.91000	103.47994	8.91000	103.45529			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				101.61059		101.58693			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				101.66742		101.64282			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			8.34000	102.81120	8.39000	102.72593			0.00	0	0
Total MEFBS4 SPOT									0.00	0	0
Total For MEFBS4									0.00	0	0
MEFSB On 05/01/2022 Spot Bond			9.18500	104.58145	9.26000	104.28831			0.00	0	30,000,000
Total MEFBS5 SPOT									0.00	0	30,000,000
Total For MEFBS5									0.00	0	30,000,000
MFS1A On 20/12/2018 Spot Bond				101.85052		101.82752			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			9.17500	104.14650	9.26000	103.96254			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				101.39715		101.37265			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				101.50785		101.48128			0.00	0	0
Total MMF201 SPOT									0.00	0	0
Total For MMF201									0.00	0	0
MMF30 On 15/12/2024 Spot Bond				101.91367		101.87952			0.00	0	0
Total MMF301 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 MMF301										0.00	0	0
MMF40 On 15/12/2024 Spot Bond				101.91367		101.87952				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				101.40637		101.38219				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			9.36000	106.80362	9.43500	106.55321				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				100.15154		100.21664				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			11.29000	100.80108	11.36500	100.38535				0.00	0	0
Total MMIG04 SPOT										0.00	0	0
Total For MMIG04										0.00	0	0
MMIG0 On 12/08/2022 Spot Bond			10.02500	103.91009	10.10000	103.59069				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				101.67092		101.64616				0.00	0	0
Total MTN06 SPOT										0.00	0	0
Total For MTN06										0.00	0	0
MTN07 On 13/07/2022 Spot Bond				101.44941		101.42403				0.00	0	0
Total MTN07 SPOT										0.00	0	0
Total For MTN07										0.00	0	0
MTN08 On 20/04/2019 Spot Bond			100.00000	31.67773	100.00000	31.60098				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	37.88370	100.00000	37.79986				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				102.60545		102.58259				0.00	0	0
Total MTNC18 SPOT										0.00	0	0
Total For MTNC18										0.00	0	0
MTNC1 On 15/05/2018 Spot Bond				100.63675		100.61397				0.00	0	0
Total MTNC19 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 MTNC19										0.00	0	0
MWA1L On 18/07/2021 Spot Bond			100.00000	14.31961	100.00000	14.28491				0.00	0	0
Total MWA1U SPOT										0.00	0	0
Total For MWA1U										0.00	0	0
MWA2L On 18/07/2021 Spot Bond			100.00000	13.59696	100.00000	13.48715				0.00	0	0
Total MWA2U SPOT										0.00	0	0
Total For MWA2U										0.00	0	0
MWAR0 On 22/11/2019 Spot Bond				100.36891		100.34423				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	14.28123	100.89771	14.24635				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				102.02483		102.00137				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				102.13585		102.10912				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				111.41832		111.38147				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	13.35157	100.00000	13.31923				0.00	0	0
Total N5F23U SPOT										0.00	0	0
Total For N5F23U										0.00	0	0
N5G23I On 20/06/2023 Spot Bond			100.00000	14.25242	100.00000	14.21790				0.00	0	0
Total N5G23U SPOT										0.00	0	0
Total For N5G23U										0.00	0	0
NAM01 On 19/11/2022 Spot Bond			9.37500	97.93798	9.45000	97.61916				0.00	0	2,000,000,000
Total NAM01 SPOT										0.00	0	2,000,000,000
Total For NAM01										0.00	0	2,000,000,000
NAM02 On 29/06/2020 Spot Bond			8.88000	103.52951	8.95500	103.31974				0.00	0	900,000,000
Total NAM02 SPOT										0.00	0	900,000,000
Total For NAM02										0.00	0	900,000,000
NAM03 On 01/08/2023 Spot Bond			9.37500	104.01800	9.45000	103.65199				0.00	0	500,000,000
Total NAM03 SPOT										0.00	0	500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NAM03										0.00	0	500,000,000
NAM04 On 01/08/2026 Spot Bond			10.29000	102.27037	10.36500	101.80935				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			8.34000	104.03680	8.42500	103.77517				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			9.08500	105.22704	9.16000	104.97800				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	104.35154	9.38000	104.32555				0.00	0	0
Total NBK12A/R208 SPOT										0.00	0	0
Total For NBK12A/R208										0.00	0	0
NBK13 On 19/03/2024 Spot Bond			9.17500	107.19743	9.25000	106.80319				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			8.56000	104.15609	8.63500	103.88980				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			9.11000	99.46395	9.18500	99.17357				0.00	0	0
Total NBK15A SPOT										0.00	0	0
Total For NBK15A										0.00	0	0
NBK16 On 12/02/2025 Spot Bond			9.79000	98.81012	9.86500	98.40024				0.00	0	860,000,000
Total NBK16A SPOT										0.00	0	860,000,000
Total For NBK16A										0.00	0	860,000,000
NBK17 On 22/04/2026 Spot Bond			9.72500	104.99585	9.80000	104.53466				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			8.80500	103.51424	8.89000	103.28565				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			9.26000	103.95816	9.33500	103.64776				0.00	0	0
Total NBK19A SPOT										0.00	0	0
Total For NBK19A										0.00	0	0
NBK20 On 01/06/2026 Spot Bond			9.64000	106.90250	9.71500	106.42772				0.00	0	0
Total NBK20A 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 NBK20A										0.00	0	0
NBK20I On 25/06/2021 Spot Bond				99.95959		99.93626				0.00	0	0
Total NBK20B SPOT										0.00	0	0
Total For NBK20B										0.00	0	0
NBK21I On 21/07/2027 Spot Bond			10.94000	99.48728	11.01500	99.01928				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				100.74281		100.72152				0.00	0	0
Total NBK21B SPOT										0.00	0	0
Total For NBK21B										0.00	0	0
NBK22I On 19/11/2022 Spot Bond			9.51500	105.21798	9.59000	104.88524				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				100.63996		100.61705				0.00	0	0
Total NBK22B SPOT										0.00	0	0
Total For NBK22B										0.00	0	0
NBK23I On 19/11/2025 Spot Bond			9.94000	107.27503	10.01500	106.82237				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				100.65579		100.63175				0.00	0	0
Total NBK23B SPOT										0.00	0	0
Total For NBK23B										0.00	0	0
NBK24I On 19/11/2027 Spot Bond			9.89000	109.85618	9.96500	109.33214				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				100.62209		100.59771				0.00	0	0
Total NBK24B SPOT										0.00	0	0
Total For NBK24B										0.00	0	0
NBK25I On 17/02/2023 Spot Bond			9.41500	105.77868	9.49000	105.42847				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				100.52653		100.50100				0.00	0	0
Total NBK25B SPOT										0.00	0	0
Total For NBK25B										0.00	0	0
NBK26I On 10/05/2023 Spot Bond			100.00000	14.77696	100.00000	14.74444				0.00	0	0
Total NBK26A 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 NBK26A										0.00	0	0
NBK26I On 22/04/2026 Spot Bond				101.83379		101.80699				0.00	0	0
Total NBK26B SPOT										0.00	0	0
Total For NBK26B										0.00	0	0
NBK27I On 10/05/2026 Spot Bond			9.93000	110.56133	10.00500	110.08373				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				100.33595		100.40511				0.00	0	0
Total NBK27B SPOT										0.00	0	0
Total For NBK27B										0.00	0	0
NBK28I On 02/08/2023 Spot Bond			9.42500	103.53800	9.50000	103.17328				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				100.38430		100.35997				0.00	0	0
Total NBK28B SPOT										0.00	0	0
Total For NBK28B										0.00	0	0
NBK29I On 31/07/2026 Spot Bond			9.99000	103.99635	10.06500	103.52580				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				100.67966		100.65594				0.00	0	0
Total NBK29B SPOT										0.00	0	0
Total For NBK29B										0.00	0	0
NBK30I On 20/02/2024 Spot Bond			9.21500	102.27653	9.29000	101.88910				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				100.46660		100.44157				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				100.48926		100.46478				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				100.21108		100.18708				0.00	0	0
Total NBK32B SPOT										0.00	0	0
Total For NBK32B										0.00	0	0
NBK33I On 10/05/2019 Spot Bond				100.83422		100.81036				0.00	0	0
Total NBK33B 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 NBK33B										0.00	0	0
NBK34I On 10/05/2021 Spot Bond				100.66566		100.64060				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				100.68019		100.65459				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				100.69818		100.67190				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				100.86145		100.83753				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				100.85949		100.83458				0.00	0	0
Total NBK38B SPOT										0.00	0	0
Total For NBK38B										0.00	0	0
NBK3A On 09/09/2019 Spot Bond			7.99000	106.10376	8.04000	105.98636				0.00	0	0
Total NBK3A SPOT										0.00	0	0
Total For NBK3A										0.00	0	0
NBK3A On 09/09/2019 Spot Bond			100.00000	28.70283	100.00000	28.63965				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			11.06500	47.25701	11.14000	47.01610				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				100.95503		100.92891				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				100.46157		100.43798				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				100.38326		100.35892				0.00	0	0
Total NBK42B SPOT										0.00	0	0
Total For NBK42B										0.00	0	0
NBK43I On 20/02/2024 Spot Bond				100.39489		100.36987				0.00	0	0
Total NBK43B 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 NBK43B									0.00	0	0
NBK7B On 19/04/2020 Spot Bond				101.32046		101.29457			0.00	0	0
Total NBK7B SPOT									0.00	0	0
Total For NBK7B									0.00	0	0
NCLN7 On 20/09/2017 Spot Bond				101.91972		101.89582			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				101.51841		101.49448			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				102.01018		101.98509			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	10.65811	100.00000	10.63229			0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	10.65811	100.00000	10.63229			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			10.23500	106.90535	10.31000	106.52126			0.00	0	0
Total NCLN83 SPOT									0.00	0	0
