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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 15/09/2017

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			10.67206	77.07289	10.70877	76.84650			0.00	0	9,466
ES33 On 01/02/2018 Bond Future			10.77392	78.49064	10.81196	78.25985			0.00	0	0
ES33 On 03/05/2018 Bond Future			10.87350	76.16036	10.91279	75.92572			0.00	0	0
Total ES33 Future									0.00	0	9,466
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			239.12000	0.23912	12,730		0.00	0	0
ES33 On 02/11/2017 Bond Future	10.68	Call			0.00000	0.00000	49,050		0.00	0	0
ES33 On 02/11/2017 Bond Future	10.68	Put			177.34000	0.17734	0,000		0.00	0	0
ES33 On 02/11/2017 Bond Future	10.66	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/11/2017 Bond Future	10.66	Put			300.98000	0.30098	74,590		0.00	0	0
ES33 On 01/02/2018 Bond Future	11.00	Call			1,125.59000	1.12559	1,356,380		0.00	0	0
ES33 On 01/02/2018 Bond Future	11.00	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 01/02/2018 Bond Future	11.01	Call			1,184.74000	1.18474	1,415,530		0.00	0	0
ES33 On 01/02/2018 Bond Future	11.01	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 01/02/2018 Bond Future	10.99	Call			1,066.36000	1.06636	1,297,150		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	11.20	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	11.21	Call			1,740.20000	1.74020	1,974,840		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			1,797.70000	1.79770	2,032,340		0.00	0	0
ES33	On	03/05/2018	Bond Future	11.22	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	03/05/2018	Bond Future	11.20	Call			1,682.63000	1.68263	1,917,270		0.00	0	0
Total ES33 Option												0.00	0	0
Total For ES33												0.00	0	9,466
ES42	On	02/11/2017	Bond Future			10.95733	79.51923	10.97880	79.37043			0.00	0	7,957
ES42	On	01/02/2018	Bond Future			11.05707	80.98181	11.07931	80.83009			0.00	0	0
ES42	On	03/05/2018	Bond Future			11.15955	78.22818	11.18252	78.07406			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			129.90491	129.90491	129.91414	129.91414			0.00	0	2,291
I2025	On	01/02/2018	Bond Future			131.00305	131.00305	131.01212	131.01212			0.00	0	0
I2025	On	03/05/2018	Bond Future			133.49395	133.49395	133.50519	133.50519			0.00	0	0
Total I2025 Future												0.00	0	2,291
I2025	On	02/11/2017	Bond Future	132.98	Put			3,065.86000	3.06586	3,075,090		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			3,045.86000	3.04586	3,055,090		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.97	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.97	Put			3,055.86000	3.05586	3,065,090		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.98	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	01/02/2018	Bond Future	133.89	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	01/02/2018	Bond Future	133.89	Put			2,877.88000	2.87788	2,886,950		0.00	0	0
I2025	On	01/02/2018	Bond Future	133.90	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	01/02/2018	Bond Future	133.90	Put			2,887.88000	2.88788	2,896,950		0.00	0	0
I2025	On	01/02/2018	Bond Future	133.88	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	01/02/2018	Bond Future	133.88	Put			2,867.88000	2.86788	2,876,950		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.21	Call			295.19000	0.29519	283,950		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.21	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.22	Call			285.19000	0.28519	273,950		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.22	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.20	Call			305.19000	0.30519	293,950		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.20	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2025 Option												0.00	0	0
Total For I2025												0.00	0	2,291
I2029	On	02/11/2017	Bond Future			100.24890	100.24890	100.10265	100.10265			0.00	0	1,370
I2029	On	01/02/2018	Bond Future			102.12879	102.12879	101.97938	101.97938			0.00	0	0
I2029	On	03/05/2018	Bond Future			103.05360	103.05360	102.90296	102.90296			0.00	0	0

Contract 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			104.22120	104.22120	104.22827	104.22827			0.00	0	5,174
I2033	On	01/02/2018	Bond Future			106.17549	106.17549	106.18243	106.18243			0.00	0	0
I2033	On	03/05/2018	Bond Future			107.10758	107.10758	107.11620	107.11620			0.00	0	0
Total I2033 Future												0.00	0	5,174
I2033	On	02/11/2017	Bond Future	110.08	Put			5,851.73000	5.85173	5,858,800		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			5,861.73000	5.86173	5,868,800		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.07	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.07	Put			5,841.73000	5.84173	5,848,800		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.08	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.65	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.65	Put			3,467.57000	3.46757	3,474,510		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.66	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.66	Put			3,477.57000	3.47757	3,484,510		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			3,457.57000	3.45757	3,464,510		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.70	Put			583.80000	0.58380	592,420		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			593.80000	0.59380	602,420		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			573.80000	0.57380	582,420		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			128.64119	128.64119	128.44353	128.44353			0.00	0	19,544
I2038	On	01/02/2018	Bond Future			129.54838	129.54838	129.34655	129.34655			0.00	0	0
I2038	On	03/05/2018	Bond Future			132.01174	132.01174	131.80799	131.80799			0.00	0	0
Total I2038 Future												0.00	0	19,544
I2038	On	02/11/2017	Bond Future	136.80	Put			8,356.47000	8.35647	8,158,810		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.81	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.81	Put			8,366.47000	8.36647	8,168,810		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			8,376.47000	8.37647	8,178,810		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.80	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	01/02/2018	Bond Future	136.94	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	01/02/2018	Bond Future	136.94	Put			7,593.45000	7.59345	7,391,620		0.00	0	0
I2038	On	01/02/2018	Bond Future	136.95	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	01/02/2018	Bond Future	136.95	Put			7,603.45000	7.60345	7,401,620		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2038	On	01/02/2018	Bond Future	136.93	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	01/02/2018	Bond Future	136.93	Put			7,583.45000	7.58345	7,381,620		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			482.01000	0.48201	278,260		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.27	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.27	Put			462.01000	0.46201	258,260		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			472.01000	0.47201	268,260		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			123.94176	123.94176	123.95124	123.95124			0.00	0	21,292
I2046	On	01/02/2018	Bond Future			126.26591	126.26591	126.27522	126.27522			0.00	0	0
I2046	On	03/05/2018	Bond Future			127.06852	127.06852	127.07998	127.07998			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			12,358.76000	12.35876	12,368,240		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.32	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.32	Put			12,368.76000	12.36876	12,378,240		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			12,348.76000	12.34876	12,358,240		0.00	0	0
I2046	On	01/02/2018	Bond Future	132.90	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	01/02/2018	Bond Future	132.90	Put			6,624.78000	6.62478	6,634,090		0.00	0	0
I2046	On	01/02/2018	Bond Future	132.91	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	01/02/2018	Bond Future	132.91	Put			6,634.78000	6.63478	6,644,090		0.00	0	0
I2046	On	01/02/2018	Bond Future	132.92	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	01/02/2018	Bond Future	132.92	Put			6,644.78000	6.64478	6,654,090		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			860.02000	0.86002	871,480		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			870.02000	0.87002	881,480		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			850.02000	0.85002	861,480		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			131.98403	131.98403	131.99310	131.99310			0.00	0	22,382
I2050	On	01/02/2018	Bond Future			132.78559	132.78559	132.79444	132.79444			0.00	0	0
I2050	On	03/05/2018	Bond Future			135.31051	135.31051	135.32151	135.32151			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			12,666.90000	12.66690	12,675,970		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2050	On	02/11/2017	Bond Future	144.67	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.67	Put			12,676.90000	12.67690	12,685,970		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			12,656.90000	12.65690	12,665,970		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			7,445.56000	7.44556	7,454,410		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			7,455.56000	7.45556	7,464,410		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			7,435.56000	7.43556	7,444,410		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			298.49000	0.29849	309,490		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			308.49000	0.30849	319,490		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			288.49000	0.28849	299,490		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			8.41636	117.05246	8.43212	116.94512		7.44	1,140,559,170.24	9,744	148,957
R186	On	01/02/2018	Bond Future			8.45711	113.90560	8.47359	113.79598		7.12	0.00	0	198
R186	On	03/05/2018	Bond Future			8.49751	116.02609	8.51462	115.91501		7.20	0.00	0	0
Total R186 Future												1,140,559,170.24	9,744	149,155
R186	On	02/11/2017	Bond Future	8.89	Call			3,359.57000	3.35957	3,441,050	7.66	0.00	0	0
R186	On	02/11/2017	Bond Future	8.89	Put			299.18000	0.29918	273,320	7.66	0.00	0	0
R186	On	02/11/2017	Bond Future	8.90	Call			3,414.44000	3.41444	3,496,600	7.66	0.00	0	0
R186	On	02/11/2017	Bond Future	8.90	Put			288.45000	0.28845	263,270	7.66	0.00	0	0
R186	On	02/11/2017	Bond Future	8.60	Put			787.14000	0.78714	737,460	7.50	0.00	0	3,750
R186	On	02/11/2017	Bond Future	9.00	Call			3,976.66000	3.97666	4,064,990	7.72	0.00	0	0
R186	On	02/11/2017	Bond Future	8.88	Call			3,305.09000	3.30509	3,385,880	7.65	0.00	0	0
R186	On	02/11/2017	Bond Future	9.00	Put			197.50000	0.19750	178,490	7.72	0.00	0	5,000
R186	On	02/11/2017	Bond Future	8.88	Put			310.35000	0.31035	283,800	7.65	0.00	0	0
R186	On	02/11/2017	Bond Future	8.75	Call			2,625.03000	2.62503	2,695,900	7.58	0.00	0	0
R186	On	02/11/2017	Bond Future	8.75	Put			488.56000	0.48856	452,090	7.58	0.00	0	0
R186	On	02/11/2017	Bond Future	8.60	Call			1,922.20000	1.92220	1,979,860	7.50	0.00	0	0
R186	On	01/02/2018	Bond Future	8.98	Call			4,111.28000	4.11128	4,187,620	7.41	0.00	0	0
R186	On	01/02/2018	Bond Future	8.98	Put			810.44000	0.81044	777,160	7.41	0.00	0	0
R186	On	01/02/2018	Bond Future	8.96	Call			4,015.43000	4.01543	4,090,840	7.40	0.00	0	0
R186	On	01/02/2018	Bond Future	8.96	Put			842.51000	0.84251	808,300	7.40	0.00	0	0
R186	On	01/02/2018	Bond Future	9.25	Call			5,475.23000	5.47523	5,562,740	7.56	0.00	0	0
R186	On	01/02/2018	Bond Future	9.25	Put			466.88000	0.46688	444,770	7.56	0.00	0	820

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	01/02/2018	Bond Future	8.50	Put			1,913.70000	1.91370	1,854,710	7.12	0.00	0	0
R186	On	01/02/2018	Bond Future	8.50	Call			2,089.08000	2.08908	2,139,710	7.12	0.00	0	1,460
R186	On	01/02/2018	Bond Future	8.97	Call			4,063.25000	4.06325	4,139,120	7.40	0.00	0	0
R186	On	01/02/2018	Bond Future	8.97	Put			826.35000	0.82635	792,600	7.40	0.00	0	0
R186	On	01/02/2018	Bond Future	7.75	Put			5,355.24000	5.35524	5,259,420	6.84	0.00	0	0
R186	On	01/02/2018	Bond Future	7.75	Call			406.39000	0.40639	420,190	6.84	0.00	0	1,460
R186	On	01/02/2018	Bond Future	9.00	Call			4,207.94000	4.20794	4,285,200	7.42	0.00	0	0
R186	On	01/02/2018	Bond Future	9.00	Put			779.39000	0.77939	747,030	7.42	0.00	0	6,200
R186	On	01/02/2018	Bond Future	8.75	Call			3,064.72000	3.06472	3,129,450	7.27	0.00	0	0
R186	On	01/02/2018	Bond Future	8.75	Put			1,246.93000	1.24693	1,202,040	7.27	0.00	0	820
R186	On	03/05/2018	Bond Future	8.92	Put			1,604.22000	1.60422	1,561,340	7.44	0.00	0	0
R186	On	03/05/2018	Bond Future	8.93	Call			4,236.35000	4.23635	4,304,930	7.44	0.00	0	0
R186	On	03/05/2018	Bond Future	8.93	Put			1,583.57000	1.58357	1,541,070	7.44	0.00	0	0
R186	On	03/05/2018	Bond Future	8.91	Call			4,152.39000	4.15239	4,220,200	7.43	0.00	0	0
R186	On	03/05/2018	Bond Future	8.91	Put			1,625.43000	1.62543	1,582,160	7.43	0.00	0	0
R186	On	03/05/2018	Bond Future	8.92	Call			4,194.11000	4.19411	4,262,310	7.44	0.00	0	0
Total R186 Option												0.00	0	19,510
Total For R186											1,140,559,170.24	9,744	168,665	
R197	On	02/11/2017	Bond Future			301.48316	301.48316	301.50528	301.50528			0.00	0	2,350
R197	On	01/02/2018	Bond Future			300.16230	300.16230	300.18411	300.18411			0.00	0	0
R197	On	03/05/2018	Bond Future			305.86972	305.86972	305.89648	305.89648			0.00	0	0
Total R197 Future												0.00	0	2,350
R197	On	02/11/2017	Bond Future	305.17	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	02/11/2017	Bond Future	305.17	Put			3,664.72000	3.66472	3,686,840		0.00	0	0
R197	On	02/11/2017	Bond Future	305.15	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	02/11/2017	Bond Future	305.15	Put			3,644.72000	3.64472	3,666,840		0.00	0	0
R197	On	02/11/2017	Bond Future	305.16	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	02/11/2017	Bond Future	305.16	Put			3,654.72000	3.65472	3,676,840		0.00	0	0
R197	On	01/02/2018	Bond Future	301.66	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	01/02/2018	Bond Future	301.66	Put			1,475.89000	1.47589	1,497,700		0.00	0	0
R197	On	01/02/2018	Bond Future	301.67	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	01/02/2018	Bond Future	301.67	Put			1,485.89000	1.48589	1,507,700		0.00	0	0
R197	On	01/02/2018	Bond Future	301.68	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	01/02/2018	Bond Future	301.68	Put			1,495.89000	1.49589	1,517,700		0.00	0	0
R197	On	03/05/2018	Bond Future	304.45	Call			1,446.48000	1.44648	1,419,720		0.00	0	0
R197	On	03/05/2018	Bond Future	304.45	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/05/2018	Bond Future	304.46	Call			1,436.48000	1.43648	1,409,720		0.00	0	0
R197	On	03/05/2018	Bond Future	304.46	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/05/2018	Bond Future	304.44	Call			1,456.48000	1.45648	1,429,720		0.00	0	0
R197	On	03/05/2018	Bond Future	304.44	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R197 Option												0.00	0	0
Total For R197												0.00	0	2,350
R202	On	02/11/2017	Bond Future			240.41682	240.41682	240.43350	240.43350		4.16	0.00	0	28,647
R202	On	01/02/2018	Bond Future			241.22094	241.22094	241.23673	241.23673		4.29	0.00	0	0
R202	On	03/05/2018	Bond Future			245.80750	245.80750	245.82750	245.82750		4.30	0.00	0	0
Total R202 Future												0.00	0	28,647
R202	On	02/11/2017	Bond Future	253.90	Put			13,466.94000	13.46694	13,483,550	4.45	0.00	0	0
R202	On	02/11/2017	Bond Future	253.91	Call			0.43000	0.00043	0,370	4.45	0.00	0	0
R202	On	02/11/2017	Bond Future	253.91	Put			13,476.93000	13.47693	13,493,550	4.45	0.00	0	0
R202	On	02/11/2017	Bond Future	253.89	Call			0.44000	0.00044	0,370	4.45	0.00	0	0
R202	On	02/11/2017	Bond Future	253.89	Put			13,456.94000	13.45694	13,473,550	4.45	0.00	0	0
R202	On	02/11/2017	Bond Future	253.90	Call			0.44000	0.00044	0,370	4.45	0.00	0	0
R202	On	01/02/2018	Bond Future	249.07	Call			465.45000	0.46545	457,980	4.62	0.00	0	0
R202	On	01/02/2018	Bond Future	249.07	Put			8,298.72000	8.29872	8,307,040	4.62	0.00	0	0
R202	On	01/02/2018	Bond Future	249.08	Call			464.16000	0.46416	456,700	4.62	0.00	0	0
R202	On	01/02/2018	Bond Future	249.08	Put			8,307.43000	8.30743	8,315,760	4.62	0.00	0	0
R202	On	01/02/2018	Bond Future	249.06	Call			466.74000	0.46674	459,260	4.62	0.00	0	0
R202	On	01/02/2018	Bond Future	249.06	Put			8,290.01000	8.29001	8,298,320	4.62	0.00	0	0
R202	On	03/05/2018	Bond Future	247.48	Call			2,842.34000	2.84234	2,825,970	4.61	0.00	0	0
R202	On	03/05/2018	Bond Future	247.48	Put			4,494.84000	4.49484	4,498,470	4.61	0.00	0	0
R202	On	03/05/2018	Bond Future	247.49	Call			2,838.14000	2.83814	2,821,780	4.61	0.00	0	0
R202	On	03/05/2018	Bond Future	247.49	Put			4,500.64000	4.50064	4,504,280	4.61	0.00	0	0
R202	On	03/05/2018	Bond Future	247.47	Call			2,846.55000	2.84655	2,830,170	4.61	0.00	0	0
R202	On	03/05/2018	Bond Future	247.47	Put			4,489.05000	4.48905	4,492,670	4.61	0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												0.00	0	28,647
R2023	On	02/11/2017	Bond Future			7.72158	101.56057	7.74242	101.47108		4.15	0.00	0	57,230
R2023	On	01/02/2018	Bond Future			7.74208	103.42876	7.76426	103.33734		4.28	0.00	0	0
R2023	On	03/05/2018	Bond Future			7.75288	101.42450	7.77629	101.33195		4.28	0.00	0	0
Total R2023 Future												0.00	0	57,230
R2023	On	02/11/2017	Bond Future	8.57	Put			8.61000	0.00861	6,830	4.39	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.58	Call			3,524.81000	3.52481	3,612,630	4.39	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.58	Put			8.02000	0.00802	6,350	4.39	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.56	Call			3,443.82000	3.44382	3,531,420	4.39	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.56	Put			9.22000	0.00922	7,330	4.39	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.57	Call			3,484.31000	3.48431	3,572,020	4.39	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.32	Put			340.42000	0.34042	318,950	4.47	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.33	Call			2,630.25000	2.63025	2,700,580	4.47	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.33	Put			332.57000	0.33257	311,480	4.47	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.31	Call			2,566.17000	2.56617	2,635,730	4.46	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023	On	01/02/2018	Bond Future	8.31	Put			348.61000	0.34861	326,750	4.46	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.32	Call			2,598.05000	2.59805	2,668,000	4.47	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.28	Call			2,611.45000	2.61145	2,675,540	4.45	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.28	Put			645.15000	0.64515	616,690	4.45	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.29	Call			2,639.48000	2.63948	2,703,910	4.45	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.29	Put			634.63000	0.63463	606,510	4.45	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.27	Call			2,583.82000	2.58382	2,647,560	4.45	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.27	Put			656.09000	0.65609	627,280	4.45	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												0.00	0	57,230
R2030	On	02/11/2017	Bond Future			9.01629	94.69154	9.02700	94.61720			0.00	0	59,104
R2030	On	01/02/2018	Bond Future			9.06695	92.42854	9.07808	92.35251			0.00	0	0
R2030	On	03/05/2018	Bond Future			9.12076	94.14912	9.13221	94.07216			0.00	0	0
Total R2030 Future												0.00	0	59,104
R2030	On	02/11/2017	Bond Future	9.35	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.36	Call			2,271.36000	2.27136	2,345,700		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.36	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.34	Call			2,137.12000	2.13712	2,211,460		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.34	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.35	Call			2,204.28000	2.20428	2,278,620		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.38	Call			2,030.29000	2.03029	2,106,320		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.38	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.39	Call			2,096.49000	2.09649	2,172,520		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			1,964.03000	1.96403	2,040,060		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.37	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.50	Call			2,426.47000	2.42647	2,503,430		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.50	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.51	Call			2,491.22000	2.49122	2,568,180		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.51	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.49	Call			2,361.65000	2.36165	2,438,610		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	59,104
R2032	On	02/11/2017	Bond Future			9.24410	93.02017	9.26023	92.90043		11.00	0.00	0	35,203
R2032	On	01/02/2018	Bond Future			9.30048	94.73127	9.31719	94.60897		10.37	0.00	0	0
R2032	On	03/05/2018	Bond Future			9.35595	92.33787	9.37315	92.21378		11.04	0.00	0	0
Total R2032 Future												0.00	0	35,203
R2032	On	02/11/2017	Bond Future	9.49	Call			2,469.88000	2.46988	2,538,760	11.00	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.49	Put			788.09000	0.78809	737,230	11.00	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	02/11/2017	Bond Future	9.50	Call			2,518.94000	2.51894	2,588,770	11.00	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.50	Put			764.95000	0.76495	715,040	11.00	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.48	Call			2,421.28000	2.42128	2,489,200	10.99	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.48	Put			811.76000	0.81176	759,940	10.99	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.20	Put			2,884.17000	2.88417	2,809,550	10.34	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.20	Call			2,021.59000	2.02159	2,069,270	10.34	0.00	0	7,500
R2032	On	01/02/2018	Bond Future	9.45	Put			1,994.83000	1.99483	1,934,740	10.52	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.45	Call			2,958.63000	2.95863	3,020,840	10.52	0.00	0	750
R2032	On	01/02/2018	Bond Future	9.40	Put			2,152.93000	2.15293	2,089,950	10.48	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.40	Call			2,755.58000	2.75558	2,814,900	10.48	0.00	0	6,800
R2032	On	01/02/2018	Bond Future	9.30	Put			2,497.54000	2.49754	2,428,740	10.41	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.30	Call			2,371.73000	2.37173	2,425,230	10.41	0.00	0	7,800
R2032	On	01/02/2018	Bond Future	9.56	Call			3,430.48000	3.43048	3,498,920	10.61	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.56	Put			1,679.30000	1.67930	1,625,440	10.61	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.57	Call			3,475.03000	3.47503	3,544,020	10.62	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.57	Put			1,652.75000	1.65275	1,599,440	10.62	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.55	Call			3,386.20000	3.38620	3,454,080	10.60	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.55	Put			1,706.20000	1.70620	1,651,780	10.60	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.70	Call			4,576.18000	4.57618	4,647,590	11.39	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.70	Put			2,262.72000	2.26272	2,210,040	11.39	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.71	Call			4,619.42000	4.61942	4,691,230	11.40	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.71	Put			2,236.50000	2.23650	2,184,220	11.40	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.72	Call			4,663.11000	4.66311	4,735,330	11.41	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.72	Put			2,210.80000	2.21080	2,158,930	11.41	0.00	0	0
Total R2032 Option												0.00	0	22,850
Total For R2032												0.00	0	58,053
R2035	On	02/11/2017	Bond Future			9.48218	96.52755	9.51842	96.23465			0.00	0	22,815
R2035	On	01/02/2018	Bond Future			9.54434	98.30323	9.58181	98.00452			0.00	0	0
R2035	On	03/05/2018	Bond Future			9.60199	95.63300	9.64057	95.32933			0.00	0	0
Total R2035 Future												0.00	0	22,815
R2035	On	02/11/2017	Bond Future	9.59	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.60	Call			654.35000	0.65435	947,250		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.60	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.61	Call			734.09000	0.73409	1,026,990		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.61	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.59	Call			574.51000	0.57451	867,410		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.74	Call			1,245.53000	1.24553	1,544,240		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			1,323.43000	1.32343	1,622,140		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.75	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2035	On	01/02/2018	Bond Future	9.73	Call			1,167.53000	1.16753	1,466,240		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.73	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/05/2018	Bond Future	9.90	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/05/2018	Bond Future	9.91	Call			2,080.19000	2.08019	2,383,860		0.00	0	0
R2035	On	03/05/2018	Bond Future	9.91	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/05/2018	Bond Future	9.89	Call			1,928.18000	1.92818	2,231,850		0.00	0	0
R2035	On	03/05/2018	Bond Future	9.89	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/05/2018	Bond Future	9.90	Call			2,004.23000	2.00423	2,307,900		0.00	0	0
Total R2035 Option												0.00	0	0
Total For R2035												0.00	0	22,815
R2037	On	02/11/2017	Bond Future			9.60558	92.64659	9.63161	92.43753		13.20	0.00	0	53,958
R2037	On	01/02/2018	Bond Future			9.66464	90.09565	9.69152	89.88242		12.44	0.00	0	160
R2037	On	03/05/2018	Bond Future			9.72630	91.77272	9.75395	91.55604		12.67	0.00	0	0
Total R2037 Future												0.00	0	54,118
R2037	On	02/11/2017	Bond Future	9.67	Call			1,932.05000	1.93205	2,028,180	13.16	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.67	Put			1,625.08000	1.62508	1,512,150	13.16	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.65	Call			1,848.99000	1.84899	1,942,080	13.14	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.65	Put			1,701.74000	1.70174	1,585,770	13.14	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.66	Call			1,890.33000	1.89033	1,984,940	13.15	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.66	Put			1,663.16000	1.66316	1,548,710	13.15	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.81	Put			2,318.96000	2.31896	2,218,540	12.49	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.82	Call			3,293.60000	3.29360	3,407,360	12.50	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.82	Put			2,285.14000	2.28514	2,185,670	12.50	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.83	Call			3,337.92000	3.33792	3,452,640	12.51	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.83	Put			2,251.71000	2.25171	2,153,200	12.51	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.81	Call			3,249.56000	3.24956	3,362,370	12.49	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.98	Call			4,638.91000	4.63891	4,760,810	12.87	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.98	Put			2,897.53000	2.89753	2,802,750	12.87	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.99	Call			4,683.58000	4.68358	4,806,180	12.88	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.99	Put			2,866.39000	2.86639	2,772,310	12.88	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.97	Call			4,594.41000	4.59441	4,715,610	12.86	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.97	Put			2,928.95000	2.92895	2,833,470	12.86	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												0.00	0	54,118
R204	On	02/11/2017	Bond Future			6.75872	104.34393	6.77402	104.32751		14.49	0.00	0	46,398
R204	On	01/02/2018	Bond Future			6.55444	102.22522	6.57463	102.20820		13.61	0.00	0	0
R204	On	03/05/2018	Bond Future			6.15632	104.12831	6.18391	104.11153		14.55	0.00	0	0
Total R204 Future												0.00	0	46,398
R204	On	02/11/2017	Bond Future	7.75	Call			2,669.46000	2.66946	2,657,930	13.90	0.00	0	0
R204	On	02/11/2017	Bond Future	7.75	Put			1,629.66000	1.62966	1,601,710	13.90	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/11/2017	Bond Future	7.76	Call			2,675.47000	2.67547	2,663,960	13.90	0.00	0	0
R204	On	02/11/2017	Bond Future	7.76	Put			1,625.10000	1.62510	1,597,170	13.90	0.00	0	0
R204	On	02/11/2017	Bond Future	7.74	Call			2,663.45000	2.66345	2,651,900	13.90	0.00	0	0
R204	On	02/11/2017	Bond Future	7.74	Put			1,634.23000	1.63423	1,606,260	13.90	0.00	0	0
R204	On	01/02/2018	Bond Future	7.26	Call			3,570.85000	3.57085	3,568,430	13.01	0.00	0	0
R204	On	01/02/2018	Bond Future	7.26	Put			2,995.77000	2.99577	2,976,330	13.01	0.00	0	0
R204	On	01/02/2018	Bond Future	7.27	Call			3,575.13000	3.57513	3,572,720	13.01	0.00	0	0
R204	On	01/02/2018	Bond Future	7.27	Put			2,991.70000	2.99170	2,972,270	13.01	0.00	0	0
R204	On	01/02/2018	Bond Future	7.25	Call			3,566.58000	3.56658	3,564,150	13.01	0.00	0	0
R204	On	01/02/2018	Bond Future	7.25	Put			2,999.86000	2.99986	2,980,410	13.01	0.00	0	0
R204	On	03/05/2018	Bond Future	7.09	Call			4,870.80000	4.87080	4,869,950	13.94	0.00	0	0
R204	On	03/05/2018	Bond Future	7.09	Put			4,322.81000	4.32281	4,305,180	13.94	0.00	0	0
R204	On	03/05/2018	Bond Future	7.10	Call			4,873.79000	4.87379	4,872,950	13.94	0.00	0	0
R204	On	03/05/2018	Bond Future	7.10	Put			4,319.78000	4.31978	4,302,160	13.94	0.00	0	0
R204	On	03/05/2018	Bond Future	7.08	Call			4,867.81000	4.86781	4,866,960	13.94	0.00	0	0
R204	On	03/05/2018	Bond Future	7.08	Put			4,325.84000	4.32584	4,308,210	13.94	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			9.74165	95.70020	9.75754	95.56471		13.92	0.00	0	16,379
R2040	On	01/02/2018	Bond Future			9.80282	92.95510	9.81924	92.81679		13.10	0.00	0	0
R2040	On	03/05/2018	Bond Future			9.86650	94.68541	9.88336	94.54511		13.35	0.00	0	0
Total R2040 Future												0.00	0	16,379
R2040	On	02/11/2017	Bond Future	9.65	Put			2,421.46000	2.42146	2,326,030	13.71	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.66	Call			1,535.19000	1.53519	1,576,160	13.72	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.66	Put			2,371.94000	2.37194	2,277,420	13.72	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.67	Call			1,572.56000	1.57256	1,614,450	13.73	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.67	Put			2,322.97000	2.32297	2,229,370	13.73	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.65	Call			1,498.24000	1.49824	1,538,300	13.71	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.88	Call			3,283.78000	3.28378	3,348,610	13.22	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.88	Put			2,774.92000	2.77492	2,701,440	13.22	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.89	Call			3,328.54000	3.32854	3,393,970	13.23	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.89	Put			2,736.37000	2.73637	2,663,490	13.23	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.87	Call			3,239.32000	3.23932	3,303,530	13.21	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.87	Put			2,813.90000	2.81390	2,739,800	13.21	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.06	Call			4,820.18000	4.82018	4,892,970	13.62	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.06	Put			3,370.78000	3.37078	3,303,270	13.62	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.07	Call			4,866.27000	4.86627	4,939,510	13.63	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.07	Put			3,335.93000	3.33593	3,268,870	13.63	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.08	Call			4,912.56000	4.91256	4,986,240	13.64	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.08	Put			3,301.39000	3.30139	3,234,770	13.64	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R2040 Option										0.00	0	0
Total For R2040										0.00	0	16,379
R2044 On 02/11/2017 Bond Future			9.75550	92.86834	9.77644	92.68746		14.62		0.00	0	26,275
R2044 On 01/02/2018 Bond Future			9.81437	90.19628	9.83597	90.01184		13.75		0.00	0	0
R2044 On 03/05/2018 Bond Future			9.87553	91.87524	9.89773	91.68782		14.02		0.00	0	0
Total R2044 Future										0.00	0	26,275
R2044 On 02/11/2017 Bond Future	9.67	Put			2,462.34000	2,462.34	2,341,680	14.43		0.00	0	0
R2044 On 02/11/2017 Bond Future	9.68	Call			1,573.98000	1,573.98	1,635,420	14.44		0.00	0	0
R2044 On 02/11/2017 Bond Future	9.68	Put			2,412.17000	2,412.17	2,292,730	14.44		0.00	0	0
R2044 On 02/11/2017 Bond Future	9.66	Call			1,499.54000	1,499.54	1,558,540	14.43		0.00	0	0
R2044 On 02/11/2017 Bond Future	9.66	Put			2,513.21000	2,513.21	2,391,330	14.43		0.00	0	0
R2044 On 02/11/2017 Bond Future	9.67	Call			1,536.48000	1,536.48	1,596,700	14.43		0.00	0	0
R2044 On 01/02/2018 Bond Future	9.91	Call			3,404.25000	3,404.25	3,495,490	13.90		0.00	0	0
R2044 On 01/02/2018 Bond Future	9.91	Put			2,776.97000	2,776.97	2,683,770	13.90		0.00	0	0
R2044 On 01/02/2018 Bond Future	9.89	Call			3,313.86000	3,313.86	3,403,480	13.89		0.00	0	0
R2044 On 01/02/2018 Bond Future	9.89	Put			2,855.31000	2,855.31	2,760,490	13.89		0.00	0	0
R2044 On 01/02/2018 Bond Future	9.90	Call			3,358.80000	3,358.80	3,449,240	13.89		0.00	0	0
R2044 On 01/02/2018 Bond Future	9.90	Put			2,815.81000	2,815.81	2,721,810	13.89		0.00	0	0
R2044 On 03/05/2018 Bond Future	10.10	Call			5,025.62000	5,025.62	5,127,410	14.34		0.00	0	0
R2044 On 03/05/2018 Bond Future	10.10	Put			3,348.23000	3,348.23	3,262,600	14.34		0.00	0	0
R2044 On 03/05/2018 Bond Future	10.11	Call			5,072.47000	5,072.47	5,174,840	14.35		0.00	0	0
R2044 On 03/05/2018 Bond Future	10.11	Put			3,313.54000	3,313.54	3,228,490	14.35		0.00	0	0
R2044 On 03/05/2018 Bond Future	10.09	Call			4,978.95000	4,978.95	5,080,150	14.33		0.00	0	0
R2044 On 03/05/2018 Bond Future	10.09	Put			3,383.22000	3,383.22	3,297,000	14.33		0.00	0	0
Total R2044 Option										0.00	0	0
Total For R2044										0.00	0	26,275
R2048 On 02/11/2017 Bond Future			9.73124	92.10182	9.74712	91.96088		14.49		0.00	0	85,554
R2048 On 01/02/2018 Bond Future			9.79152	93.79596	9.80791	93.65219		13.62		0.00	0	170
R2048 On 03/05/2018 Bond Future			9.84754	91.10529	9.86436	90.95930		14.56		0.00	0	0
Total R2048 Future										0.00	0	85,724
R2048 On 02/11/2017 Bond Future	9.65	Call			1,525.85000	1,525.85	1,568,980	14.28		0.00	0	0
R2048 On 02/11/2017 Bond Future	9.65	Put			2,393.92000	2,393.92	2,296,110	14.28		0.00	0	0
R2048 On 02/11/2017 Bond Future	9.66	Call			1,564.67000	1,564.67	1,608,780	14.29		0.00	0	0
R2048 On 02/11/2017 Bond Future	9.66	Put			2,342.68000	2,342.68	2,245,850	14.29		0.00	0	0
R2048 On 02/11/2017 Bond Future	9.64	Call			1,487.63000	1,487.63	1,529,770	14.28		0.00	0	0
R2048 On 02/11/2017 Bond Future	9.64	Put			2,445.92000	2,445.92	2,347,120	14.28		0.00	0	0
R2048 On 01/02/2018 Bond Future	9.90	Call			3,585.12000	3,585.12	3,654,440	13.76		0.00	0	0
R2048 On 01/02/2018 Bond Future	9.90	Put			2,784.80000	2,784.80	2,710,350	13.76		0.00	0	0
R2048 On 01/02/2018 Bond Future	9.91	Call			3,632.43000	3,632.43	3,702,380	13.77		0.00	0	0
R2048 On 01/02/2018 Bond Future	9.91	Put			2,745.97000	2,745.97	2,672,150	13.77		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048	On	01/02/2018	Bond Future	9.89	Call			3,538.09000	3.53809	3,606,790	13.75	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.89	Put			2,824.07000	2.82407	2,749,000	13.75	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.06	Call			5,133.11000	5.13311	5,209,880	14.86	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.06	Put			3,465.47000	3.46547	3,396,250	14.86	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.07	Call			5,180.90000	5.18090	5,258,140	14.87	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.07	Put			3,429.50000	3.42950	3,360,750	14.87	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.05	Call			5,085.21000	5.08521	5,161,520	14.85	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.05	Put			3,501.47000	3.50147	3,431,790	14.85	0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												0.00	0	85,724