Total For NCLN83									0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				101.99953		101.97459			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			10.27000	105.86582	10.34500	105.48444			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				102.01018		101.98509			0.00	0	0
Total NCLN87 SPOT									0.00	0	0
Total For NCLN87									0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				102.02711		102.00180			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				102.04839		102.02280			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				100.04474		100.02256			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NCLN92 SPOT										0.00	0	0
Total For NCLN92										0.00	0	0
NCLN9 On 09/04/2018 Spot Bond				101.45996		101.43577				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				101.92420		101.89918				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				101.46001		101.43582				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	16.05716	100.00000	16.01827				0.00	0	0
Total NED01U SPOT										0.00	0	0
Total For NED01U										0.00	0	0
NED02 On 15/03/2022 Spot Bond			100.00000	13.43304	100.00000	13.40644				0.00	0	0
Total NED02U SPOT										0.00	0	0
Total For NED02U										0.00	0	0
NED03 On 26/05/2022 Spot Bond			100.00000	12.70787	100.00000	12.67708				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	16.73998	100.00000	16.69943				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				101.80453		101.77877				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				100.92807		100.90247				0.00	0	0
Total NED14 SPOT										0.00	0	0
Total For NED14										0.00	0	0
NED15 On 08/04/2019 Spot Bond			8.87000	106.66195	8.92000	106.56278				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				102.12224		102.09615				0.00	0	0
Total NED16 SPOT										0.00	0	0
Total For NED16										0.00	0	0
NED17 On 14/10/2019 Spot Bond				101.53584		101.50834				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NED17 SPOT										0.00	0	0
Total For NED17										0.00	0	0
NED18 On 16/01/2020 Spot Bond				101.45338		101.42590				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				103.18335		103.15442				0.00	0	0
Total NED19 SPOT										0.00	0	0
Total For NED19										0.00	0	0
NED20 On 01/07/2020 Spot Bond			10.42500	104.08855	10.51000	103.85395				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				102.79578		102.75643				0.00	0	0
Total NEDT1A SPOT										0.00	0	0
Total For NEDT1A										0.00	0	0
NEDT1 On 26/11/2021 Spot Bond				100.32668		100.28981				0.00	0	0
Total NEDT1B SPOT										0.00	0	0
Total For NEDT1B										0.00	0	0
NGL01 On 22/09/2021 Spot Bond				104.51447		104.48311				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				103.36213		103.33207				0.00	0	0
Total NGL02 SPOT										0.00	0	0
Total For NGL02										0.00	0	0
NGL03 On 26/05/2022 Spot Bond				100.26676		100.23658				0.00	0	0
Total NGL03 SPOT										0.00	0	0
Total For NGL03										0.00	0	0
NGLT1 On 01/07/2022 Spot Bond				102.44170		102.40641				0.00	0	0
Total NGLT1A SPOT										0.00	0	0
Total For NGLT1A										0.00	0	0
NHM00 On 25/11/2020 Spot Bond			10.00000	111.14100	10.00000	111.11200				0.00	0	0
Total NHM001/JIBAR SPOT										0.00	0	0
Total For NHM001/JIBAR										0.00	0	0
NHM00 On 12/05/2021 Spot Bond			13.50000	104.24093	13.50000	104.20393				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				99.85022		99.82032				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NHM003 SPOT										0.00	0	0
Total For NHM003										0.00	0	0
NILB11 On 31/01/2025 Spot Bond			3.38000	120.73660	3.38000	120.71777				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	170.88059	3.45000	170.85352				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			3.77000	117.60173	3.77000	117.58217				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			3.77000	165.46608	3.75000	165.73459				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			4.08000	160.95439	4.06000	161.21296				0.00	0	0
Total NILB15 SPOT										0.00	0	0
Total For NILB15										0.00	0	0
NILB17 On 31/01/2038 Spot Bond			4.00000	100.54882	4.05000	99.76125				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			8.22500	103.93478	8.31000	103.69405				0.00	0	0
Total NMP20N SPOT										0.00	0	0
Total For NMP20N										0.00	0	0
NQ1A1 On 22/05/2020 Spot Bond			8.85500	104.19052	8.94000	103.95851				0.00	0	0
Total NQ1A10 SPOT										0.00	0	0
Total For NQ1A10										0.00	0	0
NQ1A1 On 22/05/2018 Spot Bond				100.32562		100.30246				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				100.27619		100.25203				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				100.34792		100.32465				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				100.33721		100.31424				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NQ1A23 SPOT										0.00	0	0
Total For NQ1A23										0.00	0	0
NQ1A2 On 22/05/2020 Spot Bond				100.35934		100.33488				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				100.36893		100.34382				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				100.33721		100.31424				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			9.05500	104.18800	9.14000	103.95603				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				100.37933		100.35594				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				100.36821		100.34316				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				100.34530		100.32178				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			9.25500	104.18553	9.34000	103.95358				0.00	0	0
Total NQ1C10 SPOT										0.00	0	0
Total For NQ1C10										0.00	0	0
NQ1C1 On 22/05/2018 Spot Bond				100.34934		100.32555				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				100.38553		100.35932				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				100.38537		100.36157				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				100.42575		100.39684				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NQF1D5 SPOT										0.00	0	0
Total For NQF1D5										0.00	0	0
NQF1D On 22/05/2018 Spot Bond				100.35742		100.33309				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				100.39853		100.37186				0.00	0	0
Total NQF1D8 SPOT										0.00	0	0
Total For NQF1D8										0.00	0	0
NRA01: On 30/11/2018 Spot Bond			8.10000	108.02532	8.15000	107.94210				0.00	0	0
Total NRA018 SPOT										0.00	0	0
Total For NRA018										0.00	0	0
NRA02: On 31/10/2022 Spot Bond			9.06000	117.16525	9.13500	116.80963				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			3.62000	176.19946	3.62000	176.17075				0.00	0	0
Total NRA023 SPOT										0.00	0	0
Total For NRA023										0.00	0	0
NRA02: On 30/11/2028 Spot Bond			10.96000	111.45909	11.03500	110.92217				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	15.23047	100.00000	15.19677				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				102.26499		102.24273				0.00	0	500,000,000
Total NTC16 SPOT										0.00	0	500,000,000
Total For NTC16										0.00	0	500,000,000
NTC18 On 27/02/2019 Spot Bond				100.62632		100.60282				0.00	0	0
Total NTC18 SPOT										0.00	0	0
Total For NTC18										0.00	0	0
NTC19 On 27/07/2020 Spot Bond				101.02035		100.99522				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				101.24772		101.22333				0.00	0	0
Total NTC20 SPOT										0.00	0	0
Total For NTC20										0.00	0	0
NTC21 On 24/03/2022 Spot Bond				101.01432		100.98951				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NTC21 SPOT										0.00	0	0
Total For NTC21										0.00	0	0
OML02 On 27/11/2019 Spot Bond				100.76039		100.73475				0.00	0	0
Total OML02 SPOT										0.00	0	0
Total For OML02										0.00	0	0
OML03 On 27/11/2019 Spot Bond			9.37500	102.30319	9.46000	102.11068				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				102.21167		102.18588				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			9.59000	104.90239	9.66500	104.70993				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			10.35500	104.66265	10.43000	104.36832				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			11.39000	102.91881	11.46500	102.52127				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				100.06940		100.04474				0.00	0	0
Total OML08 SPOT										0.00	0	0
Total For OML08										0.00	0	0
OML09 On 14/09/2022 Spot Bond			10.34500	101.90127	10.42000	101.58180				0.00	0	1,055,000,000
Total OML09 SPOT										0.00	0	1,055,000,000
Total For OML09										0.00	0	1,055,000,000
OML10 On 14/09/2025 Spot Bond			11.39000	99.55355	11.46500	99.13742				0.00	0	870,000,000
Total OML10 SPOT										0.00	0	870,000,000
Total For OML10										0.00	0	870,000,000
PMM12 On 25/11/2020 Spot Bond			10.00000	111.14100	10.00000	111.11200				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	100.00000				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				99.97852		99.95691				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.00000				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				99.68913		99.66599				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				100.65696		100.63506				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				100.76981		100.74611				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				100.19496		100.17327				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				99.86168		99.83820				0.00	0	0
Total PMM38 SPOT										0.00	0	0
Total For PMM38										0.00	0	0
PMM39 On 04/09/2018 Spot Bond			100.00000	49.52268	100.00000	49.30252			930,000,000,000,000.00	39,300,000,000	17,100,000,000	
Total PMM39 SPOT									10,000,000,000,000.00	39,300,000,000	17,100,000,000	
Total For PMM39									10,000,000,000,000.00	39,300,000,000	17,100,000,000	
PPC002 On 31/12/2018 Spot Bond				98.64271		98.61286				0.00	0	0
Total PPC002 SPOT										0.00	0	0
Total For PPC002										0.00	0	0
PPC003 On 31/10/2019 Spot Bond				97.96367		97.93724				0.00	0	0
Total PPC003 SPOT										0.00	0	0
Total For PPC003										0.00	0	0
PRE1A On 27/01/2018 Spot Bond				101.01795		100.99458				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				100.98582		100.96153				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				101.08104		101.05439				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total PRE1C1 SPOT									0.00	0	0
Total For PRE1C1									0.00	0	0
PRE1D On 27/01/2018 Spot Bond				101.10316		101.07597			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				100.36262		100.33963			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				100.37980		100.35573			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				100.39483		100.36981			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				100.42484		100.39793			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				100.42912		100.40194			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				100.43341		100.40595			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			8.49000	114.92193	8.56500	114.38224			865,550,012,542,000.00	1,750,948,175,800	2,084,762,395,600
Total R186 SPOT									5,550,012,542,000.00	750,948,175,800	884,762,395,600
Total For R186									5,550,012,542,000.00	750,948,175,800	884,762,395,600
R197 On 07/12/2023 Spot Bond			2.42000	297.25882	2.42000	297.21999			411,286,260,000.00	169,953,000	20,314,535,600
Total R197 SPOT									411,286,260,000.00	169,953,000	20,314,535,600
Total For R197									411,286,260,000.00	169,953,000	20,314,535,600
R202 On 07/12/2033 Spot Bond			2.57000	237.66308	2.57000	237.63105			215,175,718,999,000.00	83,725,960,700	185,247,345,900
Total R202 SPOT									15,175,718,999,000.00	83,725,960,700	185,247,345,900
Total For R202									15,175,718,999,000.00	83,725,960,700	185,247,345,900
R2023 On 28/02/2023 Spot Bond			7.77500	100.01620	7.85000	99.66613			200,795,752,925,000.00	283,060,547,000	684,453,820,000
Total R2023 SPOT									10,795,752,925,000.00	283,060,547,000	684,453,820,000
Total For R2023									10,795,752,925,000.00	283,060,547,000	684,453,820,000
R203 On 15/09/2017 Spot Bond			4.31000	99.89384	4.35000	99.88096			16,378,000,000,000.00	3,800,000,000	101,570,000,000

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 R203 SPOT									16,378,000,000,000.00	3,800,000,000	101,570,000,000
Total For R203									16,378,000,000,000.00	3,800,000,000	101,570,000,000
R2030 On 31/01/2030 Spot Bond			9.06000	92.99002	9.12500	92.51659			679,022,199,716,000.00	185,322,538,600	481,840,533,300
Total R2030 SPOT									9,022,199,716,000.00	185,322,538,600	481,840,533,300
Total For R2030									9,022,199,716,000.00	185,322,538,600	481,840,533,300
R2032 On 31/03/2032 Spot Bond			9.29500	95.32393	9.36500	94.78261			071,743,552,594,000.00	115,303,233,200	376,855,424,500
Total R2032 SPOT									1,743,552,594,000.00	115,303,233,200	376,855,424,500
Total For R2032									1,743,552,594,000.00	115,303,233,200	376,855,424,500
R2035 On 28/02/2035 Spot Bond			9.55000	94.45916	9.60500	93.99321			627,221,480,290,000.00	170,389,683,800	442,717,827,100
Total R2035 SPOT									2,221,480,290,000.00	170,389,683,800	442,717,827,100
Total For R2035									2,221,480,290,000.00	170,389,683,800	442,717,827,100
R2037 On 31/01/2037 Spot Bond			9.66000	90.75633	9.71500	90.29441			874,317,431,944,000.00	297,548,388,400	723,838,127,800
Total R2037 SPOT									4,317,431,944,000.00	297,548,388,400	723,838,127,800
Total For R2037									4,317,431,944,000.00	297,548,388,400	723,838,127,800
R204 On 21/12/2018 Spot Bond			6.92000	102.97738	6.97000	102.89677			707,642,544,156,000.00	391,277,824,300	241,685,492,400
Total R204 SPOT									7,642,544,156,000.00	391,277,824,300	241,685,492,400
Total For R204									7,642,544,156,000.00	391,277,824,300	241,685,492,400
R2040 On 31/01/2040 Spot Bond			9.77000	93.93684	9.82000	93.48826			291,118,305,120,000.00	234,505,456,000	544,972,064,300
Total R2040 SPOT									31,118,305,120,000.00	234,505,456,000	544,972,064,300
Total For R2040									31,118,305,120,000.00	234,505,456,000	544,972,064,300
R2044 On 31/01/2044 Spot Bond			9.79500	91.04887	9.84500	90.59663			905,668,691,093,000.00	500,833,965,400	578,934,882,700
Total R2044 SPOT									15,668,691,093,000.00	500,833,965,400	578,934,882,700
Total For R2044									15,668,691,093,000.00	500,833,965,400	578,934,882,700
R2048 On 28/02/2048 Spot Bond			9.75500	90.40425	9.80500	89.93960			629,540,160,084,000.00	474,581,256,800	621,389,055,800
Total R2048 SPOT									29,540,160,084,000.00	474,581,256,800	621,389,055,800
Total For R2048									29,540,160,084,000.00	474,581,256,800	621,389,055,800
R207 On 15/01/2020 Spot Bond			7.17500	101.19104	7.26000	100.99007			478,695,024,632,500.00	1,599,818,121,900	741,560,772,900
Total R207 SPOT									8,695,024,632,500.00	599,818,121,900	741,560,772,900
Total For R207									8,695,024,632,500.00	599,818,121,900	741,560,772,900
R208 On 31/03/2021 Spot Bond			7.36000	101.04249	7.43500	100.79381			851,487,194,464,000.00	115,691,194,900	482,544,432,300
Total R208 SPOT									51,487,194,464,000.00	115,691,194,900	482,544,432,300
Total For R208									51,487,194,464,000.00	115,691,194,900	482,544,432,300
R209 On 31/03/2036 Spot Bond			9.52500	74.43417	9.57500	74.07901			598,598,334,650,000.00	797,753,106,000	974,143,306,300
Total R209 SPOT									18,598,334,650,000.00	797,753,106,000	974,143,306,300
Total For R209									18,598,334,650,000.00	797,753,106,000	974,143,306,300
R210 On 31/03/2028 Spot Bond			2.52000	185.20657	2.50000	185.51918			237,259,484,784,000.00	94,150,589,200	72,902,000,700

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R210 SPOT									17,259,484,784,000.00	94,150,589,200	72,902,000,700
Total For R210									17,259,484,784,000.00	94,150,589,200	72,902,000,700
R212 On 31/01/2022 Spot Bond			2.39000	149.24698	2.39000	149.22766			84,097,798,048,000.00	35,187,363,200	171,288,050,400
Total R212 SPOT									14,097,798,048,000.00	35,187,363,200	171,288,050,400
Total For R212									14,097,798,048,000.00	35,187,363,200	171,288,050,400
R213 On 28/02/2031 Spot Bond			9.16500	83.54735	9.23000	83.08920			547,736,987,517,500.00	168,874,739,500	448,504,300,300
Total R213 SPOT									17,736,987,517,500.00	168,874,739,500	448,504,300,300
Total For R213									17,736,987,517,500.00	168,874,739,500	448,504,300,300
R214 On 28/02/2041 Spot Bond			9.67500	70.85729	9.72500	70.49077			347,644,188,770,000.00	449,368,908,400	169,956,612,900
Total R214 SPOT									17,644,188,770,000.00	449,368,908,400	169,956,612,900
Total For R214									17,644,188,770,000.00	449,368,908,400	169,956,612,900
RCG01 On 24/10/2019 Spot Bond				101.07013		101.04557			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				100.99147		100.96872			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				102.20558		102.17797			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				100.02896		100.00513			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	65.39233	100.00000	65.23391			0.00	0	0
Total RCSB6U SPOT									0.00	0	0
Total For RCSB6U									0.00	0	0
RDF01 On 04/09/2017 Spot Bond			100.00000	99.45504	100.00000	99.72678			0.00	0	0
Total RDF01U SPOT									0.00	0	0
Total For RDF01U									0.00	0	0
RDF02 On 04/12/2020 Spot Bond			100.00000	12.64243	100.00000	12.60581			0.00	0	0
Total RDF02U SPOT									0.00	0	0
Total For RDF02U									0.00	0	0
RDF03 On 04/04/2018 Spot Bond			100.00000	60.76584	100.00000	60.60392			0.00	0	0
Total RDF03U SPOT									0.00	0	0
Total For RDF03U									0.00	0	0
RDF04 On 04/10/2018 Spot Bond			100.00000	40.57538	100.00000	40.46726			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RDF04U SPOT										0.00	0	0
Total For RDF04U										0.00	0	0
RDF05I On 04/12/2019 Spot Bond			100.00000	20.40171	100.00000	20.34735				0.00	0	0
Total RDF05U SPOT										0.00	0	0
Total For RDF05U										0.00	0	0
RDF06I On 28/08/2022 Spot Bond			100.00000	10.90385	100.00000	10.85590				0.00	0	0
Total RDF06U SPOT										0.00	0	0
Total For RDF06U										0.00	0	0
RDFB0 On 11/03/2018 Spot Bond				99.88822		99.86549				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				100.39132		100.36903				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				101.33316		101.30848				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				102.52573		102.50147				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	34.06153	100.00000	33.97902				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				102.16929		102.14567				0.00	0	0
Total RDFB07 SPOT										0.00	0	0
Total For RDFB07										0.00	0	0
RDFB0 On 30/09/2021 Spot Bond				101.82908		101.80433				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				100.04592		100.02308				0.00	0	0
Total RDFB09 SPOT										0.00	0	0
Total For RDFB09										0.00	0	0
RDFB1 On 27/03/2020 Spot Bond				102.02598		102.00174				0.00	0	110,000,000
Total RDFB10 SPOT										0.00	0	110,000,000
Total For RDFB10										0.00	0	110,000,000
RDFB1 On 27/03/2022 Spot Bond				101.79198		101.76703				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RDFB11 SPOT										0.00	0	0
Total For RDFB11										0.00	0	0
RDFC3 On 05/10/2017 Spot Bond				101.48419		101.46160				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				101.66545		101.64242				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				100.04128		100.02072				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				100.92613		100.90331				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				100.46406		100.43916				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	57.86790	100.00000	57.72771				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				100.40288		100.37733				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				100.43892		100.41699				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				102.07497		102.04285				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				102.18595		102.15202				0.00	0	0
Total RED202 SPOT										0.00	0	0
Total For RED202										0.00	0	0
RED20:On 05/04/2019 Spot Bond				102.62128		102.58027				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				102.15976		102.12624				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RED204 SPOT										0.00	0	0
Total For RED204										0.00	0	0
RED30 On 16/09/2021 Spot Bond				102.57297		102.54108				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	82.24302	100.00000	82.06107			000,000,000,000,000.00	20,000,000,000	20,000,000,000	
Total RES01U SPOT									10,000,000,000,000.00	20,000,000,000	20,000,000,000	
Total For RES01U									10,000,000,000,000.00	20,000,000,000	20,000,000,000	