R207	On	02/11/2017	Bond Future			7.04545	102.65897	7.06620	102.61743		1.20	0.00	0	41,067
R207	On	01/02/2018	Bond Future			6.98542	100.90619	7.00920	100.86361		1.43	0.00	0	0
R207	On	03/05/2018	Bond Future			6.90812	102.78466	6.93530	102.74185		1.29	0.00	0	0
Total R207 Future												0.00	0	41,067
R207	On	02/11/2017	Bond Future	8.04	Call			1,924.85000	1.92485	1,966,380	1.34	0.00	0	0
R207	On	02/11/2017	Bond Future	8.04	Put			0.01000	0.00001	0,000	1.34	0.00	0	0
R207	On	02/11/2017	Bond Future	8.05	Call			1,944.37000	1.94437	1,985,900	1.34	0.00	0	0
R207	On	02/11/2017	Bond Future	8.05	Put			0.01000	0.00001	0,000	1.34	0.00	0	0
R207	On	02/11/2017	Bond Future	8.03	Call			1,905.32000	1.90532	1,946,850	1.34	0.00	0	0
R207	On	02/11/2017	Bond Future	8.03	Put			0.01000	0.00001	0,000	1.34	0.00	0	0
R207	On	01/02/2018	Bond Future	7.61	Call			1,130.58000	1.13058	1,167,140	1.53	0.00	0	0
R207	On	01/02/2018	Bond Future	7.61	Put			62.53000	0.06253	56,510	1.53	0.00	0	0
R207	On	01/02/2018	Bond Future	7.62	Call			1,146.19000	1.14619	1,182,910	1.53	0.00	0	0
R207	On	01/02/2018	Bond Future	7.62	Put			60.49000	0.06049	54,630	1.53	0.00	0	0
R207	On	01/02/2018	Bond Future	7.60	Call			1,115.02000	1.11502	1,151,420	1.53	0.00	0	0
R207	On	01/02/2018	Bond Future	7.60	Put			64.62000	0.06462	58,440	1.53	0.00	0	0
R207	On	03/05/2018	Bond Future	7.57	Call			1,108.99000	1.10899	1,143,380	1.38	0.00	0	0
R207	On	03/05/2018	Bond Future	7.57	Put			116.20000	0.11620	107,780	1.38	0.00	0	0
R207	On	03/05/2018	Bond Future	7.58	Call			1,122.04000	1.12204	1,156,580	1.38	0.00	0	0
R207	On	03/05/2018	Bond Future	7.58	Put			113.71000	0.11371	105,440	1.38	0.00	0	0
R207	On	03/05/2018	Bond Future	7.56	Call			1,096.20000	1.09620	1,130,440	1.38	0.00	0	0
R207	On	03/05/2018	Bond Future	7.56	Put			118.95000	0.11895	110,380	1.38	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			7.26543	99.16805	7.29134	99.09202		2.21	0.00	0	32,186
R208	On	01/02/2018	Bond Future			7.25123	100.99222	7.27955	100.91448		2.46	0.00	0	0
R208	On	03/05/2018	Bond Future			7.22430	99.47122	7.25512	99.39256		2.33	0.00	0	0
Total R208 Future												0.00	0	32,186
R208	On	02/11/2017	Bond Future	8.19	Call			2,593.45000	2.59345	2,669,370	2.41	0.00	0	0
R208	On	02/11/2017	Bond Future	8.19	Put			0.32000	0.00032	0,210	2.41	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	02/11/2017	Bond Future	8.20	Call			2,621.80000	2.62180	2,697,730	2.41	0.00	0	0
R208	On	02/11/2017	Bond Future	8.20	Put			0.29000	0.00029	0,190	2.41	0.00	0	0
R208	On	02/11/2017	Bond Future	8.18	Call			2,565.09000	2.56509	2,640,990	2.41	0.00	0	0
R208	On	02/11/2017	Bond Future	8.18	Put			0.36000	0.00036	0,230	2.41	0.00	0	0
R208	On	01/02/2018	Bond Future	7.84	Call			1,670.99000	1.67099	1,734,610	2.59	0.00	0	0
R208	On	01/02/2018	Bond Future	7.84	Put			147.92000	0.14792	133,800	2.59	0.00	0	0
R208	On	01/02/2018	Bond Future	7.85	Call			1,693.59000	1.69359	1,757,540	2.59	0.00	0	0
R208	On	01/02/2018	Bond Future	7.85	Put			143.61000	0.14361	129,820	2.59	0.00	0	0
R208	On	01/02/2018	Bond Future	7.83	Call			1,648.32000	1.64832	1,711,620	2.59	0.00	0	0
R208	On	01/02/2018	Bond Future	7.83	Put			152.17000	0.15217	137,730	2.59	0.00	0	0
R208	On	03/05/2018	Bond Future	7.77	Call			1,584.69000	1.58469	1,643,330	2.43	0.00	0	0
R208	On	03/05/2018	Bond Future	7.77	Put			281.86000	0.28186	261,840	2.43	0.00	0	0
R208	On	03/05/2018	Bond Future	7.78	Call			1,604.03000	1.60403	1,662,990	2.44	0.00	0	0
R208	On	03/05/2018	Bond Future	7.78	Put			276.11000	0.27611	256,410	2.44	0.00	0	0
R208	On	03/05/2018	Bond Future	7.79	Call			1,623.46000	1.62346	1,682,730	2.44	0.00	0	0
R208	On	03/05/2018	Bond Future	7.79	Put			270.46000	0.27046	251,070	2.44	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												0.00	0	32,186
R209	On	02/11/2017	Bond Future			9.44260	73.02357	9.47895	72.77648		13.29	423,609,729.57	5,801	121,587
R209	On	01/02/2018	Bond Future			9.49587	74.36687	9.53332	74.11491		12.41	0.00	0	0
R209	On	03/05/2018	Bond Future			9.54818	72.60204	9.58665	72.34587		13.28	0.00	0	0
Total R209 Future												423,609,729.57	5,801	121,587
R209	On	02/11/2017	Bond Future	9.53	Call			1,576.43000	1.57643	1,701,310	13.17	0.00	0	0
R209	On	02/11/2017	Bond Future	9.53	Put			1,231.55000	1.23155	1,109,340	13.17	0.00	0	0
R209	On	02/11/2017	Bond Future	9.54	Call			1,612.84000	1.61284	1,739,640	13.17	0.00	0	0
R209	On	02/11/2017	Bond Future	9.54	Put			1,200.69000	1.20069	1,080,400	13.17	0.00	0	0
R209	On	02/11/2017	Bond Future	9.52	Call			1,540.38000	1.54038	1,663,340	13.16	0.00	0	0
R209	On	02/11/2017	Bond Future	9.52	Put			1,262.86000	1.26286	1,138,730	13.16	0.00	0	0
R209	On	02/11/2017	Bond Future	9.00	Put			3,675.89000	3.67589	3,464,740	12.86	0.00	0	0
R209	On	02/11/2017	Bond Future	9.00	Call			316.45000	0.31645	352,390	12.86	0.00	0	2,248
R209	On	02/11/2017	Bond Future	10.00	Call			3,718.62000	3.71862	3,919,700	13.52	0.00	0	0
R209	On	02/11/2017	Bond Future	10.00	Put			311.55000	0.31155	265,540	13.52	0.00	0	1,138
R209	On	02/11/2017	Bond Future	10.60	Call			7,069.40000	7.06940	7,309,530	14.05	0.00	0	0
R209	On	02/11/2017	Bond Future	10.60	Put			32.24000	0.03224	25,280	14.05	0.00	0	1,300
R209	On	02/11/2017	Bond Future	9.75	Call			2,479.04000	2.47904	2,644,170	13.29	0.00	0	0
R209	On	02/11/2017	Bond Future	9.75	Put			675.77000	0.67577	593,810	13.29	0.00	0	6,500
R209	On	02/11/2017	Bond Future	8.30	Put			8,708.96000	8.70896	8,463,210	12.72	0.00	0	0
R209	On	02/11/2017	Bond Future	8.30	Call			9.11000	0.00911	10,450	12.72	0.00	0	2,800
R209	On	02/11/2017	Bond Future	9.58	Call			1,763.38000	1.76338	1,897,790	13.20	0.00	0	0
R209	On	02/11/2017	Bond Future	9.58	Put			1,083.09000	1.08309	970,410	13.20	0.00	0	1,350

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	02/11/2017	Bond Future	9.33	Put			1,967.47000	1.96747	1,807,270	13.06	0.00	0	0
R209	On	02/11/2017	Bond Future	9.33	Call			946.93000	0.94693	1,033,820	13.06	0.00	0	1,350
R209	On	02/11/2017	Bond Future	9.88	Call			3,101.98000	3.10198	3,287,370	13.41	0.00	0	0
R209	On	02/11/2017	Bond Future	9.88	Put			457.77000	0.45777	396,070	13.41	0.00	0	1,350
R209	On	01/02/2018	Bond Future	10.10	Call			4,586.37000	4.58637	4,770,140	12.95	0.00	0	0
R209	On	01/02/2018	Bond Future	10.10	Put			929.18000	0.92918	860,990	12.95	0.00	0	3,000
R209	On	01/02/2018	Bond Future	9.73	Call			2,999.97000	2.99997	3,146,550	12.62	0.00	0	0
R209	On	01/02/2018	Bond Future	9.73	Put			1,698.07000	1.69807	1,592,690	12.62	0.00	0	0
R209	On	01/02/2018	Bond Future	9.71	Call			2,922.06000	2.92206	3,066,400	12.60	0.00	0	0
R209	On	01/02/2018	Bond Future	9.71	Put			1,750.93000	1.75093	1,643,310	12.60	0.00	0	0
R209	On	01/02/2018	Bond Future	10.00	Call			4,132.28000	4.13228	4,306,890	12.86	0.00	0	0
R209	On	01/02/2018	Bond Future	10.00	Put			1,099.86000	1.09986	1,022,510	12.86	0.00	0	7,500
R209	On	01/02/2018	Bond Future	9.72	Call			2,960.99000	2.96099	3,106,450	12.61	0.00	0	0
R209	On	01/02/2018	Bond Future	9.72	Put			1,724.43000	1.72443	1,617,930	12.61	0.00	0	0
R209	On	03/05/2018	Bond Future	9.86	Call			4,058.54000	4.05854	4,210,440	13.62	0.00	0	0
R209	On	03/05/2018	Bond Future	9.86	Put			2,276.75000	2.27675	2,172,480	13.62	0.00	0	0
R209	On	03/05/2018	Bond Future	9.84	Call			3,981.75000	3.98175	4,132,000	13.60	0.00	0	0
R209	On	03/05/2018	Bond Future	9.84	Put			2,328.07000	2.32807	2,222,150	13.60	0.00	0	0
R209	On	03/05/2018	Bond Future	9.85	Call			4,019.96000	4.01996	4,171,040	13.61	0.00	0	0
R209	On	03/05/2018	Bond Future	9.85	Put			2,302.18000	2.30218	2,197,090	13.61	0.00	0	0
Total R209 Option												0.00	0	28,536
Total For R209												423,609,729.57	5,801	150,123
R210	On	02/11/2017	Bond Future			185.30171	185.30171	185.31663	185.31663			0.00	0	2,179
R210	On	01/02/2018	Bond Future			188.77634	188.77634	188.79098	188.79098			0.00	0	0
R210	On	03/05/2018	Bond Future			189.94322	189.94322	189.96086	189.96086			0.00	0	0
Total R210 Future												0.00	0	2,179
R210	On	02/11/2017	Bond Future	192.07	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	02/11/2017	Bond Future	192.07	Put			6,753.37000	6.75337	6,768,290		0.00	0	0
R210	On	02/11/2017	Bond Future	192.08	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	02/11/2017	Bond Future	192.08	Put			6,763.37000	6.76337	6,778,290		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			6,773.37000	6.77337	6,788,290		0.00	0	0
R210	On	01/02/2018	Bond Future	192.37	Put			3,579.02000	3.57902	3,593,660		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			3,589.02000	3.58902	3,603,660		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			3,569.02000	3.56902	3,583,660		0.00	0	0
R210	On	01/02/2018	Bond Future	192.37	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/05/2018	Bond Future	191.45	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/05/2018	Bond Future	191.45	Put			1,489.14000	1.48914	1,506,780		0.00	0	0

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			1,499.14000	1.49914	1,516,780		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			1,479.14000	1.47914	1,496,780		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			151.15016	151.15016	151.16139	151.16139			0.00	0	4,057
R212	On	01/02/2018	Bond Future			151.94613	151.94613	151.95711	151.95711			0.00	0	0
R212	On	03/05/2018	Bond Future			154.83526	154.83526	154.84880	154.84880			0.00	0	0
Total R212 Future												0.00	0	4,057
R212	On	02/11/2017	Bond Future	152.41	Put			1,248.61000	1.24861	1,259,840		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			1,258.61000	1.25861	1,269,840		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			1,238.61000	1.23861	1,249,840		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			2,742.89000	2.74289	2,753,870		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			2,752.89000	2.75289	2,763,870		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			2,732.89000	2.73289	2,743,870		0.00	0	0
R212	On	03/05/2018	Bond Future	154.29	Call			558.80000	0.55880	545,260		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			548.80000	0.54880	535,260		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			568.80000	0.56880	555,260		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	4,057
R213	On	02/11/2017	Bond Future			9.10813	85.22288	9.12396	85.11593		10.76	0.00	0	63,283
R213	On	01/02/2018	Bond Future			9.16228	86.79050	9.17867	86.68134		10.13	0.00	0	0
R213	On	03/05/2018	Bond Future			9.21178	84.85680	9.22863	84.74608		10.79	0.00	0	0
Total R213 Future												0.00	0	63,283
R213	On	02/11/2017	Bond Future	9.35	Call			2,222.59000	2.22259	2,283,800	10.84	0.00	0	0
R213	On	02/11/2017	Bond Future	9.35	Put			715.65000	0.71565	669,910	10.84	0.00	0	0
R213	On	02/11/2017	Bond Future	9.36	Call			2,267.56000	2.26756	2,329,620	10.84	0.00	0	0
R213	On	02/11/2017	Bond Future	9.36	Put			694.82000	0.69482	649,930	10.84	0.00	0	0
R213	On	02/11/2017	Bond Future	9.34	Call			2,178.03000	2.17803	2,238,390	10.83	0.00	0	0
R213	On	02/11/2017	Bond Future	9.34	Put			736.96000	0.73696	690,370	10.83	0.00	0	0

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	9.42	Call			3,060.31000	3.06031	3,121,670	10.26	0.00	0	0
R213	On	01/02/2018	Bond Future	9.42	Put			1,475.34000	1.47534	1,427,540	10.26	0.00	0	0
R213	On	01/02/2018	Bond Future	9.43	Call			3,101.09000	3.10109	3,162,960	10.27	0.00	0	0
R213	On	01/02/2018	Bond Future	9.43	Put			1,451.34000	1.45134	1,404,050	10.27	0.00	0	0
R213	On	01/02/2018	Bond Future	9.41	Call			3,019.99000	3.01999	3,080,830	10.25	0.00	0	0
R213	On	01/02/2018	Bond Future	9.41	Put			1,499.88000	1.49988	1,451,560	10.25	0.00	0	0
R213	On	03/05/2018	Bond Future	9.57	Call			4,161.25000	4.16125	4,225,760	11.04	0.00	0	0
R213	On	03/05/2018	Bond Future	9.57	Put			1,960.71000	1.96071	1,914,500	11.04	0.00	0	0
R213	On	03/05/2018	Bond Future	9.58	Call			4,201.39000	4.20139	4,266,260	11.05	0.00	0	0
R213	On	03/05/2018	Bond Future	9.58	Put			1,937.60000	1.93760	1,891,750	11.05	0.00	0	0
R213	On	03/05/2018	Bond Future	9.56	Call			4,121.53000	4.12153	4,185,660	11.04	0.00	0	0
R213	On	03/05/2018	Bond Future	9.56	Put			1,984.32000	1.98432	1,937,730	11.04	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	63,283
R214	On	02/11/2017	Bond Future			9.63478	72.29508	9.65569	72.14833		14.15	0.00	0	44,034
R214	On	01/02/2018	Bond Future			9.69211	73.62492	9.71366	73.47525		13.17	0.00	0	0
R214	On	03/05/2018	Bond Future			9.74523	71.69963	9.76733	71.54759		14.13	0.00	0	0
Total R214 Future												0.00	0	44,034
R214	On	02/11/2017	Bond Future	9.59	Call			1,266.81000	1.26681	1,320,390	14.05	0.00	0	0
R214	On	02/11/2017	Bond Future	9.59	Put			1,729.50000	1.72950	1,636,330	14.05	0.00	0	0
R214	On	02/11/2017	Bond Future	9.60	Call			1,298.87000	1.29887	1,353,530	14.06	0.00	0	0
R214	On	02/11/2017	Bond Future	9.60	Put			1,690.81000	1.69081	1,598,720	14.06	0.00	0	0
R214	On	02/11/2017	Bond Future	9.58	Call			1,235.24000	1.23524	1,287,730	14.05	0.00	0	0
R214	On	02/11/2017	Bond Future	9.58	Put			1,768.79000	1.76879	1,674,530	14.05	0.00	0	0
R214	On	01/02/2018	Bond Future	9.83	Call			2,811.35000	2.81135	2,888,820	13.24	0.00	0	0
R214	On	01/02/2018	Bond Future	9.83	Put			2,012.16000	2.01216	1,939,960	13.24	0.00	0	0
R214	On	01/02/2018	Bond Future	9.84	Call			2,849.61000	2.84961	2,927,760	13.25	0.00	0	0
R214	On	01/02/2018	Bond Future	9.84	Put			1,982.41000	1.98241	1,910,890	13.25	0.00	0	0
R214	On	01/02/2018	Bond Future	9.82	Call			2,773.32000	2.77332	2,850,110	13.24	0.00	0	0
R214	On	01/02/2018	Bond Future	9.82	Put			2,042.25000	2.04225	1,969,370	13.24	0.00	0	0
R214	On	03/05/2018	Bond Future	9.98	Call			3,993.11000	3.99311	4,076,940	14.35	0.00	0	0
R214	On	03/05/2018	Bond Future	9.98	Put			2,556.74000	2.55674	2,488,530	14.35	0.00	0	0
R214	On	03/05/2018	Bond Future	9.99	Call			4,031.79000	4.03179	4,116,110	14.36	0.00	0	0
R214	On	03/05/2018	Bond Future	9.99	Put			2,529.06000	2.52906	2,461,340	14.36	0.00	0	0
R214	On	03/05/2018	Bond Future	9.97	Call			3,954.81000	3.95481	4,038,140	14.34	0.00	0	0
R214	On	03/05/2018	Bond Future	9.97	Put			2,584.91000	2.58491	2,516,200	14.34	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												0.00	0	44,034
Total for Bond												1,564,168,899.81	15,545	1,052,163
E170	On	01/08/2021	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 E170 Future										0.00	0	0
Total For E170										0.00	0	0
ES18 On 20/04/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES18 Future										0.00	0	0
Total For ES18										0.00	0	0
ES18A On 20/04/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES18A Future										0.00	0	0
Total For ES18A										0.00	0	0
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23 Future										0.00	0	0
Total For ES23										0.00	0	0
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23A Future										0.00	0	0
Total For ES23A										0.00	0	0
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26 Future										0.00	0	0
Total For ES26										0.00	0	0
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26A Future										0.00	0	0
Total For ES26A										0.00	0	0
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33 Future										0.00	0	0
Total For ES33										0.00	0	0
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33A Future										0.00	0	0
Total For ES33A										0.00	0	0
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES42 Future										0.00	0	0
Total For ES42										0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2025 Future										0.00	0	0
Total For I2025										0.00	0	0
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2033 Future										0.00	0	0
Total For I2033										0.00	0	0

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 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2038 Future									0.00	0	0
Total For I2038									0.00	0	0
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2046 Future									0.00	0	0
Total For I2046									0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2050 Future									0.00	0	0
Total For I2050									0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R186 Future									0.00	0	0
Total For R186									0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R186/R207 Future									0.00	0	0
Total For R186/R207									0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R186/R208 Future									0.00	0	0
Total For R186/R208									0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R197 Future									0.00	0	0
Total For R197									0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R202 Future									0.00	0	0
Total For R202									0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2023 Future									0.00	0	0
Total For R2023									0.00	0	0
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

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 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2035 Future										0.00	0	0
Total For R2035										0.00	0	0
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2037 Future										0.00	0	0
Total For R2037										0.00	0	0
R204 On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204 Future										0.00	0	0
Total For R204										0.00	0	0
R204/R On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204/R203 Future										0.00	0	0
Total For R204/R203										0.00	0	0
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2040 Future										0.00	0	0
Total For R2040										0.00	0	0
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2044 Future										0.00	0	0
Total For R2044										0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2048 Future										0.00	0	0
Total For R2048										0.00	0	0
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207 Future										0.00	0	0
Total For R207										0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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

Contract 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 R208/R207									0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0	0
Total R209 Future									0.00	0	0
Total For R209									0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R186 Future									0.00	0	0
Total For R209/R186									0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R204 Future									0.00	0	0
Total For R209/R204									0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R208 Future									0.00	0	0
Total For R209/R208									0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R210 Future									0.00	0	0
Total For R210									0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R212 Future									0.00	0	0
Total For R212									0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213 Future									0.00	0	0
Total For R213									0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213/R186 Future									0.00	0	0
Total For R213/R186									0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
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			580.97000	580.97000	580.17500	580.17500			0.00	0	669
GOVI On 01/02/2018 GOVI			591.65700	591.65700	590.84600	590.84600			0.00	0	0
GOVI On 03/05/2018 GOVI			602.67300	602.67300	601.85000	601.85000			0.00	0	0
Total GOVI Future									0.00	0	669
GOVI On 02/11/2017 GOVI	572.45	Call			77,250.00000	7.72500	85,200,000		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	572.45	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	02/11/2017	GOVI	572.46	Call			77,150.00000	7.71500	85,100,000		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			77,350.00000	7.73500	85,300,000		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			98,160.00000	9.81600	106,270,000		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			98,060.00000	9.80600	106,170,000		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			98,260.00000	9.82600	106,370,000		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	590.28	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	03/05/2018	GOVI	590.29	Call			115,600.00000	11.56000	123,830,000		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			115,800.00000	11.58000	124,030,000		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			115,700.00000	11.57000	123,930,000		0.00	0	0
Total GOVI Option												0.00	0	0
Total For GOVI												0.00	0	669
Total for GOVI												0.00	0	669
AL37	On	02/11/2017	Index Future			562.58400	562.58400	562.11700	562.11700			0.00	0	0
AL37	On	01/02/2018	Index Future			572.93300	572.93300	572.45500	572.45500			0.00	0	0
AL37	On	03/05/2018	Index Future			583.60000	583.60000	583.11700	583.11700			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			649.44000	649.44000	648.84300	648.84300			0.00	0	0
AL7T	On	01/02/2018	Index Future			661.38600	661.38600	660.77600	660.77600			0.00	0	0
AL7T	On	03/05/2018	Index Future			673.70100	673.70100	673.08300	673.08300			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			582.22300	582.22300	581.39400	581.39400			29,111,150.00	5	786
ALBI	On	01/02/2018	Index Future			592.93300	592.93300	592.08700	592.08700			0.00	0	0
ALBI	On	03/05/2018	Index Future			603.97200	603.97200	603.11400	603.11400			0.00	0	0
Total ALBI Future												29,111,150.00	5	786
Total For ALBI												29,111,150.00	5	786
IGOV	On	02/11/2017	Index Future			250.24100	250.24100	250.22000	250.22000			0.00	0	1,163
IGOV	On	01/02/2018	Index Future			254.93400	254.93400	254.91100	254.91100			0.00	0	0
IGOV	On	03/05/2018	Index Future			259.78100	259.78100	259.76200	259.76200			0.00	0	0
Total IGOV Future												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 IGOV									0.00	0	1,163	
Total for Index									29,111,150.00	5	1,949	
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	93.42166	93.42166	93.43765	93.43765				0.00	0	0
10Y ST On 16/03/2026		Interest Rate Swap	90.40080	90.40080	90.41362	90.41362				0.00	0	0
10Y ST On 15/06/2026		Interest Rate Swap	89.13015	89.13015	89.14131	89.14131				0.00	0	0
10Y ST On 21/09/2026		Interest Rate Swap	91.30892	91.30892	91.32154	91.32154				0.00	0	0
10Y ST On 21/12/2026		Interest Rate Swap	95.10534	95.10534	95.12702	95.12702				0.00	0	0
10Y ST On 15/03/2027		Interest Rate Swap	93.62558	93.62558	93.66129	93.66129				0.00	0	0
10Y ST On 21/06/2027		Interest Rate Swap	95.69960	95.69960	95.74902	95.74902				0.00	0	0
10Y ST On 20/09/2027		Interest Rate Swap	99.44178	99.44178	99.49940	99.49940				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	99.61248	99.61248	99.61248	99.61248				0.00	0	0
1Y STN On 21/12/2017		Interest Rate Swap	99.76785	99.76785	99.76891	99.76891				0.00	0	0
1Y STN On 15/03/2018		Interest Rate Swap	99.62135	99.62135	99.62311	99.62311				0.00	0	0
1Y STN On 21/06/2018		Interest Rate Swap	99.67642	99.67642	99.67672	99.67672				0.00	0	0
1Y STN On 20/09/2018		Interest Rate Swap	99.71520	99.71520	99.71758	99.71758				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	99.79592	99.79592	99.79745	99.79745				0.00	0	0
2Y STN On 16/03/2018		Interest Rate Swap	98.90392	98.90392	98.90530	98.90530				0.00	0	0
2Y STN On 15/06/2018		Interest Rate Swap	98.36441	98.36441	98.36577	98.36577				0.00	0	0
2Y STN On 21/09/2018		Interest Rate Swap	98.18022	98.18022	98.18254	98.18254				0.00	0	0
2Y STN On 21/12/2018		Interest Rate Swap	98.44000	98.44000	98.44000	98.44000				0.00	0	0

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 15/03/2019 Interest Rate Swap			98.71181	98.71181	98.71573	98.71573			0.00	0	0
2Y STN On 21/06/2019 Interest Rate Swap			98.99478	98.99478	99.00052	99.00052			0.00	0	0
2Y STN On 20/09/2019 Interest Rate Swap			99.29986	99.29986	99.29935	99.29935			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			95.04327	95.04327	95.06941	95.06941			0.00	0	0
5Y STN On 16/03/2021 Interest Rate Swap			94.19981	94.19981	94.22987	94.22987			0.00	0	0
5Y STN On 15/06/2021 Interest Rate Swap			93.32779	93.32779	93.36194	93.36194			0.00	0	0
5Y STN On 21/09/2021 Interest Rate Swap			93.44953	93.44953	93.48684	93.48684			0.00	0	0
5Y STN On 21/12/2021 Interest Rate Swap			95.59445	95.59445	95.63523	95.63523			0.00	0	51
5Y STN On 15/03/2022 Interest Rate Swap			95.66699	95.66699	95.71182	95.71182			0.00	0	0
5Y STN On 21/06/2022 Interest Rate Swap			96.82589	96.82589	96.87319	96.87319			0.00	0	0
5Y STN On 20/09/2022 Interest Rate Swap			99.00201	99.00201	99.05114	99.05114			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 :									1,593,280,049.81	15,550	1,057,332
AA05 On 22/03/2019 Spot Bond			8.46500	101.06652	8.46500	101.04375			0.00	0	0
Total AA05 SPOT									0.00	0	0
Total For AA05									0.00	0	0
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	99.66557			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	14.15054	100.00000	14.11627			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			9.44500	104.21747	9.44500	104.19120			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	110.72000	10.00000	110.69100			0.00	0	0
Total AB01/R186 SPOT									0.00	0	0
Total For AB01/R186									0.00	0	0
AB010 On 21/11/2017 Spot Bond				100.00000	0.00000	100.82132			0.00	0	0
Total AB010 SPOT									0.00	0	0
Total For AB010									0.00	0	0
AB011 On 21/11/2018 Spot Bond				100.00000	0.00000	100.79065			0.00	500,000,000	250,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total AB011 SPOT									0.00	500,000,000	250,000,000
Total For AB011									0.00	500,000,000	250,000,000
AB013 On 21/11/2018 Spot Bond			8.84500	102.13178	8.84500	102.10776			13,986,261,505,500.00	1,581,261,900	2,027,087,300
Total AB013 SPOT									13,986,261,505,500.00	1,581,261,900	2,027,087,300
Total For AB013									13,986,261,505,500.00	1,581,261,900	2,027,087,300
AB014L On 19/11/2019 Spot Bond			100.00000	23.29269	100.00000	23.23626			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	103.60999	10.84000	103.58028			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	24.29855	100.00000	24.23968			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	24.23110	100.00000	24.17776			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	100.47749	11.37000	100.44680			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	18.25029	100.00000	18.20559			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	100.54031	11.81000	100.50845			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	11.67517	100.00000	11.64657			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	16.12301	100.00000	16.08395			0.00	0	0
Total AB023U SPOT									0.00	0	0
Total For AB023U									0.00	0	0
AB024L On 05/05/2021 Spot Bond			100.00000	17.33123	100.00000	17.30416			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	15.59896	100.00000	15.56118			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AB025U SPOT										0.00	0	0
Total For AB025U										0.00	0	0
AB026L On 20/08/2021 Spot Bond			100.00000	16.25725	100.00000	16.22146				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	13.13261	100.00000	13.10633				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	13.28369	100.00000	13.25152				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	13.19922	100.00000	13.14118				0.00	0	0
Total AB030U SPOT										0.00	0	0
Total For AB030U										0.00	0	0
ABC12: On 25/11/2020 Spot Bond			10.00000	111.54800	10.00000	111.51900				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			4.43000	160.53256	4.43000	267.99538				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	11.12326	100.00000	11.08854				0.00	0	0
Total ABF19U SPOT										0.00	0	0
Total For ABF19U										0.00	0	0
ABFN0 On 17/03/2018 Spot Bond			100.00000		0.00000	100.25888				0.00	0	0
Total ABFN07 SPOT										0.00	0	0
Total For ABFN07										0.00	0	0
ABFN0 On 17/03/2020 Spot Bond			100.00000		0.00000	101.36974				0.00	0	0
Total ABFN08 SPOT										0.00	0	0
Total For ABFN08										0.00	0	0
ABFN0 On 17/03/2026 Spot Bond			100.00000		0.00000	100.02326				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN1 On 28/10/2019 Spot Bond			100.00000		0.00000	100.95787				0.00	0	0
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0
ABFN1 On 09/04/2019 Spot Bond			100.00000		0.00000	101.44287				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABFN12 SPOT									0.00	0	0
Total For ABFN12									0.00	0	0
ABFN1: On 14/05/2020 Spot Bond				100.00000	0.00000	101.35411			0.00	0	500,000,000
Total ABFN13 SPOT									0.00	0	500,000,000
Total For ABFN13									0.00	0	500,000,000
ABFN1: On 14/05/2022 Spot Bond				100.00000	0.00000	100.87560			0.00	0	0
Total ABFN14 SPOT									0.00	0	0
Total For ABFN14									0.00	0	0
ABFN1: On 11/11/2020 Spot Bond				100.00000	0.00000	101.26774			0.00	0	0
Total ABFN15 SPOT									0.00	0	0
Total For ABFN15									0.00	0	0
ABFN1: On 11/11/2022 Spot Bond				100.00000	0.00000	100.94402			0.00	0	500,000,000
Total ABFN16 SPOT									0.00	0	500,000,000
Total For ABFN16									0.00	0	500,000,000
ABFN1: On 17/05/2019 Spot Bond				100.00000	0.00000	101.00922			0.00	0	0
Total ABFN17 SPOT									0.00	0	0
Total For ABFN17									0.00	0	0
ABFN1: On 26/09/2023 Spot Bond				100.00000	0.00000	99.83864			0.00	0	0
Total ABFN18 SPOT									0.00	0	0
Total For ABFN18									0.00	0	0
ABFN2: On 30/05/2020 Spot Bond				100.00000	0.00000	100.46565			0.00	0	0
Total ABFN20 SPOT									0.00	0	0
Total For ABFN20									0.00	0	0
ABFN2: On 30/05/2022 Spot Bond				100.00000	0.00000	100.48174			0.00	0	0
Total ABFN21 SPOT									0.00	0	0
Total For ABFN21									0.00	0	0
ABFN2: On 30/05/2024 Spot Bond				100.00000	0.00000	100.49513			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				100.00000	0.00000	100.37788			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			10.84500	103.48059	10.84500	104.87018		103,371,937,200,000.00	9,531,760,000	7,763,760,000	
Total ABK1 SPOT								13,371,937,200,000.00	9,531,760,000	7,763,760,000	
Total For ABK1								13,371,937,200,000.00	9,531,760,000	7,763,760,000	
ABK10 On 14/02/2020 Spot Bond				100.00000	0.00000	99.64797		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABK10 SPOT									0.00	0	0
Total For ABK10									0.00	0	0
ABK11 On 20/05/2019 Spot Bond				100.00000	0.00000	99.36420			0.00	10,273,508,300	9,978,078,400
Total ABK11 SPOT									0.00	10,273,508,300	9,978,078,400
Total For ABK11									0.00	10,273,508,300	9,978,078,400
ABK12 On 20/05/2022 Spot Bond				100.00000	0.00000	93.93767			0.00	0	400,000,000
Total ABK12 SPOT									0.00	0	400,000,000
Total For ABK12									0.00	0	400,000,000
ABK2 On 24/05/2018 Spot Bond			9.79500	100.28424	9.79500	102.83058		233,440,540,326,000.00	23,832,622,800	8,856,223,600	
Total ABK2 SPOT								13,440,540,326,000.00	23,832,622,800	8,856,223,600	
Total For ABK2								13,440,540,326,000.00	23,832,622,800	8,856,223,600	
ABK3 On 07/11/2018 Spot Bond				100.00000	0.00000	100.32066			0.00	48,576,293,800	714,961,000
Total ABK3 SPOT									0.00	48,576,293,800	714,961,000
Total For ABK3									0.00	48,576,293,800	714,961,000
ABK3/J On 07/11/2018 Spot Bond			100.00000	44.23806	100.00000	44.13089			0.00	0	0
Total ABK3/JIBAR SPOT									0.00	0	0
Total For ABK3/JIBAR									0.00	0	0
ABK4 On 24/05/2018 Spot Bond				100.00000	0.00000	100.04344			0.00	32,000,000	32,000,000
Total ABK4 SPOT									0.00	32,000,000	32,000,000
Total For ABK4									0.00	32,000,000	32,000,000
ABK4/J On 24/05/2018 Spot Bond			100.00000	59.77544	100.00000	59.63063			0.00	0	0
Total ABK4/JIBAR SPOT									0.00	0	0
Total For ABK4/JIBAR									0.00	0	0
ABK5 On 31/10/2018 Spot Bond				100.00000	0.00000	99.65281			0.00	29,778,561,300	28,978,561,300
Total ABK5 SPOT									0.00	29,778,561,300	28,978,561,300
Total For ABK5									0.00	29,778,561,300	28,978,561,300
ABK5/J On 31/10/2018 Spot Bond			100.00000	44.46296	100.00000	44.35525			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				100.00000	0.00000	100.36945			0.00	0	0
Total ABK6 SPOT									0.00	0	0
Total For ABK6									0.00	0	0
ABK7 On 03/06/2019 Spot Bond				100.00000	0.00000	97.10989			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				100.00000	0.00000	93.95893			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABK8 SPOT									0.00	0	0
Total For ABK8									0.00	0	0
ABK9 On 18/11/2019 Spot Bond				100.00000	0.00000	96.96536			0.00	0	0
Total ABK9 SPOT									0.00	0	0
Total For ABK9									0.00	0	0
ABKI01 On 07/11/2018 Spot Bond			6.37000	148.89810	6.37000	149.72689		83,335,663,229,000.00	13,082,521,700	13,082,521,700	
Total ABKI01 SPOT								13,335,663,229,000.00	13,082,521,700	13,082,521,700	
Total For ABKI01								13,335,663,229,000.00	13,082,521,700	13,082,521,700	
ABKI02 On 05/06/2020 Spot Bond			6.36000	103.59197	6.36000	131.92641		0.00	0	0	
Total ABKI02 SPOT								0.00	0	0	
Total For ABKI02								0.00	0	0	
ABKI02 On 05/06/2020 Spot Bond			100.00000	15.29896	100.00000	15.27394		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			7.62000	94.03168	7.62000	110.86205		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	7.75837	100.00000	7.74568		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			8.45000	95.26586	8.45000	108.36284		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	6.94689	100.00000	6.93091		0.00	0	0	
Total ABKI04/I2025 SPOT								0.00	0	0	
Total For ABKI04/I2025								0.00	0	0	
ABKS1 On 05/04/2021 Spot Bond				100.00000	0.00000	89.01066		0.00	2,070,000,000	4,700,000,000	
Total ABKS1 SPOT								0.00	2,070,000,000	4,700,000,000	
Total For ABKS1								0.00	2,070,000,000	4,700,000,000	
ABN05 On 18/04/2021 Spot Bond			3.63000	187.02535	3.63000	186.99486		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			5.86625	97.93799	5.86625	97.94977		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			5.86625	97.93799	5.86625	97.94977		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN34 SPOT										0.00	0	0
Total For ABN34										0.00	0	0
ABN61 On 31/01/2025 Spot Bond			3.42000	120.09646	3.42000	120.65682				0.00	0	0
Total ABN61 SPOT										0.00	0	0
Total For ABN61										0.00	0	0
ABN62 On 31/03/2028 Spot Bond			3.24000	124.24710	3.24000	173.86837				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	137.76524	3.17000	220.98977				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			9.34000	93.75208	9.34000	93.72844				0.00	0	0
Total ABN67 SPOT										0.00	0	0
Total For ABN67										0.00	0	0
ABN72 On 17/03/2018 Spot Bond				100.00000	0.00000	102.55522				0.00	0	0
Total ABN72 SPOT										0.00	0	0
Total For ABN72										0.00	0	0
ABN74 On 09/05/2018 Spot Bond				100.00000	0.00000	134.68000				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			9.81500	106.68211	9.81500	106.65418				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			8.47000	94.66795	8.47000	98.01309				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			10.36000	103.39805	10.36000	103.36952				0.00	0	0
Total ABN87 SPOT										0.00	0	0
Total For ABN87										0.00	0	0
ABN91 On 11/12/2018 Spot Bond				100.00000	0.00000	100.19552				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABN91 SPOT									0.00	0	0
Total For ABN91									0.00	0	0
ABN92 On 31/01/2019 Spot Bond				100.00000	0.00000	101.25943			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			6.17000	101.87467	6.17000	101.85795			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			8.59500	106.72627	8.59500	106.70173			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			8.67000	104.59578	8.67000	104.57166			0.00	0	0
Total ABS12 SPOT									0.00	0	0
Total For ABS12									0.00	0	0
ABS12/ On 14/05/2020 Spot Bond			9.20000	103.36243	9.20000	103.33717			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			9.17500	105.22723	9.17500	105.20159			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			8.43500	105.66050	8.43500	105.63678			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			9.02000	106.49263	9.02000	106.46710			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			9.71000	107.49810	9.71000	107.47040		25,246,000,000,000.00	2,600,000,000	1,300,000,000	
Total ABS16 SPOT								25,246,000,000,000.00	2,600,000,000	1,300,000,000	
Total For ABS16								25,246,000,000,000.00	2,600,000,000	1,300,000,000	
ABS17 On 11/11/2027 Spot Bond			9.69500	109.77284	9.69500	109.74461		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			9.19000	102.79680	9.19000	102.77170		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			8.34000	102.13491	8.34000	102.11210		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABS6 SPOT										0.00	0	0
Total For ABS6										0.00	0	0
ABS7 On 11/09/2026 Spot Bond			9.71000	94.84378	9.71000	94.81894				0.00	0	3,860,000,000
Total ABS7 SPOT										0.00	0	3,860,000,000
Total For ABS7										0.00	0	3,860,000,000
ABS7/F On 11/09/2026 Spot Bond			100.00000	9.04219	100.00000	9.02196				0.00	0	0
Total ABS7/R186 SPOT										0.00	0	0
Total For ABS7/R186										0.00	0	0
ABS12 On 07/12/2023 Spot Bond			3.47000	281.78982	3.47000	281.74506				0.00	0	0
Total ABS12 SPOT										0.00	0	0
Total For ABS12										0.00	0	0
ABS14 On 31/01/2022 Spot Bond			2.86000	143.79482	2.86000	146.66239				0.00	0	0
Total ABS14 SPOT										0.00	0	0
Total For ABS14										0.00	0	0
ABT01L On 12/09/2022 Spot Bond			100.00000	16.41257	100.00000	16.36077				0.00	0	0
Total ABT01U SPOT										0.00	0	0
Total For ABT01U										0.00	0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	0.07088	100.00000	0.07070				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	81.23900	100.00000	66.06976				0.00	0	0
Total ACL02U SPOT										0.00	0	0
Total For ACL02U										0.00	0	0
ACL047 On 22/10/2018 Spot Bond				100.00000	0.00000	91.77974				0.00	0	0
Total ACL047 SPOT										0.00	0	0
Total For ACL047										0.00	0	0
ACL08€ On 25/11/2020 Spot Bond			10.00000	111.54800	10.00000	111.51900				0.00	0	0
Total ACL089/JIBAR SPOT										0.00	0	0
Total For ACL089/JIBAR										0.00	0	0
ACL09€ On 20/12/2018 Spot Bond				100.00000	0.00000	99.97584				0.00	0	0
Total ACL095 SPOT										0.00	0	0
Total For ACL095										0.00	0	0
ACL09€ On 20/06/2020 Spot Bond				100.00000	0.00000	99.97489				0.00	0	0
Total ACL096 SPOT										0.00	0	0
Total For ACL096										0.00	0	0
ACL097 On 20/12/2025 Spot Bond				100.00000	0.00000	99.97454				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL09€ On 20/12/2025 Spot Bond				100.00000	0.00000	99.97510				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL10€ On 20/12/2017 Spot Bond				100.00000	0.00000	99.97663				0.00	0	0
Total ACL100 SPOT										0.00	0	0
Total For ACL100										0.00	0	0
ACL10€ On 20/12/2019 Spot Bond			8.69000	102.65126	8.69000	102.62728				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL127 On 20/09/2021 Spot Bond				100.00000	0.00000	212.10825				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL12€ On 20/09/2021 Spot Bond				100.00000	0.00000	212.20494				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL12€ On 20/09/2021 Spot Bond				100.00000	0.00000	99.97598				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL14€ On 25/11/2020 Spot Bond			10.00000	111.54800	10.00000	111.51900				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL14€ On 20/12/2021 Spot Bond				100.00000	0.00000	99.97592				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	100.00000	10.23000	99.97289				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			8.97500	103.74471	8.97500	103.71983				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL17€ On 20/06/2019 Spot Bond				100.00000	0.00000	99.97615				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL17€ On 20/06/2019 Spot Bond				100.00000	0.00000	99.97747				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL183 On 20/06/2019 Spot Bond				100.00000	0.00000	101.00843				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL184 On 20/09/2017 Spot Bond				100.00000	0.00000	99.97714				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				100.00000	0.00000	99.97611				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				100.00000	0.00000	99.97569				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				100.00000	0.00000	99.97533				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				100.00000	0.00000	99.97535				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				100.00000	0.00000	99.97535				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				100.00000	0.00000	99.97663				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				100.00000	0.00000	99.97491				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				100.00000	0.00000	99.97491				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				100.00000	0.00000	147.82705				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				100.00000	0.00000	148.81770				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL204 On 20/03/2018 Spot Bond				100.00000	0.00000	99.97824				0.00	0	0
Total ACL208 SPOT										0.00	0	0
Total For ACL208										0.00	0	0
ACL208 On 20/05/2018 Spot Bond				100.00000	0.00000	100.65394				0.00	0	0
Total ACL210 SPOT										0.00	0	0
Total For ACL210										0.00	0	0
ACL210 On 20/09/2018 Spot Bond				100.00000	0.00000	99.97763				0.00	0	0
Total ACL212 SPOT										0.00	0	0
Total For ACL212										0.00	0	0
ACL212 On 20/06/2018 Spot Bond				100.00000	0.00000	99.76204				0.00	0	0
Total ACL213 SPOT										0.00	0	0
Total For ACL213										0.00	0	0
ACL213 On 20/09/2020 Spot Bond				100.00000	0.00000	92.81385				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL214 On 20/09/2018 Spot Bond				100.00000	0.00000	99.97793				0.00	0	0
Total ACL215 SPOT										0.00	0	0
Total For ACL215										0.00	0	0
ACL215 On 20/12/2018 Spot Bond				100.00000	0.00000	99.97797				0.00	0	0
Total ACL216 SPOT										0.00	0	0
Total For ACL216										0.00	0	0
ACL216 On 20/12/2023 Spot Bond				100.00000	0.00000	99.97625				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL217 On 11/05/2020 Spot Bond				100.00000	0.00000	100.99684				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL218 On 26/01/2021 Spot Bond				100.00000	0.00000	101.39998				0.00	0	0
Total ACL220 SPOT										0.00	0	0
Total For ACL220										0.00	0	0
ACL220 On 20/09/2021 Spot Bond				100.00000	0.00000	99.97633				0.00	0	0
Total ACL221 SPOT										0.00	0	0
Total For ACL221										0.00	0	0
ACL221 On 20/09/2021 Spot Bond				100.00000	0.00000	99.97674				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL222 SPOT										0.00	0	0
Total For ACL222										0.00	0	0
ADCB0 On 08/03/2018 Spot Bond				100.00000	0.00000	100.05995				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	84.17973	100.00000	83.99013				0.00	0	0
ADCB0 On 08/03/2018 Spot Bond			100.00000	84.17973	100.00000	83.99013				0.00	0	0
Total ADCB01/JIBAR SPOT										0.00	0	0
Total For ADCB01/JIBAR										0.00	0	0
ADCB0 On 27/11/2017 Spot Bond				100.00000	0.00000	100.61225				0.00	0	0
Total ADCB04 SPOT										0.00	0	0
Total For ADCB04										0.00	0	0
ADCB0 On 04/12/2018 Spot Bond				100.00000	0.00000	100.39611				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	62.86626	100.00000	62.71397				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				100.00000	0.00000	100.84945				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				100.00000	0.00000	101.59590				0.00	0	0
Total AHF2A2 SPOT										0.00	0	0
Total For AHF2A2										0.00	0	0
AHF2B: On 18/10/2018 Spot Bond				100.00000	0.00000	101.64729				0.00	0	0
Total AHF2B2 SPOT										0.00	0	0
Total For AHF2B2										0.00	0	0
AHF2C: On 18/10/2018 Spot Bond				100.00000	0.00000	101.81852				0.00	0	0
Total AHF2C2 SPOT										0.00	0	0
Total For AHF2C2										0.00	0	0
AHF3A: On 18/04/2019 Spot Bond				100.00000	0.00000	101.54452				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				100.00000	0.00000	101.56166				0.00	0	0
Total AHF3A4 SPOT										0.00	0	0
Total For AHF3A4										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AHF3B: On 18/04/2019 Spot Bond				100.00000	0.00000	101.98970				0.00	0	0
Total AHF3B2 SPOT										0.00	0	0
Total For AHF3B2										0.00	0	0
AHF3B: On 18/04/2019 Spot Bond				100.00000	0.00000	101.90416				0.00	0	0
Total AHF3B3 SPOT										0.00	0	0
Total For AHF3B3										0.00	0	0
AHF3C: On 18/04/2019 Spot Bond				100.00000	0.00000	102.60464				0.00	0	0
Total AHF3C2 SPOT										0.00	0	0
Total For AHF3C2										0.00	0	0
AHF3C: On 18/04/2019 Spot Bond				100.00000	0.00000	102.34862				0.00	0	0
Total AHF3C3 SPOT										0.00	0	0
Total For AHF3C3										0.00	0	0
AHL01L On 15/04/2020 Spot Bond			100.00000	42.91359	100.00000	42.79924				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	16.22999	100.00000	16.18675				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	11.58848	100.00000	11.55760				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	9.44138	100.00000	9.41622				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			8.09500	100.78275	8.09500	100.76067				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			9.95000	111.84126	9.95000	111.81159				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			9.30500	102.57123	9.30500	102.54589				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	16.05702	100.00000	16.02148				0.00	0	0
Total AIR04U SPOT										0.00	0	0
Total For AIR04U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AIR05 On 29/05/2030 Spot Bond			10.49500	99.63899	10.49500	99.61129				0.00	0	0
Total AIR05 SPOT										0.00	0	0
Total For AIR05										0.00	0	0
AIRL01 On 30/04/2028 Spot Bond			3.55000	176.01324	3.55000	175.98491				0.00	0	10,000,000
Total AIRL01 SPOT										0.00	0	10,000,000
Total For AIRL01										0.00	0	10,000,000
APF01 On 26/09/2017 Spot Bond				100.00000	0.00000	102.11236				0.00	0	0
Total APF01 SPOT										0.00	0	0
Total For APF01										0.00	0	0
APF02 On 26/09/2019 Spot Bond				100.00000	0.00000	102.80194				0.00	0	0
Total APF02 SPOT										0.00	0	0
Total For APF02										0.00	0	0
APF03 On 07/08/2018 Spot Bond				100.00000	0.00000	101.18095				0.00	0	0
Total APF03 SPOT										0.00	0	0
Total For APF03										0.00	0	0
APF04 On 21/10/2021 Spot Bond				100.00000	0.00000	101.55766				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				100.00000	0.00000	100.64848				0.00	0	510,000,000
Total APF05 SPOT										0.00	0	510,000,000
Total For APF05										0.00	0	510,000,000
APF06 On 24/08/2022 Spot Bond				100.00000	0.00000	100.66596				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	94.87105	100.00000	94.63208				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	91.70896	100.00000	91.48583				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	41.88498	100.00000	41.78351				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	41.83048	100.00000	41.72915				0.00	0	0
Total AS127U SPOT										0.00	0	0
Total For AS127U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AS133L On 07/12/2033 Spot Bond			100.00000	3.46729	100.00000	3.46237				0.00	0	0
Total AS133U SPOT										0.00	0	0
Total For AS133U										0.00	0	0
AS139L On 30/03/2026 Spot Bond			100.00000	0.12314	100.00000	0.12300				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	12.36551	100.00000	13.13257				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	20.02113	100.00000	20.70002				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	39.70201	100.00000	39.60477				0.00	0	0
Total AS180U SPOT										0.00	0	0
Total For AS180U										0.00	0	0
ASN01 On 20/03/2019 Spot Bond				100.00000	0.00000	99.97753				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	240.03194	3.42000	239.99413				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN02 On 20/06/2019 Spot Bond				100.00000	0.00000	98.93926				0.00	0	0
Total ASN028 SPOT										0.00	0	0
Total For ASN028										0.00	0	0
ASN03 On 19/09/2017 Spot Bond				100.00000	0.00000	99.94619				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				100.00000	0.00000	100.98241				0.00	0	0
Total ASN036 SPOT										0.00	0	0
Total For ASN036										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN03: On 07/12/2033 Spot Bond			3.43500	213.95277	3.43500	213.91898				0.00	0	0
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0
ASN04: On 21/11/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN041 SPOT										0.00	0	0
Total For ASN041										0.00	0	0
ASN04: On 12/03/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN048 SPOT										0.00	0	0
Total For ASN048										0.00	0	0
ASN05: On 19/03/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN051 SPOT										0.00	0	0
Total For ASN051										0.00	0	0
ASN05: On 16/04/2018 Spot Bond				100.00000	0.00000	101.60579				0.00	0	0
Total ASN057 SPOT										0.00	0	0
Total For ASN057										0.00	0	0
ASN05: On 22/04/2020 Spot Bond				100.00000	0.00000	101.46565				0.00	0	1,500,000,000
Total ASN058 SPOT										0.00	0	1,500,000,000
Total For ASN058										0.00	0	1,500,000,000
ASN05: On 28/04/2020 Spot Bond				100.00000	0.00000	101.35725				0.00	0	0
Total ASN059 SPOT										0.00	0	0
Total For ASN059										0.00	0	0
ASN06: On 30/04/2020 Spot Bond				100.00000	0.00000	101.25961				0.00	0	0
Total ASN061 SPOT										0.00	0	0
Total For ASN061										0.00	0	0
ASN06: On 14/05/2018 Spot Bond				100.00000	0.00000	99.65313				0.00	0	0
Total ASN062 SPOT										0.00	0	0
Total For ASN062										0.00	0	0
ASN06: On 22/05/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN064 SPOT										0.00	0	0
Total For ASN064										0.00	0	0
ASN06: On 01/06/2018 Spot Bond				100.00000	0.00000	100.43189				0.00	0	0
Total ASN066 SPOT										0.00	0	0
Total For ASN066										0.00	0	0
ASN06: On 15/06/2018 Spot Bond				100.00000	0.00000	100.07869				0.00	0	0
Total ASN068 SPOT										0.00	0	0
Total For ASN068										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN06: On 07/02/2020 Spot Bond				100.00000	0.00000	101.06032				0.00	0	0
Total ASN069 SPOT										0.00	0	0
Total For ASN069										0.00	0	0
ASN07: On 02/07/2018 Spot Bond				100.00000	0.00000	97.08812				0.00	0	0
Total ASN073 SPOT										0.00	0	0
Total For ASN073										0.00	0	0
ASN07: On 23/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN077 SPOT										0.00	0	0
Total For ASN077										0.00	0	0
ASN07: On 20/06/2020 Spot Bond				100.00000	0.00000	99.97278				0.00	0	0
Total ASN078 SPOT										0.00	0	0
Total For ASN078										0.00	0	0
ASN08: On 20/09/2020 Spot Bond				100.00000	0.00000	99.97699				0.00	0	0
Total ASN080 SPOT										0.00	0	0
Total For ASN080										0.00	0	0
ASN08: On 10/12/2017 Spot Bond				100.00000	0.00000	100.19660				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				100.00000	0.00000	99.61388				0.00	40,800,000	10,200,000
Total ASN083 SPOT										0.00	40,800,000	10,200,000
Total For ASN083										0.00	40,800,000	10,200,000
ASN08: On 03/09/2020 Spot Bond				100.00000	0.00000	100.41624				0.00	0	0
Total ASN084 SPOT										0.00	0	0
Total For ASN084										0.00	0	0
ASN08: On 25/09/2018 Spot Bond				100.00000	0.00000	99.84369				0.00	0	0
Total ASN086 SPOT										0.00	0	0
Total For ASN086										0.00	0	0
ASN08: On 01/10/2020 Spot Bond				100.00000	0.00000	123.19152				0.00	0	0
Total ASN087 SPOT										0.00	0	0
Total For ASN087										0.00	0	0
ASN08: On 05/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN088 SPOT										0.00	0	0
Total For ASN088										0.00	0	0
ASN09: On 08/10/2018 Spot Bond				100.00000	0.00000	101.76664				0.00	0	0
Total ASN090 SPOT										0.00	0	0
Total For ASN090										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN09 On 16/10/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN091 SPOT									0.00	0	0
Total For ASN091									0.00	0	0
ASN09 On 21/10/2020 Spot Bond				100.00000	0.00000	101.50877			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				100.00000	0.00000	101.00654			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				100.00000	0.00000	75.65821			0.00	0	0
Total ASN099 SPOT									0.00	0	0
Total For ASN099									0.00	0	0
ASN111 On 02/12/2020 Spot Bond				100.00000	0.00000	100.38009			0.00	0	0
Total ASN111 SPOT									0.00	0	0
Total For ASN111									0.00	0	0
ASN112 On 20/12/2017 Spot Bond				100.00000	0.00000	99.97650			0.00	0	0
Total ASN112 SPOT									0.00	0	0
Total For ASN112									0.00	0	0
ASN113 On 07/03/2021 Spot Bond				100.00000	0.00000	100.30004			0.00	0	0
Total ASN113 SPOT									0.00	0	0
Total For ASN113									0.00	0	0
ASN114 On 03/12/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN114 SPOT									0.00	0	0
Total For ASN114									0.00	0	0
ASN115 On 10/12/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN115 SPOT									0.00	0	0
Total For ASN115									0.00	0	0
ASN119 On 27/01/2018 Spot Bond				100.00000	0.00000	101.29873			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				100.00000	0.00000	99.96931			0.00	0	0
Total ASN121 SPOT									0.00	0	0
Total For ASN121									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN12: On 20/03/2019 Spot Bond				100.00000	0.00000	99.97707				0.00	0	0
Total ASN125 SPOT										0.00	0	0
Total For ASN125										0.00	0	0
ASN12: On 24/02/2019 Spot Bond				100.00000	0.00000	100.65407				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				100.00000	0.00000	100.65551				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				100.00000	0.00000	100.64358				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				100.00000	0.00000	100.37607				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				100.00000	0.00000	100.37304				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				100.00000	0.00000	99.96958				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				100.00000	0.00000	87.93000				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			3.59000	142.40325	3.59000	142.38024				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				100.00000	0.00000	87.93000				0.00	0	0
Total ASN141 SPOT										0.00	0	0
Total For ASN141										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN14: On 20/06/2020 Spot Bond				100.00000	0.00000	102.17447				0.00	0	0
Total ASN143 SPOT										0.00	0	0
Total For ASN143										0.00	0	0
ASN14: On 28/04/2021 Spot Bond				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				100.00000	0.00000	58.51370				0.00	0	0
Total ASN145 SPOT										0.00	0	0
Total For ASN145										0.00	0	0
ASN14: On 04/05/2021 Spot Bond				100.00000	0.00000	101.15708				0.00	300,000,000	100,000,000
Total ASN146 SPOT										0.00	300,000,000	100,000,000
Total For ASN146										0.00	300,000,000	100,000,000
ASN14: On 04/05/2021 Spot Bond				100.00000	0.00000	101.15708				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			3.63500	142.14418	3.63500	142.12105				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				100.00000	0.00000	109.97498				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				100.00000	0.00000	100.38821				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			4.14000	158.13150	4.14000	160.46621				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN16(On 08/08/2021 Spot Bond				100.00000	0.00000	101.08012			0.00	0	0
Total ASN160 SPOT									0.00	0	0
Total For ASN160									0.00	0	0
ASN16 On 19/08/2021 Spot Bond				100.00000	0.00000	100.73229			0.00	0	0
Total ASN161 SPOT									0.00	0	0
Total For ASN161									0.00	0	0
ASN16 On 29/08/2021 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN163 SPOT									0.00	0	0
Total For ASN163									0.00	0	0
ASN16 On 06/09/2021 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN164 SPOT									0.00	0	0
Total For ASN164									0.00	0	0
ASN16 On 20/06/2021 Spot Bond				100.00000	0.00000	99.97486			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				100.00000	0.00000	100.36400			0.00	0	0
Total ASN174 SPOT									0.00	0	0
Total For ASN174									0.00	0	0
ASN17 On 21/12/2021 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN176 SPOT									0.00	0	0
Total For ASN176									0.00	0	0
ASN17 On 23/12/2021 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN177 SPOT									0.00	0	0
Total For ASN177									0.00	0	0
ASN17 On 30/07/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN178 SPOT									0.00	0	0
Total For ASN178									0.00	0	0
ASN17 On 25/02/2022 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN179 SPOT									0.00	0	0
Total For ASN179									0.00	0	0
ASN18 On 20/06/2022 Spot Bond				100.00000	0.00000	99.97356			0.00	0	0
Total ASN181 SPOT									0.00	0	0
Total For ASN181									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN18: On 11/10/2017 Spot Bond				100.00000	0.00000	101.60055				0.00	0	0
Total ASN184 SPOT										0.00	0	0
Total For ASN184										0.00	0	0
ASN18: On 25/04/2022 Spot Bond				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				100.00000	0.00000	100.30330				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				100.00000	0.00000	100.16676				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				100.00000	0.00000	101.50980				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				100.00000	0.00000	101.41809				0.00	0	400,000,000
Total ASN194 SPOT										0.00	0	400,000,000
Total For ASN194										0.00	0	400,000,000
ASN19: On 31/01/2038 Spot Bond			3.67000	106.06015	3.67000	106.04280				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				100.00000	0.00000	99.97766				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN199 On 01/07/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN199 SPOT										0.00	0	0
Total For ASN199										0.00	0	0
ASN200 On 25/07/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN200 SPOT										0.00	0	0
Total For ASN200										0.00	0	0
ASN201 On 21/07/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN201 SPOT										0.00	0	0
Total For ASN201										0.00	0	0
ASN202 On 18/07/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN202 SPOT										0.00	0	0
Total For ASN202										0.00	0	0
ASN203 On 20/06/2022 Spot Bond				100.00000	0.00000	99.97744				0.00	0	0
Total ASN203 SPOT										0.00	0	0
Total For ASN203										0.00	0	0
ASN204 On 20/06/2022 Spot Bond				100.00000	0.00000	99.97590				0.00	0	0
Total ASN204 SPOT										0.00	0	0
Total For ASN204										0.00	0	0
ASN207 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
ASN208 On 24/08/2021 Spot Bond				100.00000	0.00000	100.75552				0.00	0	0
Total ASN208 SPOT										0.00	0	0
Total For ASN208										0.00	0	0
ASN209 On 24/08/2025 Spot Bond				100.00000	0.00000	100.82140				0.00	0	0
Total ASN209 SPOT										0.00	0	0
Total For ASN209										0.00	0	0
ASN210 On 28/08/2020 Spot Bond				100.00000	0.00000	100.48060				0.00	0	0
Total ASN210 SPOT										0.00	0	0
Total For ASN210										0.00	0	0
ASN211 On 05/03/2018 Spot Bond				100.00000	0.00000	100.32504				0.00	0	0
Total ASN211 SPOT										0.00	0	0
Total For ASN211										0.00	0	0
ASN212 On 02/09/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN212 SPOT										0.00	0	0
Total For ASN212										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN21: On 01/09/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN213 SPOT										0.00	0	0
Total For ASN213										0.00	0	0
ASN21: On 29/08/2022 Spot Bond				100.00000	0.00000	100.20987				0.00	0	900,000,000
Total ASN214 SPOT										0.00	0	900,000,000
Total For ASN214										0.00	0	900,000,000
ASN21: On 14/09/2018 Spot Bond				100.00000	0.00000	100.11115				0.00	0	0
Total ASN215 SPOT										0.00	0	0
Total For ASN215										0.00	0	0
ASN38: On 20/12/2017 Spot Bond			100.00000	81.63313	100.00000	99.72900				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	81.65314	100.00000	99.72900				0.00	0	0
Total ASN39U SPOT										0.00	0	0
Total For ASN39U										0.00	0	0
ASN40: On 20/12/2017 Spot Bond			100.00000	81.56309	100.00000	99.72900				0.00	0	0
Total ASN40U SPOT										0.00	0	0
Total For ASN40U										0.00	0	0
ASN50: On 16/03/2018 Spot Bond			100.00000	82.22445	100.00000	82.04254				0.00	0	0
Total ASN50U SPOT										0.00	0	0
Total For ASN50U										0.00	0	0
ASN75: On 20/09/2020 Spot Bond			100.00000	15.40730	100.00000	13.78397				0.00	0	0
Total ASN75U SPOT										0.00	0	0
Total For ASN75U										0.00	0	0
ASN89: On 02/10/2018 Spot Bond			100.00000	46.44432	100.00000	46.33181				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				100.00000	0.00000	100.15703				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			8.34500	106.00795	8.34500	105.98427				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				100.00000	0.00000	100.19426				0.00	0	800,000,000
Total BAW17 SPOT										0.00	0	800,000,000
Total For BAW17										0.00	0	800,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAW17 On 05/12/2018 Spot Bond			100.00000	40.12542	100.00000	40.02715				0.00	0	0
Total BAW17/JIBAR SPOT										0.00	0	0
Total For BAW17/JIBAR										0.00	0	0
BAW18 On 05/12/2020 Spot Bond				100.00000	0.00000	100.22742				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			9.04500	104.17583	9.04500	104.15065				0.00	0	1,000,000,000
Total BAW19 SPOT										0.00	0	1,000,000,000
Total For BAW19										0.00	0	1,000,000,000
BAW21 On 24/03/2022 Spot Bond			9.14500	100.44571	9.14500	100.42130		5,487,000,000,000.00			600,000,000	150,000,000
Total BAW21 SPOT								5,487,000,000,000.00			600,000,000	150,000,000
Total For BAW21								5,487,000,000,000.00			600,000,000	150,000,000
BAW21 On 24/03/2022 Spot Bond			9.30000	99.88321	9.30000	99.85854				0.00	0	0
Total BAW21/R208 SPOT										0.00	0	0
Total For BAW21/R208										0.00	0	0
BAW22 On 07/12/2022 Spot Bond				100.00000	0.00000	100.30002				0.00	0	800,000,000
Total BAW22 SPOT										0.00	0	800,000,000
Total For BAW22										0.00	0	800,000,000
BAW23 On 15/10/2017 Spot Bond			100.00000	95.63701	100.00000	95.39242				0.00	0	0
Total BAW23U SPOT										0.00	0	0
Total For BAW23U										0.00	0	0
BAW24 On 30/09/2019 Spot Bond				100.00000	0.00000	102.74067				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				100.00000	0.00000	101.03381				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	15.91891	100.00000	15.86921				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	13.93890	100.00000	13.89538				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				100.00000	0.00000	100.32709				0.00	1,660,000,000	830,000,000
Total BAW28 SPOT										0.00	1,660,000,000	830,000,000
Total For BAW28										0.00	1,660,000,000	830,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW3 On 02/10/2017 Spot Bond				100.00000	0.00000	102.19671			0.00	0	0
Total BAW3 SPOT									0.00	0	0
Total For BAW3									0.00	0	0
BAW8 On 02/10/2017 Spot Bond			6.73500	104.73808	6.73500	104.71880			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			9.32000	99.74530	9.32000	102.26900			0.00	0	0
Total BAYA26 SPOT									0.00	0	0
Total For BAYA26									0.00	0	0
BAYA31 On 31/12/2018 Spot Bond				100.00000	0.00000	102.60056			0.00	0	0
Total BAYA31 SPOT									0.00	0	0
Total For BAYA31									0.00	0	0
BAYA33 On 31/03/2018 Spot Bond				100.00000	0.00000	102.53387			0.00	0	0
Total BAYA33 SPOT									0.00	0	0
Total For BAYA33									0.00	0	0
BAYA34 On 31/03/2018 Spot Bond				100.00000	0.00000	102.58911			0.00	0	0
Total BAYA34 SPOT									0.00	0	0
Total For BAYA34									0.00	0	0
BAYA35 On 31/03/2018 Spot Bond				100.00000	0.00000	102.14533			0.00	0	0
Total BAYA35 SPOT									0.00	0	0
Total For BAYA35									0.00	0	0
BAYA36 On 31/03/2018 Spot Bond				100.00000	0.00000	99.52819			0.00	0	0
Total BAYA36 SPOT									0.00	0	0
Total For BAYA36									0.00	0	0
BAYA39 On 30/09/2018 Spot Bond				100.00000	0.00000	101.76492			0.00	0	0
Total BAYA39 SPOT									0.00	0	0
Total For BAYA39									0.00	0	0
BAYA41 On 30/09/2018 Spot Bond				100.00000	0.00000	100.07523			0.00	0	0
Total BAYA41 SPOT									0.00	0	0
Total For BAYA41									0.00	0	0
BAYA42 On 30/09/2018 Spot Bond				100.00000	0.00000	102.58945			0.00	0	0
Total BAYA42 SPOT									0.00	0	0
Total For BAYA42									0.00	0	0
BAYA45 On 31/03/2019 Spot Bond				100.00000	0.00000	102.58956			0.00	0	0
Total BAYA45 SPOT									0.00	0	0
Total For BAYA45									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA51 On 31/03/2019 Spot Bond				100.00000	0.00000	102.75978				0.00	0	0
Total BAYA51 SPOT										0.00	0	0
Total For BAYA51										0.00	0	0
BAYA52 On 31/03/2019 Spot Bond				100.00000	0.00000	102.77744				0.00	0	0
Total BAYA52 SPOT										0.00	0	0
Total For BAYA52										0.00	0	0
BAYA53 On 30/09/2017 Spot Bond				100.00000	0.00000	102.20240				0.00	0	0
Total BAYA53 SPOT										0.00	0	0
Total For BAYA53										0.00	0	0
BAYA54 On 30/09/2019 Spot Bond				100.00000	0.00000	102.77756				0.00	0	0
Total BAYA54 SPOT										0.00	0	0
Total For BAYA54										0.00	0	0
BAYA55 On 31/03/2018 Spot Bond				100.00000	0.00000	102.46188				0.00	0	0
Total BAYA55 SPOT										0.00	0	0
Total For BAYA55										0.00	0	0
BAYA57 On 31/03/2022 Spot Bond				100.00000	0.00000	102.86581				0.00	0	0
Total BAYA57 SPOT										0.00	0	0
Total For BAYA57										0.00	0	0
BAYA58 On 30/06/2020 Spot Bond				100.00000	0.00000	102.77750				0.00	0	0
Total BAYA58 SPOT										0.00	0	0
Total For BAYA58										0.00	0	0
BAYA59 On 30/06/2022 Spot Bond			12.86000	103.89137	12.86000	103.85618				0.00	0	0
Total BAYA59 SPOT										0.00	0	0
Total For BAYA59										0.00	0	0
BAYA60 On 30/06/2020 Spot Bond			12.09500	103.41989	12.09500	103.76773				0.00	0	0
Total BAYA60 SPOT										0.00	0	0
Total For BAYA60										0.00	0	0
BAYA61 On 30/06/2020 Spot Bond				100.00000	0.00000	102.77747				0.00	0	0
Total BAYA61 SPOT										0.00	0	0
Total For BAYA61										0.00	0	0
BAYB05 On 30/06/2019 Spot Bond				100.00000	0.00000	103.30775				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB06 On 31/12/2019 Spot Bond				100.00000	0.00000	103.30755				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYB07 On 31/03/2020 Spot Bond				100.00000	0.00000	103.30764				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB08 On 30/09/2020 Spot Bond				100.00000	0.00000	108.38937				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB11 On 30/06/2020 Spot Bond				100.00000	0.00000	103.41815				0.00	0	0
Total BAYB11 SPOT										0.00	0	0
Total For BAYB11										0.00	0	0
BAYD1U On 30/06/2035 Spot Bond			100.00000	18.24215	100.00000	22.74743				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD2U On 30/06/2035 Spot Bond			100.00000	16.60240	100.00000	20.70272				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD3U On 30/06/2035 Spot Bond			100.00000	10.24840	100.00000	12.77947				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD4U On 30/06/2035 Spot Bond			100.00000	10.24840	100.00000	12.77947				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5U On 30/06/2035 Spot Bond			100.00000	12.39080	100.00000	15.45098				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6U On 30/06/2035 Spot Bond			100.00000	10.73642	100.00000	13.38802				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BC121U On 24/11/2017 Spot Bond			100.00000	88.40640	100.00000	88.20128				0.00	0	0
Total BC121U SPOT										0.00	0	0
Total For BC121U										0.00	0	0
BCJ10 On 12/07/2019 Spot Bond				100.00000	0.00000	101.70158				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				100.00000	0.00000	100.82415				0.00	0	0
Total BCJ11 SPOT										0.00	0	0
Total For BCJ11										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCJ12 On 23/03/2018 Spot Bond			8.65000	98.54309	8.65000	99.90800			0.00	0	0
Total BCJ12 SPOT									0.00	0	0
Total For BCJ12									0.00	0	0
BCJ13 On 20/04/2018 Spot Bond				100.00000	0.00000	101.48536			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			8.43000	95.03566	8.43000	187.06273			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			8.43000	96.35414	8.43000	187.54383			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			8.81500	98.70925	8.81500	98.68599			0.00	0	0
Total BD0302 SPOT									0.00	0	0
Total For BD0302									0.00	0	0
BEER02 On 28/03/2018 Spot Bond			7.59500	99.61205	7.59500	99.59187		3,721,550,000,000.00	490,000,000	490,000,000	
Total BEER02 SPOT								3,721,550,000,000.00	490,000,000	490,000,000	
Total For BEER02								3,721,550,000,000.00	490,000,000	490,000,000	
BG1A7U On 21/11/2032 Spot Bond			100.00000	9.18684	100.00000	9.16459			0.00	0	0
Total BG1A7U SPOT									0.00	0	0
Total For BG1A7U									0.00	0	0
BG1A8U On 21/11/2032 Spot Bond			100.00000	7.95005	100.00000	7.93079			0.00	0	0
Total BG1A8U SPOT									0.00	0	0
Total For BG1A8U									0.00	0	0
BG1B2U On 21/11/2032 Spot Bond			100.00000	7.95005	100.00000	7.93079			0.00	0	0
Total BG1B2U SPOT									0.00	0	0
Total For BG1B2U									0.00	0	0
BG1C2U On 21/11/2032 Spot Bond			100.00000	8.43401	100.00000	8.41358			0.00	0	0
Total BG1C2U SPOT									0.00	0	0
Total For BG1C2U									0.00	0	0
BG1D2U On 21/11/2032 Spot Bond			100.00000	8.59534	100.00000	8.57451			0.00	0	0
Total BG1D2U SPOT									0.00	0	0
Total For BG1D2U									0.00	0	0
BG1E2U On 21/11/2032 Spot Bond			100.00000	11.28403	100.00000	11.25668			0.00	0	0
Total BG1E2U SPOT									0.00	0	0
Total For BG1E2U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BG1F2I On 21/11/2032 Spot Bond			100.00000	15.58592	100.00000	15.54817				0.00	0	0
Total BG1F2U SPOT										0.00	0	0
Total For BG1F2U										0.00	0	0
BGL01 On 19/11/2019 Spot Bond				100.00000	0.00000	101.41427				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			9.39000	106.39395	9.39000	106.36743				0.00	0	0
Total BGL02 SPOT										0.00	0	0
Total For BGL02										0.00	0	0
BGL03 On 05/02/2020 Spot Bond				100.00000	0.00000	102.20489				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			9.84000	101.66905	9.84000	101.64251				0.00	0	0
Total BGL04 SPOT										0.00	0	0
Total For BGL04										0.00	0	0
BGL05 On 04/09/2020 Spot Bond			10.69500	102.15095	10.69500	102.12155				0.00	0	0
Total BGL05 SPOT										0.00	0	0
Total For BGL05										0.00	0	0
BGL06 On 04/09/2020 Spot Bond				100.00000	0.00000	101.58214				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			11.33500	102.30422	11.33500	102.27307				0.00	0	0
Total BGL07 SPOT										0.00	0	0
Total For BGL07										0.00	0	0