RES021 On 02/03/2019 Spot Bond			100.00000	38.28493	100.00000	38.19117			000,000,000,000,000.00	50,000,000,000	50,000,000,000	
Total RES02U SPOT									10,000,000,000,000.00	50,000,000,000	50,000,000,000	
Total For RES02U									10,000,000,000,000.00	50,000,000,000	50,000,000,000	
RES031 On 02/03/2020 Spot Bond			100.00000	20.28630	100.00000	20.23662			500,000,000,000,000.00	15,000,000,000	15,000,000,000	
Total RES03U SPOT									10,000,000,000,000.00	15,000,000,000	15,000,000,000	
Total For RES03U									10,000,000,000,000.00	15,000,000,000	15,000,000,000	
RES041 On 02/03/2021 Spot Bond			100.00000	12.99559	100.00000	12.96377			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				100.78234		100.76075			0.00	0	800,000,000	
Total RES15 SPOT									0.00	0	800,000,000	
Total For RES15									0.00	0	800,000,000	
RES18 On 05/02/2018 Spot Bond				100.73419		100.70942			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				99.97728		99.95446			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				101.35509		101.33393			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				101.40977		101.38594			0.00	0	0	
Total RES34 SPOT									0.00	0	0	
Total For RES34									0.00	0	0	
RES35 On 25/08/2021 Spot Bond				100.29419		100.26896			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				101.15810		101.13318			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RES36 SPOT										0.00	0	0
Total For RES36										0.00	0	0
RES38 On 01/08/2020 Spot Bond				100.89055		100.86551				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	60.69855	100.00000	60.50904				0.00	0	0
Total RES39U SPOT										0.00	0	0
Total For RES39U										0.00	0	0
RMBI06 On 24/07/2038 Spot Bond			100.00000		100.00000	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				82.85839		82.80636				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	57.69614	100.00000	57.55483				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	20.82109	100.00000	20.77064				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				105.45112		105.40260				0.00	0	0
Total RPS001 SPOT										0.00	0	0
Total For RPS001										0.00	0	0
RPS002 On 30/04/2025 Spot Bond				47.06530		47.06281				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			9.03000	106.58928	9.10500	106.33210				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			9.45500	102.51460	9.53000	102.14027				0.00	0	0
Total RW23 SPOT										0.00	0	0
Total For RW23										0.00	0	0
RW28 On 10/12/2028 Spot Bond			10.86500	98.45686	10.93000	98.02461				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	86.49289	100.00000	86.28842				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total S1328U SPOT									0.00	0	0
Total For S1328U									0.00	0	0
SBK12/ On 25/11/2020 Spot Bond			10.00000	111.14100	10.00000	111.11200			0.00	0	0
Total SBK12/R157 SPOT									0.00	0	0
Total For SBK12/R157									0.00	0	0
SBK14 On 01/12/2017 Spot Bond			6.04500	103.35787	6.09500	103.32886			0.00	0	0
Total SBK14 SPOT									0.00	0	0
Total For SBK14									0.00	0	0
SBK16 On 15/03/2018 Spot Bond				99.93712		99.91349			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				99.97696		99.94984			0.00	100,000,000	50,000,000
Total SBK17 SPOT									0.00	100,000,000	50,000,000
Total For SBK17									0.00	100,000,000	50,000,000
SBK18 On 24/10/2020 Spot Bond				100.34495		100.31837			0.00	0	10,000,000
Total SBK18 SPOT									0.00	0	10,000,000
Total For SBK18									0.00	0	10,000,000
SBK19 On 24/10/2019 Spot Bond				101.13563		101.10956			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				101.45153		101.42523			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				101.15179		101.12265			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				101.39697		101.36784			0.00	0	0
Total SBK22 SPOT									0.00	0	0
Total For SBK22									0.00	0	0
SBK23 On 28/05/2022 Spot Bond			10.60500	106.61475	10.68000	106.30568			0.00	0	1,910,000,000
Total SBK23 SPOT									0.00	0	1,910,000,000
Total For SBK23									0.00	0	1,910,000,000
SBK24 On 19/10/2020 Spot Bond				102.83208		102.80265			0.00	0	0
Total SBK24 SPOT									0.00	0	0
Total For SBK24									0.00	0	0
SBK24/ On 19/10/2025 Spot Bond			100.00000	12.19849	100.00000	12.16894			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBK24/JIBAR SPOT									0.00	0	0
Total For SBK24/JIBAR									0.00	0	0
SBK25 On 25/04/2021 Spot Bond				103.58409		103.55283			0.00	0	0
Total SBK25 SPOT									0.00	0	0
Total For SBK25									0.00	0	0
SBK26 On 25/04/2021 Spot Bond			10.81000	108.68794	10.88500	108.43019			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			8.27000	103.48049	8.32000	103.42900			0.00	0	2,760,000,000
Total SBK9 SPOT									0.00	0	2,760,000,000
Total For SBK9									0.00	0	2,760,000,000
SBN33 On 15/09/2017 Spot Bond			5.71000	99.85941	5.75000	99.84271			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				99.81084		99.78921			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			5.56500	104.19582	5.61500	104.17755			0.00	0	0
Total SBS13 SPOT									0.00	0	0
Total For SBS13									0.00	0	0
SBS16 On 22/09/2018 Spot Bond				102.48549		102.46314			0.00	1,000,000,000	1,000,000,000
Total SBS16 SPOT									0.00	1,000,000,000	1,000,000,000
Total For SBS16									0.00	1,000,000,000	1,000,000,000
SBS18 On 23/06/2021 Spot Bond				102.97491		102.94984			0.00	13,000,000,000	4,800,000,000
Total SBS18 SPOT									0.00	13,000,000,000	4,800,000,000
Total For SBS18									0.00	13,000,000,000	4,800,000,000
SBS19 On 23/06/2021 Spot Bond			8.24000	108.27538	8.31500	108.00206			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			9.49000	106.35045	9.56000	105.90764		14,235,000,000,000.00	0.00	1,500,000,000	1,500,000,000
Total SBS20 SPOT								14,235,000,000,000.00	0.00	1,500,000,000	1,500,000,000
Total For SBS20								14,235,000,000,000.00	0.00	1,500,000,000	1,500,000,000
SBS21 On 15/05/2026 Spot Bond				102.50490		102.47595			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				101.35255		101.32942			0.00	0	4,500,000,000

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 SBS24 SPOT										0.00	0	4,500,000,000
Total For SBS24										0.00	0	4,500,000,000
SBS25 On 24/05/2019 Spot Bond			7.70000	104.35663	7.75000	104.25513				0.00	0	0
Total SBS25 SPOT										0.00	0	0
Total For SBS25										0.00	0	0
SBS27 On 20/02/2024 Spot Bond			9.02500	105.77615	9.10000	105.37840				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			7.72000	103.59383	7.77000	103.49029				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			9.65500	93.84785	9.73000	93.41368				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				99.87460		99.85326				0.00	0	0
Total SBS30 SPOT										0.00	0	0
Total For SBS30										0.00	0	0
SBS31 On 12/06/2027 Spot Bond			9.70500	102.76794	9.78000	102.27445				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				101.82747		101.80397				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				101.88361		101.86055				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			9.79000	106.23534	9.86500	105.82972				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				101.06918		101.04724				0.00	0	0
Total SBS35 SPOT										0.00	0	0
Total For SBS35										0.00	0	0
SBS36 On 29/01/2020 Spot Bond				100.73537		100.71136				0.00	0	0
Total SBS36 SPOT										0.00	0	0
Total For SBS36										0.00	0	0
SBS37 On 29/01/2020 Spot Bond			7.84500	101.11121	7.93000	100.90734				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 SBS37 SPOT									0.00	0	0
Total For SBS37									0.00	0	0
SBS38 On 29/01/2025 Spot Bond			9.28500	99.91955	9.36000	99.50341			0.00	0	20,000,000
Total SBS38 SPOT									0.00	0	20,000,000
Total For SBS38									0.00	0	20,000,000
SBS39 On 29/01/2030 Spot Bond			10.05000	98.62966	10.11500	98.15742			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			8.49000	103.00092	8.56500	102.71710			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				101.22144		101.19714			0.00	0	8,000,000
Total SBS40 SPOT									0.00	0	8,000,000
Total For SBS40									0.00	0	8,000,000
SBS41 On 12/11/2022 Spot Bond			8.69500	108.41910	8.77000	108.07660			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			9.34500	110.64864	9.42000	110.17957			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			9.67000	110.75636	9.74500	110.22630			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				100.72139		100.69775			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				101.41330		101.38864			0.00	0	0
Total SBS45 SPOT									0.00	0	0
Total For SBS45									0.00	0	0
SBS46 On 15/02/2023 Spot Bond			8.72500	108.82367	8.80000	108.46313			0.00	0	0
Total SBS46 SPOT									0.00	0	0
Total For SBS46									0.00	0	0
SBS47 On 15/02/2023 Spot Bond				101.38708		101.36130			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				100.64872		100.62493			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBS48 SPOT										0.00	0	0
Total For SBS48										0.00	0	0
SBS49 On 31/01/2022 Spot Bond				100.89106		100.86669				0.00	0	0
Total SBS49 SPOT										0.00	0	0
Total For SBS49										0.00	0	0
SBS50 On 31/01/2022 Spot Bond			8.87500	103.00935	8.95000	102.71344				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			9.53000	102.11859	9.60500	101.73746				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				100.94047		100.91477				0.00	0	0
Total SBS52 SPOT										0.00	0	0
Total For SBS52										0.00	0	0
SBS53 On 03/05/2027 Spot Bond				101.65179		101.62495				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				99.87053		99.84852				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				100.07964		100.03717				0.00	0	0
Total SBS55 SPOT										0.00	0	0
Total For SBS55										0.00	0	0
SBS56 On 12/06/2022 Spot Bond			8.60000	103.42462	8.67500	103.11039				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				99.86369		99.84057				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				100.50112		100.47632				0.00	0	0
Total SBS58 SPOT										0.00	0	0
Total For SBS58										0.00	0	0
SBSI11 On 07/12/2023 Spot Bond			3.62000	278.95048	3.62000	278.90503				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			4.12000	196.43715	4.12000	196.40249				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBSI14 SPOT									0.00	0	0