BGL08 On 03/09/2022 Spot Bond				100.00000	0.00000	100.44011				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			10.69500	101.51048	10.69500	101.48174				0.00	0	0
Total BGL09 SPOT										0.00	0	0
Total For BGL09										0.00	0	0
BGL10 On 05/05/2021 Spot Bond				100.00000	0.00000	101.28832				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			11.07500	104.97048	11.07500	108.55523				0.00	0	0
Total BGL11 SPOT										0.00	0	0
Total For BGL11										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BGL12 On 20/08/2021 Spot Bond				100.00000	0.00000	102.97221				0.00	0	0
Total BGL12 SPOT										0.00	0	0
Total For BGL12										0.00	0	0
BGL13 On 20/08/2021 Spot Bond			10.54500	104.72223	10.54500	104.69299				0.00	0	0
Total BGL13 SPOT										0.00	0	0
Total For BGL13										0.00	0	0
BGL14 On 03/11/2021 Spot Bond				100.00000	0.00000	103.10263				0.00	0	0
Total BGL14 SPOT										0.00	0	0
Total For BGL14										0.00	0	0
BGL15 On 17/03/2022 Spot Bond				100.00000	0.00000	100.02839				0.00	0	0
Total BGL15 SPOT										0.00	0	0
Total For BGL15										0.00	0	0
BGL16 On 25/05/2022 Spot Bond				100.00000	0.00000	100.75207				0.00	0	0
Total BGL16 SPOT										0.00	0	0
Total For BGL16										0.00	0	0
BGL17 On 14/08/2024 Spot Bond				100.00000	0.00000	101.08620				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				100.00000	0.00000	104.86644				0.00	0	0
Total BGR04 SPOT										0.00	0	0
Total For BGR04										0.00	0	0
BGT01 On 12/09/2022 Spot Bond				100.00000	0.00000	100.27511				0.00	0	0
Total BGT01 SPOT										0.00	0	0
Total For BGT01										0.00	0	0
BID04 On 23/11/2017 Spot Bond				100.00000	0.00000	100.71104				0.00	0	0
Total BID04 SPOT										0.00	0	0
Total For BID04										0.00	0	0
BID05 On 30/06/2019 Spot Bond				100.00000	0.00000	101.18896				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			8.24500	102.95075	8.24500	102.92803				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				100.00000	0.00000	101.99912				0.00	0	0
Total BID07 SPOT										0.00	0	0
Total For BID07										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BID08 On 30/06/2022 Spot Bond				100.00000	0.00000	102.04337			0.00	0	0
Total BID08 SPOT									0.00	0	0
Total For BID08									0.00	0	0
BPPF01 On 22/03/2018 Spot Bond				100.00000	0.00000	99.93824			0.00	0	0
Total BPPF01 SPOT									0.00	0	0
Total For BPPF01									0.00	0	0
BPPF02 On 22/03/2020 Spot Bond				100.00000	0.00000	99.93247			0.00	0	0
Total BPPF02 SPOT									0.00	0	0
Total For BPPF02									0.00	0	0
BPPF03 On 17/09/2018 Spot Bond			100.00000	54.52182	100.00000	54.34587		450,000,000,000,000.00	14,500,000,000	20,000,000,000	
Total BPPF03 SPOT								50,000,000,000,000.00	14,500,000,000	20,000,000,000	
Total For BPPF03								50,000,000,000,000.00	14,500,000,000	20,000,000,000	
BPPF04 On 15/09/2020 Spot Bond			100.00000	16.85128	100.00000	16.77637		216,000,000,000,000.00	12,160,000,000	55,000,000,000	
Total BPPF04 SPOT								16,000,000,000,000.00	12,160,000,000	55,000,000,000	
Total For BPPF04								16,000,000,000,000.00	12,160,000,000	55,000,000,000	
BSR17 On 19/06/2018 Spot Bond				100.00000	0.00000	101.06883			0.00	0	0
Total BSR17 SPOT									0.00	0	0
Total For BSR17									0.00	0	0
BTC182 On 18/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BTC182 SPOT									0.00	0	0
Total For BTC182									0.00	0	0
BTC183 On 29/09/2017 Spot Bond				100.00000	0.00000	99.78965			0.00	0	0
Total BTC183 SPOT									0.00	0	0
Total For BTC183									0.00	0	0
BTC184 On 06/10/2017 Spot Bond				100.00000	0.00000	99.64266			0.00	0	0
Total BTC184 SPOT									0.00	0	0
Total For BTC184									0.00	0	0
BTC185 On 13/10/2017 Spot Bond				100.00000	0.00000	99.49535			0.00	0	0
Total BTC185 SPOT									0.00	0	0
Total For BTC185									0.00	0	0
BTC186 On 08/11/2017 Spot Bond				100.00000	0.00000	98.98534			0.00	0	0
Total BTC186 SPOT									0.00	0	0
Total For BTC186									0.00	0	0
BTC187 On 15/11/2017 Spot Bond				100.00000	0.00000	98.80473			0.00	0	0
Total BTC187 SPOT									0.00	0	0
Total For BTC187									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BTC188 On 04/12/2017 Spot Bond				100.00000	0.00000	98.46345				0.00	0	0
Total BTC188 SPOT										0.00	0	0
Total For BTC188										0.00	0	0
BTC189 On 12/12/2017 Spot Bond			100.00000	81.47321	100.00000	81.29176				0.00	0	0
Total BTC189 SPOT										0.00	0	0
Total For BTC189										0.00	0	0
BTC190 On 09/01/2018 Spot Bond			100.00000	76.68067	100.00000	76.51992				0.00	0	0
Total BTC190 SPOT										0.00	0	0
Total For BTC190										0.00	0	0
BWZ18 On 27/03/2018 Spot Bond				100.00000	0.00000	99.81528				0.00	0	0
Total BWZ18B SPOT										0.00	0	0
Total For BWZ18B										0.00	0	0
BWZ20 On 27/03/2020 Spot Bond				100.00000	0.00000	99.80878				0.00	0	0
Total BWZ20A SPOT										0.00	0	0
Total For BWZ20A										0.00	0	0
BWZJ18 On 19/11/2018 Spot Bond				100.00000	0.00000	100.71666				0.00	0	0
Total BWZJ18 SPOT										0.00	0	0
Total For BWZJ18										0.00	0	0
BWZJ19 On 10/11/2019 Spot Bond				100.00000	0.00000	101.01194				0.00	0	0
Total BWZJ19 SPOT										0.00	0	0
Total For BWZJ19										0.00	0	0
BWZJ21 On 10/11/2021 Spot Bond				100.00000	0.00000	101.03895				0.00	0	0
Total BWZJ21 SPOT										0.00	0	0
Total For BWZJ21										0.00	0	0
BX161U On 01/10/2021 Spot Bond			100.00000	13.67146	100.00000	13.63835				0.00	0	0
Total BX161U SPOT										0.00	0	0
Total For BX161U										0.00	0	0
BX162U On 01/10/2021 Spot Bond			100.00000	13.60009	100.00000	13.56714				0.00	0	0
Total BX162U SPOT										0.00	0	0
Total For BX162U										0.00	0	0
BX163U On 01/10/2021 Spot Bond			100.00000	13.70716	100.00000	13.67394				0.00	0	0
Total BX163U SPOT										0.00	0	0
Total For BX163U										0.00	0	0
BX164U On 01/10/2021 Spot Bond			100.00000	13.70716	100.00000	13.67394				0.00	0	0
Total BX164U SPOT										0.00	0	0
Total For BX164U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BYA49L On 30/06/2018 Spot Bond			100.00000	66.01805	100.00000	68.31860			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	17.31534	100.00000	21.01181			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			14.54500	97.62421	14.54500	97.58635			0.00	0	0
Total CBL12 SPOT									0.00	0	0
Total For CBL12									0.00	0	0
CBL13 On 01/02/2019 Spot Bond				100.00000	0.00000	102.51195			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			12.34500	100.56438	12.34500	100.53165			0.00	0	0
Total CBL14 SPOT									0.00	0	0
Total For CBL14									0.00	0	0
CBL17 On 23/08/2019 Spot Bond				100.00000	0.00000	100.92872			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			11.84500	99.50496	11.84500	99.47385			0.00	0	0
Total CBL18 SPOT									0.00	0	0
Total For CBL18									0.00	0	0
CBL20 On 14/12/2019 Spot Bond				100.00000	0.00000	100.43393			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			9.39500	101.10375	9.39500	101.07853			0.00	0	0
Total CBL22 SPOT									0.00	0	0
Total For CBL22									0.00	0	0
CBL23 On 18/05/2018 Spot Bond				100.00000	0.00000	100.84476			0.00	0	0
Total CBL23 SPOT									0.00	0	0
Total For CBL23									0.00	0	0
CBL24 On 02/11/2020 Spot Bond				100.00000	0.00000	101.28575			0.00	0	97,500,000
Total CBL24 SPOT									0.00	0	97,500,000
Total For CBL24									0.00	0	97,500,000
CBL25 On 06/05/2019 Spot Bond				100.00000	0.00000	101.08490			0.00	0	0
Total CBL25 SPOT									0.00	0	0
Total For CBL25									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CBL26 On 06/05/2021 Spot Bond			9.69500	108.35347	9.69500	108.32561				0.00	0	0
Total CBL26 SPOT										0.00	0	0
Total For CBL26										0.00	0	0
CBL27 On 12/05/2020 Spot Bond				100.00000	0.00000	100.90748				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			10.23500	112.98912	10.23500	112.95832				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			9.66000	112.64846	9.66000	112.61943				0.00	0	1,000,000,000
Total CCT02 SPOT										0.00	0	1,000,000,000
Total For CCT02										0.00	0	1,000,000,000
CCT03 On 15/03/2025 Spot Bond			10.01000	106.10935	10.01000	106.08072				0.00	0	0
Total CCT03 SPOT										0.00	0	0
Total For CCT03										0.00	0	0
CCT04 On 17/07/2027 Spot Bond			9.74000	111.31339	9.74000	103.27434				0.00	0	0
Total CCT04 SPOT										0.00	0	0
Total For CCT04										0.00	0	0
CGR14 On 13/02/2018 Spot Bond				100.00000	0.00000	102.25264				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	111.54780	10.00000	111.51860				0.00	0	0
Total CGR14/JIBAR SPOT										0.00	0	0
Total For CGR14/JIBAR										0.00	0	0
CGR16 On 22/09/2017 Spot Bond				100.00000	0.00000	99.91848				0.00	0	0
Total CGR16 SPOT										0.00	0	0
Total For CGR16										0.00	0	0
CGR17 On 24/10/2017 Spot Bond				100.00000	0.00000	101.69756				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	62.47805	100.00000	62.32670				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	57.98546	100.00000	57.84344				0.00	0	0
Total CGR19U SPOT										0.00	0	0
Total For CGR19U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR20 On 03/07/2018 Spot Bond			100.00000	67.53996	100.00000	67.37634			0.00	0	0
Total CGR20U SPOT									0.00	0	0
Total For CGR20U									0.00	0	0
CGR21 On 12/10/2020 Spot Bond				100.00000	0.00000	102.26466			0.00	0	0
Total CGR21 SPOT									0.00	0	0
Total For CGR21									0.00	0	0
CGR23 On 08/02/2019 Spot Bond				100.00000	0.00000	101.28328			0.00	0	35,000,000
Total CGR23 SPOT									0.00	0	35,000,000
Total For CGR23									0.00	0	35,000,000
CGR24 On 08/02/2021 Spot Bond				100.00000	0.00000	102.79147			0.00	0	0
Total CGR24 SPOT									0.00	0	0
Total For CGR24									0.00	0	0
CGR25 On 27/06/2019 Spot Bond				100.00000	0.00000	99.76939			0.00	0	0
Total CGR25 SPOT									0.00	0	0
Total For CGR25									0.00	0	0
CGR27 On 25/11/2019 Spot Bond				100.00000	0.00000	100.76209			0.00	0	0
Total CGR27 SPOT									0.00	0	0
Total For CGR27									0.00	0	0
CGR28 On 08/02/2018 Spot Bond				100.00000	0.00000	101.02236			0.00	0	0
Total CGR28 SPOT									0.00	0	0
Total For CGR28									0.00	0	0
CGR29 On 08/02/2021 Spot Bond				100.00000	0.00000	101.32264			0.00	0	0
Total CGR29 SPOT									0.00	0	0
Total For CGR29									0.00	0	0
CGR31 On 27/06/2018 Spot Bond				100.00000	0.00000	99.81842			0.00	0	0
Total CGR31 SPOT									0.00	0	0
Total For CGR31									0.00	0	0
CGR32 On 21/07/2020 Spot Bond				100.00000	0.00000	101.88437			0.00	0	0
Total CGR32 SPOT									0.00	0	0
Total For CGR32									0.00	0	0
CIG04 On 30/06/2018 Spot Bond				100.00000	0.00000	102.97128			0.00	0	0
Total CIG04 SPOT									0.00	0	0
Total For CIG04									0.00	0	0
CIG05 On 30/06/2019 Spot Bond				100.00000	0.00000	103.55821			0.00	0	0
Total CIG05 SPOT									0.00	0	0
Total For CIG05									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CIG06 On 28/08/2018 Spot Bond				100.00000	0.00000	100.61287			0.00	0	0
Total CIG06 SPOT									0.00	0	0
Total For CIG06									0.00	0	0
CIG07 On 28/08/2020 Spot Bond				100.00000	0.00000	102.17423			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	30.06093	100.00000	29.98731			0.00	0	0
Total CIG09U SPOT									0.00	0	0
Total For CIG09U									0.00	0	0
CIG10 On 29/07/2019 Spot Bond				100.00000	0.00000	101.39543			0.00	0	0
Total CIG10 SPOT									0.00	0	0
Total For CIG10									0.00	0	0
CIG11 On 29/07/2020 Spot Bond				100.00000	0.00000	101.43187			0.00	0	0
Total CIG11 SPOT									0.00	0	0
Total For CIG11									0.00	0	0
CIG12 On 29/07/2021 Spot Bond				100.00000	0.00000	101.49009			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	21.54211	100.00000	21.48993			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	21.54211	100.00000	21.48993			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	21.54211	100.00000	21.48993			0.00	0	0
Total CLA3U SPOT									0.00	0	0
Total For CLA3U									0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLB1U SPOT									0.00	0	0
Total For CLB1U									0.00	0	0
CLC1U On 21/11/2019 Spot Bond			100.00000	23.82338	100.00000	23.76567			0.00	0	0
Total CLC1U SPOT									0.00	0	0
Total For CLC1U									0.00	0	0
CLN184 On 01/07/2021 Spot Bond			10.11000	102.19462	10.11000	102.16723			0.00	0	0
Total CLN184 SPOT									0.00	0	0
Total For CLN184									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN19: On 29/08/2021 Spot Bond			3.14000	139.73215	3.14000	139.64160			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			3.56000	98.36614	3.56000	136.79844			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	111.54800	10.00000	111.51900			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	111.54800	10.00000	111.51900			0.00	0	0
Total CLN231/JIBAR SPOT									0.00	0	0
Total For CLN231/JIBAR									0.00	0	0
CLN24: On 24/02/2019 Spot Bond			13.50000	95.43999	13.50000	95.40612			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	100.62796	9.35000	100.60319			0.00	0	690,000,000
Total CLN243 SPOT									0.00	0	690,000,000
Total For CLN243									0.00	0	690,000,000
CLN26: On 26/03/2019 Spot Bond			8.77500	101.06362	8.77500	101.04003			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	111.54800	10.00000	111.51900			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				100.00000	0.00000	99.97405			0.00	0	0
Total CLN296 SPOT									0.00	0	0
Total For CLN296									0.00	0	0
CLN30: On 20/12/2017 Spot Bond				100.00000	0.00000	154.95526			0.00	0	0
Total CLN301 SPOT									0.00	0	0
Total For CLN301									0.00	0	0
CLN30: On 20/12/2017 Spot Bond				100.00000	0.00000	100.09748			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				100.00000	0.00000	156.41166			0.00	0	0
Total CLN303 SPOT									0.00	0	0
Total For CLN303									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN304 On 20/12/2017 Spot Bond				100.00000	0.00000	154.57365				0.00	0	0
Total CLN304 SPOT										0.00	0	0
Total For CLN304										0.00	0	0
CLN305 On 20/12/2017 Spot Bond				100.00000	0.00000	155.72905				0.00	0	0
Total CLN305 SPOT										0.00	0	0
Total For CLN305										0.00	0	0
CLN313 On 14/11/2022 Spot Bond				100.00000	0.00000	100.97665				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN314 On 14/11/2022 Spot Bond			10.62000	99.11754	10.62000	99.08967				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN315 On 20/03/2023 Spot Bond			11.14000	95.66600	11.14000	95.63782				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN317 On 20/03/2023 Spot Bond				100.00000	0.00000	99.97365				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN318 On 14/11/2022 Spot Bond				100.00000	0.00000	100.95724				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN320 On 30/04/2018 Spot Bond				100.00000	0.00000	101.36808				0.00	0	0
Total CLN320 SPOT										0.00	0	0
Total For CLN320										0.00	0	0
CLN321 On 30/04/2018 Spot Bond			8.80500	103.40502	8.80500	103.38081				0.00	0	0
Total CLN321 SPOT										0.00	0	0
Total For CLN321										0.00	0	0
CLN325 On 20/06/2018 Spot Bond				100.00000	0.00000	99.97571				0.00	0	0
Total CLN325 SPOT										0.00	0	0
Total For CLN325										0.00	0	0
CLN326 On 20/06/2018 Spot Bond				100.00000	0.00000	99.97531				0.00	0	0
Total CLN326 SPOT										0.00	0	0
Total For CLN326										0.00	0	0
CLN327 On 20/06/2023 Spot Bond				100.00000	0.00000	99.97362				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN328 On 20/06/2018 Spot Bond				100.00000	0.00000	100.10774			0.00	0	0
Total CLN328 SPOT									0.00	0	0
Total For CLN328									0.00	0	0
CLN332 On 20/06/2018 Spot Bond				100.00000	0.00000	99.97300			0.00	0	0
Total CLN332 SPOT									0.00	0	0
Total For CLN332									0.00	0	0
CLN337 On 20/09/2018 Spot Bond				100.00000	0.00000	133.74741			0.00	0	0
Total CLN337 SPOT									0.00	0	0
Total For CLN337									0.00	0	0
CLN340 On 20/12/2018 Spot Bond				100.00000	0.00000	100.62902			0.00	0	0
Total CLN340 SPOT									0.00	0	0
Total For CLN340									0.00	0	0
CLN343 On 20/12/2023 Spot Bond				100.00000	0.00000	99.97167			0.00	0	0
Total CLN343 SPOT									0.00	0	0
Total For CLN343									0.00	0	0
CLN344 On 20/12/2018 Spot Bond				100.00000	0.00000	99.97797			0.00	0	0
Total CLN344 SPOT									0.00	0	0
Total For CLN344									0.00	0	0
CLN345 On 20/12/2023 Spot Bond				100.00000	0.00000	99.07433			0.00	0	0
Total CLN345 SPOT									0.00	0	0
Total For CLN345									0.00	0	0
CLN350 On 28/10/2018 Spot Bond				100.00000	0.00000	101.27816			0.00	0	0
Total CLN350 SPOT									0.00	0	0
Total For CLN350									0.00	0	0
CLN358 On 30/04/2018 Spot Bond				100.00000	0.00000	101.27326			0.00	0	0
Total CLN358 SPOT									0.00	0	0
Total For CLN358									0.00	0	0
CLN360 On 20/03/2019 Spot Bond				100.00000	0.00000	99.97862			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			9.80000	103.54389	9.80000	103.51698			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				100.00000	0.00000	99.97669			0.00	0	0
Total CLN363 SPOT									0.00	0	0
Total For CLN363									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN364 On 06/08/2023 Spot Bond				100.00000	0.00000	101.26974				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			11.94000	104.61147	11.94000	104.57851				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				100.00000	0.00000	101.31616				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			11.97000	104.62333	11.97000	104.59028				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				100.00000	0.00000	99.61316				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				100.00000	0.00000	101.45233				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				100.00000	0.00000	99.97197				0.00	0	300,000,000
Total CLN371 SPOT										0.00	0	300,000,000
Total For CLN371										0.00	0	300,000,000
CLN372 On 20/09/2023 Spot Bond				100.00000	0.00000	99.97699				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				100.00000	0.00000	99.97653				0.00	0	0
Total CLN373 SPOT										0.00	0	0
Total For CLN373										0.00	0	0
CLN374 On 20/06/2019 Spot Bond				100.00000	0.00000	99.97668				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN376 On 20/03/2021 Spot Bond			9.09500	102.30887	9.09500	102.28414				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN378 On 20/06/2019 Spot Bond				100.00000	0.00000	95.85489				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN379 On 20/03/2024 Spot Bond			10.98000	98.03867	10.98000	98.01020			0.00	0	0
Total CLN379 SPOT									0.00	0	0
Total For CLN379									0.00	0	0
CLN380 On 20/09/2024 Spot Bond			11.00000	100.00000	11.00000	99.97090			0.00	0	0
Total CLN380 SPOT									0.00	0	0
Total For CLN380									0.00	0	0
CLN382 On 20/03/2021 Spot Bond				100.00000	0.00000	99.97361			0.00	0	0
Total CLN382 SPOT									0.00	0	0
Total For CLN382									0.00	0	0
CLN384 On 20/09/2024 Spot Bond			11.73000	101.42941	11.73000	101.39800			0.00	0	0
Total CLN384 SPOT									0.00	0	0
Total For CLN384									0.00	0	0
CLN385 On 20/09/2024 Spot Bond				100.00000	0.00000	99.97130			0.00	0	0
Total CLN385 SPOT									0.00	0	0
Total For CLN385									0.00	0	0
CLN386 On 20/03/2021 Spot Bond				100.00000	0.00000	99.97640			0.00	0	0
Total CLN386 SPOT									0.00	0	0
Total For CLN386									0.00	0	0
CLN387 On 26/01/2021 Spot Bond				100.00000	0.00000	101.53416			0.00	0	0
Total CLN387 SPOT									0.00	0	0
Total For CLN387									0.00	0	0
CLN388 On 20/09/2019 Spot Bond				100.00000	0.00000	99.97515			0.00	0	0
Total CLN388 SPOT									0.00	0	0
Total For CLN388									0.00	0	0
CLN393 On 20/12/2019 Spot Bond				100.00000	0.00000	104.90803			0.00	0	0
Total CLN393 SPOT									0.00	0	0
Total For CLN393									0.00	0	0
CLN394 On 20/09/2022 Spot Bond				100.00000	0.00000	99.97639			0.00	0	0
Total CLN394 SPOT									0.00	0	0
Total For CLN394									0.00	0	0
CLN395 On 02/03/2018 Spot Bond				100.00000	0.00000	100.35804			0.00	0	0
Total CLN395 SPOT									0.00	0	0
Total For CLN395									0.00	0	0
CLN396 On 20/03/2020 Spot Bond				100.00000	0.00000	99.97468			0.00	0	0
Total CLN396 SPOT									0.00	0	0
Total For CLN396									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN397 On 20/06/2020 Spot Bond				100.00000	0.00000	100.43345			0.00	0	0
Total CLN397 SPOT									0.00	0	0
Total For CLN397									0.00	0	0
CLN398 On 14/11/2022 Spot Bond				100.00000	0.00000	100.92616			0.00	0	0
Total CLN398 SPOT									0.00	0	0
Total For CLN398									0.00	0	0
CLN399 On 14/11/2022 Spot Bond				100.00000	0.00000	100.92131			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				100.00000	0.00000	99.97628			0.00	0	0
Total CLN400 SPOT									0.00	0	0
Total For CLN400									0.00	0	0
CLN404 On 21/02/2018 Spot Bond				100.00000	0.00000	100.88749			0.00	0	0
Total CLN404 SPOT									0.00	0	0
Total For CLN404									0.00	0	0
CLN406 On 20/06/2020 Spot Bond				100.00000	0.00000	99.58016			0.00	0	0
Total CLN406 SPOT									0.00	0	0
Total For CLN406									0.00	0	0
CLN407 On 20/06/2020 Spot Bond				100.00000	0.00000	99.97614			0.00	0	0
Total CLN407 SPOT									0.00	0	0
Total For CLN407									0.00	0	0
CLN409 On 18/07/2020 Spot Bond				100.00000	0.00000	101.90370			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				100.00000	0.00000	99.97367			0.00	0	0
Total CLN410 SPOT									0.00	0	0
Total For CLN410									0.00	0	0
CLN411 On 20/09/2020 Spot Bond				100.00000	0.00000	99.97354			0.00	0	0
Total CLN411 SPOT									0.00	0	0
Total For CLN411									0.00	0	0
CLN412 On 18/07/2020 Spot Bond				100.00000	0.00000	101.91225			0.00	0	0
Total CLN412 SPOT									0.00	0	0
Total For CLN412									0.00	0	0
CLN413 On 20/09/2020 Spot Bond				100.00000	0.00000	101.84886			0.00	0	0
Total CLN413 SPOT									0.00	0	0
Total For CLN413									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN414 On 20/09/2020 Spot Bond				100.00000	0.00000	99.96870			0.00	0	0
Total CLN414 SPOT									0.00	0	0
Total For CLN414									0.00	0	0
CLN415 On 20/09/2020 Spot Bond				100.00000	0.00000	99.97257			0.00	0	0
Total CLN415 SPOT									0.00	0	0
Total For CLN415									0.00	0	0
CLN416 On 18/07/2020 Spot Bond				100.00000	0.00000	102.02335			0.00	0	0
Total CLN416 SPOT									0.00	0	0
Total For CLN416									0.00	0	0
CLN417 On 20/09/2020 Spot Bond			4.00000	100.00000	4.00000	115.66632			0.00	0	0
Total CLN417 SPOT									0.00	0	0
Total For CLN417									0.00	0	0
CLN418 On 23/09/2020 Spot Bond				100.00000	0.00000	99.80968			0.00	0	0
Total CLN418 SPOT									0.00	0	0
Total For CLN418									0.00	0	0
CLN419 On 20/12/2020 Spot Bond				100.00000	0.00000	99.97123			0.00	0	0
Total CLN419 SPOT									0.00	0	0
Total For CLN419									0.00	0	0
CLN42 On 18/04/2028 Spot Bond			7.01000	48.84581	7.01000	48.83674			0.00	0	0
Total CLN42 SPOT									0.00	0	0
Total For CLN42									0.00	0	0
CLN420 On 20/12/2020 Spot Bond				100.00000	0.00000	99.97095			0.00	0	0
Total CLN420 SPOT									0.00	0	0
Total For CLN420									0.00	0	0
CLN421 On 26/01/2021 Spot Bond				100.00000	0.00000	101.89732			0.00	0	0
Total CLN421 SPOT									0.00	0	0
Total For CLN421									0.00	0	0
CLN422 On 20/12/2020 Spot Bond				100.00000	0.00000	110.54730			0.00	0	0
Total CLN422 SPOT									0.00	0	0
Total For CLN422									0.00	0	0
CLN423 On 20/12/2020 Spot Bond				100.00000	0.00000	106.51000			0.00	0	0
Total CLN423 SPOT									0.00	0	0
Total For CLN423									0.00	0	0
CLN424 On 20/12/2020 Spot Bond				100.00000	0.00000	107.56110			0.00	0	0
Total CLN424 SPOT									0.00	0	0
Total For CLN424									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN425 On 20/12/2020 Spot Bond				100.00000	0.00000	102.75963				0.00	0	0
Total CLN425 SPOT										0.00	0	0
Total For CLN425										0.00	0	0
CLN426 On 20/12/2020 Spot Bond				100.00000	0.00000	107.33250				0.00	0	0
Total CLN426 SPOT										0.00	0	0
Total For CLN426										0.00	0	0
CLN427 On 20/12/2018 Spot Bond				100.00000	0.00000	102.03319				0.00	0	0
Total CLN427 SPOT										0.00	0	0
Total For CLN427										0.00	0	0
CLN428 On 15/11/2020 Spot Bond				100.00000	0.00000	100.93072				0.00	0	0
Total CLN428 SPOT										0.00	0	0
Total For CLN428										0.00	0	0
CLN429 On 20/12/2020 Spot Bond				100.00000	0.00000	99.96546				0.00	0	0
Total CLN429 SPOT										0.00	0	0
Total For CLN429										0.00	0	0
CLN430 On 20/12/2020 Spot Bond				100.00000	0.00000	118.72054				0.00	0	0
Total CLN430 SPOT										0.00	0	0
Total For CLN430										0.00	0	0
CLN431 On 20/12/2020 Spot Bond				100.00000	0.00000	116.14307				0.00	0	0
Total CLN431 SPOT										0.00	0	0
Total For CLN431										0.00	0	0
CLN432 On 20/12/2020 Spot Bond				100.00000	0.00000	115.25712				0.00	0	0
Total CLN432 SPOT										0.00	0	0
Total For CLN432										0.00	0	0
CLN433 On 20/12/2020 Spot Bond				100.00000	0.00000	121.52148				0.00	0	0
Total CLN433 SPOT										0.00	0	0
Total For CLN433										0.00	0	0
CLN434 On 20/12/2020 Spot Bond				100.00000	0.00000	119.54812				0.00	0	0
Total CLN434 SPOT										0.00	0	0
Total For CLN434										0.00	0	0
CLN436 On 20/12/2020 Spot Bond				100.00000	0.00000	99.97384				0.00	0	0
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0
CLN437 On 20/12/2020 Spot Bond				100.00000	0.00000	99.97508				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN439 On 03/02/2021 Spot Bond				100.00000	0.00000	101.24645			0.00	0	0
Total CLN439 SPOT									0.00	0	0
Total For CLN439									0.00	0	0
CLN440 On 20/03/2021 Spot Bond				100.00000	0.00000	120.69164			0.00	0	0
Total CLN440 SPOT									0.00	0	0
Total For CLN440									0.00	0	0
CLN441 On 20/03/2021 Spot Bond				100.00000	0.00000	99.95145			0.00	0	0
Total CLN441 SPOT									0.00	0	0
Total For CLN441									0.00	0	0
CLN444 On 23/05/2021 Spot Bond				100.00000	0.00000	100.73743			0.00	0	0
Total CLN444 SPOT									0.00	0	0
Total For CLN444									0.00	0	0
CLN445 On 24/05/2021 Spot Bond			9.34500	109.74343	9.34500	109.71620			0.00	0	0
Total CLN445 SPOT									0.00	0	0
Total For CLN445									0.00	0	0
CLN452 On 31/01/2022 Spot Bond			4.26000	138.60195	4.26000	138.57708			0.00	0	0
Total CLN452 SPOT									0.00	0	0
Total For CLN452									0.00	0	0
CLN453 On 31/01/2025 Spot Bond			6.27000	99.87800	6.27000	99.85477			0.00	0	0
Total CLN453 SPOT									0.00	0	0
Total For CLN453									0.00	0	0
CLN454 On 31/01/2025 Spot Bond			5.91000	102.26742	5.91000	102.24461			0.00	0	0
Total CLN454 SPOT									0.00	0	0
Total For CLN454									0.00	0	0
CLN455 On 04/05/2021 Spot Bond				100.00000	0.00000	100.70323			0.00	0	0
Total CLN455 SPOT									0.00	0	0
Total For CLN455									0.00	0	0
CLN456 On 20/12/2021 Spot Bond				100.00000	0.00000	99.97052			0.00	0	0
Total CLN456 SPOT									0.00	0	0
Total For CLN456									0.00	0	0
CLN457 On 17/11/2021 Spot Bond				100.00000	0.00000	100.85392			0.00	0	0
Total CLN457 SPOT									0.00	0	0
Total For CLN457									0.00	0	0
CLN458 On 29/11/2021 Spot Bond				100.00000	0.00000	100.54811			0.00	0	0
Total CLN458 SPOT									0.00	0	0
Total For CLN458									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN46(On 29/11/2021 Spot Bond				100.00000	0.00000	100.54247				0.00	0	0
Total CLN460 SPOT										0.00	0	0
Total For CLN460										0.00	0	0
CLN46 On 15/02/2022 Spot Bond				100.00000	0.00000	100.99486				0.00	0	0
Total CLN461 SPOT										0.00	0	0
Total For CLN461										0.00	0	0
CLN46 On 16/02/2022 Spot Bond			10.26500	103.75657	10.26500	103.72836				0.00	0	0
Total CLN462 SPOT										0.00	0	0
Total For CLN462										0.00	0	0
CLN46 On 23/02/2018 Spot Bond				100.00000	0.00000	100.65932				0.00	1,000,000,000	1,000,000,000
Total CLN463 SPOT										0.00	1,000,000,000	1,000,000,000
Total For CLN463										0.00	1,000,000,000	1,000,000,000
CLN46 On 13/03/2022 Spot Bond			9.55000	101.96431	9.55000	101.93804				0.00	0	0
Total CLN464 SPOT										0.00	0	0
Total For CLN464										0.00	0	0
CLN46 On 14/03/2020 Spot Bond				100.00000	0.00000	100.02314				0.00	0	0
Total CLN465 SPOT										0.00	0	0
Total For CLN465										0.00	0	0
CLN46 On 21/02/2024 Spot Bond				100.00000	0.00000	100.76654				0.00	0	0
Total CLN466 SPOT										0.00	0	0
Total For CLN466										0.00	0	0
CLN46 On 27/03/2020 Spot Bond				100.00000	0.00000	99.82161				0.00	0	0
Total CLN467 SPOT										0.00	0	0
Total For CLN467										0.00	0	0
CLN46 On 28/03/2020 Spot Bond				100.00000	0.00000	99.79178				0.00	0	0
Total CLN468 SPOT										0.00	0	0
Total For CLN468										0.00	0	0
CLN46 On 28/03/2022 Spot Bond				100.00000	0.00000	99.78231				0.00	0	0
Total CLN469 SPOT										0.00	0	0
Total For CLN469										0.00	0	0
CLN47(On 07/05/2018 Spot Bond				100.00000	0.00000	101.00226				0.00	0	0
Total CLN470 SPOT										0.00	0	0
Total For CLN470										0.00	0	0
CLN47 On 17/05/2019 Spot Bond				100.00000	0.00000	100.78733				0.00	0	0
Total CLN471 SPOT										0.00	0	0
Total For CLN471										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN472 On 19/11/2022 Spot Bond				100.00000	0.00000	100.81637				0.00	0	0
Total CLN472 SPOT										0.00	0	0
Total For CLN472										0.00	0	0
CLN473 On 05/10/2022 Spot Bond				100.00000	0.00000	102.08146				0.00	0	0
Total CLN473 SPOT										0.00	0	0
Total For CLN473										0.00	0	0
CLN474 On 05/10/2022 Spot Bond			9.75000	105.19792	9.75000	105.15819				0.00	0	0
Total CLN474 SPOT										0.00	0	0
Total For CLN474										0.00	0	0
CLN475 On 23/06/2021 Spot Bond				100.00000	0.00000	100.40762				0.00	0	0
Total CLN475 SPOT										0.00	0	0
Total For CLN475										0.00	0	0
CLN476 On 20/09/2020 Spot Bond				100.00000	0.00000	99.97354				0.00	0	0
Total CLN476 SPOT										0.00	0	0
Total For CLN476										0.00	0	0
CLN477 On 29/11/2021 Spot Bond			100.00000	14.76032	100.00000	14.72319				0.00	0	0
Total CLN477 SPOT										0.00	0	0
Total For CLN477										0.00	0	0
CLN478 On 05/10/2022 Spot Bond			9.60500	104.91186	9.60500	103.02889				0.00	0	0
Total CLN478 SPOT										0.00	0	0
Total For CLN478										0.00	0	0
CLN479 On 05/10/2022 Spot Bond				100.00000	0.00000	102.23187				0.00	0	0
Total CLN479 SPOT										0.00	0	0
Total For CLN479										0.00	0	0
CLN480 On 01/07/2022 Spot Bond			100.00000	17.24218	100.00000	17.18715				0.00	0	0
Total CLN480 SPOT										0.00	0	0
Total For CLN480										0.00	0	0
CLN481 On 07/06/2022 Spot Bond				100.00000	0.00000	100.40602				0.00	0	0
Total CLN481 SPOT										0.00	0	0
Total For CLN481										0.00	0	0
CLN482 On 20/05/2021 Spot Bond				100.00000	0.00000	100.76355				0.00	0	0
Total CLN482 SPOT										0.00	0	0
Total For CLN482										0.00	0	0
CLN483 On 20/05/2021 Spot Bond				100.00000	0.00000	100.77133				0.00	0	0
Total CLN483 SPOT										0.00	0	0
Total For CLN483										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN484 On 02/12/2021 Spot Bond				100.00000	0.00000	100.73208			0.00	0	0
Total CLN484 SPOT									0.00	0	0
Total For CLN484									0.00	0	0
CLN485 On 02/12/2021 Spot Bond			9.19500	104.04083	9.19500	104.00944			0.00	0	0
Total CLN485 SPOT									0.00	0	0
Total For CLN485									0.00	0	0
CLN486 On 20/06/2022 Spot Bond				100.00000	0.00000	99.97550			0.00	0	0
Total CLN486 SPOT									0.00	0	0
Total For CLN486									0.00	0	0
CLN487 On 07/12/2021 Spot Bond			12.23000	104.08770	12.23000	104.15978			0.00	0	0
Total CLN487 SPOT									0.00	0	0
Total For CLN487									0.00	0	0
CLN488 On 28/07/2022 Spot Bond			9.03000	107.67663	9.03000	101.76062			0.00	0	0
Total CLN488 SPOT									0.00	0	0
Total For CLN488									0.00	0	0
CLN489 On 28/03/2020 Spot Bond				100.00000	0.00000	99.79420			0.00	0	0
Total CLN489 SPOT									0.00	0	0
Total For CLN489									0.00	0	0
CLN490 On 28/03/2022 Spot Bond				100.00000	0.00000	99.78351			0.00	0	0
Total CLN490 SPOT									0.00	0	0
Total For CLN490									0.00	0	0
CLN491 On 07/12/2017 Spot Bond				100.00000	0.00000	99.24773			0.00	0	0
Total CLN491 SPOT									0.00	0	0
Total For CLN491									0.00	0	0
CLN492 On 30/09/2019 Spot Bond				100.00000	0.00000	101.08150			0.00	0	0
Total CLN492 SPOT									0.00	0	0
Total For CLN492									0.00	0	0
CLN493 On 20/06/2022 Spot Bond				100.00000	0.00000	99.97378			0.00	0	0
Total CLN493 SPOT									0.00	0	0
Total For CLN493									0.00	0	0
CLN494 On 07/12/2017 Spot Bond			11.69500	103.36666	11.69500	102.26951			0.00	0	0
Total CLN494 SPOT									0.00	0	0
Total For CLN494									0.00	0	0
CLN495 On 29/08/2020 Spot Bond				100.00000	0.00000	100.46418			0.00	0	0
Total CLN495 SPOT									0.00	0	0
Total For CLN495									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN496 On 04/09/2024 Spot Bond			10.03000	106.01072	10.03000	100.60494			0.00	0	0
Total CLN496 SPOT									0.00	0	0
Total For CLN496									0.00	0	0
CLN497 On 04/09/2024 Spot Bond				100.00000	0.00000	100.39646			0.00	0	0
Total CLN497 SPOT									0.00	0	0
Total For CLN497									0.00	0	0
CLN55 On 18/04/2028 Spot Bond				100.00000	0.00000	215.85064			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			8.81500	98.70925	8.81500	98.68599			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			8.43000	95.03566	8.43000	187.06273			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			8.43000	96.35414	8.43000	187.54383			0.00	0	0
Total CLN89 SPOT									0.00	0	0
Total For CLN89									0.00	0	0
CLNF11 On 20/03/2018 Spot Bond				100.00000	0.00000	99.97829			0.00	0	0
Total CLNF11 SPOT									0.00	0	0
Total For CLNF11									0.00	0	0
CLNF12 On 20/06/2019 Spot Bond				100.00000	0.00000	99.97721			0.00	0	0
Total CLNF12 SPOT									0.00	0	0
Total For CLNF12									0.00	0	0
CLNF13 On 20/06/2019 Spot Bond				100.00000	0.00000	100.38105			0.00	0	0
Total CLNF13 SPOT									0.00	0	0
Total For CLNF13									0.00	0	0
CLNF14 On 20/09/2019 Spot Bond				100.00000	0.00000	99.97715			0.00	0	0
Total CLNF14 SPOT									0.00	0	0
Total For CLNF14									0.00	0	0
CLNF15 On 20/06/2020 Spot Bond				100.00000	0.00000	99.97600			0.00	0	0
Total CLNF15 SPOT									0.00	0	0
Total For CLNF15									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF16 On 17/08/2021 Spot Bond				100.00000	0.00000	100.84731			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				100.00000	0.00000	101.77570			0.00	0	0
Total COH002 SPOT									0.00	0	0
Total For COH002									0.00	0	0
COJ04 On 05/06/2018 Spot Bond			7.24500	103.80144	7.24500	103.78126			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			8.87500	118.19981	8.87500	118.17178			0.00	0	700,000,000
Total COJ05 SPOT									0.00	0	700,000,000
Total For COJ05									0.00	0	700,000,000
COJ07 On 23/03/2021 Spot Bond			9.30500	104.24440	9.30500	104.21863			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			9.86000	111.99308	9.86000	111.96364		591,600,000,000.00		60,000,000	30,000,000
Total COJ08 SPOT								591,600,000,000.00		60,000,000	30,000,000
Total For COJ08								591,600,000,000.00		60,000,000	30,000,000
COJG0 On 09/06/2024 Spot Bond			9.69000	105.21422	9.69000	105.18702		8,073,514,200,000.00		833,180,000	216,590,000
Total COJG01 SPOT								8,073,514,200,000.00		833,180,000	216,590,000
Total For COJG01								8,073,514,200,000.00		833,180,000	216,590,000
COT01 On 03/04/2023 Spot Bond			9.86500	101.06193	9.86500	101.03534		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			11.14000	98.98334	11.14000	98.95403		0.00		0	100,000,000
Total COT02 SPOT								0.00		0	100,000,000
Total For COT02								0.00		0	100,000,000
COT03 On 05/06/2028 Spot Bond			11.16000	92.26329	11.16000	92.23591		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			11.50500	99.19932	11.50500	100.04858		0.00		0	0
Total CPV01 SPOT								0.00		0	0
Total For CPV01								0.00		0	0
CS001 On 31/03/2018 Spot Bond				100.00000	0.00000	102.05861		0.00		0	0
Total CS001 SPOT								0.00		0	0
Total For CS001								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CS002 On 17/12/2020 Spot Bond				100.00000	0.00000	100.02231			0.00	0	0
Total CS002 SPOT									0.00	0	0
Total For CS002									0.00	0	0
CS003 On 12/08/2021 Spot Bond				100.00000	0.00000	99.73912			0.00	0	0
Total CS003 SPOT									0.00	0	0
Total For CS003									0.00	0	0
CSA04I On 06/06/2020 Spot Bond			100.00000	19.70435	100.00000	19.64216			0.00	0	0
Total CSA04U SPOT									0.00	0	0
Total For CSA04U									0.00	0	0
CSD04I On 06/06/2020 Spot Bond			100.00000	18.30894	100.00000	18.25115			0.00	0	0
Total CSD04U SPOT									0.00	0	0
Total For CSD04U									0.00	0	0
DEN38I On 10/06/2018 Spot Bond			100.00000	56.43441	100.00000	56.29620			0.00	0	0
Total DEN38U SPOT									0.00	0	0
Total For DEN38U									0.00	0	0
DEN40I On 10/06/2018 Spot Bond			100.00000	56.78849	100.00000	56.64941			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			5.64500	99.86100	5.64500	99.84558			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	99.83114	6.86000	99.81240			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			100.00000		0.00000	99.93230			0.00	0	0
Total DENG65 SPOT									0.00	0	0
Total For DENG65									0.00	0	0
DENG7 On 04/12/2017 Spot Bond			100.00000		0.00000	100.33904			0.00	0	0
Total DENG72 SPOT									0.00	0	0
Total For DENG72									0.00	0	0
DLTB03 On 09/10/2017 Spot Bond			100.00000		0.00000	101.85753			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	97.29246	100.00000	97.03975			0.00	0	0
DLTB03 On 09/10/2017 Spot Bond			100.00000	97.29246	100.00000	97.03975			0.00	0	0
Total DLTB03/JIBAR SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For DLTB03/JIBAR									0.00	0	0
DOL00: On 20/09/2018 Spot Bond				100.00000	0.00000	99.96981			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				100.00000	0.00000	102.16793			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				100.00000	0.00000	70.65373			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				100.00000	0.00000	99.95484			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			8.86500	102.81074	8.86500	102.78638			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			8.39000	103.35730	8.39000	103.33422			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	23.55051	100.00000	23.49867			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			9.18000	104.08767	9.18000	104.06230			0.00	0	200,000,000
Total DV23 SPOT									0.00	0	200,000,000
Total For DV23									0.00	0	200,000,000
DV23/R On 27/02/2023 Spot Bond			100.00000	11.64010	100.00000	11.61448			0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	11.64010	100.00000	11.61448			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			9.40000	102.22560	9.40000	102.20009		11,280,000,000,000.00	1,200,000,000	300,000,000	
Total DV24 SPOT								11,280,000,000,000.00	1,200,000,000	300,000,000	
Total For DV24								11,280,000,000,000.00	1,200,000,000	300,000,000	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.85215	9.69000	100.82622		0.00	0	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.85215	9.69000	100.82622		0.00	0	0	
Total DV24/R2023 SPOT								0.00	0	0	
Total For DV24/R2023								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV29 On 18/02/2029 Spot Bond			10.89500	95.76407	10.89500	95.73647			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	100.88749	10.10000	100.86049			0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	100.88749	10.10000	100.86049			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				100.00000	0.00000	100.73185			0.00	2,000,000,000	3,000,000,000
Total DVC028 SPOT									0.00	2,000,000,000	3,000,000,000
Total For DVC028									0.00	2,000,000,000	3,000,000,000
DVC02 On 29/08/2018 Spot Bond				100.00000	0.00000	100.46627			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				100.00000	0.00000	100.47190			0.00	0	0
Total DVC26 SPOT									0.00	0	0
Total For DVC26									0.00	0	0
DVF18 On 30/03/2018 Spot Bond				100.00000	0.00000	102.07527			0.00	1,000,000,000	2,000,000,000
Total DVF18 SPOT									0.00	1,000,000,000	2,000,000,000
Total For DVF18									0.00	1,000,000,000	2,000,000,000
DVF19 On 31/05/2019 Spot Bond				100.00000	0.00000	100.79902			0.00	2,000,000,000	1,700,000,000
Total DVF19 SPOT									0.00	2,000,000,000	1,700,000,000
Total For DVF19									0.00	2,000,000,000	1,700,000,000
DVF20 On 29/11/2019 Spot Bond				100.00000	0.00000	100.49736			0.00	0	0
Total DVF20 SPOT									0.00	0	0
Total For DVF20									0.00	0	0
DVF20 On 28/03/2020 Spot Bond				100.00000	0.00000	99.80508			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				100.00000	0.00000	100.48722			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				100.00000	0.00000	100.51537			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				100.00000	0.00000	99.90999			0.00	0	0
Total DVF22 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 DVF22									0.00	0	0
DVF22I On 29/08/2022 Spot Bond				100.00000	0.00000	100.50579			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			7.98000	115.69655	7.98000	115.67194			0.00	0	204,500,000
Total E170 SPOT									0.00	0	204,500,000
Total For E170									0.00	0	204,500,000
E170/R On 01/08/2020 Spot Bond			100.00000	23.55099	100.00000	23.49915			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			8.70000	102.23819	8.70000	102.21414			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			8.90500	103.22660	8.90500	103.20176			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			9.34000	103.07866	9.34000	103.05267			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	102.82150	3.68000	102.80448			0.00	0	0
Total ECN32 SPOT									0.00	0	0
Total For ECN32									0.00	0	0
EFS00E On 23/10/2023 Spot Bond				100.00000	0.00000	101.83721			0.00	0	0
Total EFS00B SPOT									0.00	0	0
Total For EFS00B									0.00	0	0
EFS0A2 On 28/10/2023 Spot Bond				100.00000	0.00000	101.47904			0.00	0	0
Total EFS0A2 SPOT									0.00	0	0
Total For EFS0A2									0.00	0	0
EFS0C1 On 28/10/2023 Spot Bond			100.00000	18.95057	100.00000	18.90466			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			3.31000	98.47446	3.31000	98.45929			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	115.87664	2.25000	115.86208			0.00	0	0
Total EL037/I2038 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For EL037/I2038									0.00	0	0
EL28 On 02/05/2028 Spot Bond			3.22000	127.93842	3.22000	127.91903			0.00	0	0
Total EL28 SPOT									0.00	0	0
Total For EL28									0.00	0	0
EL29 On 19/11/2029 Spot Bond			3.23000	114.36744	3.23000	114.35006			0.00	0	0
Total EL29 SPOT									0.00	0	0
Total For EL29									0.00	0	0
EL30 On 29/07/2030 Spot Bond			3.25000	112.70487	3.25000	112.68769			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			3.32500	104.20421	3.32500	104.18805			0.00	0	5,500,000,000
Total EL31 SPOT									0.00	0	5,500,000,000
Total For EL31									0.00	0	5,500,000,000
EL36 On 31/01/2036 Spot Bond			3.28000	99.56137	3.28000	99.54612			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	115.87664	2.25000	115.86208			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			8.89500	105.64173	8.89500	105.61675		3,558,000,000,000.00		400,000,000	100,000,000
Total EMM01 SPOT								3,558,000,000,000.00		400,000,000	100,000,000
Total For EMM01								3,558,000,000,000.00		400,000,000	100,000,000
EMM02 On 11/03/2021 Spot Bond			8.97500	105.37349	8.97500	105.34793		0.00		0	0
Total EMM02 SPOT								0.00		0	0
Total For EMM02								0.00		0	0
EMM03 On 04/05/2024 Spot Bond			10.21000	103.01616	10.21000	102.98830		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			10.68000	93.56728	10.68000	97.46589		0.00		0	1,500,000,000
Total EMM04 SPOT								0.00		0	1,500,000,000
Total For EMM04								0.00		0	1,500,000,000
EMM05 On 17/04/2029 Spot Bond			10.94500	102.74930	10.94500	103.39140		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			10.31000	102.14519	10.31000	102.25584		8,248,000,000,000.00		800,000,000	200,000,000
Total EMM06 SPOT								8,248,000,000,000.00		800,000,000	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 EMM06										8,248,000,000,000.00	800,000,000	200,000,000
EMM07 On 10/07/2027 Spot Bond			10.16000	104.22959	10.16000	103.25001				0.00	0	0
Total EMM07 SPOT										0.00	0	0
Total For EMM07										0.00	0	0
EMM07 On 17/07/2032 Spot Bond			10.98000	112.04163	10.98000	91.69440				0.00	0	0
Total EMM07P SPOT										0.00	0	0
Total For EMM07P										0.00	0	0
EPF002 On 28/05/2018 Spot Bond				100.00000	0.00000	100.53006				0.00	0	0
Total EPF002 SPOT										0.00	0	0
Total For EPF002										0.00	0	0
EPF002 On 06/11/2017 Spot Bond				100.00000	0.00000	101.16704				0.00	0	0
Total EPF004 SPOT										0.00	0	0
Total For EPF004										0.00	0	0
EPF004 On 19/08/2018 Spot Bond				100.00000	0.00000	100.69001				0.00	0	0
Total EPF006 SPOT										0.00	0	0
Total For EPF006										0.00	0	0
EPF007 On 02/09/2020 Spot Bond				100.00000	0.00000	100.36189				0.00	0	0
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF008 On 12/09/2019 Spot Bond				100.00000	0.00000	100.62218				0.00	0	0
Total EPF008 SPOT										0.00	0	0
Total For EPF008										0.00	0	0
EPF009 On 30/03/2018 Spot Bond				100.00000	0.00000	101.93697				0.00	0	0
Total EPF009 SPOT										0.00	0	0
Total For EPF009										0.00	0	0
EPF010 On 07/11/2019 Spot Bond				100.00000	0.00000	101.05805				0.00	0	0
Total EPF010 SPOT										0.00	0	0
Total For EPF010										0.00	0	0
EPF011 On 12/06/2020 Spot Bond				100.00000	0.00000	100.77714				0.00	0	0
Total EPF011 SPOT										0.00	0	0
Total For EPF011										0.00	0	0
EPF011 On 01/09/2018 Spot Bond			100.00000	57.68093	100.00000	57.53967				0.00	0	0
Total EPF01U SPOT										0.00	0	0
Total For EPF01U										0.00	0	0
EPF021 On 01/09/2019 Spot Bond			100.00000	29.17510	100.00000	29.10364				0.00	0	0
Total EPF02U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For EPF02U										0.00	0	0
EPFC2: On 06/11/2017 Spot Bond				100.00000	0.00000	100.98498				0.00	0	0
Total EPFC29 SPOT										0.00	0	0
Total For EPFC29										0.00	0	0
EPFC3: On 02/03/2018 Spot Bond				100.00000	0.00000	100.34182				0.00	0	0
Total EPFC30 SPOT										0.00	0	0
Total For EPFC30										0.00	0	0
EPFC3: On 03/11/2017 Spot Bond				100.00000	0.00000	101.00001				0.00	0	0
Total EPFC32 SPOT										0.00	0	0
Total For EPFC32										0.00	0	0
EPFC3: On 06/03/2018 Spot Bond				100.00000	0.00000	100.28048				0.00	0	0
Total EPFC33 SPOT										0.00	0	0
Total For EPFC33										0.00	0	0
EPFC3: On 06/09/2018 Spot Bond				100.00000	0.00000	100.29762				0.00	0	0
Total EPFC34 SPOT										0.00	0	0
Total For EPFC34										0.00	0	0
EQS05 On 25/04/2019 Spot Bond			100.00000	32.95851	100.00000	32.87866				0.00	0	0
Total EQS05 SPOT										0.00	0	0
Total For EQS05										0.00	0	0
EQS06 On 09/04/2020 Spot Bond				100.00000	0.00000	98.92169				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			11.84500	102.20927	11.84500	102.17714				0.00	0	0
Total EQS07 SPOT										0.00	0	0
Total For EQS07										0.00	0	0
EQS08: On 04/10/2018 Spot Bond				100.00000	0.00000	100.91822				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	47.09284	100.00000	46.97875				0.00	0	0
EQS08: On 04/10/2018 Spot Bond			100.00000	47.19438	100.00000	47.08005				0.00	0	0
Total EQS08A/JIBAR SPOT										0.00	0	0
Total For EQS08A/JIBAR										0.00	0	0
EQS10 On 28/07/2022 Spot Bond				100.00000	0.00000	101.47937				0.00	0	0
Total EQS10 SPOT										0.00	0	0
Total For EQS10										0.00	0	0
ERS3B: On 17/08/2019 Spot Bond				100.00000	0.00000	100.81831				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ERS3B4 SPOT										0.00	0	0
Total For ERS3B4										0.00	0	0
ERS3B On 17/05/2019 Spot Bond				100.00000	0.00000	100.82300				0.00	0	0
Total ERS3B5 SPOT										0.00	0	0
Total For ERS3B5										0.00	0	0
ERS3C On 17/08/2019 Spot Bond				100.00000	0.00000	100.86278				0.00	0	0
Total ERS3C4 SPOT										0.00	0	0
Total For ERS3C4										0.00	0	0
ERS3C On 17/05/2019 Spot Bond				100.00000	0.00000	100.91063				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	111.54800	10.00000	111.51900				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				100.00000	0.00000	100.68204				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				100.00000	0.00000	101.04809				0.00	0	0
Total ERSA20 SPOT										0.00	0	0
Total For ERSA20										0.00	0	0
ERSA2 On 17/08/2020 Spot Bond				100.00000	0.00000	100.40958				0.00	0	0
Total ERSA21 SPOT										0.00	0	0
Total For ERSA21										0.00	0	0
ERSA2 On 17/05/2019 Spot Bond				100.00000	0.00000	101.19342				0.00	0	0
Total ERSA22 SPOT										0.00	0	0
Total For ERSA22										0.00	0	0
ERSA2 On 17/08/2019 Spot Bond				100.00000	0.00000	100.80941				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				100.00000	0.00000	100.78722				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				100.00000	0.00000	100.81393				0.00	0	1,500,000,000
Total ERSA25 SPOT										0.00	0	1,500,000,000
Total For ERSA25										0.00	0	1,500,000,000
ES18 On 20/04/2018 Spot Bond			7.71500	104.71225	7.71500	104.69059				0.00	0	48,710,000,000

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 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	103.85240	9.25000	103.82674			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			8.76000	106.72983	8.76000	106.70498		144,751,116,000.00		16,524,100	1,945,504,100
Total ES23 SPOT								144,751,116,000.00		16,524,100	1,945,504,100
Total For ES23								144,751,116,000.00		16,524,100	1,945,504,100
ES23/R On 25/01/2023 Spot Bond			10.00000	101.52291	10.00000	101.49600			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			9.57500	93.75698	9.57500	93.73302		40,215,000,000,000.00		4,200,000,000	14,400,000,000
Total ES26 SPOT								10,215,000,000,000.00		4,200,000,000	14,400,000,000
Total For ES26								10,215,000,000,000.00		4,200,000,000	14,400,000,000
ES26/R On 02/04/2026 Spot Bond			7.85000	103.66297	7.85000	103.64116			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			10.62000	76.34101	10.65500	76.10156			0.00	0	58,910,000,000
Total ES33 SPOT									0.00	0	58,910,000,000
Total For ES33									0.00	0	58,910,000,000
ES33/R On 15/09/2033 Spot Bond			7.50000	100.10175	7.50000	100.08139			0.00	0	0
Total ES33/R209 SPOT									0.00	0	0
Total For ES33/R209									0.00	0	0
ES42 On 25/04/2042 Spot Bond			10.92500	82.84485	10.92500	82.82078			0.00	0	17,312,524,400
Total ES42 SPOT									0.00	0	17,312,524,400
Total For ES42									0.00	0	17,312,524,400
ES42/R On 25/04/2042 Spot Bond			8.50000	103.42342	8.50000	103.39990			0.00	0	0
Total ES42/R214 SPOT									0.00	0	0
Total For ES42/R214									0.00	0	0
EXX02 On 19/05/2019 Spot Bond				100.00000	0.00000	99.28202			0.00	0	0
Total EXX02 SPOT									0.00	0	0
Total For EXX02									0.00	0	0
FBJ20Z On 20/03/2020 Spot Bond				100.00000	0.00000	99.97706			0.00	0	0
Total FBJ20Z SPOT									0.00	0	0
Total For FBJ20Z									0.00	0	0
FBJ22Z On 20/03/2022 Spot Bond				100.00000	0.00000	99.97607			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FBJ22Z SPOT										0.00	0	0
Total For FBJ22Z										0.00	0	0
FIF01U On 01/11/2018 Spot Bond			100.00000	43.72375	100.00000	43.61784				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	23.92749	100.00000	23.86953				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	15.93410	100.00000	15.89550				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	12.75845	100.00000	12.72754				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	15.00737	100.00000	14.97101				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	10.71788	100.00000	10.69191				0.00	0	0
Total FIF06U SPOT										0.00	0	0
Total For FIF06U										0.00	0	0
FIFB04 On 21/11/2017 Spot Bond				100.00000	0.00000	100.70813				0.00	0	0
Total FIFB04 SPOT										0.00	0	0
Total For FIFB04										0.00	0	0
FIFB07 On 27/11/2017 Spot Bond				100.00000	0.00000	100.53369				0.00	0	0
Total FIFB07 SPOT										0.00	0	0
Total For FIFB07										0.00	0	0
FIFB08 On 31/05/2019 Spot Bond				100.00000	0.00000	100.47073				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				100.00000	0.00000	99.81543				0.00	0	0
Total FIFB09 SPOT										0.00	0	0
Total For FIFB09										0.00	0	0
FIFB10 On 12/09/2019 Spot Bond				100.00000	0.00000	100.44165				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				100.00000	0.00000	101.05450				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FIFB11 SPOT										0.00	0	0
Total For FIFB11										0.00	0	0
FIFB12 On 13/08/2020 Spot Bond				100.00000	0.00000	100.88786				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	5.88336	100.00000	5.87171				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	12.15743	100.00000	12.12798				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	26.89364	100.00000	26.82850				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			8.44500	102.15546	8.44500	102.13237				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				100.00000	0.00000	100.57519				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				100.00000	0.00000	100.77814				0.00	0	415,000,000
Total FRB12 SPOT										0.00	0	415,000,000
Total For FRB12										0.00	0	415,000,000
FRB13 On 02/06/2021 Spot Bond				100.00000	0.00000	97.30389				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			10.29500	102.08641	10.29500	102.05841				0.00	0	0
Total FRB14 SPOT										0.00	0	0
Total For FRB14										0.00	0	0
FRB15 On 06/03/2020 Spot Bond				100.00000	0.00000	102.53807				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				100.00000	0.00000	103.71690				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				100.00000	0.00000	102.33490				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRB17 SPOT										0.00	0	0
Total For FRB17										0.00	0	0
FRB17/ On 08/01/2027 Spot Bond			100.00000	13.07063	100.00000	13.03897				0.00	0	0
Total FRB17/JIBAR SPOT										0.00	0	0
Total For FRB17/JIBAR										0.00	0	0
FRB18 On 13/04/2021 Spot Bond			100.00000		0.00000	104.06904				0.00	0	1,460,000,000
Total FRB18 SPOT										0.00	0	1,460,000,000
Total For FRB18										0.00	0	1,460,000,000
FRB19 On 14/04/2021 Spot Bond			10.99500	109.23943	10.99500	109.20749				0.00	0	0
Total FRB19 SPOT										0.00	0	0
Total For FRB19										0.00	0	0
FRB20 On 15/04/2021 Spot Bond			100.00000		0.00000	103.50053				0.00	0	0
Total FRB20 SPOT										0.00	0	0
Total For FRB20										0.00	0	0
FRB21 On 24/11/2021 Spot Bond			100.00000		0.00000	100.78331				0.00	0	0
Total FRB21 SPOT										0.00	0	0
Total For FRB21										0.00	0	0
FRB22 On 08/12/2022 Spot Bond			100.00000		0.00000	100.33058				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			9.10500	106.30265	9.10500	106.27679				0.00	0	0
Total FRBC21 SPOT										0.00	0	0
Total For FRBC21										0.00	0	0
FRBC2 On 21/12/2018 Spot Bond			100.00000		0.00000	101.89699				0.00	200,000,000	100,000,000
Total FRBC22 SPOT										0.00	200,000,000	100,000,000
Total For FRBC22										0.00	200,000,000	100,000,000
FRBI22 On 31/01/2022 Spot Bond			3.11000	145.20092	3.11000	145.17932				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			3.27000	169.42908	3.27000	284.71520				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			3.57000	112.38725	3.57000	119.44756				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			3.90000	129.57071	3.90000	163.91915				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRBI28 SPOT										0.00	0	0
Total For FRBI28										0.00	0	0
FRBI29 On 31/03/2029 Spot Bond			3.84500	81.58948	3.84500	83.02383				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	136.70024	4.07000	198.07305				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			4.25000	90.40130	4.25000	90.38505				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			4.43000	88.57454	4.43000	88.81972				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			8.31000	77.49088	8.31000	77.36162				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			9.61000	52.10747	9.61000	52.01923				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			9.64000	51.44545	9.64000	51.33786				0.00	0	0
Total FRBZ03 SPOT										0.00	0	0
Total For FRBZ03										0.00	0	0
FRC05 On 13/10/2017 Spot Bond			100.00000	96.20455	100.00000	95.95723				0.00	0	0
Total FRC05U SPOT										0.00	0	0
Total For FRC05U										0.00	0	0
FRC06 On 31/12/2017 Spot Bond			100.00000	99.69100	100.00000	99.42797				0.00	0	0
Total FRC06U SPOT										0.00	0	0
Total For FRC06U										0.00	0	0
FRC10 On 03/06/2021 Spot Bond				100.00000	0.00000	100.46624				0.00	0	0
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0
FRC13 On 20/09/2017 Spot Bond				100.00000	0.00000	99.96686				0.00	0	0
Total FRC134 SPOT										0.00	0	0
Total For FRC134										0.00	0	0
FRC14 On 20/09/2017 Spot Bond				100.00000	0.00000	99.97655				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC144 SPOT										0.00	0	0
Total For FRC144										0.00	0	0
FRC144 On 20/09/2017 Spot Bond				100.00000	0.00000	103.47519				0.00	0	0
Total FRC145 SPOT										0.00	0	0
Total For FRC145										0.00	0	0
FRC145 On 20/09/2017 Spot Bond				100.00000	0.00000	99.97441				0.00	0	0
Total FRC150 SPOT										0.00	0	0
Total For FRC150										0.00	0	0
FRC150 On 20/09/2017 Spot Bond			5.76400	100.00000	5.76400	98.00000				0.00	0	0
Total FRC151 SPOT										0.00	0	0
Total For FRC151										0.00	0	0
FRC151 On 20/12/2017 Spot Bond				100.00000	0.00000	99.97418				0.00	0	0
Total FRC152 SPOT										0.00	0	0
Total For FRC152										0.00	0	0
FRC152 On 20/12/2017 Spot Bond				100.00000	0.00000	99.97629				0.00	0	0
Total FRC153 SPOT										0.00	0	0
Total For FRC153										0.00	0	0
FRC153 On 20/12/2017 Spot Bond				100.00000	0.00000	99.97557				0.00	0	0
Total FRC154 SPOT										0.00	0	0
Total For FRC154										0.00	0	0
FRC154 On 20/12/2017 Spot Bond				100.00000	0.00000	99.96854				0.00	0	0
Total FRC155 SPOT										0.00	0	0
Total For FRC155										0.00	0	0
FRC155 On 20/12/2017 Spot Bond				100.00000	0.00000	99.97597				0.00	0	0
Total FRC161 SPOT										0.00	0	0
Total For FRC161										0.00	0	0
FRC161 On 20/03/2018 Spot Bond				100.00000	0.00000	99.97736				0.00	0	0
Total FRC163 SPOT										0.00	0	0
Total For FRC163										0.00	0	0
FRC163 On 20/03/2018 Spot Bond				100.00000	0.00000	99.97733				0.00	0	0
Total FRC166 SPOT										0.00	0	0
Total For FRC166										0.00	0	0
FRC166 On 20/03/2018 Spot Bond				100.00000	0.00000	99.96802				0.00	0	0
Total FRC167 SPOT										0.00	0	0
Total For FRC167										0.00	0	0
FRC167 On 20/06/2018 Spot Bond				100.00000	0.00000	99.94760				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC168 SPOT										0.00	0	0
Total For FRC168										0.00	0	0
FRC168:On 31/01/2025 Spot Bond			4.36500	109.49546	4.36500	113.26161				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC169:On 20/06/2018 Spot Bond				100.00000	0.00000	99.97537				0.00	0	0
Total FRC170 SPOT										0.00	0	0
Total For FRC170										0.00	0	0
FRC170:On 20/06/2018 Spot Bond				100.00000	0.00000	99.96462				0.00	0	0
Total FRC171 SPOT										0.00	0	0
Total For FRC171										0.00	0	0
FRC171:On 21/02/2018 Spot Bond				100.00000	0.00000	99.91260				0.00	0	0
Total FRC172 SPOT										0.00	0	0
Total For FRC172										0.00	0	0
FRC172:On 20/06/2018 Spot Bond				100.00000	0.00000	99.97537				0.00	0	0
Total FRC174 SPOT										0.00	0	0
Total For FRC174										0.00	0	0
FRC174:On 20/09/2018 Spot Bond				100.00000	0.00000	99.97661				0.00	0	0
Total FRC176 SPOT										0.00	0	0
Total For FRC176										0.00	0	0
FRC176:On 20/09/2018 Spot Bond				100.00000	0.00000	99.97712				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC177:On 06/08/2023 Spot Bond				100.00000	0.00000	100.73645				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC178:On 20/09/2020 Spot Bond				100.00000	0.00000	99.97320				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC179:On 06/08/2023 Spot Bond				100.00000	0.00000	108.43279				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				100.00000	0.00000	102.66361				0.00	0	0
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0
FRC183:On 20/12/2018 Spot Bond				100.00000	0.00000	99.96990				0.00	0	1,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC185 SPOT										0.00	0	1,500,000,000
Total For FRC185										0.00	0	1,500,000,000
FRC185 On 20/03/2019 Spot Bond				100.00000	0.00000	99.95493				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC188 On 20/03/2019 Spot Bond				100.00000	0.00000	99.97571				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC189 On 02/04/2019 Spot Bond				100.00000	0.00000	102.00027				0.00	0	1,450,000,000
Total FRC192 SPOT										0.00	0	1,450,000,000
Total For FRC192										0.00	0	1,450,000,000
FRC192 On 25/11/2020 Spot Bond			10.00000	111.54800	10.00000	111.51900				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC193 On 20/06/2024 Spot Bond				100.00000	0.00000	99.97411				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC195 On 20/06/2019 Spot Bond				100.00000	0.00000	100.44233				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC206 On 20/09/2021 Spot Bond			100.00000	13.47244	100.00000	12.81024				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC207 On 20/09/2021 Spot Bond			100.00000	12.71024	100.00000	12.04434				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC208 On 07/10/2020 Spot Bond				100.00000	0.00000	104.76330				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC209 On 20/12/2019 Spot Bond			100.00000	22.09431	100.00000	25.05281				0.00	0	0
FRC210 On 20/12/2019 Spot Bond				100.00000	0.00000	99.97478				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC210 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC21: On 07/05/2020 Spot Bond				100.00000	0.00000	101.07787				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC21: On 04/06/2021 Spot Bond			100.00000	12.88268	100.00000	12.85112				0.00	0	0
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0
FRC21: On 07/11/2017 Spot Bond			100.00000	90.27718	100.00000	90.05912				0.00	0	0
Total FRC214 SPOT										0.00	0	0
Total For FRC214										0.00	0	0
FRC21: On 07/11/2019 Spot Bond				100.00000	0.00000	101.07783				0.00	0	0
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0
FRC21: On 07/11/2017 Spot Bond			100.00000	90.27055	100.00000	90.05251				0.00	0	0
Total FRC216 SPOT										0.00	0	0
Total For FRC216										0.00	0	0
FRC21: On 07/11/2017 Spot Bond				100.00000	0.00000	101.07551				0.00	0	0
Total FRC217 SPOT										0.00	0	0
Total For FRC217										0.00	0	0
FRC21: On 07/11/2017 Spot Bond				100.00000	0.00000	101.02779				0.00	0	0
Total FRC218 SPOT										0.00	0	0
Total For FRC218										0.00	0	0
FRC21: On 04/11/2019 Spot Bond				100.00000	0.00000	101.15782				0.00	0	0
Total FRC219 SPOT										0.00	0	0
Total For FRC219										0.00	0	0
FRC22: On 04/11/2017 Spot Bond				100.00000	0.00000	101.09540				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			3.67000	141.94307	3.67000	141.91983				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				100.00000	0.00000	100.73226				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				100.00000	0.00000	102.08924				0.00	0	0
Total FRC231 SPOT										0.00	0	0
Total For FRC231										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC23: On 31/01/2022 Spot Bond			4.53000	137.10344	4.53000	137.07785				0.00	0	0
Total FRC233 SPOT										0.00	0	0
Total For FRC233										0.00	0	0
FRC23: On 20/12/2020 Spot Bond				100.00000	0.00000	99.96281				0.00	0	0
Total FRC234 SPOT										0.00	0	0
Total For FRC234										0.00	0	0
FRC23: On 08/02/2020 Spot Bond				100.00000	0.00000	107.73811				0.00	0	0
Total FRC236 SPOT										0.00	0	0
Total For FRC236										0.00	0	0
FRC23: On 19/10/2020 Spot Bond				100.00000	0.00000	118.06441				0.00	0	0
Total FRC237 SPOT										0.00	0	0
Total For FRC237										0.00	0	0
FRC23: On 08/02/2020 Spot Bond				100.00000	0.00000	108.27183				0.00	0	0
Total FRC238 SPOT										0.00	0	0
Total For FRC238										0.00	0	0
FRC23: On 19/10/2020 Spot Bond				100.00000	0.00000	118.81806				0.00	0	0
Total FRC239 SPOT										0.00	0	0
Total For FRC239										0.00	0	0
FRC24: On 19/10/2020 Spot Bond				100.00000	0.00000	117.74173				0.00	0	0
Total FRC240 SPOT										0.00	0	0
Total For FRC240										0.00	0	0
FRC24: On 08/02/2020 Spot Bond				100.00000	0.00000	107.61515				0.00	0	0
Total FRC241 SPOT										0.00	0	0
Total For FRC241										0.00	0	0
FRC24: On 08/02/2020 Spot Bond				100.00000	0.00000	107.25210				0.00	0	0
Total FRC242 SPOT										0.00	0	0
Total For FRC242										0.00	0	0
FRC24: On 19/10/2020 Spot Bond				100.00000	0.00000	103.40043				0.00	0	0
Total FRC243 SPOT										0.00	0	0
Total For FRC243										0.00	0	0
FRC24: On 08/02/2020 Spot Bond				100.00000	0.00000	108.22011				0.00	0	0
Total FRC244 SPOT										0.00	0	0
Total For FRC244										0.00	0	0
FRC24: On 19/10/2020 Spot Bond				100.00000	0.00000	103.36703				0.00	0	0
Total FRC245 SPOT										0.00	0	0
Total For FRC245										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC24(On 19/10/2020 Spot Bond				100.00000	0.00000	102.71462			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				100.00000	0.00000	107.54109			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				100.00000	0.00000	97.56099			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				100.00000	0.00000	116.14273			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				100.00000	0.00000	96.95597			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				100.00000	0.00000	101.04295			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				100.00000	0.00000	100.02738			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				100.00000	0.00000	101.97486			0.00	0	0
Total FRC254 SPOT									0.00	0	0
Total For FRC254									0.00	0	0
FRC25(On 05/10/2022 Spot Bond				100.00000	0.00000	101.43440			0.00	0	0
Total FRC255 SPOT									0.00	0	0
Total For FRC255									0.00	0	0
FRC25(On 17/07/2027 Spot Bond				100.00000	0.00000	101.18371			0.00	0	0
Total FRC256 SPOT									0.00	0	0
Total For FRC256									0.00	0	0
FRC25(On 27/03/2020 Spot Bond				100.00000	0.00000	100.28659			0.00	0	0
Total FRC257 SPOT									0.00	0	0
Total For FRC257									0.00	0	0
FRC25(On 08/05/2020 Spot Bond				100.00000	0.00000	100.31828			0.00	0	0
Total FRC258 SPOT									0.00	0	0
Total For FRC258									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC66 On 31/01/2022 Spot Bond			4.19000	94.69237	4.19000	138.96887				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			4.25000	94.46364	4.25000	138.63297				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			4.23000	131.72403	4.23000	138.74483				0.00	0	0
Total FRC71 SPOT										0.00	0	0
Total For FRC71										0.00	0	0
FRD01: On 31/10/2020 Spot Bond				100.00000	0.00000	101.59783				0.00	0	0
Total FRD013 SPOT										0.00	0	0
Total For FRD013										0.00	0	0
FRD01U On 22/12/2018 Spot Bond			100.00000	44.88928	100.00000	44.78053				0.00	0	0
Total FRD01U SPOT										0.00	0	0
Total For FRD01U										0.00	0	0
FRD15U On 31/12/2017 Spot Bond			100.00000	99.93220	100.00000	99.66853				0.00	0	0
Total FRD15U SPOT										0.00	0	0
Total For FRD15U										0.00	0	0
FRD17U On 15/02/2021 Spot Bond			100.00000	15.94291	100.00000	15.89314				0.00	0	0
Total FRD17U SPOT										0.00	0	0
Total For FRD17U										0.00	0	0
FRI33 On 28/02/2033 Spot Bond			4.11000	84.48073	4.11000	84.37531				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			4.12000	98.95539	4.12000	98.93801				0.00	0	0
Total FRI38 SPOT										0.00	0	0
Total For FRI38										0.00	0	0
FRJ18 On 21/02/2018 Spot Bond				100.00000	0.00000	101.11484				0.00	500,000,000	500,000,000
Total FRJ18 SPOT										0.00	500,000,000	500,000,000
Total For FRJ18										0.00	500,000,000	500,000,000
FRJ19 On 04/04/2019 Spot Bond				100.00000	0.00000	102.16092				0.00	0	0
Total FRJ19 SPOT										0.00	0	0
Total For FRJ19										0.00	0	0
FRJ20 On 20/09/2020 Spot Bond				100.00000	0.00000	99.63373				0.00	15,000,000,000	24,400,000,000
Total FRJ20 SPOT										0.00	15,000,000,000	24,400,000,000
Total For FRJ20										0.00	15,000,000,000	24,400,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ21 On 15/09/2021 Spot Bond				100.00000	0.00000	99.81361			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				100.00000	0.00000	100.65618			0.00	25,000,000,000	167,300,000,000
Total FRJ22 SPOT									0.00	25,000,000,000	167,300,000,000
Total For FRJ22									0.00	25,000,000,000	167,300,000,000
FRJ25 On 09/03/2025 Spot Bond				100.00000	0.00000	101.83228			0.00	100,900,000,000	151,040,000,000
Total FRJ25 SPOT									0.00	100,900,000,000	151,040,000,000
Total For FRJ25									0.00	100,900,000,000	151,040,000,000
FRJ27 On 25/01/2027 Spot Bond				100.00000	0.00000	101.61709			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	8.00011	100.00000	7.98494			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	8.00011	100.00000	7.98494			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			2.76800	84.14950	2.76800	105.71465			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			3.14000	106.31026	3.14000	115.21810			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			100.00000	0.00000	101.31060				0.00	3,080,000,000	1,990,000,000
Total FRS103 SPOT									0.00	3,080,000,000	1,990,000,000
Total For FRS103									0.00	3,080,000,000	1,990,000,000
FRS104 On 23/01/2024 Spot Bond			100.00000	0.00000	101.31060				0.00	0	0
Total FRS104 SPOT									0.00	0	0
Total For FRS104									0.00	0	0
FRS108 On 31/01/2038 Spot Bond			3.28000	103.82592	3.28000	112.70469			0.00	0	0
Total FRS108 SPOT									0.00	0	0
Total For FRS108									0.00	0	0
FRS109 On 07/12/2033 Spot Bond			3.37000	215.66111	3.37000	215.62742			0.00	0	0
Total FRS109 SPOT									0.00	0	0
Total For FRS109									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS11C On 31/01/2038 Spot Bond			4.23500	97.23353	4.23500	97.21617				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS112 On 07/12/2033 Spot Bond			3.40000	214.87059	3.40000	214.83685				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS113 On 29/04/2019 Spot Bond				100.00000	0.00000	101.47669				0.00	0	0
Total FRS113 SPOT										0.00	0	0
Total For FRS113										0.00	0	0
FRS114 On 31/01/2025 Spot Bond			3.62000	119.06683	3.62000	119.04750				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS115 On 31/01/2038 Spot Bond			3.44500	109.84374	3.44500	109.82643				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS119 On 31/01/2038 Spot Bond			3.44500	109.84374	3.44500	109.82643				0.00	0	0
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS120 On 07/12/2033 Spot Bond			3.52000	117.31317	3.52000	211.70981				0.00	0	0
Total FRS120 SPOT										0.00	0	0
Total For FRS120										0.00	0	0