Total For SBSI14									0.00	0	0
SBT101 On 31/03/2022 Spot Bond				102.44454		102.40859			0.00	0	50,000,000
Total SBT101 SPOT									0.00	0	50,000,000
Total For SBT101									0.00	0	50,000,000
SCM10 On 15/09/2017 Spot Bond			100.00000	99.85117	100.00000	99.58490			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	86.14931	100.00000	85.95127			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	86.38249	100.00000	86.18391			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	86.80645	100.00000	86.60689			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	87.01844	100.00000	86.81839			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				102.07323		102.03825			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				102.07335		102.03838			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				100.97009		100.93815			0.00	0	0
Total SGI006 SPOT									0.00	0	0
Total For SGI006									0.00	0	0
SHI02 On 01/10/2021 Spot Bond				82.63494		82.63494			0.00	0	0
Total SHI02 SPOT									0.00	0	0
Total For SHI02									0.00	0	0
SHS06 On 12/12/2017 Spot Bond				100.07704		100.05485			0.00	0	0
Total SHS06 SPOT									0.00	0	0
Total For SHS06									0.00	0	0
SHS11L On 25/11/2020 Spot Bond			10.00000	111.14100	10.00000	111.11200			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SHS11U/JIBAR SPOT										0.00	0	0
Total For SHS11U/JIBAR										0.00	0	0
SHS19 On 10/09/2017 Spot Bond			6.54500	99.92833	6.59500	99.90974				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				100.79115		100.76584				0.00	0	560,000,000
Total SHS22 SPOT										0.00	0	560,000,000
Total For SHS22										0.00	0	560,000,000
SHS23 On 29/06/2018 Spot Bond				101.72725		101.70241				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				101.78353		101.75786				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			9.26000	103.21021	9.33500	103.00097				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				101.78353		101.75786				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				101.79812		101.77454				0.00	0	0
Total SHS28 SPOT										0.00	0	0
Total For SHS28										0.00	0	0
SHS29 On 03/12/2018 Spot Bond			100.00000	38.54133	100.00000	38.44693				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				101.61258		101.58792				0.00	400,000,000	200,000,000
Total SHS30 SPOT										0.00	400,000,000	200,000,000
Total For SHS30										0.00	400,000,000	200,000,000
SHS31 On 05/10/2022 Spot Bond				101.64687		101.62166				0.00	0	0
Total SHS31 SPOT										0.00	0	0
Total For SHS31										0.00	0	0
SHS32 On 10/07/2020 Spot Bond				101.49213		101.46737				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				101.52356		101.49824				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SHS33 SPOT										0.00	0	0
Total For SHS33										0.00	0	0
SLI3 On 15/08/2018 Spot Bond			8.12000	101.02607	8.17000	100.95949				0.00	0	0
Total SLI3 SPOT										0.00	0	0
Total For SLI3										0.00	0	0
SLI4 On 15/08/2021 Spot Bond				100.56600		100.53988				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				100.53838		100.51353				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				100.55300		100.52747				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				100.56208		100.53614				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				100.56777		100.54157				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				100.61000		100.58187				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				100.62208		100.59339				0.00	0	0
Total SLRC2 SPOT										0.00	0	0
Total For SLRC2										0.00	0	0
SNT01 On 15/09/2017 Spot Bond			5.51000	103.98373	5.55000	103.96692				0.00	0	3,770,000,000
Total SNT01 SPOT										0.00	0	3,770,000,000
Total For SNT01										0.00	0	3,770,000,000
SNT02 On 12/04/2021 Spot Bond				101.54250		101.51590				0.00	0	0
Total SNT02 SPOT										0.00	0	0
Total For SNT02										0.00	0	0
SNT03 On 12/04/2023 Spot Bond			10.37500	110.51707	10.45000	110.16277				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				101.85971		101.83379				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SNT04 SPOT										0.00	0	0
Total For SNT04										0.00	0	0
SPDA10 On 21/08/2021 Spot Bond				101.19715		100.36853				0.00	0	346,500,000
Total SPDA10 SPOT										0.00	0	346,500,000
Total For SPDA10										0.00	0	346,500,000
SPDA11 On 21/08/2020 Spot Bond				100.38122		100.35702				0.00	0	0
Total SPDA11 SPOT										0.00	0	0
Total For SPDA11										0.00	0	0
SPDA12 On 21/08/2022 Spot Bond				100.38844		100.36378				0.00	0	0
Total SPDA12 SPOT										0.00	0	0
Total For SPDA12										0.00	0	0
SPDA6 On 21/08/2019 Spot Bond				100.37913		100.35507				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				100.37369		100.35038				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				100.38510		100.36108				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				100.38688		100.36233				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				99.87902		99.85442				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				100.96017		100.93391				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				101.47194		101.44872				0.00	0	0
Total SSA05 SPOT										0.00	0	0
Total For SSA05										0.00	0	0
SSA06 On 16/04/2020 Spot Bond			9.06000	100.85542	9.13500	100.66249				0.00	0	300,000,000
Total SSA06 SPOT										0.00	0	300,000,000
Total For SSA06										0.00	0	300,000,000
SSN006 On 31/03/2021 Spot Bond			8.93000	96.38994	9.00500	96.15135				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN004 SPOT										0.00	0	0
Total For SSN004										0.00	0	0
SSN004 On 31/03/2021 Spot Bond			8.93000	96.38994	9.00500	96.15135				0.00	0	0
Total SSN005 SPOT										0.00	0	0
Total For SSN005										0.00	0	0
SSN005 On 15/09/2017 Spot Bond			5.19000	99.87220	5.23000	99.85691				0.00	0	0
Total SSN009 SPOT										0.00	0	0
Total For SSN009										0.00	0	0
SSN009 On 31/01/2025 Spot Bond			3.93500	116.30304	3.93500	116.28318				0.00	0	0
Total SSN011 SPOT										0.00	0	0
Total For SSN011										0.00	0	0
SSN011 On 21/12/2026 Spot Bond			9.99000	105.21899	10.06500	104.73566				0.00	0	0
Total SSN017 SPOT										0.00	0	0
Total For SSN017										0.00	0	0
SSN017 On 28/02/2031 Spot Bond			11.03500	72.13934	11.10000	71.76195				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN021 On 21/01/2019 Spot Bond				101.15295		101.12814				0.00	0	0
Total SSN024 SPOT										0.00	0	0
Total For SSN024										0.00	0	0
SSN024 On 16/01/2019 Spot Bond				101.25987		101.23623				0.00	0	0
Total SSN026 SPOT										0.00	0	0
Total For SSN026										0.00	0	0
SSN026 On 25/09/2019 Spot Bond				101.86513		101.83957				0.00	0	0
Total SSN027 SPOT										0.00	0	0
Total For SSN027										0.00	0	0
SSN027 On 07/12/2023 Spot Bond				99.97322		99.94638				0.00	0	0
Total SSN029 SPOT										0.00	0	0
Total For SSN029										0.00	0	0
SSN029 On 17/03/2020 Spot Bond				102.01924		101.99403				0.00	0	0
Total SSN033 SPOT										0.00	0	0
Total For SSN033										0.00	0	0
SSN033 On 02/06/2020 Spot Bond				100.04677		100.02353				0.00	0	0
Total SSN034 SPOT										0.00	0	0
Total For SSN034										0.00	0	0
SSN034 On 17/11/2020 Spot Bond				100.50371		100.47813				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN035 SPOT										0.00	0	0
Total For SSN035										0.00	0	0
SSN035 On 18/12/2020 Spot Bond				107.38958		107.38958				0.00	0	0
Total SSN036 SPOT										0.00	0	0
Total For SSN036										0.00	0	0
SSN036 On 01/06/2021 Spot Bond				100.03449		100.09888				0.00	0	0
Total SSN037 SPOT										0.00	0	0
Total For SSN037										0.00	0	0
SSN037 On 26/01/2021 Spot Bond			9.55000	101.07041	9.55000	101.04479				0.00	0	0
Total SSN038 SPOT										0.00	0	0
Total For SSN038										0.00	0	0
SSN038 On 13/10/2023 Spot Bond				101.41952		101.39469				0.00	0	0
Total SSN040 SPOT										0.00	0	0
Total For SSN040										0.00	0	0
SSN040 On 13/10/2023 Spot Bond			9.17500	106.73778	9.25000	106.36138				0.00	0	0
Total SSN041 SPOT										0.00	0	0
Total For SSN041										0.00	0	0
SSN041 On 01/12/2017 Spot Bond				95.34890		95.34890				0.00	0	0
Total SSN042 SPOT										0.00	0	0
Total For SSN042										0.00	0	0
SSN042 On 31/01/2038 Spot Bond			4.13000	98.56111	4.18000	97.79204				0.00	0	0
Total SSN043 SPOT										0.00	0	0
Total For SSN043										0.00	0	0
SSN043 On 09/02/2027 Spot Bond				100.68067		100.65507				0.00	0	0
Total SSN044 SPOT										0.00	0	0
Total For SSN044										0.00	0	0
SSN044 On 14/02/2018 Spot Bond				100.51289		100.49021				0.00	0	0
Total SSN045 SPOT										0.00	0	0
Total For SSN045										0.00	0	0
SSN045 On 30/04/2027 Spot Bond				100.96598		100.93980				0.00	0	0
Total SSN046 SPOT										0.00	0	0
Total For SSN046										0.00	0	0
SSN046 On 05/04/2027 Spot Bond				101.50329		101.47856				0.00	1,000,000,000	500,000,000
Total SSN047 SPOT										0.00	1,000,000,000	500,000,000
Total For SSN047										0.00	1,000,000,000	500,000,000
SSN047 On 21/06/2018 Spot Bond				101.73303		101.71052				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN048 SPOT										0.00	0	0
Total For SSN048										0.00	0	0
SSN048 On 30/09/2027 Spot Bond				101.95786		101.89934				0.00	0	0
Total SSN049 SPOT										0.00	0	0
Total For SSN049										0.00	0	0
SSN049 On 08/12/2023 Spot Bond			3.45000	280.03317	3.45000	279.97335				0.00	0	0
Total SSN050 SPOT										0.00	0	0
Total For SSN050										0.00	0	0
SZ25 On 30/09/2025 Spot Bond			9.44000	101.45196	9.51500	101.01703				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				100.37698		100.35305				0.00	0	0
Total T12A10 SPOT										0.00	0	0
Total For T12A10										0.00	0	0
T12A10 On 21/08/2019 Spot Bond				100.92946		100.90511				0.00	0	0
Total T12A11 SPOT										0.00	0	0
Total For T12A11										0.00	0	0
T12A11 On 21/08/2019 Spot Bond			8.82500	100.74604	8.91000	100.57220				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				100.57796		100.55535				0.00	0	0
Total T13A10 SPOT										0.00	0	0
Total For T13A10										0.00	0	0
T13A10 On 21/08/2020 Spot Bond				100.39017		100.36583				0.00	0	0
Total T13A11 SPOT										0.00	0	0
Total For T13A11										0.00	0	0
T13A11 On 21/08/2020 Spot Bond			8.72500	104.80509	8.81000	104.55750				0.00	0	0
Total T13A12 SPOT										0.00	0	0
Total For T13A12										0.00	0	0
T13A12 On 21/08/2018 Spot Bond				100.35972		100.33729				0.00	0	0
Total T13A13 SPOT										0.00	0	0
Total For T13A13										0.00	0	0
T13A13 On 21/08/2018 Spot Bond				100.57796		100.55535				0.00	0	0
Total T13A14 SPOT										0.00	0	0
Total For T13A14										0.00	0	0
T13A14 On 21/08/2020 Spot Bond				100.38933		100.36504				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total T13A15 SPOT										0.00	0	0
Total For T13A15										0.00	0	0
T13A1€ On 21/08/2020 Spot Bond			8.82500	104.23119	8.91000	103.98458				0.00	0	0
Total T13A16 SPOT										0.00	0	0
Total For T13A16										0.00	0	0
T13A1€ On 21/08/2018 Spot Bond				100.38560		100.36113				0.00	0	0
Total T13A18 SPOT										0.00	0	0
Total For T13A18										0.00	0	0
T13A1€ On 21/08/2020 Spot Bond				100.09891		100.07371				0.00	0	0
Total T13A19 SPOT										0.00	0	0
Total For T13A19										0.00	0	0
T13A2€ On 21/08/2020 Spot Bond			8.77500	102.88116	8.86000	102.63664				0.00	0	0
Total T13A20 SPOT										0.00	0	0
Total For T13A20										0.00	0	0
T14A1€ On 21/11/2019 Spot Bond				100.38339		100.35905				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				100.39182		100.36694				0.00	0	0
Total T14A11 SPOT										0.00	0	0
Total For T14A11										0.00	0	0
T14A12 On 21/11/2021 Spot Bond			9.15000	102.65012	9.15000	102.62503				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				100.04210		100.02114				0.00	0	0
Total TFS117 SPOT										0.00	0	0
Total For TFS117										0.00	0	0
TFS12€ On 20/03/2019 Spot Bond				101.53265		101.50964				0.00	0	0
Total TFS123 SPOT										0.00	0	0
Total For TFS123										0.00	0	0
TFS13€ On 06/07/2018 Spot Bond				101.92875		101.90675				0.00	0	4,000,000,000
Total TFS135 SPOT										0.00	0	4,000,000,000
Total For TFS135										0.00	0	4,000,000,000
TFS13€ On 06/07/2020 Spot Bond				101.53801		101.51416				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS13€ On 27/05/2019 Spot Bond				100.44994		100.42624				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TFS139 SPOT										0.00	0	0
Total For TFS139										0.00	0	0
TFS141On 28/10/2019 Spot Bond				100.94117		100.91737				0.00	0	0
Total TFS141 SPOT										0.00	0	0
Total For TFS141										0.00	0	0
TFS142On 28/10/2021 Spot Bond				100.97356		100.94893				0.00	0	0
Total TFS142 SPOT										0.00	0	0
Total For TFS142										0.00	0	0
TFS143On 17/11/2017 Spot Bond				100.44194		100.41947				0.00	0	0
Total TFS143 SPOT										0.00	0	0
Total For TFS143										0.00	0	0
TFS144On 20/03/2020 Spot Bond				101.84840		101.82543				0.00	0	0
Total TFS144 SPOT										0.00	0	0
Total For TFS144										0.00	0	0
TFS145On 20/03/2022 Spot Bond				101.90365		101.87996				0.00	0	0
Total TFS145 SPOT										0.00	0	0
Total For TFS145										0.00	0	0
TFS146On 25/04/2018 Spot Bond				100.67209		100.64870				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				101.22125		101.19790				0.00	0	0
Total TH11A1 SPOT										0.00	0	0
Total For TH11A1										0.00	0	0
TH11A2On 18/07/2018 Spot Bond				101.26464		101.24041				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	101.16775	8.73000	101.14426				0.00	0	0
Total TH11A3 SPOT										0.00	0	0
Total For TH11A3										0.00	0	0
TH11A4On 18/07/2018 Spot Bond				101.09333		101.06970				0.00	0	0
Total TH11A4 SPOT										0.00	0	0
Total For TH11A4										0.00	0	0
TH11A5On 18/07/2018 Spot Bond				101.41342		101.38983				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH11A5 SPOT										0.00	0	0
Total For TH11A5										0.00	0	0
TH11A5 On 18/07/2018 Spot Bond			8.42000	100.91772	8.47000	100.85411				0.00	0	0
Total TH11A6 SPOT										0.00	0	0
Total For TH11A6										0.00	0	0
TH11A6 On 18/07/2018 Spot Bond				101.07690		101.05341				0.00	0	0
Total TH11A7 SPOT										0.00	0	0
Total For TH11A7										0.00	0	0
TH11A7 On 18/07/2018 Spot Bond				101.41342		101.38983				0.00	0	0
Total TH11A8 SPOT										0.00	0	0
Total For TH11A8										0.00	0	0
TH11A8 On 18/07/2018 Spot Bond				101.53161		101.50676				0.00	0	0
Total TH11B1 SPOT										0.00	0	0
Total For TH11B1										0.00	0	0
TH11B1 On 18/07/2018 Spot Bond				101.31072		101.28556				0.00	0	0
Total TH11B2 SPOT										0.00	0	0
Total For TH11B2										0.00	0	0
TH11B2 On 18/07/2018 Spot Bond				101.30530		101.28025				0.00	0	0
Total TH11B3 SPOT										0.00	0	0
Total For TH11B3										0.00	0	0
TH11B3 On 18/07/2018 Spot Bond				101.44480		101.41693				0.00	0	0
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0
TH11C1 On 18/07/2018 Spot Bond				101.43939		101.41162				0.00	0	0
Total TH11C2 SPOT										0.00	0	0
Total For TH11C2										0.00	0	0
TH11C2 On 18/07/2018 Spot Bond				101.39200		101.36520				0.00	0	0
Total TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11C3 On 18/07/2018 Spot Bond				101.86641		101.82996				0.00	0	0
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11D1 On 18/07/2018 Spot Bond				101.87180		101.83525				0.00	0	0
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11D2 On 18/07/2018 Spot Bond				101.84482		101.80881				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH12A1 On 21/08/2019 Spot Bond				100.35474		100.33106				0.00	0	0
Total TH12A1 SPOT										0.00	0	0
Total For TH12A1										0.00	0	0
TH12A2 On 21/08/2019 Spot Bond				100.38344		100.35911				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A3 On 21/08/2019 Spot Bond			8.77500	101.08715	8.86000	100.91295				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A4 On 21/08/2019 Spot Bond				100.37698		100.35305				0.00	0	0
Total TH12A4 SPOT										0.00	0	0
Total For TH12A4										0.00	0	0
TH12A5 On 21/08/2019 Spot Bond				100.39205		100.36717				0.00	0	0
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0
TH12A6 On 21/08/2019 Spot Bond			8.68500	100.10830	8.77000	99.93534				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A7 On 21/08/2019 Spot Bond				100.37483		100.35104				0.00	0	0
Total TH12A7 SPOT										0.00	0	0
Total For TH12A7										0.00	0	0
TH12A8 On 21/08/2019 Spot Bond				100.39205		100.36717				0.00	0	0
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
TH12A9 On 21/08/2019 Spot Bond			8.79500	99.49958	8.88000	99.32727				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12B1 On 21/08/2019 Spot Bond				100.41140		100.38531				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B2 On 21/08/2019 Spot Bond				100.41140		100.38531				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B3 On 21/08/2019 Spot Bond				100.41140		100.38531				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH12B3 SPOT										0.00	0	0
Total For TH12B3										0.00	0	0
TH12B3 On 21/08/2019 Spot Bond				100.41140		100.38531				0.00	0	0
Total TH12B4 SPOT										0.00	0	0
Total For TH12B4										0.00	0	0
TH12B4 On 21/08/2019 Spot Bond				101.86761		101.84074				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C1 On 21/08/2019 Spot Bond				101.86761		101.84074				0.00	0	0
Total TH12C2 SPOT										0.00	0	0
Total For TH12C2										0.00	0	0
TH12C2 On 21/08/2019 Spot Bond				100.44576		100.41751				0.00	0	0
Total TH12C3 SPOT										0.00	0	0
Total For TH12C3										0.00	0	0
TH12C3 On 21/08/2019 Spot Bond				100.44533		100.41711				0.00	0	0
Total TH12C4 SPOT										0.00	0	0
Total For TH12C4										0.00	0	0
TH12C4 On 21/08/2019 Spot Bond				100.58476		100.54779				0.00	0	0
Total TH12D1 SPOT										0.00	0	0
Total For TH12D1										0.00	0	0
TH12D1 On 21/08/2019 Spot Bond				100.58476		100.54779				0.00	0	0
Total TH12D2 SPOT										0.00	0	0
Total For TH12D2										0.00	0	0
TH12D2 On 21/08/2019 Spot Bond				100.68707		100.65019				0.00	0	0
Total TH12D3 SPOT										0.00	0	0
Total For TH12D3										0.00	0	0
TH12D3 On 21/08/2019 Spot Bond				100.58221		100.54539				0.00	0	0
Total TH12D4 SPOT										0.00	0	0
Total For TH12D4										0.00	0	0
TH12D4 On 21/08/2018 Spot Bond				100.36708		100.34377				0.00	0	0
Total TH13A1 SPOT										0.00	0	0
Total For TH13A1										0.00	0	0
TH13A1 On 21/08/2018 Spot Bond				100.37656		100.35265				0.00	0	0
Total TH13A2 SPOT										0.00	0	0
Total For TH13A2										0.00	0	0
TH13A2 On 21/08/2020 Spot Bond				100.78196		100.75717				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH13A3 SPOT										0.00	0	0
Total For TH13A3										0.00	0	0
TH13A3 On 21/08/2020 Spot Bond			8.92500	101.40415	9.01000	101.16208				0.00	0	0
Total TH13A4 SPOT										0.00	0	0
Total For TH13A4										0.00	0	0
TH13A4 On 21/08/2018 Spot Bond				100.36751		100.34418				0.00	0	0
Total TH13A5 SPOT										0.00	0	0
Total For TH13A5										0.00	0	0
TH13A5 On 21/08/2018 Spot Bond				100.46811		100.44442				0.00	0	0
Total TH13A6 SPOT										0.00	0	0
Total For TH13A6										0.00	0	0
TH13A6 On 21/08/2020 Spot Bond				99.80000		99.77486				0.00	0	0
Total TH13A7 SPOT										0.00	0	0
Total For TH13A7										0.00	0	0
TH13A7 On 21/08/2020 Spot Bond			8.81500	102.49180	8.90000	102.24793				0.00	0	0
Total TH13A8 SPOT										0.00	0	0
Total For TH13A8										0.00	0	0
TH13A8 On 21/08/2018 Spot Bond				100.35972		100.33729				0.00	0	0
Total TH13A9 SPOT										0.00	0	0
Total For TH13A9										0.00	0	0
TH13A9 On 21/08/2020 Spot Bond				100.41130		100.38521				0.00	0	0
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0
TH13B1 On 21/08/2020 Spot Bond				100.41173		100.38561				0.00	0	0
Total TH13B2 SPOT										0.00	0	0
Total For TH13B2										0.00	0	0
TH13B2 On 21/08/2020 Spot Bond				100.41253		100.38678				0.00	0	0
Total TH13B3 SPOT										0.00	0	0
Total For TH13B3										0.00	0	0
TH13B3 On 21/08/2020 Spot Bond				100.40410		100.37887				0.00	0	0
Total TH13B4 SPOT										0.00	0	0
Total For TH13B4										0.00	0	0
TH13B4 On 21/08/2020 Spot Bond				100.41001		100.38400				0.00	0	0
Total TH13B5 SPOT										0.00	0	0
Total For TH13B5										0.00	0	0
TH13B5 On 21/08/2020 Spot Bond				100.44133		100.41336				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH13C1 SPOT										0.00	0	0
Total For TH13C1										0.00	0	0