FRS121 On 07/12/2033 Spot Bond			3.57000	210.45735	3.57000	210.42334				0.00	0	0
Total FRS121 SPOT										0.00	0	0
Total For FRS121										0.00	0	0
FRS122 On 31/01/2025 Spot Bond			3.15000	107.58433	3.15000	107.56821				0.00	0	0
Total FRS122 SPOT										0.00	0	0
Total For FRS122										0.00	0	0
FRS123 On 07/12/2033 Spot Bond			3.60000	209.69012	3.60000	209.65608				0.00	0	0
Total FRS123 SPOT										0.00	0	0
Total For FRS123										0.00	0	0
FRS124 On 31/01/2038 Spot Bond			4.35500	95.47571	4.35500	95.45836				0.00	0	0
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0
FRS126 On 31/03/2028 Spot Bond			3.86500	164.45775	3.86500	164.42989				0.00	0	0
Total FRS126 SPOT										0.00	0	0
Total For FRS126										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS127 On 31/01/2038 Spot Bond			4.17000	85.72373	4.17000	98.18484			0.00	0	0
Total FRS127 SPOT									0.00	0	0
Total For FRS127									0.00	0	0
FRS129 On 31/03/2028 Spot Bond			3.84000	104.73194	3.84000	164.79585			0.00	0	0
Total FRS129 SPOT									0.00	0	0
Total For FRS129									0.00	0	0
FRS130 On 11/11/2017 Spot Bond			100.00000	91.20974	100.00000	90.99153			0.00	0	0
Total FRS130 SPOT									0.00	0	0
Total For FRS130									0.00	0	0
FRS131 On 31/03/2028 Spot Bond			3.90000	163.94709	3.90000	163.91915			0.00	0	0
Total FRS131 SPOT									0.00	0	0
Total For FRS131									0.00	0	0
FRS132 On 07/12/2033 Spot Bond			4.11000	197.15889	4.11000	197.12418			0.00	0	0
Total FRS132 SPOT									0.00	0	0
Total For FRS132									0.00	0	0
FRS133 On 24/03/2020 Spot Bond				100.00000	0.00000	98.98484			0.00	0	0
Total FRS133 SPOT									0.00	0	0
Total For FRS133									0.00	0	0
FRS134 On 31/01/2038 Spot Bond			4.10000	86.34935	4.10000	99.24125			0.00	0	0
Total FRS134 SPOT									0.00	0	0
Total For FRS134									0.00	0	0
FRS135 On 31/01/2038 Spot Bond			4.35500	83.00789	4.35500	95.45836			0.00	0	0
Total FRS135 SPOT									0.00	0	0
Total For FRS135									0.00	0	0
FRS136 On 31/01/2038 Spot Bond			3.88000	102.67009	3.88000	102.65272			0.00	0	0
Total FRS136 SPOT									0.00	0	0
Total For FRS136									0.00	0	0
FRS137 On 31/03/2028 Spot Bond			3.71000	166.74159	3.71000	166.71404			0.00	0	0
Total FRS137 SPOT									0.00	0	0
Total For FRS137									0.00	0	0
FRS138 On 07/12/2033 Spot Bond			3.88000	202.69257	3.88000	202.65813			0.00	0	0
Total FRS138 SPOT									0.00	0	0
Total For FRS138									0.00	0	0
FRS142 On 31/03/2028 Spot Bond			3.84000	164.82366	3.84000	164.79585			0.00	0	0
Total FRS142 SPOT									0.00	0	0
Total For FRS142									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS141 On 31/03/2028 Spot Bond			3.84000	164.82366	3.84000	164.79585			0.00	0	0
Total FRS143 SPOT									0.00	0	0
Total For FRS143									0.00	0	0
FRS144 On 31/03/2028 Spot Bond			4.13000	96.14312	4.13000	160.60838			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			3.92000	116.69842	3.92000	116.67855			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			3.37000	143.67769	3.37000	143.65531			0.00	0	0
Total FRS147 SPOT									0.00	0	0
Total For FRS147									0.00	0	0
FRS147 On 06/05/2021 Spot Bond				100.00000	0.00000	128.94400			0.00	0	0
Total FRS148 SPOT									0.00	0	0
Total For FRS148									0.00	0	0
FRS148 On 31/03/2028 Spot Bond			4.19000	159.78599	4.19000	159.75753			0.00	0	0
Total FRS149 SPOT									0.00	0	0
Total For FRS149									0.00	0	0
FRS149 On 31/03/2028 Spot Bond			4.23000	159.22173	4.23000	159.19322			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			3.89000	116.93286	3.89000	116.91304			0.00	0	0
Total FRS151 SPOT									0.00	0	0
Total For FRS151									0.00	0	0
FRS151 On 31/03/2028 Spot Bond			4.20000	159.64471	4.20000	159.61623			0.00	0	0
Total FRS152 SPOT									0.00	0	0
Total For FRS152									0.00	0	0
FRS152 On 31/03/2028 Spot Bond			4.24000	159.08105	4.24000	159.05250			0.00	0	0
Total FRS153 SPOT									0.00	0	0
Total For FRS153									0.00	0	0
FRS153 On 19/05/2019 Spot Bond				100.00000	0.00000	108.84068			0.00	0	0
Total FRS157 SPOT									0.00	0	0
Total For FRS157									0.00	0	0
FRS154 On 20/06/2022 Spot Bond				100.00000	0.00000	97.78113			0.00	0	0
Total FRS158 SPOT									0.00	0	0
Total For FRS158									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS15(On 06/06/2023 Spot Bond				100.00000	0.00000	97.53197			0.00	0	0
Total FRS159 SPOT									0.00	0	0
Total For FRS159									0.00	0	0
FRS16(On 06/06/2024 Spot Bond				100.00000	0.00000	97.36142			0.00	0	0
Total FRS160 SPOT									0.00	0	0
Total For FRS160									0.00	0	0
FRS16(On 06/06/2025 Spot Bond				100.00000	0.00000	96.63959			0.00	0	0
Total FRS161 SPOT									0.00	0	0
Total For FRS161									0.00	0	0
FRS16(On 20/06/2022 Spot Bond				100.00000	0.00000	79.98450			0.00	0	0
Total FRS162 SPOT									0.00	0	0
Total For FRS162									0.00	0	0
FRS16(On 06/06/2023 Spot Bond				100.00000	0.00000	80.28155			0.00	0	0
Total FRS163 SPOT									0.00	0	0
Total For FRS163									0.00	0	0
FRS16(On 06/06/2024 Spot Bond				100.00000	0.00000	82.73572			0.00	0	0
Total FRS164 SPOT									0.00	0	0
Total For FRS164									0.00	0	0
FRS16(On 06/06/2025 Spot Bond				100.00000	0.00000	83.34484			0.00	0	0
Total FRS165 SPOT									0.00	0	0
Total For FRS165									0.00	0	0
FRS16(On 01/08/2021 Spot Bond				100.00000	0.00000	67.27837			0.00	0	0
Total FRS166 SPOT									0.00	0	0
Total For FRS166									0.00	0	0
FRS16(On 01/08/2022 Spot Bond				100.00000	0.00000	72.75624			0.00	0	0
Total FRS167 SPOT									0.00	0	0
Total For FRS167									0.00	0	0
FRS16(On 01/08/2022 Spot Bond				100.00000	0.00000	70.20585			0.00	0	0
Total FRS168 SPOT									0.00	0	0
Total For FRS168									0.00	0	0
FRS16(On 01/08/2021 Spot Bond				100.00000	0.00000	70.23296			0.00	0	0
Total FRS169 SPOT									0.00	0	0
Total For FRS169									0.00	0	0
FRS17(On 01/08/2022 Spot Bond				100.00000	0.00000	68.27461			0.00	0	0
Total FRS170 SPOT									0.00	0	0
Total For FRS170									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS36 On 07/12/2023 Spot Bond			2.98000	171.16325	2.98000	289.08879			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			2.87000	171.83960	2.87000	290.76873			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			3.59000	163.82554	3.59000	279.98079			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			3.33000	142.91036	3.33000	143.88857			0.00	0	0
Total FRS46 SPOT									0.00	0	0
Total For FRS46									0.00	0	0
FRS49 On 27/10/2020 Spot Bond				100.00000	0.00000	101.31643			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			2.86000	146.68322	2.86000	146.66239			0.00	0	0
Total FRS51 SPOT									0.00	0	0
Total For FRS51									0.00	0	0
FRS62 On 04/11/2026 Spot Bond				100.00000	0.00000	101.13275			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			3.12000	110.72522	3.12000	110.70872			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	89.50666	2.89000	117.37108			0.00	0	0
Total FRS81 SPOT									0.00	0	0
Total For FRS81									0.00	0	0
FRS85 On 31/01/2025 Spot Bond			3.08000	119.24480	3.08000	123.44905			0.00	0	0
Total FRS85 SPOT									0.00	0	0
Total For FRS85									0.00	0	0
FRS86 On 23/04/2018 Spot Bond				100.00000	0.00000	99.76342			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			3.11000	118.61588	3.11000	123.19977			0.00	0	0
Total FRS87 SPOT									0.00	0	0
Total For FRS87									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS90 On 07/12/2023 Spot Bond			3.78000	139.91685	3.78000	277.21438			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				100.00000	0.00000	101.01111			0.00	880,000,000	220,000,000
Total FRS94 SPOT									0.00	880,000,000	220,000,000
Total For FRS94									0.00	880,000,000	220,000,000
FRS96 On 27/08/2018 Spot Bond				100.00000	0.00000	100.54264			0.00	312,000,000	78,000,000
Total FRS96 SPOT									0.00	312,000,000	78,000,000
Total For FRS96									0.00	312,000,000	78,000,000
FRX17 On 15/09/2017 Spot Bond			4.03000	99.94482	4.03000	99.95586			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			7.39500	106.24005	7.39500	106.21898			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			7.59000	105.86455	7.59000	105.84313			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			7.86500	106.45266	7.86500	106.43022			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			8.71000	96.32701	8.71000	96.30432			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			9.12000	111.45263	9.12000	111.42548			0.00	0	0
Total FRX24 SPOT									0.00	0	0
Total For FRX24									0.00	0	0
FRX26 On 01/10/2026 Spot Bond			9.49000	104.51797	9.49000	104.49150			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			9.56000	104.22501	9.56000	104.19812			0.00	0	690,000,000
Total FRX27 SPOT									0.00	0	690,000,000
Total For FRX27									0.00	0	690,000,000
FRX30 On 31/01/2030 Spot Bond			9.95000	99.92276	9.95000	99.89640			0.00	0	0
Total FRX30 SPOT									0.00	0	0
Total For FRX30									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRX31 On 21/02/2031 Spot Bond			10.07500	96.57759	10.07500	96.55180				0.00	0	0
Total FRX31 SPOT										0.00	0	0
Total For FRX31										0.00	0	0
FRX32 On 31/03/2032 Spot Bond			10.13000	101.04829	10.13000	107.87041				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			10.75500	79.27430	10.75500	79.25161				0.00	0	0
Total FRX45 SPOT										0.00	0	0
Total For FRX45										0.00	0	0
FS1A5 On 20/09/2018 Spot Bond				100.00000	0.00000	100.07390				0.00	0	0
Total FS1A5 SPOT										0.00	0	0
Total For FS1A5										0.00	0	0
FS1B1 On 20/09/2018 Spot Bond				100.00000	0.00000	100.21558				0.00	0	0
Total FS1B1 SPOT										0.00	0	0
Total For FS1B1										0.00	0	0
FS1C1 On 20/09/2018 Spot Bond				100.00000	0.00000	99.97661				0.00	0	0
Total FS1C1 SPOT										0.00	0	0
Total For FS1C1										0.00	0	0
FS1D1 On 20/09/2018 Spot Bond				100.00000	0.00000	99.97314				0.00	0	0
Total FS1D1 SPOT										0.00	0	0
Total For FS1D1										0.00	0	0
FS2A4 On 20/11/2018 Spot Bond				100.00000	0.00000	100.60246				0.00	0	0
Total FS2A4 SPOT										0.00	0	0
Total For FS2A4										0.00	0	0
FS2A5 On 20/02/2019 Spot Bond				100.00000	0.00000	100.80676				0.00	0	0
Total FS2A5 SPOT										0.00	0	0
Total For FS2A5										0.00	0	0
FS2B1 On 20/02/2019 Spot Bond				100.00000	0.00000	100.69695				0.00	0	0
Total FS2B1 SPOT										0.00	0	0
Total For FS2B1										0.00	0	0
FS2C1 On 20/02/2019 Spot Bond				100.00000	0.00000	100.71651				0.00	0	0
Total FS2C1 SPOT										0.00	0	0
Total For FS2C1										0.00	0	0
FS2D1 On 20/02/2019 Spot Bond				100.00000	0.00000	100.80247				0.00	0	0
Total FS2D1 SPOT										0.00	0	0
Total For FS2D1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FS3A3L On 20/02/2020 Spot Bond			100.00000	20.91025	100.00000	20.85959				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	21.05026	100.00000	20.99926				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				100.00000	0.00000	100.66720				0.00	0	460,000,000
Total FS3A5 SPOT										0.00	0	460,000,000
Total For FS3A5										0.00	0	460,000,000
FS3A5L On 20/02/2020 Spot Bond			100.00000	21.25560	100.00000	21.20411				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				100.00000	0.00000	100.68912				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	21.51695	100.00000	21.46483				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	21.75031	100.00000	21.69762				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	22.77703	100.00000	22.72186				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	19.48917	100.00000	16.95177				0.00	0	0
Total FS4A3U SPOT										0.00	0	0
Total For FS4A3U										0.00	0	0
FS4A4L On 20/03/2020 Spot Bond			100.00000	19.70562	100.00000	17.17439				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	19.79220	100.00000	17.26344				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	19.96536	100.00000	17.44153				0.00	0	0
Total FS4B1U SPOT										0.00	0	0
Total For FS4B1U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS4C1L On 20/03/2020 Spot Bond			100.00000	20.18180	100.00000	17.66415			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	20.44154	100.00000	17.93129			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	31.71556	100.00000	31.63872			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	13.21967	100.00000	13.18765			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	10.32455	100.00000	10.29954			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	13.83644	100.00000	13.80292			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	13.94858	100.00000	13.91479			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	14.17285	100.00000	14.13851			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	14.45319	100.00000	14.41818			0.00	0	0
Total FS5C1U SPOT									0.00	0	0
Total For FS5C1U									0.00	0	0
FS5D1L On 20/04/2021 Spot Bond			100.00000	14.78961	100.00000	14.75378			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	16.47169	100.00000	16.43178			0.00	0	0
Total FS5E1U SPOT									0.00	0	0
Total For FS5E1U									0.00	0	0
GBL02 On 15/10/2018 Spot Bond				100.00000	0.00000	101.70599			0.00	0	0
Total GBL02 SPOT									0.00	0	0
Total For GBL02									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GH31A On 25/02/2018 Spot Bond				100.00000	0.00000	100.70201				0.00	0	0
Total GH31A1 SPOT										0.00	0	0
Total For GH31A1										0.00	0	0
GH31A On 25/02/2020 Spot Bond				100.00000	0.00000	100.59068				0.00	0	0
Total GH31A2 SPOT										0.00	0	0
Total For GH31A2										0.00	0	0
GH31A On 25/02/2020 Spot Bond				100.00000	0.00000	100.59741				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				100.00000	0.00000	100.64114				0.00	0	0
Total GH31B SPOT										0.00	0	0
Total For GH31B										0.00	0	0
GH31C On 25/02/2020 Spot Bond				100.00000	0.00000	100.69488				0.00	0	0
Total GH31C SPOT										0.00	0	0
Total For GH31C										0.00	0	0
GH31D On 25/02/2020 Spot Bond				100.00000	0.00000	100.72843				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	15.12072	100.00000	15.08409				0.00	0	0
Total GH41U SPOT										0.00	0	0
Total For GH41U										0.00	0	0
GPT42 On 06/12/2017 Spot Bond				100.00000	0.00000	100.26641				0.00	0	0
Total GPT42 SPOT										0.00	0	0
Total For GPT42										0.00	0	0
GRB01 On 08/12/2019 Spot Bond			100.00000	20.53928	100.00000	20.48898				0.00	0	0
Total GRB01U SPOT										0.00	0	0
Total For GRB01U										0.00	0	0
GRB02 On 08/12/2017 Spot Bond			100.00000	83.73482	100.00000	83.54666				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	39.44301	100.00000	39.34641				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	16.97968	100.00000	16.93854				0.00	0	0
Total GRB04U SPOT										0.00	0	0
Total For GRB04U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRB05 On 10/06/2019 Spot Bond			100.00000	28.65977	100.00000	28.58958			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	17.23431	100.00000	17.19210			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	4.85500	100.00000	4.84579			0.00	0	0
Total GRB07U SPOT									0.00	0	0
Total For GRB07U									0.00	0	0
GRB11I On 31/01/2018 Spot Bond			100.00000	73.29317	100.00000	73.14629			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	49.77675	100.00000	49.66628			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	38.84004	100.00000	38.76635			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	31.35673	100.00000	31.32192			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	19.42002	100.00000	19.38317			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	13.93632	100.00000	13.92085			0.00	0	0
Total GRB16U SPOT									0.00	0	0
Total For GRB16U									0.00	0	0
GRB17 On 29/01/2021 Spot Bond			100.00000	9.74696	100.00000	9.72847			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	6.20081	100.00000	6.19392			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	4.85500	100.00000	4.84579			0.00	0	0
Total GRB19U SPOT									0.00	0	0
Total For GRB19U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRB20 On 17/03/2020 Spot Bond			100.00000	21.18039	100.00000	21.11320				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	13.66491	100.00000	13.62157				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	9.73053	100.00000	9.69967				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	12.39232	100.00000	12.35319				0.00	0	0
Total GRB23U SPOT										0.00	0	0
Total For GRB23U										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	101.38310				0.00	0	0
Total GRH1A3 SPOT										0.00	0	0
Total For GRH1A3										0.00	0	0
GRH1B On 25/10/2017 Spot Bond				100.00000	0.00000	101.39474				0.00	0	0
Total GRH1B SPOT										0.00	0	0
Total For GRH1B										0.00	0	0
GRH1C On 25/10/2017 Spot Bond				100.00000	0.00000	101.47074				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	92.40773	100.00000	92.17729				0.00	0	0
Total GRH1YU SPOT										0.00	0	0
Total For GRH1YU										0.00	0	0
GRT06 On 11/12/2017 Spot Bond				100.00000	0.00000	100.36679				0.00	0	0
Total GRT06 SPOT										0.00	0	0
Total For GRT06										0.00	0	0
GRT07 On 21/02/2024 Spot Bond				100.00000	0.00000	100.72361				0.00	0	1,060,000,000
Total GRT07 SPOT										0.00	0	1,060,000,000
Total For GRT07										0.00	0	1,060,000,000
GRT08 On 24/06/2019 Spot Bond				100.00000	0.00000	100.41667				0.00	0	0
Total GRT08 SPOT										0.00	0	0
Total For GRT08										0.00	0	0
GRT09 On 15/10/2018 Spot Bond				100.00000	0.00000	102.24678				0.00	0	0
Total GRT09 SPOT										0.00	0	0
Total For GRT09										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT10 On 13/05/2019 Spot Bond				100.00000	0.00000	100.86364			0.00	0	0
Total GRT10 SPOT									0.00	0	0
Total For GRT10									0.00	0	0
GRT11 On 13/05/2021 Spot Bond				100.00000	0.00000	100.85485			0.00	0	0
Total GRT11 SPOT									0.00	0	0
Total For GRT11									0.00	0	0
GRT12 On 24/06/2020 Spot Bond				100.00000	0.00000	100.14741			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				100.00000	0.00000	101.58053			0.00	0	0
Total GRT13 SPOT									0.00	0	0
Total For GRT13									0.00	0	0
GRT14 On 15/09/2021 Spot Bond				100.00000	0.00000	100.10702			0.00	0	10,000,000
Total GRT14 SPOT									0.00	0	10,000,000
Total For GRT14									0.00	0	10,000,000
GRT15 On 15/04/2020 Spot Bond				100.00000	0.00000	101.69906			0.00	0	0
Total GRT15 SPOT									0.00	0	0
Total For GRT15									0.00	0	0
GRT16 On 17/10/2021 Spot Bond				100.00000	0.00000	101.62648			0.00	0	500,000,000
Total GRT16 SPOT									0.00	0	500,000,000
Total For GRT16									0.00	0	500,000,000
GRT17 On 17/10/2023 Spot Bond			9.27000	108.32978	9.27000	108.30296			0.00	0	0
Total GRT17 SPOT									0.00	0	0
Total For GRT17									0.00	0	0
GRT18 On 13/03/2020 Spot Bond				100.00000	0.00000	100.13825			0.00	0	0
Total GRT18 SPOT									0.00	0	0
Total For GRT18									0.00	0	0
GRT19 On 14/03/2022 Spot Bond				100.00000	0.00000	100.20839			0.00	0	0
Total GRT19 SPOT									0.00	0	0
Total For GRT19									0.00	0	0
GRT20 On 03/04/2024 Spot Bond				100.00000	0.00000	101.98637			0.00	0	0
Total GRT20 SPOT									0.00	0	0
Total For GRT20									0.00	0	0
GRT21 On 03/04/2024 Spot Bond			9.96000	100.53185	9.96000	103.65744			0.00	0	0
Total GRT21 SPOT									0.00	0	0
Total For GRT21									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRX01 On 03/07/2032 Spot Bond			100.00000	0.00009	100.00000	0.00009				0.00	0	0
Total GRX01U SPOT										0.00	0	0
Total For GRX01U										0.00	0	0
HC1M1 On 31/10/2017 Spot Bond				100.00000	0.00000	119.02945				0.00	0	0
Total HC1M1 SPOT										0.00	0	0
Total For HC1M1										0.00	0	0
HC1M2 On 31/10/2017 Spot Bond				100.00000	0.00000	114.17808				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				100.00000	0.00000	103.56923				0.00	0	0
Total HC1M3 SPOT										0.00	0	0
Total For HC1M3										0.00	0	0
HC2T1 On 05/10/2017 Spot Bond				100.00000	0.00000	101.83276				0.00	0	0
Total HC2T1 SPOT										0.00	0	0
Total For HC2T1										0.00	0	0
HC4T1 On 15/12/2017 Spot Bond				100.00000	0.00000	100.09121				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	21.49556	100.00000	21.44348				0.00	0	0
Total HIL01U SPOT										0.00	0	0
Total For HIL01U										0.00	0	0
HILB03 On 02/05/2018 Spot Bond				100.00000	0.00000	101.13645				0.00	0	0
Total HILB03 SPOT										0.00	0	0
Total For HILB03										0.00	0	0
HILB04 On 01/11/2019 Spot Bond				100.00000	0.00000	100.86600				0.00	0	0
Total HILB04 SPOT										0.00	0	0
Total For HILB04										0.00	0	0
HILB05 On 11/07/2019 Spot Bond				100.00000	0.00000	101.76113				0.00	0	0
Total HILB05 SPOT										0.00	0	0
Total For HILB05										0.00	0	0
HILB06 On 11/07/2020 Spot Bond				100.00000	0.00000	101.77997				0.00	0	0
Total HILB06 SPOT										0.00	0	0
Total For HILB06										0.00	0	0
HILB07 On 11/07/2021 Spot Bond				100.00000	0.00000	101.80102				0.00	0	10,000,000
Total HILB07 SPOT										0.00	0	10,000,000
Total For HILB07										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
HM1C4 On 19/07/2048 Spot Bond			100.00000	10.66997	100.00000	10.64412				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	10.66997	100.00000	10.64412				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	11.45640	100.00000	11.42865				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	11.45640	100.00000	11.42865				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	12.41761	100.00000	12.38753				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	111.54800	10.00000	111.51900				0.00	0	0
Total HPF04/JIBAR SPOT										0.00	0	0
Total For HPF04/JIBAR										0.00	0	0
HPF06 On 20/02/2020 Spot Bond					100.00000	0.00000	100.79466			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					100.00000	0.00000	101.84534			0.00	0	0
Total HPF08 SPOT										0.00	0	0
Total For HPF08										0.00	0	0
HPF09 On 15/04/2019 Spot Bond					100.00000	0.00000	101.69239			0.00	0	0
Total HPF09 SPOT										0.00	0	0
Total For HPF09										0.00	0	0
HPF10 On 17/02/2018 Spot Bond					100.00000	0.00000	100.76037			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			8.04000	105.62673	8.04000	105.60410				0.00	0	9,190,000,000
Total HWAY20 SPOT										0.00	0	9,190,000,000
Total For HWAY20										0.00	0	9,190,000,000
HWAY2 On 31/07/2020 Spot Bond			100.00000	19.77528	100.00000	19.73176				0.00	0	0
Total HWAY20/R207 SPOT										0.00	0	0
Total For HWAY20/R207										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY2 On 07/12/2023 Spot Bond			3.02000	288.52311	3.02000	288.48078			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			2.73000	174.38166	2.73000	298.65080			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			3.19000	88.73035	3.19000	98.63970			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			10.56000	91.04085	10.56000	91.01539			0.00	0	5,000,000,000
Total HWAY34 SPOT									0.00	0	5,000,000,000
Total For HWAY34									0.00	0	5,000,000,000
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.35033	100.00000	10.32754			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			10.57000	90.75382	10.57000	90.72841			0.00	0	500,000,000
Total HWAY35 SPOT									0.00	0	500,000,000
Total For HWAY35									0.00	0	500,000,000
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.35027	100.00000	10.32748			0.00	0	0
Total HWAY35/R209 SPOT									0.00	0	0
Total For HWAY35/R209									0.00	0	0
HWF08 On 15/07/2019 Spot Bond				100.00000	0.00000	101.57364			0.00	0	0
Total HWF08 SPOT									0.00	0	0
Total For HWF08									0.00	0	0
HWF09 On 19/09/2019 Spot Bond				100.00000	0.00000	100.14643			0.00	4,400,000,000	2,200,000,000
Total HWF09 SPOT									0.00	4,400,000,000	2,200,000,000
Total For HWF09									0.00	4,400,000,000	2,200,000,000
HWF10 On 30/09/2019 Spot Bond			100.00000	23.60290	100.00000	25.71165			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	111.54800	10.00000	111.51900			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			2.47000	128.65917	2.47000	128.64224		554,494,746,000.00		224,491,800	54,074,192,800
Total I2025 SPOT								554,494,746,000.00		224,491,800	54,074,192,800
Total For I2025								554,494,746,000.00		224,491,800	54,074,192,800

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2029	On	31/03/2029	Spot Bond			2.51500	99.13508	2.51500	100.11422			67,882,960,552,000.00	26,991,236,800	31,903,468,400
Total I2029 SPOT												7,882,960,552,000.00	26,991,236,800	31,903,468,400
Total For I2029												7,882,960,552,000.00	26,991,236,800	31,903,468,400
I2033	On	28/02/2033	Spot Bond			2.56000	103.22177	2.56000	103.20781			32,472,064,000.00	12,684,400	38,417,320,800
Total I2033 SPOT												32,472,064,000.00	12,684,400	38,417,320,800
Total For I2033												32,472,064,000.00	12,684,400	38,417,320,800
I2038	On	31/01/2038	Spot Bond			2.51000	127.40764	2.52000	127.18593			202,613,803,308,000.00	80,722,630,800	181,183,555,900
Total I2038 SPOT												2,613,803,308,000.00	80,722,630,800	181,183,555,900
Total For I2038												2,613,803,308,000.00	80,722,630,800	181,183,555,900
I2046	On	31/03/2046	Spot Bond			2.58000	122.75322	2.58000	124.29592			61,834,860,000.00	23,967,000	112,998,999,600
Total I2046 SPOT												61,834,860,000.00	23,967,000	112,998,999,600
Total For I2046												61,834,860,000.00	23,967,000	112,998,999,600
I2050	On	31/12/2050	Spot Bond			2.58000	130.71847	2.58000	130.70088			291,573,974,730,000.00	113,013,168,500	107,608,331,878
Total I2050 SPOT												1,573,974,730,000.00	113,013,168,500	107,608,331,878
Total For I2050												1,573,974,730,000.00	113,013,168,500	107,608,331,878
IB105U	On	20/10/2017	Spot Bond			100.00000	92.40506	100.00000	92.17172			0.00	0	0
Total IB105U SPOT												0.00	0	0
Total For IB105U												0.00	0	0
IB107U	On	08/09/2020	Spot Bond			100.00000	16.97905	100.00000	16.90357			0.00	0	0
Total IB107U SPOT												0.00	0	0
Total For IB107U												0.00	0	0
IBL02U	On	24/05/2022	Spot Bond			100.00000	12.82580	100.00000	12.78576			0.00	0	0
Total IBL02U SPOT												0.00	0	0
Total For IBL02U												0.00	0	0
IBL100	On	24/05/2020	Spot Bond				100.00000	0.00000	100.61216			0.00	0	0
Total IBL100 SPOT												0.00	0	0
Total For IBL100												0.00	0	0
IBL101	On	24/05/2022	Spot Bond			8.74500	104.15714	8.74500	104.13292			0.00	0	0
Total IBL101 SPOT												0.00	0	0
Total For IBL101												0.00	0	0
IBL102	On	24/05/2022	Spot Bond				100.00000	0.00000	100.62623			0.00	0	650,000,000
Total IBL102 SPOT												0.00	0	650,000,000
Total For IBL102												0.00	0	650,000,000
IBL103	On	08/06/2018	Spot Bond				100.00000	0.00000	100.24151			0.00	0	0
Total IBL103 SPOT												0.00	0	0
Total For IBL103												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL104 On 17/07/2018 Spot Bond			8.70500	103.05586	8.70500	101.50895			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	102.72959	8.28000	100.98471			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			5.87000	102.10495	5.87000	102.08899			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			2.93000	144.27206	2.93000	146.24538			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			5.99000	105.52525	5.99000	105.50824			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	111.54800	10.00000	111.51900			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			8.27500	101.64815	8.27500	101.62563			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			8.72000	98.27612	8.72000	98.25333			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			6.18000	104.01991	6.18000	104.00261			0.00	0	0
Total IBL49 SPOT									0.00	0	0
Total For IBL49									0.00	0	0
IBL49/F On 02/04/2018 Spot Bond			7.34000	103.42037	7.34000	103.40000			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			8.71000	102.16372	8.71000	102.14006			0.00	0	0
Total IBL50 SPOT									0.00	0	0
Total For IBL50									0.00	0	0
IBL53 On 31/07/2018 Spot Bond				100.00000	0.00000	101.14427			0.00	0	0
Total IBL53 SPOT									0.00	0	0
Total For IBL53									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL55 On 31/07/2018 Spot Bond			8.05500	101.15285	8.05500	101.13115			0.00	0	0
Total IBL55 SPOT									0.00	0	0
Total For IBL55									0.00	0	0
IBL56 On 31/01/2019 Spot Bond				100.00000	0.00000	101.24588			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			8.01500	102.39867	8.01500	102.37680			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			9.43000	104.83087	9.43000	104.80462			0.00	0	0
Total IBL60 SPOT									0.00	0	0
Total For IBL60									0.00	0	0
IBL61 On 31/03/2019 Spot Bond				100.00000	0.00000	101.74995			0.00	0	0
Total IBL61 SPOT									0.00	0	0
Total For IBL61									0.00	0	0
IBL64 On 29/07/2019 Spot Bond				100.00000	0.00000	100.98017			0.00	0	0
Total IBL64 SPOT									0.00	0	0
Total For IBL64									0.00	0	0
IBL65 On 29/07/2021 Spot Bond				100.00000	0.00000	101.17153			0.00	0	0
Total IBL65 SPOT									0.00	0	0
Total For IBL65									0.00	0	0
IBL66 On 12/03/2018 Spot Bond				100.00000	0.00000	100.48601			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			3.66000	142.00049	3.66000	141.97728			0.00	0	0
Total IBL67 SPOT									0.00	0	0
Total For IBL67									0.00	0	0
IBL68 On 29/06/2018 Spot Bond				100.00000	0.00000	102.04030			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	63.82074	100.00000	63.66614			0.00	0	0
Total IBL69U SPOT									0.00	0	0
Total For IBL69U									0.00	0	0
IBL73 On 19/08/2018 Spot Bond				100.00000	0.00000	100.77294			0.00	0	0
Total IBL73 SPOT									0.00	0	0
Total For IBL73									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL75 On 19/08/2020 Spot Bond				100.00000	0.00000	100.70489				0.00	0	0
Total IBL75 SPOT										0.00	0	0
Total For IBL75										0.00	0	0
IBL76 On 25/11/2018 Spot Bond				100.00000	0.00000	100.94651				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				100.00000	0.00000	100.60412				0.00	0	1,000,000,000
Total IBL77 SPOT										0.00	0	1,000,000,000
Total For IBL77										0.00	0	1,000,000,000
IBL78 On 25/11/2022 Spot Bond			9.48000	105.42175	9.48000	105.39523				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			7.84500	104.18592	7.84500	104.16413				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	43.36419	100.00000	43.25914				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	15.53897	100.00000	15.50132				0.00	0	0
Total IBL81U SPOT										0.00	0	0
Total For IBL81U										0.00	0	0
IBL82 On 29/01/2019 Spot Bond				100.00000	0.00000	101.21738				0.00	0	0
Total IBL82 SPOT										0.00	0	0
Total For IBL82										0.00	0	0
IBL83 On 22/03/2019 Spot Bond				100.00000	0.00000	99.93342				0.00	0	0
Total IBL83 SPOT										0.00	0	0
Total For IBL83										0.00	0	0
IBL84U On 21/04/2019 Spot Bond			100.00000	31.76792	100.00000	31.69096				0.00	0	0
Total IBL84U SPOT										0.00	0	0
Total For IBL84U										0.00	0	0
IBL85 On 20/05/2019 Spot Bond				100.00000	0.00000	101.16083				0.00	0	0
Total IBL85 SPOT										0.00	0	0
Total For IBL85										0.00	0	0
IBL86 On 20/05/2021 Spot Bond				100.00000	0.00000	102.13604				0.00	0	0
Total IBL86 SPOT										0.00	0	0
Total For IBL86										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL87 On 20/05/2019 Spot Bond			8.14500	105.69099	8.14500	105.66806			14,279,972,827,500.00	1,753,219,500	584,406,500
Total IBL87 SPOT									14,279,972,827,500.00	1,753,219,500	584,406,500
Total For IBL87									14,279,972,827,500.00	1,753,219,500	584,406,500
IBL88 On 20/05/2021 Spot Bond			8.73500	108.30685	8.73500	108.28168			0.00	0	0
Total IBL88 SPOT									0.00	0	0
Total For IBL88									0.00	0	0
IBL88/F On 20/05/2021 Spot Bond			100.00000	18.12155	100.00000	18.08165			0.00	0	0
Total IBL88/R208 SPOT									0.00	0	0
Total For IBL88/R208									0.00	0	0
IBL89 On 26/05/2021 Spot Bond				100.00000	0.00000	100.56115			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	30.19193	100.00000	30.11879			0.00	0	0
Total IBL90U SPOT									0.00	0	0
Total For IBL90U									0.00	0	0
IBL91 On 02/06/2018 Spot Bond				100.00000	0.00000	100.35621			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				100.00000	0.00000	101.72961			0.00	0	0
Total IBL92 SPOT									0.00	0	0
Total For IBL92									0.00	0	0
IBL93 On 31/08/2018 Spot Bond				100.00000	0.00000	100.85572			0.00	0	0
Total IBL93 SPOT									0.00	0	0
Total For IBL93									0.00	0	0
IBL94 On 06/09/2019 Spot Bond				100.00000	0.00000	100.49777			0.00	0	0
Total IBL94 SPOT									0.00	0	0
Total For IBL94									0.00	0	0
IBL95 On 12/09/2021 Spot Bond				100.00000	0.00000	100.97679			0.00	0	0
Total IBL95 SPOT									0.00	0	0
Total For IBL95									0.00	0	0
IBL96 On 21/09/2019 Spot Bond				100.00000	0.00000	99.95580			0.00	0	0
Total IBL96 SPOT									0.00	0	0
Total For IBL96									0.00	0	0
IBL97 On 03/10/2019 Spot Bond				100.00000	0.00000	101.90983			0.00	0	0
Total IBL97 SPOT									0.00	0	0
Total For IBL97									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL98 On 03/10/2023 Spot Bond				100.00000	0.00000	101.99705				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			8.01500	105.58230	8.01500	105.55963				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	11.90434	100.00000	11.87814				0.00	0	0
Total IDC01U SPOT										0.00	0	0
Total For IDC01U										0.00	0	0
IDCG02 On 22/10/2018 Spot Bond				100.00000	0.00000	101.34181				0.00	0	1,000,000,000
Total IDCG02 SPOT										0.00	0	1,000,000,000
Total For IDCG02										0.00	0	1,000,000,000
IDCG03 On 22/10/2020 Spot Bond			9.05500	101.53844	9.05500	101.51387			10,866,000,000,000.00	1,200,000,000	300,000,000	
Total IDCG03 SPOT									10,866,000,000,000.00	1,200,000,000	300,000,000	
Total For IDCG03									10,866,000,000,000.00	1,200,000,000	300,000,000	
IDCG04 On 24/11/2017 Spot Bond				100.00000	0.00000	100.59280				0.00	1,200,000,000	600,000,000
Total IDCG04 SPOT										0.00	1,200,000,000	600,000,000
Total For IDCG04										0.00	1,200,000,000	600,000,000
IDCG05 On 24/11/2019 Spot Bond				100.00000	0.00000	100.52012				0.00	0	990,000,000
Total IDCG05 SPOT										0.00	0	990,000,000
Total For IDCG05										0.00	0	990,000,000
IDCG06 On 24/11/2024 Spot Bond			10.26000	99.51566	10.26000	99.48861				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				100.00000	0.00000	100.86348				0.00	0	0
Total IDCG07 SPOT										0.00	0	0
Total For IDCG07										0.00	0	0
IDCG08 On 13/05/2030 Spot Bond			11.34500	103.48646	11.34500	103.44724				0.00	0	0
Total IDCG08 SPOT										0.00	0	0
Total For IDCG08										0.00	0	0
IDCG09 On 05/12/2019 Spot Bond				100.00000	0.00000	100.33638				0.00	0	0
Total IDCG09 SPOT										0.00	0	0
Total For IDCG09										0.00	0	0
IDCG10 On 05/12/2021 Spot Bond				100.00000	0.00000	100.34111				0.00	0	0
Total IDCG10 SPOT										0.00	0	0
Total For IDCG10										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IDCG11 On 05/12/2026 Spot Bond			10.36000	105.69566	10.36000	105.66650			0.00	0	0
Total IDCG11 SPOT									0.00	0	0
Total For IDCG11									0.00	0	0
IDCP04 On 19/10/2017 Spot Bond			5.00000	102.09442	5.00000	102.08049			0.00	0	0
Total IDCP04 SPOT									0.00	0	0
Total For IDCP04									0.00	0	0
IDCP05 On 14/03/2018 Spot Bond			4.00000	100.08064	4.00000	100.06988			0.00	0	0
Total IDCP05 SPOT									0.00	0	0
Total For IDCP05									0.00	0	0
IDCP06 On 17/10/2019 Spot Bond			4.00000	101.70242	4.00000	101.69142			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	9.11443	100.00000	9.09437			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			8.66000	102.72456	8.66000	102.70077			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			7.44500	107.86653	7.44500	107.84498			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	89.29251	100.00000	89.07838			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	13.86617	100.00000	13.83258			0.00	0	0
Total IN276U SPOT									0.00	0	0
Total For IN276U									0.00	0	0
IN277U On 30/06/2021 Spot Bond			100.00000	13.68960	100.00000	13.65644			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	20.95974	100.00000	20.90897			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	31.57537	100.00000	31.49887			0.00	0	0
Total IN286U SPOT									0.00	0	0
Total For IN286U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IN289U On 30/06/2025 Spot Bond			100.00000	10.01570	100.00000	9.99353				0.00	0	0
Total IN289U SPOT										0.00	0	0
Total For IN289U										0.00	0	0
IN306U On 24/06/2020 Spot Bond			100.00000	17.69874	100.00000	17.65586				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	40.02434	100.00000	39.92631				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	83.03310	100.00000	82.85141				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	15.31446	100.00000	15.27736				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	13.92209	100.00000	13.88837				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	12.67380	100.00000	12.64309				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	85.28140	100.00000	85.08625				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	85.33504	100.00000	85.13976				0.00	0	0
Total IN341U SPOT										0.00	0	0
Total For IN341U										0.00	0	0
IN342U On 31/03/2032 Spot Bond			100.00000	12.10453	100.00000	12.07774				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	9.28173	100.00000	9.26097				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	8.95562	100.00000	8.93591				0.00	0	0
Total IN345U SPOT										0.00	0	0
Total For IN345U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN346U On 15/04/2018 Spot Bond			100.00000	65.20578	100.00000	65.04782			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	12.89498	100.00000	12.86643			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	11.74389	100.00000	11.71544			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	62.88598	100.00000	62.68304			0.00	0	0
Total IN359U SPOT									0.00	0	0
Total For IN359U									0.00	0	0
ING132 On 22/12/2018 Spot Bond				100.00000	0.00000	99.92466			0.00	0	0
Total ING132 SPOT									0.00	0	0
Total For ING132									0.00	0	0
ING196 On 30/06/2027 Spot Bond				100.00000	0.00000	78.65983			0.00	0	0
Total ING196 SPOT									0.00	0	0
Total For ING196									0.00	0	0
ING211 On 25/11/2020 Spot Bond			10.00000	111.54800	10.00000	111.51900			0.00	0	0
Total ING211/JIBAR SPOT									0.00	0	0
Total For ING211/JIBAR									0.00	0	0
ING228 On 22/09/2018 Spot Bond				100.00000	0.00000	99.92615			0.00	0	0
Total ING228 SPOT									0.00	0	0
Total For ING228									0.00	0	0
ING232 On 04/10/2018 Spot Bond				100.00000	0.00000	101.98478			0.00	0	0
Total ING232 SPOT									0.00	0	0
Total For ING232									0.00	0	0
ING335 On 15/08/2019 Spot Bond				100.00000	0.00000	99.31518			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				100.00000	0.00000	99.92475			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				100.00000	0.00000	100.44476			0.00	0	0
Total ING362 SPOT									0.00	0	0
Total For ING362									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
INLV01 On 12/08/2024 Spot Bond				100.00000	0.00000	101.17337			0.00	0	0
Total INLV01 SPOT									0.00	0	0
Total For INLV01									0.00	0	0
INLV02 On 20/10/2020 Spot Bond				100.00000	0.00000	103.06365			0.00	0	0
Total INLV02 SPOT									0.00	0	0
Total For INLV02									0.00	0	0
INLV03 On 11/02/2021 Spot Bond				100.00000	0.00000	101.22787			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			11.09500	105.98811	11.09500	105.95702			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	111.54800	10.00000	111.51900			0.00	0	0
Total IPF01/JIBAR SPOT									0.00	0	0
Total For IPF01/JIBAR									0.00	0	0
IPF08 On 01/07/2018 Spot Bond				100.00000	0.00000	101.92786			0.00	0	0
Total IPF08 SPOT									0.00	0	0
Total For IPF08									0.00	0	0
IPF09 On 01/07/2019 Spot Bond				100.00000	0.00000	102.36398			0.00	0	0
Total IPF09 SPOT									0.00	0	0
Total For IPF09									0.00	0	0
IPF11 On 15/10/2018 Spot Bond			100.00000	45.72566	100.00000	45.61489			0.00	0	0
Total IPF11 SPOT									0.00	0	0
Total For IPF11									0.00	0	0
IPF12 On 15/04/2018 Spot Bond				100.00000	0.00000	101.58402			0.00	0	0
Total IPF12 SPOT									0.00	0	0
Total For IPF12									0.00	0	0
IPF13 On 04/12/2020 Spot Bond				100.00000	0.00000	100.36378			0.00	0	0
Total IPF13 SPOT									0.00	0	0
Total For IPF13									0.00	0	0
IPF14 On 17/12/2018 Spot Bond				100.00000	0.00000	100.02204			0.00	0	0
Total IPF14 SPOT									0.00	0	0
Total For IPF14									0.00	0	0
IPF15 On 17/12/2020 Spot Bond				100.00000	0.00000	100.02272			0.00	0	0
Total IPF15 SPOT									0.00	0	0
Total For IPF15									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IPF16 On 17/12/2021 Spot Bond				100.00000	0.00000	100.02313				0.00	0	0
Total IPF16 SPOT										0.00	0	0
Total For IPF16										0.00	0	0
IPF17 On 22/12/2020 Spot Bond				100.00000	0.00000	99.93286				0.00	0	0
Total IPF17 SPOT										0.00	0	0
Total For IPF17										0.00	0	0
IPF18 On 22/12/2021 Spot Bond				100.00000	0.00000	99.93205				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				100.00000	0.00000	99.93124				0.00	0	0
Total IPF19 SPOT										0.00	0	0
Total For IPF19										0.00	0	0
IPF20 On 17/03/2020 Spot Bond				100.00000	0.00000	100.02207				0.00	0	0
Total IPF20 SPOT										0.00	0	0
Total For IPF20										0.00	0	0
IPF21 On 17/03/2022 Spot Bond				100.00000	0.00000	100.02294				0.00	0	0
Total IPF21 SPOT										0.00	0	0
Total For IPF21										0.00	0	0
IPF22 On 14/06/2022 Spot Bond				100.00000	0.00000	100.02459				0.00	0	0
Total IPF22 SPOT										0.00	0	0
Total For IPF22										0.00	0	0
IPFC15 On 26/10/2017 Spot Bond				100.00000	0.00000	101.13586				0.00	0	0
Total IPFC15 SPOT										0.00	0	0
Total For IPFC15										0.00	0	0
IPL10 On 20/05/2021 Spot Bond			8.94500	104.41288	8.94500	104.38806				0.00	0	2,350,000,000
Total IPL10 SPOT										0.00	0	2,350,000,000
Total For IPL10										0.00	0	2,350,000,000
IPL11 On 24/05/2022 Spot Bond				100.00000	0.00000	100.65774				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			5.82000	99.87260	5.82000	99.85670				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	97.85522	100.00000	97.59358				0.00	0	0
Total IPL6/R203 SPOT										0.00	0	0
Total For IPL6/R203										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL7 On 05/04/2018 Spot Bond				100.00000	0.00000	101.86391			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	66.92372	100.00000	66.76160			0.00	0	0
Total IPL7/JIBAR SPOT									0.00	0	0
Total For IPL7/JIBAR									0.00	0	0
IPL8 On 10/10/2020 Spot Bond				100.00000	0.00000	102.25255			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	15.99945	100.00000	15.96068			0.00	0	0
Total IPL8/JIBAR SPOT									0.00	0	0
Total For IPL8/JIBAR									0.00	0	0
IPL9 On 20/05/2021 Spot Bond				100.00000	0.00000	100.64065			0.00	0	1,550,000,000
Total IPL9 SPOT									0.00	0	1,550,000,000
Total For IPL9									0.00	0	1,550,000,000
IV015 On 20/09/2017 Spot Bond				100.00000	0.00000	99.97661			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	100.37924	2.75000	100.37178			0.00	0	0
Total IV017/R212 SPOT									0.00	0	0
Total For IV017/R212									0.00	0	0
IV019 On 31/03/2028 Spot Bond			5.75000	137.04698	5.75000	139.37840			0.00	0	0
Total IV019 SPOT									0.00	0	0
Total For IV019									0.00	0	0
IV025 On 12/09/2019 Spot Bond				100.00000	0.00000	99.18511			0.00	0	0
Total IV025 SPOT									0.00	0	0
Total For IV025									0.00	0	0
IV026 On 27/09/2019 Spot Bond				100.00000	0.00000	98.69544			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			4.47000	111.51890	4.47000	112.47188			0.00	0	0
Total IV030 SPOT									0.00	0	0
Total For IV030									0.00	0	0
IV030A On 31/01/2025 Spot Bond			4.47000	111.42593	4.47000	112.47188			0.00	0	0
Total IV030A SPOT									0.00	0	0
Total For IV030A									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV031 On 11/03/2020 Spot Bond				100.00000	0.00000	100.21918			0.00	0	0
Total IV031 SPOT									0.00	0	0
Total For IV031									0.00	0	0
IV032 On 14/08/2018 Spot Bond				100.00000	0.00000	102.24681			0.00	0	110,000,000
Total IV032 SPOT									0.00	0	110,000,000
Total For IV032									0.00	0	110,000,000
IV033 On 11/02/2021 Spot Bond				100.00000	0.00000	101.92229			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			10.99500	105.41083	10.99500	105.38017			0.00	0	0
Total IV034 SPOT									0.00	0	0
Total For IV034									0.00	0	0
IV035 On 07/04/2022 Spot Bond				100.00000	0.00000	104.76873			0.00	0	0
Total IV035 SPOT									0.00	0	0
Total For IV035									0.00	0	0
IV036 On 22/07/2021 Spot Bond				100.00000	0.00000	101.78285			0.00	0	0
Total IV036 SPOT									0.00	0	0
Total For IV036									0.00	0	0
IV038 On 23/09/2021 Spot Bond				100.00000	0.00000	99.79393			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			5.11000	95.86885	5.11000	133.92045			0.00	0	0
Total IV039 SPOT									0.00	0	0
Total For IV039									0.00	0	0
IV040 On 29/09/2021 Spot Bond				100.00000	0.00000	99.70433			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			11.34500	101.69116	11.34500	101.66066			0.00	0	0
Total IV041 SPOT									0.00	0	0
Total For IV041									0.00	0	0
IV042 On 18/11/2021 Spot Bond				100.00000	0.00000	100.99935			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			11.23500	108.22629	11.23500	108.19415			0.00	0	0
Total IV043 SPOT									0.00	0	0
Total For IV043									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IV044 On 31/01/2022 Spot Bond				100.00000	0.00000	101.55015				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			5.11000	133.94751	5.11000	133.92045				0.00	0	0
Total IV045 SPOT										0.00	0	0
Total For IV045										0.00	0	0
IV046 On 21/06/2022 Spot Bond				100.00000	0.00000	99.94298				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			8.54500	108.34144	8.54500	108.31681				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				100.00000	0.00000	101.93670				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	5.26809	100.00000	5.25810				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	3.66546	100.00000	3.65850				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	17.26746	100.00000	19.60664				0.00	0	0
Total IV118U SPOT										0.00	0	0
Total For IV118U										0.00	0	0
IV19A On 31/03/2028 Spot Bond			4.50000	153.11037	4.50000	155.44424				0.00	0	0
Total IV19A SPOT										0.00	0	0
Total For IV19A										0.00	0	0
IVA691 On 21/09/2017 Spot Bond			7.35000	99.97987	7.35000	99.85924				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			7.35000	99.55894	7.35000	99.43933				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	99.41157	7.45000	99.29068				0.00	0	0
Total IVA695 SPOT										0.00	0	0
Total For IVA695										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA696 On 26/10/2017 Spot Bond			7.45000	99.27057	7.45000	99.15003			0.00	0	0
Total IVA696 SPOT									0.00	0	0
Total For IVA696									0.00	0	0
IVA697 On 02/11/2017 Spot Bond			7.45000	99.12996	7.45000	99.00977			0.00	0	0
Total IVA697 SPOT									0.00	0	0
Total For IVA697									0.00	0	0
IVA698 On 09/11/2019 Spot Bond			7.45000	84.70845	7.45000	98.86990			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			7.55000	98.83470	7.55000	98.71361			0.00	0	0
Total IVA699 SPOT									0.00	0	0
Total For IVA699									0.00	0	0
IVA701 On 30/11/2017 Spot Bond			7.55000	98.55263	7.55000	98.43223			0.00	0	0
Total IVA701 SPOT									0.00	0	0
Total For IVA701									0.00	0	0
IVA702 On 07/12/2017 Spot Bond			7.55000	98.41219	7.55000	98.29214			0.00	0	0
Total IVA702 SPOT									0.00	0	0
Total For IVA702									0.00	0	0
IVA703 On 12/12/2017 Spot Bond			7.55000	98.31213	7.55000	98.19232			0.00	0	0
Total IVA703 SPOT									0.00	0	0
Total For IVA703									0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	111.54800	10.00000	111.51900			0.00	0	0
Total IVC005/JIBAR SPOT									0.00	0	0
Total For IVC005/JIBAR									0.00	0	0
IVC027 On 03/04/2019 Spot Bond				100.00000	0.00000	101.96736			0.00	0	0
Total IVC027 SPOT									0.00	0	0
Total For IVC027									0.00	0	0
IVC033 On 30/06/2019 Spot Bond				100.00000	0.00000	102.00349			0.00	0	0
Total IVC033 SPOT									0.00	0	0
Total For IVC033									0.00	0	0
IVC034 On 30/06/2021 Spot Bond				100.00000	0.00000	102.04774			0.00	0	0
Total IVC034 SPOT									0.00	0	0
Total For IVC034									0.00	0	0
IVC035 On 30/06/2019 Spot Bond				100.00000	0.00000	98.13252			0.00	0	0
Total IVC035 SPOT									0.00	0	0
Total For IVC035									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC036 On 16/07/2019 Spot Bond			8.61500	102.75904	8.61500	102.73548			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	31.46736	100.00000	31.39808			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	32.95966	100.00000	32.87981			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			8.86500	103.00251	8.86500	102.97824			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				100.00000	0.00000	101.37329			0.00	0	0
Total IVC046 SPOT									0.00	0	0
Total For IVC046									0.00	0	0
IVC048 On 06/11/2017 Spot Bond				100.00000	0.00000	101.15557			0.00	0	0
Total IVC048 SPOT									0.00	0	0
Total For IVC048									0.00	0	0
IVC049 On 21/11/2019 Spot Bond				100.00000	0.00000	100.72376			0.00	0	0
Total IVC049 SPOT									0.00	0	0
Total For IVC049									0.00	0	0
IVC050 On 03/12/2017 Spot Bond				100.00000	0.00000	100.36990			0.00	0	0
Total IVC050 SPOT									0.00	0	0
Total For IVC050									0.00	0	0
IVC051 On 03/02/2018 Spot Bond				100.00000	0.00000	101.17261			0.00	0	0
Total IVC051 SPOT									0.00	0	0
Total For IVC051									0.00	0	0
IVC053 On 11/02/2018 Spot Bond				100.00000	0.00000	100.98083			0.00	0	0
Total IVC053 SPOT									0.00	0	0
Total For IVC053									0.00	0	0
IVC055 On 26/03/2020 Spot Bond				100.00000	0.00000	99.83559			0.00	0	0
Total IVC055 SPOT									0.00	0	0
Total For IVC055									0.00	0	0
IVC060 On 31/07/2018 Spot Bond				100.00000	0.00000	101.23923			0.00	0	0
Total IVC060 SPOT									0.00	0	0
Total For IVC060									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC061 On 01/07/2018 Spot Bond				100.00000	0.00000	102.09230				0.00	0	0
Total IVC061 SPOT										0.00	0	0
Total For IVC061										0.00	0	0
IVC063 On 07/08/2020 Spot Bond				100.00000	0.00000	101.12433				0.00	0	0
Total IVC063 SPOT										0.00	0	0
Total For IVC063										0.00	0	0
IVC064 On 15/09/2018 Spot Bond				100.00000	0.00000	100.23354				0.00	0	0
Total IVC064 SPOT										0.00	0	0
Total For IVC064										0.00	0	0
IVC065 On 10/09/2018 Spot Bond				100.00000	0.00000	100.19882				0.00	0	500,000,000
Total IVC065 SPOT										0.00	0	500,000,000
Total For IVC065										0.00	0	500,000,000
IVC066 On 18/09/2017 Spot Bond			100.00000	99.45504	100.00000	99.72678				0.00	0	0
Total IVC066 SPOT										0.00	0	0
Total For IVC066										0.00	0	0
IVC067 On 04/11/2017 Spot Bond				100.00000	0.00000	101.19911				0.00	0	0
Total IVC067 SPOT										0.00	0	0
Total For IVC067										0.00	0	0
IVC070 On 20/01/2019 Spot Bond				100.00000	0.00000	102.43150				0.00	0	0
Total IVC070 SPOT										0.00	0	0
Total For IVC070										0.00	0	0
IVC075 On 21/04/2019 Spot Bond				100.00000	0.00000	101.54142				0.00	0	0
Total IVC075 SPOT										0.00	0	0
Total For IVC075										0.00	0	0
IVC077 On 04/05/2018 Spot Bond				100.00000	0.00000	101.25931				0.00	0	0
Total IVC077 SPOT										0.00	0	0
Total For IVC077										0.00	0	0
IVC081 On 14/07/2019 Spot Bond				100.00000	0.00000	101.76119				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				100.00000	0.00000	101.70907				0.00	0	0
Total IVC087 SPOT										0.00	0	0
Total For IVC087										0.00	0	0
IVC088 On 12/04/2018 Spot Bond				100.00000	0.00000	101.64518				0.00	0	0
Total IVC088 SPOT										0.00	0	0
Total For IVC088										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC089 On 31/10/2017 Spot Bond				100.00000	0.00000	101.20134			0.00	0	0
Total IVC089 SPOT									0.00	0	0
Total For IVC089									0.00	0	0
IVC090 On 31/10/2017 Spot Bond				100.00000	0.00000	101.21025			0.00	0	0
Total IVC090 SPOT									0.00	0	0
Total For IVC090									0.00	0	0
IVC092 On 24/11/2019 Spot Bond				100.00000	0.00000	100.66812			0.00	0	0
Total IVC092 SPOT									0.00	0	0
Total For IVC092									0.00	0	0
IVC093 On 24/11/2018 Spot Bond				100.00000	0.00000	100.64006			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			9.71500	106.77420	9.71500	106.74653			0.00	0	0
Total IVC094 SPOT									0.00	0	0
Total For IVC094									0.00	0	0
IVC097 On 29/06/2021 Spot Bond				100.00000	0.00000	102.17865			0.00	0	140,000,000
Total IVC097 SPOT									0.00	0	140,000,000
Total For IVC097									0.00	0	140,000,000
IVC098 On 14/06/2018 Spot Bond			8.01500	103.04616	8.01500	103.02404			0.00	0	0
Total IVC098 SPOT									0.00	0	0
Total For IVC098									0.00	0	0
IVC101 On 24/01/2018 Spot Bond				100.00000	0.00000	101.31536			0.00	0	0
Total IVC101 SPOT									0.00	0	0
Total For IVC101									0.00	0	0
IVC102 On 31/01/2020 Spot Bond				100.00000	0.00000	101.37454			0.00	0	0
Total IVC102 SPOT									0.00	0	0
Total For IVC102									0.00	0	0
IVC103 On 29/06/2021 Spot Bond				100.00000	0.00000	102.21225			0.00	0	0
Total IVC103 SPOT									0.00	0	0
Total For IVC103									0.00	0	0
IVC105 On 08/03/2020 Spot Bond				100.00000	0.00000	100.27675			0.00	0	0
Total IVC105 SPOT									0.00	0	0
Total For IVC105									0.00	0	0
IVC106 On 13/03/2020 Spot Bond				100.00000	0.00000	100.14802			0.00	0	0
Total IVC106 SPOT									0.00	0	0
Total For IVC106									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC107 On 29/06/2021 Spot Bond				100.00000	0.00000	102.18985				0.00	0	0
Total IVC107 SPOT										0.00	0	0
Total For IVC107										0.00	0	0
IVC108 On 29/07/2019 Spot Bond				100.00000	0.00000	101.33442				0.00	0	1,200,000,000
Total IVC108 SPOT										0.00	0	1,200,000,000
Total For IVC108										0.00	0	1,200,000,000
IVC109 On 19/05/2021 Spot Bond				100.00000	0.00000	100.77148				0.00	0	700,000,000
Total IVC109 SPOT										0.00	0	700,000,000
Total For IVC109										0.00	0	700,000,000
IVC110 On 19/05/2021 Spot Bond			9.36500	104.49928	9.36500	104.47330				0.00	0	0
Total IVC110 SPOT										0.00	0	0
Total For IVC110										0.00	0	0
IVC111 On 19/05/2020 Spot Bond				100.00000	0.00000	100.69319				0.00	0	0
Total IVC111 SPOT										0.00	0	0
Total For IVC111										0.00	0	0
IVC112 On 24/05/2018 Spot Bond				100.00000	0.00000	100.61581				0.00	0	0
Total IVC112 SPOT										0.00	0	0
Total For IVC112										0.00	0	0
IVC113 On 26/08/2018 Spot Bond				100.00000	0.00000	100.54561				0.00	0	0
Total IVC113 SPOT										0.00	0	0
Total For IVC113										0.00	0	0
IVC114 On 14/09/2021 Spot Bond				100.00000	0.00000	100.03065				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				100.00000	0.00000	100.89796				0.00	0	0
Total IVC116 SPOT										0.00	0	0
Total For IVC116										0.00	0	0
IVC119 On 21/02/2019 Spot Bond				100.00000	0.00000	100.71198				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				100.00000	0.00000	100.63957				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	10.77905	100.00000	10.75860				0.00	0	0
Total IVC68U SPOT										0.00	0	0
Total For IVC68U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC73U On 22/03/2018 Spot Bond			100.00000	66.90852	100.00000	66.74644			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	99.45504	100.00000	99.18478			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	7.79022	100.00000	7.77544			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	6.87254	100.00000	6.85950			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	6.73046	100.00000	6.71769			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	5.70548	100.00000	5.69466			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	5.44094	100.00000	5.43062			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	5.44094	100.00000	5.43062			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	5.31835	100.00000	5.30826			0.00	0	0
Total IVC99U SPOT									0.00	0	0
Total For IVC99U									0.00	0	0
JAS01 On 31/01/2019 Spot Bond				100.00000	0.00000	101.42867			0.00	0	0
Total JAS01 SPOT									0.00	0	0
Total For JAS01									0.00	0	0
JIBAR On 15/03/2060 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total JIBAR SPOT									0.00	0	0
Total For JIBAR									0.00	0	0
KAP002 On 13/06/2019 Spot Bond				100.00000	0.00000	100.14868			0.00	0	0
Total KAP002 SPOT									0.00	0	0
Total For KAP002									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
KAP003 On 06/06/2019 Spot Bond				100.00000	0.00000	100.32684				0.00	0	0
Total KAP003 SPOT										0.00	0	0
Total For KAP003										0.00	0	0
KAP005 On 29/06/2018 Spot Bond				100.00000	0.00000	99.77268				0.00	400,000,000	100,000,000
Total KAP005 SPOT										0.00	400,000,000	100,000,000
Total For KAP005										0.00	400,000,000	100,000,000
KAP006 On 29/06/2021 Spot Bond				100.00000	0.00000	99.75785				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			9.26500	107.31255	9.26500	107.28600				0.00	0	0
Total KAP007 SPOT										0.00	0	0
Total For KAP007										0.00	0	0
KAP008 On 28/11/2019 Spot Bond				100.00000	0.00000	101.04925				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				100.00000	0.00000	100.65067				0.00	0	0
Total KAP009 SPOT										0.00	0	0
Total For KAP009										0.00	0	0
KAP010 On 15/09/2020 Spot Bond			100.00000	17.22438	100.00000	17.14781				0.00	0	50,000,000,000
Total KAP010 SPOT										0.00	0	50,000,000,000
Total For KAP010										0.00	0	50,000,000,000
KAP04U On 01/07/2019 Spot Bond			100.00000	35.12349	100.00000	35.03840				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				100.00000	0.00000	101.40720				0.00	0	0
Total KSB008 SPOT										0.00	0	0
Total For KSB008										0.00	0	0
KSB009 On 05/08/2020 Spot Bond				100.00000	0.00000	101.29923				0.00	0	0
Total KSB009 SPOT										0.00	0	0
Total For KSB009										0.00	0	0
KST01 On 12/07/2020 Spot Bond				100.00000	0.00000	101.82920				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			8.81000	136.19178	8.81000	136.15988				0.00	0	0
Total KW01 SPOT										0.00	0	0
Total For KW01										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK05 On 28/02/2019 Spot Bond				100.00000	0.00000	100.02846			0.00	0	0
Total LBK05 SPOT									0.00	0	0
Total For LBK05									0.00	0	0
LBK07 On 16/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total LBK07 SPOT									0.00	0	0
Total For LBK07									0.00	0	0
LBK08 On 30/10/2019 Spot Bond				100.00000	0.00000	101.24609			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	24.26188	100.00000	24.20311			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			9.29000	103.62056	9.29000	103.59499		5,574,000,000,000.00	600,000,000	150,000,000	
Total LBK11 SPOT								5,574,000,000,000.00	600,000,000	150,000,000	
Total For LBK11								5,574,000,000,000.00	600,000,000	150,000,000	
LBK11/I On 28/11/2019 Spot Bond			9.62000	102.97972	9.62000	102.95343		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	100.67215	9.71000	100.64621		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	67.90400	100.00000	67.73951		0.00	0	0	
Total LBK14U SPOT								0.00	0	0	
Total For LBK14U								0.00	0	0	
LBK15 On 12/10/2021 Spot Bond				100.00000	0.00000	101.98320		0.00	0	0	
Total LBK15 SPOT								0.00	0	0	
Total For LBK15								0.00	0	0	
LBK16 On 30/11/2019 Spot Bond				100.00000	0.00000	100.50307		0.00	0	0	
Total LBK16 SPOT								0.00	0	0	
Total For LBK16								0.00	0	0	
LBK17 On 22/03/2020 Spot Bond				100.00000	0.00000	99.93045		0.00	0	0	
Total LBK17 SPOT								0.00	0	0	
Total For LBK17								0.00	0	0	
LBK18 On 22/03/2022 Spot Bond				100.00000	0.00000	102.23568		0.00	0	0	
Total LBK18 SPOT								0.00	0	0	
Total For LBK18								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK19 On 23/03/2018 Spot Bond				100.00000	0.00000	99.84709			0.00	0	0
Total LBK19 SPOT									0.00	0	0
Total For LBK19									0.00	0	0
LBK20 On 08/06/2022 Spot Bond			9.53000	105.36744	9.53000	105.34065		38,120,000,000,000.00	4,000,000,000	24,500,000,000	
Total LBK20 SPOT								18,120,000,000,000.00	4,000,000,000	24,500,000,000	
Total For LBK20								18,120,000,000,000.00	4,000,000,000	24,500,000,000	
LBK21 On 04/09/2018 Spot Bond				100.00000	0.00000	100.34359			0.00	0	30,700,000,000
Total LBK21 SPOT									0.00	0	30,700,000,000
Total For LBK21									0.00	0	30,700,000,000
LBK22 On 04/09/2020 Spot Bond				100.00000	0.00000	100.35968			0.00	0	0
Total LBK22 SPOT									0.00	0	0
Total For LBK22									0.00	0	0
LBK23 On 05/09/2022 Spot Bond				100.00000	0.00000	100.38690			0.00	0	0
Total LBK23 SPOT									0.00	0	0
Total For LBK23									0.00	0	0
LGL03 On 03/04/2018 Spot Bond			6.77000	103.99454	6.77000	103.97562			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			8.99000	101.34347	8.99000	101.31927			0.00	0	580,000,000
Total LGL04 SPOT									0.00	0	580,000,000
Total For LGL04									0.00	0	580,000,000
LGL05 On 12/12/2021 Spot Bond				100.00000	0.00000	101.58249			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			9.58000	107.13417	9.58000	107.10678			0.00	0	2,500,000,000
Total LGL06 SPOT									0.00	0	2,500,000,000
Total For LGL06									0.00	0	2,500,000,000
LGL07 On 04/10/2022 Spot Bond				100.00000	0.00000	102.97986			0.00	0	500,000,000
Total LGL07 SPOT									0.00	0	500,000,000
Total For LGL07									0.00	0	500,000,000
LGL08 On 28/02/2023 Spot Bond				100.00000	0.00000	101.20493			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				100.00000	0.00000	100.58010			0.00	0	0
Total LGL09 SPOT									0.00	0	0
Total For LGL09									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LHC01 On 12/07/2023 Spot Bond			100.00000	11.50792	100.00000	11.45731			0.00	0	0
Total LHC01U SPOT									0.00	0	0
Total For LHC01U									0.00	0	0
LHC02 On 12/07/2023 Spot Bond			100.00000	12.14283	100.00000	12.08944			0.00	0	0
Total LHC02U SPOT									0.00	0	0
Total For LHC02U									0.00	0	0
LHL17 On 14/11/2018 Spot Bond				100.00000	0.00000	101.24623			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			12.34500	105.64322	12.34500	105.60883			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			13.29000	106.80061	13.29000	106.76328			0.00	0	0
Total LHL19 SPOT									0.00	0	0
Total For LHL19									0.00	0	0
LHL26 On 13/11/2020 Spot Bond				100.00000	0.00000	101.29506			0.00	0	0
Total LHL26 SPOT									0.00	0	0
Total For LHL26									0.00	0	0
LOM01 On 25/11/2019 Spot Bond				100.00000	0.00000	104.71876			0.00	0	0
Total LOM01 SPOT									0.00	0	0
Total For LOM01									0.00	0	0
LRFA2 On 20/11/2019 Spot Bond				100.00000	0.00000	100.69618			0.00	0	0
Total LRFA2 SPOT									0.00	0	0
Total For LRFA2									0.00	0	0
LRFB2 On 20/11/2019 Spot Bond				100.00000	0.00000	101.34690			0.00	0	0
Total LRFB2 SPOT									0.00	0	0
Total For LRFB2									0.00	0	0
LRFC2 On 20/11/2019 Spot Bond				100.00000	0.00000	100.78469			0.00	0	0
Total LRFC2 SPOT									0.00	0	0
Total For LRFC2									0.00	0	0
MAQ09 On 10/11/2017 Spot Bond				100.00000	0.00000	100.89305			0.00	0	0
Total MAQ090 SPOT									0.00	0	0
Total For MAQ090									0.00	0	0
MAQ09 On 11/12/2017 Spot Bond				100.00000	0.00000	100.17616			0.00	0	0
Total MAQ093 SPOT									0.00	0	0
Total For MAQ093									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ09 On 01/02/2018 Spot Bond				100.00000	0.00000	101.09516			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				100.00000	0.00000	104.21954			0.00	0	0
Total MAQ0A3 SPOT									0.00	0	0
Total For MAQ0A3									0.00	0	0
MAQ0A On 31/08/2018 Spot Bond				100.00000	0.00000	104.39636			0.00	0	0
Total MAQ0A4 SPOT									0.00	0	0
Total For MAQ0A4									0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	100.37899			0.00	0	0
Total MAQ0A5 SPOT									0.00	0	0
Total For MAQ0A5									0.00	0	0
MAQ0J On 28/02/2020 Spot Bond				100.00000	0.00000	100.38142			0.00	0	0
Total MAQ0J1 SPOT									0.00	0	0
Total For MAQ0J1									0.00	0	0
MAQ0J On 28/12/2020 Spot Bond				100.00000	0.00000	100.36645			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				100.00000	0.00000	100.00000			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				100.00000	0.00000	98.95563			0.00	0	0
Total MAQ105 SPOT									0.00	0	0
Total For MAQ105									0.00	0	0
MAQ10 On 11/12/2017 Spot Bond			100.00000	81.65548	100.00000	81.47321		200,000,000,000,000.00	32,000,000,000	16,000,000,000	
Total MAQ106 SPOT								10,000,000,000,000.00	32,000,000,000	16,000,000,000	
Total For MAQ106								10,000,000,000,000.00	32,000,000,000	16,000,000,000	
MAQ10 On 16/10/2017 Spot Bond			100.00000	93.35038	100.00000	93.11224		000,000,000,000,000.00	60,000,000,000	30,000,000,000	
Total MAQ107 SPOT								10,000,000,000,000.00	60,000,000,000	30,000,000,000	
Total For MAQ107								10,000,000,000,000.00	60,000,000,000	30,000,000,000	
MBF030 On 01/10/2017 Spot Bond				100.00000	0.00000	101.90837			0.00	0	0
Total MBF030 SPOT									0.00	0	0
Total For MBF030									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MBF04: On 13/04/2018 Spot Bond				100.00000	0.00000	102.06153				0.00	0	0
Total MBF045 SPOT										0.00	0	0
Total For MBF045										0.00	0	0
MBF04: On 17/08/2018 Spot Bond				100.00000	0.00000	101.06893				0.00	0	531,000,000
Total MBF046 SPOT										0.00	0	531,000,000
Total For MBF046										0.00	0	531,000,000
MBF04: On 07/06/2019 Spot Bond				100.00000	0.00000	100.70923				0.00	0	1,000,000,000
Total MBF047 SPOT										0.00	0	1,000,000,000
Total For MBF047										0.00	0	1,000,000,000
MBF04: On 14/03/2019 Spot Bond				100.00000	0.00000	100.57505				0.00	0	1,500,000,000
Total MBF049 SPOT										0.00	0	1,500,000,000
Total For MBF049										0.00	0	1,500,000,000
MBF05: On 17/05/2019 Spot Bond				100.00000	0.00000	101.06239				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	42.00104	100.00000	41.89929				0.00	0	0
Total MBF051/JIBAR SPOT										0.00	0	0
Total For MBF051/JIBAR										0.00	0	0
MBF05: On 28/09/2017 Spot Bond				100.00000	0.00000	99.81481				0.00	0	0
Total MBF052 SPOT										0.00	0	0
Total For MBF052										0.00	0	0
MBF05: On 28/09/2019 Spot Bond				100.00000	0.00000	100.26751				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				100.00000	0.00000	99.83687				0.00	0	0
Total MBF054 SPOT										0.00	0	0
Total For MBF054										0.00	0	0
MBF05: On 27/03/2020 Spot Bond				100.00000	0.00000	100.03228				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				100.00000	0.00000	100.48195				0.00	0	0
Total MBF056 SPOT										0.00	0	0
Total For MBF056										0.00	0	0
MBF05: On 28/08/2020 Spot Bond				100.00000	0.00000	100.50504				0.00	0	100,000,000
Total MBF057 SPOT										0.00	0	100,000,000
Total For MBF057										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
MBLSA On 30/10/2017 Spot Bond			2.30000	99.74858	2.30000	99.14427			0.00	0	0
Total MBLSA2 SPOT									0.00	0	0
Total For MBLSA2									0.00	0	0
MBLSA On 11/12/2017 Spot Bond				100.00000	0.00000	98.45973			0.00	0	0
Total MBLSA3 SPOT									0.00	0	0
Total For MBLSA3									0.00	0	0
MBP03 On 12/09/2019 Spot Bond				100.00000	0.00000	100.16302			0.00	0	0
Total MBP035 SPOT									0.00	0	0
Total For MBP035									0.00	0	0
MBP03 On 11/04/2020 Spot Bond				100.00000	0.00000	101.66748			0.00	0	0
Total MBP036 SPOT									0.00	0	0
Total For MBP036									0.00	0	0
MBP03 On 26/05/2020 Spot Bond				100.00000	0.00000	100.50708			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	93.11960	100.00000	92.88680			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	93.14018	100.00000	92.90732			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	89.33397	100.00000	89.11973			0.00	0	0
Total MBP32U SPOT									0.00	0	0
Total For MBP32U									0.00	0	0
MBP34 On 29/04/2018 Spot Bond				100.00000	0.00000	101.15116			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			8.24500	105.00669	8.24500	104.98351			0.00	0	0
Total MBSA01 SPOT									0.00	0	0
Total For MBSA01									0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			8.00000	105.36484	8.00000	105.34226			0.00	0	0
Total MBSA01/R204 SPOT									0.00	0	0
Total For MBSA01/R204									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBSA0 On 15/04/2019 Spot Bond			8.29500	104.71359	8.29500	104.69034			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	103.82556	8.91000	103.80083			0.00	0	0
Total MBSA02/R204 SPOT									0.00	0	0
Total For MBSA02/R204									0.00	0	0
MEFSA On 05/01/2019 Spot Bond				100.00000	0.00000	101.92171			0.00	0	0
Total MEFSA4 SPOT									0.00	0	0
Total For MEFSA4									0.00	0	0
MEFSA On 05/07/2026 Spot Bond				100.00000	0.00000	101.99074			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			8.26500	103.22232	8.26500	103.19961			0.00	0	0
Total MEFSB4 SPOT									0.00	0	0
Total For MEFSB4									0.00	0	0
MEFSB On 05/01/2022 Spot Bond			9.12000	105.17020	9.12000	105.14471			0.00	0	0
Total MEFSB5 SPOT									0.00	0	0
Total For MEFSB5									0.00	0	0
MFS1A On 20/12/2018 Spot Bond				100.00000	0.00000	99.97864			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			9.09000	101.85737	9.09000	102.07473			0.00	0	0
Total MFS1B SPOT									0.00	0	0
Total For MFS1B									0.00	0	0
MMF10 On 15/12/2024 Spot Bond				100.00000	0.00000	100.09293			0.00	0	0
Total MMF101 SPOT									0.00	0	0
Total For MMF101									0.00	0	0
MMF20 On 15/12/2024 Spot Bond				100.00000	0.00000	100.10085			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				100.00000	0.00000	100.12978			0.00	0	0
Total MMF301 SPOT									0.00	0	0
Total For MMF301									0.00	0	0
MMF40 On 15/12/2024 Spot Bond				100.00000	0.00000	100.12978			0.00	0	0
Total MMF401 SPOT									0.00	0	0
Total For MMF401									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MMIG0 On 17/03/2019 Spot Bond				100.00000	0.00000	99.52252			0.00	0	1,500,000,000
Total MMIG01 SPOT									0.00	0	1,500,000,000
Total For MMIG01									0.00	0	1,500,000,000
MMIG0 On 17/03/2021 Spot Bond			9.29500	102.33352	9.29500	102.30784			0.00	0	400,000,000
Total MMIG02 SPOT									0.00	0	400,000,000
Total For MMIG02									0.00	0	400,000,000
MMIG0 On 01/06/2020 Spot Bond				100.00000	0.00000	100.58694			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			11.21000	101.63542	11.21000	101.60530			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			9.98000	104.47194	9.98000	104.44430			0.00	0	1,050,000,000