TH13C: On 21/08/2020 Spot Bond				100.44476		100.41657				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				100.43357		100.40650				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				100.44198		100.41438				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				100.46490		100.43544				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				100.58231		100.54547				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				100.58231		100.54547				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				100.57972		100.54341				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				100.57349		100.53759				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				100.59083		100.55345				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				100.32049		100.29762				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				100.68593		100.66168				0.00	0	0
Total TH14A2 SPOT										0.00	0	0
Total For TH14A2										0.00	0	0
TH14A: On 21/11/2021 Spot Bond				100.39782		100.37257				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH14A3 SPOT										0.00	0	0
Total For TH14A3										0.00	0	0
TH14A3 On 21/11/2021 Spot Bond			8.90000	107.06522	8.97500	106.77490				0.00	0	0
Total TH14A4 SPOT										0.00	0	0
Total For TH14A4										0.00	0	0
TH14A4 On 21/02/2018 Spot Bond				100.34893		100.32676				0.00	0	0
Total TH14A5 SPOT										0.00	0	0
Total For TH14A5										0.00	0	0
TH14A5 On 21/11/2019 Spot Bond				100.38339		100.35905				0.00	0	0
Total TH14A6 SPOT										0.00	0	0
Total For TH14A6										0.00	0	0
TH14A6 On 21/11/2021 Spot Bond				100.39439		100.36936				0.00	0	0
Total TH14A7 SPOT										0.00	0	0
Total For TH14A7										0.00	0	0
TH14A7 On 21/11/2021 Spot Bond			8.85000	104.44432	8.92500	104.15832				0.00	0	0
Total TH14A8 SPOT										0.00	0	0
Total For TH14A8										0.00	0	0
TH14A8 On 21/05/2018 Spot Bond				100.35418		100.33169				0.00	0	0
Total TH14A9 SPOT										0.00	0	0
Total For TH14A9										0.00	0	0
TH14A9 On 21/11/2021 Spot Bond				100.42396		100.39706				0.00	0	0
Total TH14B1 SPOT										0.00	0	0
Total For TH14B1										0.00	0	0
TH14B1 On 21/11/2021 Spot Bond				100.41111		100.38502				0.00	0	0
Total TH14B2 SPOT										0.00	0	0
Total For TH14B2										0.00	0	0
TH14B2 On 21/11/2021 Spot Bond				100.40597		100.38020				0.00	0	0
Total TH14B3 SPOT										0.00	0	0
Total For TH14B3										0.00	0	0
TH14B3 On 21/11/2021 Spot Bond				100.44536		100.41711				0.00	0	0
Total TH14C1 SPOT										0.00	0	0
Total For TH14C1										0.00	0	0
TH14C1 On 21/11/2021 Spot Bond				100.43680		100.40909				0.00	0	0
Total TH14C2 SPOT										0.00	0	0
Total For TH14C2										0.00	0	0
TH14C2 On 21/11/2021 Spot Bond				100.43167		100.40428				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH14C3 SPOT										0.00	0	0
Total For TH14C3										0.00	0	0
TH14D On 21/11/2021 Spot Bond				100.57324		100.53693				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				100.56432		100.52857				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				100.55199		100.51701				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				101.35949		101.33334				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				102.79646		102.76825				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				101.91358		101.87617				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			8.67500	97.40966	8.76000	97.21270				0.00	0	500,000,000
Total TL20 SPOT										0.00	0	500,000,000
Total For TL20										0.00	0	500,000,000
TL20/R On 22/02/2020 Spot Bond			100.00000	25.75416	100.00000	25.70530				0.00	0	0
TL20/R On 25/11/2020 Spot Bond			10.00000	111.14100	10.00000	111.11200				0.00	0	0
Total TL20/R207 SPOT										0.00	0	0
Total For TL20/R207										0.00	0	0
TL21U On 09/12/2021 Spot Bond			100.00000	11.79558	100.00000	11.75876				0.00	0	0
Total TL21U SPOT										0.00	0	0
Total For TL21U										0.00	0	0
TL22 On 04/03/2021 Spot Bond			100.00000	13.96031	100.00000	13.89824				0.00	0	25,000,000,000
Total TL22 SPOT										0.00	0	25,000,000,000
Total For TL22										0.00	0	25,000,000,000
TL23 On 05/09/2022 Spot Bond			100.00000	11.53672	100.00000	8.97728		550,000,000,000,000.00		45,500,000,000	49,200,000,000	
Total TL23 SPOT								50,000,000,000,000.00		45,500,000,000	49,200,000,000	
Total For TL23								50,000,000,000,000.00		45,500,000,000	49,200,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TL24 On 05/09/2022 Spot Bond			100.00000	10.64120	100.00000	10.61739		700,000,000,000,000.00	17,000,000,000	42,300,000,000	
Total TL24 SPOT								10,000,000,000,000.00	17,000,000,000	42,300,000,000	
Total For TL24								10,000,000,000,000.00	17,000,000,000	42,300,000,000	
TL25 On 04/09/2024 Spot Bond			100.00000	14.14148	100.00000	14.08743		170,000,000,000,000.00	71,700,000,000	83,500,000,000	
Total TL25 SPOT								10,000,000,000,000.00	71,700,000,000	83,500,000,000	
Total For TL25								10,000,000,000,000.00	71,700,000,000	83,500,000,000	
TLC01 On 22/09/2017 Spot Bond				103.82626		103.80348		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				101.76636		101.74376		0.00	0	0	
Total TLC02 SPOT								0.00	0	0	
Total For TLC02								0.00	0	0	
TN17 On 14/11/2017 Spot Bond			5.63500	103.52223	5.68500	103.49660		0.00	0	12,251,513,839	
Total TN17 SPOT								0.00	0	12,251,513,839	
Total For TN17								0.00	0	12,251,513,839	
TN17/R On 14/11/2017 Spot Bond			100.00000	87.99107	100.00000	87.78879		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			8.64000	109.79684	8.71500	109.56944		0.00	0	47,139,900,000	
Total TN20 SPOT								0.00	0	47,139,900,000	
Total For TN20								0.00	0	47,139,900,000	
TN20/R On 17/09/2020 Spot Bond			100.00000	23.04198	100.00000	22.99127		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	17.29456	100.00000	17.25266		0.00	0	0	
Total TN20U SPOT								0.00	0	0	
Total For TN20U								0.00	0	0	
TN21U On 13/05/2021 Spot Bond			100.00000	15.44297	100.00000	15.38956		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			9.29500	110.52704	9.37000	110.13895		0.00	0	4,306,500,000	
Total TN23 SPOT								0.00	0	4,306,500,000	
Total For TN23								0.00	0	4,306,500,000	
TN23/R On 06/11/2023 Spot Bond			100.00000	14.76342	100.00000	14.73093		0.00	0	0	
Total TN23/R2023 SPOT								0.00	0	0	
Total For TN23/R2023								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN25 On 19/08/2025 Spot Bond			10.33000	96.02660	10.40500	95.61281			0.00	0	15,480,000,000
Total TN25 SPOT									0.00	0	15,480,000,000
Total For TN25									0.00	0	15,480,000,000
TN25/R On 19/08/2025 Spot Bond			100.00000	10.02774	100.00000	10.00568			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			10.44000	93.23449	10.51500	92.77664			0.00	0	1,010,000,000
Total TN27 SPOT									0.00	0	1,010,000,000
Total For TN27									0.00	0	1,010,000,000
TN27/R On 14/11/2027 Spot Bond			100.00000	11.49046	100.00000	11.46517			0.00	0	0
Total TN27/R186 SPOT									0.00	0	0
Total For TN27/R186									0.00	0	0
TN30 On 09/10/2030 Spot Bond			11.15000	99.86116	11.21500	99.40512			0.00	0	8,900,000,000
Total TN30 SPOT									0.00	0	8,900,000,000
Total For TN30									0.00	0	8,900,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	124.34590	8.00000	124.31925			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			11.80500	96.07835	11.85500	95.68411			0.00	0	2,900,000,000
Total TN40 SPOT									0.00	0	2,900,000,000
Total For TN40									0.00	0	2,900,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	104.38483	10.75000	104.35497			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				100.39297		100.36944			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				100.61356		100.58527			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				100.12608		100.10176			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				100.70150		100.66917			0.00	0	0
Total TORQ6 SPOT									0.00	0	0
Total For TORQ6									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TORQ7 On 15/08/2019 Spot Bond				100.53068		100.50618				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				100.54254		100.51749				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				100.56031		100.53445				0.00	0	0
Total TORQ9 SPOT										0.00	0	0
Total For TORQ9										0.00	0	0
TPDA0 On 25/11/2020 Spot Bond			10.00000	111.14100	10.00000	111.11200				0.00	0	0
Total TPDA01/JIBAR SPOT										0.00	0	0
Total For TPDA01/JIBAR										0.00	0	0
TPDA0 On 05/04/2018 Spot Bond				101.75978		101.73740				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				101.62801		101.60508				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				100.40560		100.38222				0.00	0	0
Total TPDA06 SPOT										0.00	0	0
Total For TPDA06										0.00	0	0
TPDA0 On 30/11/2020 Spot Bond			8.86000	104.30989	8.93500	104.07614				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				99.82409		102.00442				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				99.81523		102.09736				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			9.07500	103.84450	9.16000	103.58086				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				99.82388		102.00669				0.00	0	0
Total TRA2A4 SPOT										0.00	0	0
Total For TRA2A4										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRA2A1 On 14/12/2020 Spot Bond				99.81523		102.09736				0.00	0	0
Total TRA2A5 SPOT										0.00	0	0
Total For TRA2A5										0.00	0	0
TRA2A1 On 14/12/2020 Spot Bond			8.87500	104.46821	8.96000	104.20322				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				99.80130		102.24480				0.00	0	0
Total TRA2B1 SPOT										0.00	0	0
Total For TRA2B1										0.00	0	0
TRA2B1 On 14/12/2020 Spot Bond				99.79595		102.30150				0.00	0	0
Total TRA2B2 SPOT										0.00	0	0
Total For TRA2B2										0.00	0	0
TRA2C On 14/12/2020 Spot Bond				99.77350		102.53960				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				99.76497		102.63029				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				99.70970		103.21955				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				99.70970		103.21955				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				99.83484		102.07976				0.00	0	0
Total TRAA2 SPOT										0.00	0	0
Total For TRAA2										0.00	0	0
TRAA41 On 14/06/2019 Spot Bond			100.00000	31.57822	100.00000	33.48495				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				99.81322		102.12018				0.00	0	0
Total TRAB1 SPOT										0.00	0	0
Total For TRAB1										0.00	0	0
TRAB21 On 14/06/2019 Spot Bond			100.00000	31.79532	100.00000	33.77491				0.00	0	0
Total TRAB2U SPOT										0.00	0	0
Total For TRAB2U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRAC1 On 14/06/2019 Spot Bond				99.81215		102.13153				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	31.97624	100.00000	34.01654				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				101.72613		104.39604				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	34.18346	100.00000	36.96444				0.00	0	0
Total TRAD2U SPOT										0.00	0	0
Total For TRAD2U										0.00	0	0
TRAE1 On 14/06/2019 Spot Bond				102.08184		105.52129				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	36.60777	100.00000	40.20230				0.00	0	0
Total TRAE2U SPOT										0.00	0	0
Total For TRAE2U										0.00	0	0
TSE01L On 31/07/2019 Spot Bond			100.00000	31.03046	100.00000	30.95528				0.00	0	0
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSE03L On 31/10/2020 Spot Bond			100.00000	17.10179	100.00000	17.06037				0.00	0	0
Total TSE03U SPOT										0.00	0	0
Total For TSE03U										0.00	0	0
TSP22C On 26/10/2017 Spot Bond				98.92965		98.90825				0.00	0	0
Total TSP220 SPOT										0.00	0	0
Total For TSP220										0.00	0	0
TSP221 On 26/04/2018 Spot Bond				95.00487		94.98334				0.00	0	0
Total TSP221 SPOT										0.00	0	0
Total For TSP221										0.00	0	0
TSP222 On 10/05/2018 Spot Bond				94.69600		94.67444				0.00	0	0
Total TSP222 SPOT										0.00	0	0
Total For TSP222										0.00	0	0
TSP223 On 23/11/2017 Spot Bond				98.33170		98.31031				0.00	0	0
Total TSP223 SPOT										0.00	0	0
Total For TSP223										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TSP224 On 24/05/2018 Spot Bond				94.40926		94.38776				0.00	0	0
Total TSP224 SPOT										0.00	0	0
Total For TSP224										0.00	0	0
TSP225 On 07/12/2017 Spot Bond				98.03412		98.01275				0.00	0	0
Total TSP225 SPOT										0.00	0	0
Total For TSP225										0.00	0	0
TSP226 On 07/06/2018 Spot Bond				94.15847		94.13715				0.00	0	0
Total TSP226 SPOT										0.00	0	0
Total For TSP226										0.00	0	0
TSP227 On 21/06/2018 Spot Bond				93.87490		93.85371				0.00	0	0
Total TSP227 SPOT										0.00	0	0
Total For TSP227										0.00	0	0
TTO01U On 28/08/2019 Spot Bond			100.00000	30.46068	100.00000	30.38689				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TUHF01 On 26/01/2020 Spot Bond				101.20358		101.17461				0.00	0	0
Total TUHF01 SPOT										0.00	0	0
Total For TUHF01										0.00	0	0
TWC239 On 09/10/2017 Spot Bond				101.31058		101.28910				0.00	0	0
Total TWC239 SPOT										0.00	0	0
Total For TWC239										0.00	0	0
TWC240 On 13/10/2017 Spot Bond				101.12644		101.10633				0.00	0	0
Total TWC240 SPOT										0.00	0	0
Total For TWC240										0.00	0	0
TWC242 On 16/10/2017 Spot Bond				101.16019		101.13870				0.00	0	0
Total TWC242 SPOT										0.00	0	0
Total For TWC242										0.00	0	0
TWC243 On 23/10/2017 Spot Bond				100.91412		100.89334				0.00	0	0
Total TWC243 SPOT										0.00	0	0
Total For TWC243										0.00	0	0
TWC244 On 26/10/2017 Spot Bond				100.87256		100.85179				0.00	0	0
Total TWC244 SPOT										0.00	0	0
Total For TWC244										0.00	0	0
TWC245 On 10/11/2017 Spot Bond				100.53838		100.51767				0.00	0	0
Total TWC245 SPOT										0.00	0	0
Total For TWC245										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TWC24 On 10/11/2017 Spot Bond				100.41414		100.39343			0.00	0	0
Total TWC246 SPOT									0.00	0	0
Total For TWC246									0.00	0	0
TWC24 On 14/11/2017 Spot Bond				100.39343		100.37272			0.00	0	0
Total TWC247 SPOT									0.00	0	0
Total For TWC247									0.00	0	0
TWC24 On 27/11/2017 Spot Bond				100.18616		100.16548			0.00	0	0
Total TWC248 SPOT									0.00	0	0
Total For TWC248									0.00	0	0
TWC24 On 30/11/2017 Spot Bond				100.12378		100.10315			0.00	0	0
Total TWC249 SPOT									0.00	0	0
Total For TWC249									0.00	0	0
UG21 On 02/03/2021 Spot Bond			8.96000	105.23227	9.03500	104.97939			0.00	0	0
Total UG21 SPOT									0.00	0	0
Total For UG21									0.00	0	0
UG26 On 09/03/2026 Spot Bond			10.46000	104.62322	10.53500	104.16640			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	10.95358	100.00000	10.90542			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	10.80108	100.00000	10.75358			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	10.57678	100.00000	10.53026			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	10.37914	100.00000	10.33350			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	8.86184	100.00000	8.84036			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	9.25737	100.00000	9.23494			0.00	0	0
Total VJA04U SPOT									0.00	0	0
Total For VJA04U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VJA05L On 20/04/2024 Spot Bond			100.00000	9.80925	100.00000	9.78550			0.00	0	0
Total VJA05U SPOT									0.00	0	0
Total For VJA05U									0.00	0	0
VJA06L On 20/07/2024 Spot Bond			100.00000	9.87834	100.00000	9.85441			0.00	0	0
Total VJA06U SPOT									0.00	0	0
Total For VJA06U									0.00	0	0
VJA07L On 20/10/2024 Spot Bond			100.00000	9.92482	100.00000	9.90077			0.00	0	0
Total VJA07U SPOT									0.00	0	0
Total For VJA07U									0.00	0	0
VJA08L On 20/01/2025 Spot Bond			100.00000	9.96051	100.00000	9.93638			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	8.84715	100.00000	8.81953			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	8.64627	100.00000	8.62532			0.00	0	0
Total VJB03U SPOT									0.00	0	0
Total For VJB03U									0.00	0	0
VJB04L On 20/01/2024 Spot Bond			100.00000	9.02345	100.00000	9.00159			0.00	0	0
Total VJB04U SPOT									0.00	0	0
Total For VJB04U									0.00	0	0
VJB05L On 20/04/2024 Spot Bond			100.00000	9.56381	100.00000	9.54065			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	9.70577	100.00000	9.68226			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	9.73605	100.00000	9.71247			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	9.77195	100.00000	9.74828			0.00	0	0
Total VJB08U SPOT									0.00	0	0
Total For VJB08U									0.00	0	0
VJB09L On 20/04/2025 Spot Bond			100.00000	8.67761	100.00000	8.65052			0.00	0	0
Total VJB09U SPOT									0.00	0	0
Total For VJB09U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VKC19 On 06/09/2017 Spot Bond				104.19671		104.17390			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				101.53837		101.51679			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	65.33439	100.00000	65.17611			0.00	0	0
Total VKE01U SPOT									0.00	0	0
Total For VKE01U									0.00	0	0
VKE05 On 28/03/2018 Spot Bond				101.93610		101.91279			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				100.68523		100.66120			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				99.95508		99.93245			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				102.11763		102.09290			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				101.46629		101.44199			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				101.49149		101.46675			0.00	0	0
Total VKE10 SPOT									0.00	0	0
Total For VKE10									0.00	0	0
VPA03L On 20/10/2023 Spot Bond			100.00000	10.02426	100.00000	9.99998			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	5.36470	100.00000	5.35171			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	9.61425	100.00000	9.59095			0.00	0	0
Total VPA05U SPOT									0.00	0	0
Total For VPA05U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VPA06L On 20/07/2024 Spot Bond			100.00000	9.70722	100.00000	9.68371				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	9.62015	100.00000	9.59685				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	9.61996	100.00000	9.59665				0.00	0	0
Total VPA08U SPOT										0.00	0	0
Total For VPA08U										0.00	0	0
VPA09L On 20/04/2025 Spot Bond			100.00000	8.59702	100.00000	8.57018				0.00	0	0
Total VPA09U SPOT										0.00	0	0
Total For VPA09U										0.00	0	0
VPB03L On 20/10/2023 Spot Bond			100.00000	10.24006	100.00000	10.21525				0.00	0	0
Total VPB03U SPOT										0.00	0	0
Total For VPB03U										0.00	0	0
VPB04L On 20/01/2024 Spot Bond			100.00000	5.13079	100.00000	5.11836				0.00	0	0
Total VPB04U SPOT										0.00	0	0
Total For VPB04U										0.00	0	0
VPB05L On 20/04/2024 Spot Bond			100.00000	9.31277	100.00000	9.29020				0.00	0	0
Total VPB05U SPOT										0.00	0	0
Total For VPB05U										0.00	0	0
VPB06L On 20/07/2024 Spot Bond			100.00000	9.47864	100.00000	9.45567				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	9.38776	100.00000	9.36501				0.00	0	0
Total VPB07U SPOT										0.00	0	0
Total For VPB07U										0.00	0	0
VPB08L On 20/01/2025 Spot Bond			100.00000	9.38831	100.00000	9.36558				0.00	0	0
Total VPB08U SPOT										0.00	0	0
Total For VPB08U										0.00	0	0
VPB09L On 20/04/2025 Spot Bond			100.00000	8.38960	100.00000	8.36341				0.00	0	0
Total VPB09U SPOT										0.00	0	0
Total For VPB09U										0.00	0	0
VRI708 On 29/11/2017 Spot Bond				100.16438		100.14384				0.00	0	0
Total VRI708 SPOT										0.00	0	0
Total For VRI708										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WRS2L On 25/11/2019 Spot Bond			100.00000	21.74941	100.00000	21.69672			0.00	0	0
Total WRS2U SPOT									0.00	0	0
Total For WRS2U									0.00	0	0
WS05 On 01/08/2018 Spot Bond			2.97000	250.65103	2.97000	250.61467			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			7.48000	104.86814	7.53000	104.76617			0.00	0	0
Total WSP3 SPOT									0.00	0	0
Total For WSP3									0.00	0	0
WSP4 On 28/05/2020 Spot Bond			7.81500	105.30791	7.90000	105.07706			0.00	0	0
Total WSP4 SPOT									0.00	0	0
Total For WSP4									0.00	0	0
WSP5 On 28/05/2021 Spot Bond			8.11000	105.26109	8.18500	104.99718			0.00	0	0
Total WSP5 SPOT									0.00	0	0
Total For WSP5									0.00	0	0
WSP5/I On 28/05/2021 Spot Bond			100.00000	15.67927	100.00000	15.64476			0.00	0	0
Total WSP5/R203 SPOT									0.00	0	0
Total For WSP5/R203									0.00	0	0
Z083 On 30/09/2019 Spot Bond			6.86500	86.98816	6.91500	86.88531			0.00	0	0
Total Z083 SPOT									0.00	0	0
Total For Z083									0.00	0	0
Total for SPOT									1.24e+017	085,238,393,398	525,564,106,599
Total for SPOT :									1.24e+017	085,238,393,398	525,564,106,599
Total Futures									1.24e+017	085,238,399,472	525,565,090,481
Total Options									0.00	0	70,896
Grand Total:									1.24e+017	085,238,399,472	525,565,161,377