Total MMIG05 SPOT									0.00	0	1,050,000,000
Total For MMIG05									0.00	0	1,050,000,000
MTN06 On 13/07/2020 Spot Bond				100.00000	0.00000	102.23166			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				100.00000	0.00000	101.77074			0.00	0	26,000,000
Total MTN07 SPOT									0.00	0	26,000,000
Total For MTN07									0.00	0	26,000,000
MTN08 On 20/04/2019 Spot Bond			100.00000	32.77186	100.00000	32.69247			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	39.07725	100.00000	38.99076			0.00	0	0
Total MTN09U SPOT									0.00	0	0
Total For MTN09U									0.00	0	0
MTNC1 On 15/11/2017 Spot Bond				100.00000	0.00000	102.90256			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				100.00000	0.00000	100.92760			0.00	0	0
Total MTNC19 SPOT									0.00	0	0
Total For MTNC19									0.00	0	0
MWA1U On 18/07/2021 Spot Bond			100.00000	14.81420	100.00000	14.77832			0.00	0	0
Total MWA1U SPOT									0.00	0	0
Total For MWA1U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MWA2L On 18/07/2021 Spot Bond			100.00000	15.23167	100.00000	15.10866				0.00	0	0
Total MWA2U SPOT										0.00	0	0
Total For MWA2U										0.00	0	0
MWAR(On 22/11/2019 Spot Bond				100.00000	0.00000	100.69228				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	14.77853	100.89771	14.74245				0.00	0	0
Total N4A211 SPOT										0.00	0	0
Total For N4A211										0.00	0	0
N5C23 On 20/12/2018 Spot Bond				100.00000	0.00000	100.09581				0.00	0	0
Total N5C23 SPOT										0.00	0	0
Total For N5C23										0.00	0	0
N5D23 On 20/09/2019 Spot Bond				100.00000	0.00000	99.97504				0.00	0	0
Total N5D23 SPOT										0.00	0	0
Total For N5D23										0.00	0	0
N5E23 On 20/06/2023 Spot Bond				100.00000	0.00000	109.02570				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	11.05018	100.00000	11.15514				0.00	0	0
Total N5F23U SPOT										0.00	0	0
Total For N5F23U										0.00	0	0
N5G23L On 20/06/2023 Spot Bond			100.00000	11.79576	100.00000	11.89781				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			9.33000	98.45607	9.33000	98.43168				0.00	0	0
Total NAM01 SPOT										0.00	0	0
Total For NAM01										0.00	0	0
NAM02 On 29/06/2020 Spot Bond			8.79500	104.08185	8.79500	104.05738				0.00	0	0
Total NAM02 SPOT										0.00	0	0
Total For NAM02										0.00	0	0
NAM03 On 01/08/2023 Spot Bond			9.33000	104.58488	9.33000	104.55897				0.00	0	0
Total NAM03 SPOT										0.00	0	0
Total For NAM03										0.00	0	0
NAM04 On 01/08/2026 Spot Bond			10.21000	103.12501	10.21000	103.09710				0.00	0	0
Total NAM04 SPOT										0.00	0	0
Total For NAM04										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK11/ On 28/11/2020 Spot Bond			8.25500	104.59726	8.25500	104.57426			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			9.02000	101.08493	9.02000	101.06030			0.00	0	0
Total NBK12A SPOT									0.00	0	0
Total For NBK12A									0.00	0	0
NBK12/ On 19/03/2021 Spot Bond			9.38000	100.02533	9.38000	100.00000			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			9.13000	102.91873	9.13000	102.89335			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			8.49500	104.68677	8.49500	104.67552			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			9.04500	100.03143	9.04500	100.00739			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			9.66000	99.83821	9.66000	99.81261			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			9.64500	105.84203	9.64500	105.81479			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			8.72000	104.05797	8.72000	104.03371			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			9.19500	104.56455	9.19500	104.53887			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			9.56000	107.76659	9.56000	107.73909			0.00	0	10,000,000
Total NBK20A SPOT									0.00	0	10,000,000
Total For NBK20A									0.00	0	10,000,000
NBK20I On 25/06/2021 Spot Bond				100.00000	0.00000	100.26472			0.00	0	0
Total NBK20B SPOT									0.00	0	0
Total For NBK20B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK21/ On 21/07/2027 Spot Bond			10.86000	100.36169	10.86000	100.33285				0.00	0	0
Total NBK21A SPOT										0.00	0	0
Total For NBK21A										0.00	0	0
NBK21I On 10/11/2017 Spot Bond				100.00000	0.00000	101.01590				0.00	0	0
Total NBK21B SPOT										0.00	0	0
Total For NBK21B										0.00	0	0
NBK22/ On 19/11/2022 Spot Bond			9.47000	105.77384	9.47000	105.74725				0.00	0	0
Total NBK22A SPOT										0.00	0	0
Total For NBK22A										0.00	0	0
NBK22I On 12/02/2018 Spot Bond				100.00000	0.00000	100.93198				0.00	0	0
Total NBK22B SPOT										0.00	0	0
Total For NBK22B										0.00	0	0
NBK23/ On 19/11/2025 Spot Bond			9.71000	108.98298	9.71000	108.95491				0.00	0	0
Total NBK23A SPOT										0.00	0	0
Total For NBK23A										0.00	0	0
NBK23I On 12/02/2020 Spot Bond				100.00000	0.00000	100.96195				0.00	0	0
Total NBK23B SPOT										0.00	0	0
Total For NBK23B										0.00	0	0
NBK24/ On 19/11/2027 Spot Bond			9.81000	110.79076	9.81000	110.76194				0.00	0	1,000,000,000
Total NBK24A SPOT										0.00	0	1,000,000,000
Total For NBK24A										0.00	0	1,000,000,000
NBK24I On 11/02/2022 Spot Bond				100.00000	0.00000	100.93343				0.00	0	0
Total NBK24B SPOT										0.00	0	0
Total For NBK24B										0.00	0	0
NBK25/ On 17/02/2023 Spot Bond			9.37000	106.34330	9.37000	106.31684				0.00	0	0
Total NBK25A SPOT										0.00	0	0
Total For NBK25A										0.00	0	0
NBK25I On 12/02/2025 Spot Bond				100.00000	0.00000	100.85365				0.00	0	0
Total NBK25B SPOT										0.00	0	0
Total For NBK25B										0.00	0	0
NBK26/ On 10/05/2023 Spot Bond			100.00000	15.23995	100.00000	15.20641				0.00	0	0
Total NBK26A SPOT										0.00	0	0
Total For NBK26A										0.00	0	0
NBK26I On 22/04/2026 Spot Bond				100.00000	0.00000	102.15932				0.00	0	0
Total NBK26B SPOT										0.00	0	0
Total For NBK26B										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK27/ On 10/05/2026 Spot Bond			9.76000	111.99236	9.76000	111.96336				0.00	0	0
Total NBK27A SPOT										0.00	0	0
Total For NBK27A										0.00	0	0
NBK27I On 01/06/2018 Spot Bond				100.00000	0.00000	100.75689				0.00	0	1,000,000,000
Total NBK27B SPOT										0.00	0	1,000,000,000
Total For NBK27B										0.00	0	1,000,000,000
NBK28/ On 02/08/2023 Spot Bond			9.38000	104.10432	9.38000	104.07839				0.00	0	0
Total NBK28A SPOT										0.00	0	0
Total For NBK28A										0.00	0	0
NBK28I On 19/11/2020 Spot Bond				100.00000	0.00000	100.69701				0.00	0	0
Total NBK28B SPOT										0.00	0	0
Total For NBK28B										0.00	0	0
NBK29/ On 31/07/2026 Spot Bond			9.71000	106.05462	9.71000	106.02730				0.00	0	0
Total NBK29A SPOT										0.00	0	0
Total For NBK29A										0.00	0	0
NBK29I On 18/02/2019 Spot Bond				100.00000	0.00000	100.95718				0.00	0	0
Total NBK29B SPOT										0.00	0	0
Total For NBK29B										0.00	0	0
NBK30/ On 20/02/2024 Spot Bond			9.17000	102.84489	9.17000	102.81983				0.00	0	0
Total NBK30A SPOT										0.00	0	0
Total For NBK30A										0.00	0	0
NBK30I On 18/02/2021 Spot Bond				100.00000	0.00000	100.78834				0.00	0	0
Total NBK30B SPOT										0.00	0	0
Total For NBK30B										0.00	0	0
NBK31I On 17/02/2023 Spot Bond				100.00000	0.00000	100.80983				0.00	0	0
Total NBK31B SPOT										0.00	0	0
Total For NBK31B										0.00	0	0
NBK32I On 26/02/2019 Spot Bond				100.00000	0.00000	100.52185				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				100.00000	0.00000	101.13736				0.00	0	0
Total NBK33B SPOT										0.00	0	0
Total For NBK33B										0.00	0	0
NBK34I On 10/05/2021 Spot Bond				100.00000	0.00000	100.98503				0.00	480,000,000	160,000,000
Total NBK34B SPOT										0.00	480,000,000	160,000,000
Total For NBK34B										0.00	480,000,000	160,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK35I On 10/05/2023 Spot Bond				100.00000	0.00000	101.00664				0.00	0	0
Total NBK35B SPOT										0.00	0	0
Total For NBK35B										0.00	0	0
NBK36I On 10/05/2026 Spot Bond				100.00000	0.00000	101.03348				0.00	0	0
Total NBK36B SPOT										0.00	0	0
Total For NBK36B										0.00	0	0
NBK37I On 02/08/2019 Spot Bond				100.00000	0.00000	101.47422				0.00	0	0
Total NBK37B SPOT										0.00	0	0
Total For NBK37B										0.00	0	0
NBK38I On 02/08/2021 Spot Bond				100.00000	0.00000	101.17534				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			7.85500	106.67628	7.85500	106.65357				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	29.61403	100.00000	29.54776				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			10.98500	47.69112	10.98500	47.67751				0.00	0	0
Total NBK4 SPOT										0.00	0	0
Total For NBK4										0.00	0	0
NBK40I On 31/07/2026 Spot Bond				100.00000	0.00000	101.28646				0.00	0	0
Total NBK40B SPOT										0.00	0	0
Total For NBK40B										0.00	0	0
NBK41I On 20/02/2020 Spot Bond				100.00000	0.00000	100.76397				0.00	0	0
Total NBK41B SPOT										0.00	0	0
Total For NBK41B										0.00	0	0
NBK42I On 21/02/2022 Spot Bond				100.00000	0.00000	100.69626				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				100.00000	0.00000	100.71640				0.00	0	0
Total NBK43B SPOT										0.00	0	0
Total For NBK43B										0.00	0	0
NBK7B On 19/04/2020 Spot Bond				100.00000	0.00000	101.64779				0.00	0	0
Total NBK7B SPOT										0.00	0	0
Total For NBK7B										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN7: On 20/09/2017 Spot Bond				100.00000	0.00000	99.97775			0.00	0	0
Total NCLN75 SPOT									0.00	0	0
Total For NCLN75									0.00	0	0
NCLN7 On 09/10/2017 Spot Bond				100.00000	0.00000	101.82167			0.00	0	0
Total NCLN77 SPOT									0.00	0	0
Total For NCLN77									0.00	0	0
NCLN8: On 20/03/2024 Spot Bond				100.00000	0.00000	99.97656			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	8.94530	100.00000	8.85474			0.00	0	0
NCLN8: On 20/03/2024 Spot Bond			100.00000	8.94530	100.00000	8.85474			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			10.15500	102.36085	10.15500	102.33330			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				100.00000	0.00000	99.97670			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			10.19000	101.40101	10.19000	101.37363			0.00	0	0
Total NCLN85 SPOT									0.00	0	0
Total For NCLN85									0.00	0	0
NCLN8' On 20/03/2024 Spot Bond				100.00000	0.00000	99.97656			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				100.00000	0.00000	99.97624			0.00	0	0
Total NCLN90 SPOT									0.00	0	0
Total For NCLN90									0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	99.97597			0.00	0	0
Total NCLN91 SPOT									0.00	0	0
Total For NCLN91									0.00	0	0
NCLN9: On 02/03/2018 Spot Bond				100.00000	0.00000	100.36007			0.00	0	0
Total NCLN92 SPOT									0.00	0	0
Total For NCLN92									0.00	0	0
NCLN9: On 09/04/2018 Spot Bond				100.00000	0.00000	101.76660			0.00	0	0
Total NCLN93 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 NCLN93										0.00	0	0
NCLN9 On 20/09/2020 Spot Bond				100.00000	0.00000	99.89786				0.00	0	0
Total NCLN94 SPOT										0.00	0	0
Total For NCLN94										0.00	0	0
NCLN9 On 08/10/2018 Spot Bond				100.00000	0.00000	101.76664				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	13.78601	100.00000	13.75262				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	13.20510	100.00000	13.17867				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	13.14680	100.00000	13.11495				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	17.31818	100.00000	17.27623				0.00	0	0
Total NED04U SPOT										0.00	0	0
Total For NED04U										0.00	0	0
NED13 On 25/07/2018 Spot Bond				100.00000	0.00000	102.12982				0.00	0	0
Total NED13 SPOT										0.00	0	0
Total For NED13										0.00	0	0
NED14 On 29/11/2018 Spot Bond				100.00000	0.00000	101.25921				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			8.74500	107.19705	8.74500	107.17200				0.00	0	0
Total NED15 SPOT										0.00	0	0
Total For NED15										0.00	0	0
NED16 On 08/04/2019 Spot Bond				100.00000	0.00000	102.74033				0.00	0	100,000,000
Total NED16 SPOT										0.00	0	100,000,000
Total For NED16										0.00	0	100,000,000
NED17 On 14/10/2019 Spot Bond				100.00000	0.00000	101.88425				0.00	0	0
Total NED17 SPOT										0.00	0	0
Total For NED17										0.00	0	0
NED18 On 16/01/2020 Spot Bond				100.00000	0.00000	101.80152				0.00	0	0
Total NED18 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 NED18										0.00	0	0
NED19 On 01/07/2020 Spot Bond				100.00000	0.00000	103.54423				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			10.34000	104.69555	10.34000	104.66688				0.00	0	2,990,000,000
Total NED20 SPOT										0.00	0	2,990,000,000
Total For NED20										0.00	0	2,990,000,000
NEDT1.On 21/05/2021 Spot Bond				100.00000	0.00000	103.28483				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				100.00000	0.00000	100.80533				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				100.00000	0.00000	102.03561				0.00	0	0
Total NGL01 SPOT										0.00	0	0
Total For NGL01										0.00	0	0
NGL02 On 15/03/2022 Spot Bond				100.00000	0.00000	100.92987				0.00	0	50,000,000
Total NGL02 SPOT										0.00	0	50,000,000
Total For NGL02										0.00	0	50,000,000
NGL03 On 26/05/2022 Spot Bond				100.00000	0.00000	100.65814				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				100.00000	0.00000	102.89417				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	111.54800	10.00000	111.51900				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	104.76030	13.50000	104.72311				0.00	0	0
Total NHM002 SPOT										0.00	0	0
Total For NHM002										0.00	0	0
NHM00 On 09/06/2019 Spot Bond				100.00000	0.00000	100.23400				0.00	0	0
Total NHM003 SPOT										0.00	0	0
Total For NHM003										0.00	0	0
NILB11 On 31/01/2025 Spot Bond			3.33000	106.51326	3.33000	121.38898				0.00	0	0
Total NILB11 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 NILB11										0.00	0	0
NILB12 On 07/12/2033 Spot Bond			3.45000	171.25977	3.45000	171.23264				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			3.72000	118.27140	3.72000	118.25189				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			3.75000	166.14871	3.75000	166.12109				0.00	0	0
Total NILB14 SPOT										0.00	0	0
Total For NILB14										0.00	0	0
NILB15 On 31/03/2028 Spot Bond			4.06000	161.63593	4.06000	161.60771				0.00	0	0
Total NILB15 SPOT										0.00	0	0
Total For NILB15										0.00	0	0
NILB17 On 31/01/2038 Spot Bond			3.99000	78.80544	3.99000	100.92945				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			8.14000	104.46977	8.14000	104.44713				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			8.77000	104.74315	8.77000	104.71846				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				100.00000	0.00000	100.62365				0.00	0	0
Total NQ1A17 SPOT										0.00	0	0
Total For NQ1A17										0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				100.00000	0.00000	100.58741				0.00	0	0
Total NQ1A19 SPOT										0.00	0	0
Total For NQ1A19										0.00	0	0
NQ1A2 On 22/05/2019 Spot Bond				100.00000	0.00000	100.65286				0.00	0	0
Total NQ1A21 SPOT										0.00	0	0
Total For NQ1A21										0.00	0	0
NQ1A2 On 22/05/2018 Spot Bond				100.00000	0.00000	100.63283				0.00	0	0
Total NQ1A23 SPOT										0.00	0	0
Total For NQ1A23										0.00	0	0
NQ1A2 On 22/05/2020 Spot Bond				100.00000	0.00000	100.67432				0.00	0	0
Total NQ1A24 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 NQ1A24										0.00	0	0
NQ1A2 On 22/05/2022 Spot Bond				100.00000	0.00000	100.69236				0.00	0	0
Total NQ1A25 SPOT										0.00	0	0
Total For NQ1A25										0.00	0	0
NQ1A2 On 22/05/2018 Spot Bond				100.00000	0.00000	100.63283				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			8.97000	104.74785	8.97000	104.72261				0.00	0	0
Total NQ1B10 SPOT										0.00	0	0
Total For NQ1B10										0.00	0	0
NQ1B1 On 22/05/2018 Spot Bond				100.00000	0.00000	100.68033				0.00	0	0
Total NQ1B15 SPOT										0.00	0	0
Total For NQ1B15										0.00	0	0
NQ1B1 On 22/05/2052 Spot Bond				100.00000	0.00000	100.69093				0.00	0	0
Total NQ1B17 SPOT										0.00	0	0
Total For NQ1B17										0.00	0	0
NQ1B1 On 22/05/2018 Spot Bond				100.00000	0.00000	100.64795				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			9.17000	104.75258	9.17000	104.72678				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				100.00000	0.00000	100.65552				0.00	0	0
Total NQ1C15 SPOT										0.00	0	0
Total For NQ1C15										0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond				100.00000	0.00000	100.72338				0.00	0	0
Total NQ1C17 SPOT										0.00	0	0
Total For NQ1C17										0.00	0	0
NQ1C1 On 22/05/2018 Spot Bond				100.00000	0.00000	100.69165				0.00	0	0
Total NQ1C19 SPOT										0.00	0	0
Total For NQ1C19										0.00	0	0
NQF1D On 22/05/2020 Spot Bond				100.00000	0.00000	100.79875				0.00	0	0
Total NQF1D5 SPOT										0.00	0	0
Total For NQF1D5										0.00	0	0
NQF1D On 22/05/2018 Spot Bond				100.00000	0.00000	100.67064				0.00	0	0
Total NQF1D7 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 NQF1D7										0.00	0	0
NQF1D On 22/05/2019 Spot Bond				100.00000	0.00000	100.74794				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			8.02500	108.44078	8.02500	108.41748				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			8.99500	117.84366	8.99500	117.81548			185,297,000,000.00		20,600,000	10,300,000
Total NRA022 SPOT									185,297,000,000.00		20,600,000	10,300,000
Total For NRA022									185,297,000,000.00		20,600,000	10,300,000
NRA02: On 31/05/2023 Spot Bond			3.57000	177.03448	3.57000	177.00589				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			10.91000	112.25240	10.91000	112.21983				0.00	0	7,540,000,000
Total NRA028 SPOT										0.00	0	7,540,000,000
Total For NRA028										0.00	0	7,540,000,000
NRA02: On 30/11/2028 Spot Bond			100.00000	15.71031	100.00000	15.67554				0.00	0	0
Total NRA028/R186 SPOT										0.00	0	0
Total For NRA028/R186										0.00	0	0
NTC16 On 22/03/2018 Spot Bond				100.00000	0.00000	100.29028				0.00	1,300,000,000	1,300,000,000
Total NTC16 SPOT										0.00	1,300,000,000	1,300,000,000
Total For NTC16										0.00	1,300,000,000	1,300,000,000
NTC18 On 27/02/2019 Spot Bond				100.00000	0.00000	100.92953				0.00	0	75,000,000
Total NTC18 SPOT										0.00	0	75,000,000
Total For NTC18										0.00	0	75,000,000
NTC19 On 27/07/2020 Spot Bond				100.00000	0.00000	101.33846				0.00	0	0
Total NTC19 SPOT										0.00	0	0
Total For NTC19										0.00	0	0
NTC20 On 27/07/2020 Spot Bond				100.00000	0.00000	101.55419				0.00	0	61,500,000
Total NTC20 SPOT										0.00	0	61,500,000
Total For NTC20										0.00	0	61,500,000
NTC21 On 24/03/2022 Spot Bond				100.00000	0.00000	99.83948				0.00	0	0
Total NTC21 SPOT										0.00	0	0
Total For NTC21										0.00	0	0
OML02 On 27/11/2019 Spot Bond				100.00000	0.00000	101.08990				0.00	0	0
Total OML02 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 OML02									0.00	0	0
OML03 On 27/11/2019 Spot Bond			9.29000	102.82502	9.29000	102.79965			0.00	0	0
Total OML03 SPOT									0.00	0	0
Total For OML03									0.00	0	0
OML04 On 19/03/2020 Spot Bond				100.00000	0.00000	100.11093			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			9.52500	100.53791	9.52500	100.51207			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			10.31000	100.06308	10.31000	100.03530			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			11.31000	98.26640	11.31000	98.23654			0.00	0	960,000,000
Total OML07 SPOT									0.00	0	960,000,000
Total For OML07									0.00	0	960,000,000
OML08 On 14/09/2020 Spot Bond				100.00000	0.00000	100.29081			0.00	8,000,000,000	4,000,000,000
Total OML08 SPOT									0.00	8,000,000,000	4,000,000,000
Total For OML08									0.00	8,000,000,000	4,000,000,000
OML09 On 14/09/2022 Spot Bond			10.30000	102.47018	10.30000	102.44176			0.00	0	1,000,000,000
Total OML09 SPOT									0.00	0	1,000,000,000
Total For OML09									0.00	0	1,000,000,000
OML10 On 14/09/2025 Spot Bond			11.31000	100.38989	11.31000	100.35938			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	111.54800	10.00000	111.51900			0.00	0	0
Total PMM12/JIBAR SPOT									0.00	0	0
Total For PMM12/JIBAR									0.00	0	0
PMM34 On 07/03/2018 Spot Bond				100.00000	0.00000	100.18765			0.00	0	0
Total PMM34 SPOT									0.00	0	0
Total For PMM34									0.00	0	0
PMM35 On 06/11/2017 Spot Bond				100.00000	0.00000	100.94363			0.00	0	0
Total PMM35 SPOT									0.00	0	0
Total For PMM35									0.00	0	0
PMM36 On 04/05/2018 Spot Bond				100.00000	0.00000	101.07070			0.00	0	0
Total PMM36 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 PMM36									0.00	0	0
PMM37 On 27/11/2017 Spot Bond				100.00000	0.00000	100.47950			0.00	0	0
Total PMM37 SPOT									0.00	0	0
Total For PMM37									0.00	0	0
PMM38 On 12/06/2020 Spot Bond				100.00000	0.00000	100.17052			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	0.00000	100.34965			0.00	0	0
Total PMM39 SPOT									0.00	0	0
Total For PMM39									0.00	0	0
PMM40 On 04/09/2018 Spot Bond				100.00000	0.00000	100.28218			0.00	0	0
Total PMM40 SPOT									0.00	0	0
Total For PMM40									0.00	0	0
PPC00: On 31/12/2018 Spot Bond				100.00000	0.00000	99.02014			0.00	0	0
Total PPC002 SPOT									0.00	0	0
Total For PPC002									0.00	0	0
PPC00: On 31/10/2019 Spot Bond				100.00000	0.00000	98.31263			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				100.00000	0.00000	101.31309			0.00	0	0
Total PRE1A3 SPOT									0.00	0	0
Total For PRE1A3									0.00	0	0
PRE1B On 27/01/2018 Spot Bond				100.00000	0.00000	101.29288			0.00	0	0
Total PRE1B1 SPOT									0.00	0	0
Total For PRE1B1									0.00	0	0
PRE1C On 27/01/2018 Spot Bond				100.00000	0.00000	101.41875			0.00	0	0
Total PRE1C1 SPOT									0.00	0	0
Total For PRE1C1									0.00	0	0
PRE1D On 27/01/2018 Spot Bond				100.00000	0.00000	101.44801			0.00	0	0
Total PRE1D1 SPOT									0.00	0	0
Total For PRE1D1									0.00	0	0
PRE2A On 20/02/2022 Spot Bond				100.00000	0.00000	100.65771			0.00	0	0
Total PRE2A1 SPOT									0.00	0	0
Total For PRE2A1									0.00	0	0
PRE2A On 20/02/2022 Spot Bond				100.00000	0.00000	100.68899			0.00	0	0
Total PRE2A2 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 PRE2A2									0.00	0	0
PRE2A On 20/02/2022 Spot Bond				100.00000	0.00000	100.71634			0.00	0	0
Total PRE2A3 SPOT									0.00	0	0
Total For PRE2A3									0.00	0	0
PRE2B On 20/02/2022 Spot Bond				100.00000	0.00000	100.77099			0.00	0	0
Total PRE2B1 SPOT									0.00	0	0
Total For PRE2B1									0.00	0	0
PRE2C On 20/02/2022 Spot Bond				100.00000	0.00000	100.77879			0.00	0	0
Total PRE2C1 SPOT									0.00	0	0
Total For PRE2C1									0.00	0	0
PRE2D On 20/02/2022 Spot Bond				100.00000	0.00000	100.78659			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			8.39500	115.94096	8.41000	115.81146		711,731,506,155,500.00	1,514,202,680,900	2,240,843,611,200	
Total R186 SPOT								11,731,506,155,500.00	514,202,680,900	240,843,611,200	
Total For R186								11,731,506,155,500.00	514,202,680,900	240,843,611,200	
R197 On 07/12/2023 Spot Bond			2.37000	298.59205	2.37000	298.55346		57,772,068,000.00	24,376,400	20,458,210,600	
Total R197 SPOT								57,772,068,000.00	24,376,400	20,458,210,600	
Total For R197								57,772,068,000.00	24,376,400	20,458,210,600	
R202 On 07/12/2033 Spot Bond			2.57000	238.11147	2.57000	238.07939		265,071,795,862,000.00	103,140,776,600	185,493,471,600	
Total R202 SPOT								5,071,795,862,000.00	103,140,776,600	185,493,471,600	
Total For R202								5,071,795,862,000.00	103,140,776,600	185,493,471,600	
R2023 On 28/02/2023 Spot Bond			7.71000	100.59617	7.73000	100.48746		647,927,690,000,000.00	213,739,000,000	718,516,900,000	
Total R2023 SPOT								17,927,690,000,000.00	213,739,000,000	718,516,900,000	
Total For R2023								17,927,690,000,000.00	213,739,000,000	718,516,900,000	
R203 On 15/09/2017 Spot Bond				100.00000	0.00000	100.00000		0.00	0	0	
Total R203 SPOT								0.00	0	0	
Total For R203								0.00	0	0	
R2030 On 31/01/2030 Spot Bond			9.00000	93.72239	9.00000	93.69997		192,755,600,000,000.00	132,528,400,000	657,664,000,000	
Total R2030 SPOT								12,755,600,000,000.00	132,528,400,000	657,664,000,000	
Total For R2030								12,755,600,000,000.00	132,528,400,000	657,664,000,000	
R2032 On 31/03/2032 Spot Bond			9.23000	92.02474	9.23000	96.11589		318,942,650,000,000.00	34,555,000,000	393,725,800,000	
Total R2032 SPOT								18,942,650,000,000.00	34,555,000,000	393,725,800,000	
Total For R2032								18,942,650,000,000.00	34,555,000,000	393,725,800,000	
R2035 On 28/02/2035 Spot Bond			9.48500	95.32615	9.48500	95.30175		277,164,735,000,000.00	134,651,000,000	375,307,826,100	
Total R2035 SPOT								7,164,735,000,000.00	134,651,000,000	375,307,826,100	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R2035									7,164,735,000,000.00	134,651,000,000	375,307,826,100
R2037 On 31/01/2037 Spot Bond			9.60000	91.56475	9.60000	91.54142			998,174,080,000,000.00	312,309,800,000	641,464,650,000
Total R2037 SPOT									998,174,080,000,000.00	312,309,800,000	641,464,650,000
Total For R2037									18,174,080,000,000.00	312,309,800,000	641,464,650,000
R204 On 21/12/2018 Spot Bond			6.83000	103.35310	6.84500	103.31619			271,524,958,430,000.00	332,580,521,000	346,471,545,000
Total R204 SPOT									271,524,958,430,000.00	332,580,521,000	346,471,545,000
Total For R204									1,524,958,430,000.00	332,580,521,000	346,471,545,000
R2040 On 31/01/2040 Spot Bond			9.72500	94.66271	9.72500	94.63830			545,876,275,000,000.00	158,959,000,000	617,168,666,700
Total R2040 SPOT									545,876,275,000,000.00	158,959,000,000	617,168,666,700
Total For R2040									15,876,275,000,000.00	158,959,000,000	617,168,666,700
R2044 On 31/01/2044 Spot Bond			9.74500	91.81269	9.74500	91.78895			043,410,276,000,000.00	312,304,800,000	815,248,400,000
Total R2044 SPOT									43,410,276,000,000.00	312,304,800,000	815,248,400,000
Total For R2044									13,410,276,000,000.00	312,304,800,000	815,248,400,000
R2048 On 28/02/2048 Spot Bond			9.71500	91.09328	9.71500	91.06941			805,531,858,768,000.00	803,451,555,200	535,044,218,400
Total R2048 SPOT									805,531,858,768,000.00	803,451,555,200	535,044,218,400
Total For R2048									15,531,858,768,000.00	803,451,555,200	535,044,218,400
R207 On 15/01/2020 Spot Bond			7.07000	101.68412	7.09000	101.62268			578,035,123,230,000.00	364,644,289,000	873,984,877,900
Total R207 SPOT									578,035,123,230,000.00	364,644,289,000	873,984,877,900
Total For R207									8,035,123,230,000.00	364,644,289,000	873,984,877,900
R208 On 31/03/2021 Spot Bond			7.27000	98.22636	7.29500	101.49911			524,390,816,087,000.00	209,682,368,100	472,188,656,300
Total R208 SPOT									524,390,816,087,000.00	209,682,368,100	472,188,656,300
Total For R208									24,390,816,087,000.00	209,682,368,100	472,188,656,300
R209 On 31/03/2036 Spot Bond			9.41500	72.33018	9.45000	75.18919			837,973,992,500,000.00	1,469,779,500,000	280,776,000,000
Total R209 SPOT									837,973,992,500,000.00	1,469,779,500,000	280,776,000,000
Total For R209									17,973,992,500,000.00	469,779,500,000	280,776,000,000
R210 On 31/03/2028 Spot Bond			2.50000	183.52485	2.50000	185.86430			4,885,291,750,000.00	1,954,116,700	70,535,656,600
Total R210 SPOT									4,885,291,750,000.00	1,954,116,700	70,535,656,600
Total For R210									4,885,291,750,000.00	1,954,116,700	70,535,656,600
R212 On 31/01/2022 Spot Bond			2.36000	149.70072	2.36000	149.68146			391,812,286,272,000.00	166,022,155,200	194,506,132,100
Total R212 SPOT									391,812,286,272,000.00	166,022,155,200	194,506,132,100
Total For R212									11,812,286,272,000.00	166,022,155,200	194,506,132,100
R213 On 28/02/2031 Spot Bond			9.08000	84.41360	9.09500	84.29080			662,896,710,956,000.00	73,006,245,700	304,903,200,000
Total R213 SPOT									662,896,710,956,000.00	73,006,245,700	304,903,200,000
Total For R213									2,896,710,956,000.00	73,006,245,700	304,903,200,000
R214 On 28/02/2041 Spot Bond			9.62500	71.46748	9.62500	71.44893			422,949,186,387,500.00	355,631,084,300	951,286,565,800
Total R214 SPOT									422,949,186,387,500.00	355,631,084,300	951,286,565,800

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R214										2,949,186,387,500.00	355,631,084,300	351,286,565,800
RCG01 On 24/10/2019 Spot Bond				100.00000	0.00000	101.57119				0.00	0	0
Total RCG01B SPOT										0.00	0	0
Total For RCG01B										0.00	0	0
RCG01 On 24/10/2017 Spot Bond				100.00000	0.00000	101.27822				0.00	0	0
Total RCG01C SPOT										0.00	0	0
Total For RCG01C										0.00	0	0
RCSB0 On 12/04/2018 Spot Bond				100.00000	0.00000	102.55595				0.00	0	0
Total RCSB05 SPOT										0.00	0	0
Total For RCSB05										0.00	0	0
RCSB0 On 10/12/2017 Spot Bond				100.00000	0.00000	100.34533				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	67.65096	100.00000	67.48708				0.00	0	0
Total RCSB6U SPOT										0.00	0	0
Total For RCSB6U										0.00	0	0
RDF02 On 04/12/2020 Spot Bond			100.00000	13.36697	100.00000	13.33423				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	84.52905	100.00000	84.33694				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	55.57990	100.00000	55.44378				0.00	0	0
Total RDF04U SPOT										0.00	0	0
Total For RDF04U										0.00	0	0
RDF05 On 04/12/2019 Spot Bond			100.00000	21.01186	100.00000	20.96040				0.00	0	0
Total RDF05U SPOT										0.00	0	0
Total For RDF05U										0.00	0	0
RDF06 On 28/08/2022 Spot Bond			100.00000	11.59782	100.00000	11.54682				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				100.00000	0.00000	100.19017				0.00	0	0
Total RDFB02 SPOT										0.00	0	0
Total For RDFB02										0.00	0	0
RDFB0 On 27/11/2017 Spot Bond				100.00000	0.00000	100.67983				0.00	0	0
Total RDFB04 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 RDFB04									0.00	0	0
RDFB0 On 27/11/2019 Spot Bond				100.00000	0.00000	101.64734			0.00	0	0
Total RDFB05 SPOT									0.00	0	0
Total For RDFB05									0.00	0	0
RDFB0 On 22/03/2019 Spot Bond				100.00000	0.00000	100.87045			0.00	0	500,000,000
Total RDFB06 SPOT									0.00	0	500,000,000
Total For RDFB06									0.00	0	500,000,000
RDFB0 On 22/03/2019 Spot Bond			100.00000	32.92227	100.00000	32.84252			0.00	0	0
Total RDFB06/JIBAR SPOT									0.00	0	0
Total For RDFB06/JIBAR									0.00	0	0
RDFB0 On 30/09/2019 Spot Bond				100.00000	0.00000	102.46751			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				100.00000	0.00000	102.14324			0.00	0	0
Total RDFB08 SPOT									0.00	0	0
Total For RDFB08									0.00	0	0
RDFB0 On 02/12/2021 Spot Bond				100.00000	0.00000	100.36999			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				100.00000	0.00000	100.09290			0.00	0	0
Total RDFB10 SPOT									0.00	0	0
Total For RDFB10									0.00	0	0
RDFB1 On 27/03/2022 Spot Bond				100.00000	0.00000	99.81725			0.00	0	0
Total RDFB11 SPOT									0.00	0	0
Total For RDFB11									0.00	0	0
RDFC3 On 05/10/2017 Spot Bond				100.00000	0.00000	101.77054			0.00	0	0
Total RDFC35 SPOT									0.00	0	0
Total For RDFC35									0.00	0	0
RDFC3 On 22/09/2017 Spot Bond				100.00000	0.00000	99.93190			0.00	0	0
Total RDFC36 SPOT									0.00	0	0
Total For RDFC36									0.00	0	0
RDFC3 On 04/06/2018 Spot Bond				100.00000	0.00000	100.33560			0.00	0	0
Total RDFC38 SPOT									0.00	0	0
Total For RDFC38									0.00	0	0
RDFC3 On 27/07/2018 Spot Bond				100.00000	0.00000	101.21393			0.00	0	0
Total RDFC39 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 RDFC39										0.00	0	0
REB01 On 21/05/2018 Spot Bond				100.00000	0.00000	100.78432				0.00	200,000,000	100,000,000
Total REB01 SPOT										0.00	200,000,000	100,000,000
Total For REB01										0.00	200,000,000	100,000,000
REB01 On 21/05/2018 Spot Bond			100.00000	59.86663	100.00000	59.72161				0.00	0	0
Total REB01/JIBAR SPOT										0.00	0	0
Total For REB01/JIBAR										0.00	0	0
REB02 On 21/05/2018 Spot Bond				100.00000	0.00000	100.73172				0.00	0	0
Total REB02 SPOT										0.00	0	0
Total For REB02										0.00	0	0
REBC0 On 17/11/2017 Spot Bond				100.00000	0.00000	100.72627				0.00	0	0
Total REBC05 SPOT										0.00	0	0
Total For REBC05										0.00	0	0
RED20 On 05/07/2018 Spot Bond				100.00000	0.00000	102.48586				0.00	0	0
Total RED201 SPOT										0.00	0	0
Total For RED201										0.00	0	0
RED20 On 05/04/2019 Spot Bond				100.00000	0.00000	102.62036				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				100.00000	0.00000	103.14815				0.00	0	0
Total RED203 SPOT										0.00	0	0
Total For RED203										0.00	0	0
RED20 On 05/01/2020 Spot Bond				100.00000	0.00000	102.58875				0.00	0	0
Total RED204 SPOT										0.00	0	0
Total For RED204										0.00	0	0
RED30 On 16/09/2021 Spot Bond				100.00000	0.00000	100.03025				0.00	0	0
Total RED301 SPOT										0.00	0	0
Total For RED301										0.00	0	0
RES01 On 02/03/2018 Spot Bond			100.00000	84.87780	100.00000	84.68402				0.00	0	0
Total RES01U SPOT										0.00	0	0
Total For RES01U										0.00	0	0
RES02 On 02/03/2019 Spot Bond			100.00000	39.62206	100.00000	39.52502				0.00	0	0
Total RES02U SPOT										0.00	0	0
Total For RES02U										0.00	0	0
RES03 On 02/03/2020 Spot Bond			100.00000	20.99482	100.00000	20.94340				0.00	0	0
Total RES03U 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 RES03U										0.00	0	0
RES04I On 02/03/2021 Spot Bond			100.00000	13.44948	100.00000	13.41654				0.00	0	0
Total RES04U SPOT										0.00	0	0
Total For RES04U										0.00	0	0
RES15 On 12/11/2017 Spot Bond				100.00000	0.00000	101.06461				0.00	0	0
Total RES15 SPOT										0.00	0	0
Total For RES15										0.00	0	0
RES18 On 05/02/2018 Spot Bond				100.00000	0.00000	101.04907				0.00	0	2,000,000,000
Total RES18 SPOT										0.00	0	2,000,000,000
Total For RES18										0.00	0	2,000,000,000
RES30 On 07/03/2021 Spot Bond				100.00000	0.00000	100.29198				0.00	0	0
Total RES30 SPOT										0.00	0	0
Total For RES30										0.00	0	0
RES32 On 20/10/2017 Spot Bond				100.00000	0.00000	101.62075				0.00	0	0
Total RES32 SPOT										0.00	0	0
Total For RES32										0.00	0	0
RES34 On 25/08/2019 Spot Bond				100.00000	0.00000	101.71387				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				100.00000	0.00000	100.62100				0.00	0	0
Total RES35 SPOT										0.00	0	0
Total For RES35										0.00	0	0
RES36 On 21/10/2019 Spot Bond				100.00000	0.00000	101.47299				0.00	0	0
Total RES36 SPOT										0.00	0	0
Total For RES36										0.00	0	0
RES38 On 01/08/2020 Spot Bond				100.00000	0.00000	101.20796				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	60.46911	100.00000	60.28032				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	0.00001	100.00000	0.00001				0.00	0	0
Total RMBI06 SPOT										0.00	0	0
Total For RMBI06										0.00	0	0
RP014 On 27/09/2019 Spot Bond				100.00000	0.00000	80.19426				0.00	0	0
Total RP014 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 RP014									0.00	0	0
RPP011 On 31/08/2018 Spot Bond			100.00000	59.71122	100.00000	59.56498			0.00	0	0
Total RPP01U SPOT									0.00	0	0
Total For RPP01U									0.00	0	0
RPP081 On 30/04/2020 Spot Bond			100.00000	21.54024	100.00000	21.48806			0.00	0	0
Total RPP08U SPOT									0.00	0	0
Total For RPP08U									0.00	0	0
RPS001 On 16/11/2022 Spot Bond				100.00000	0.00000	106.09300			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				100.00000	0.00000	47.67536			0.00	0	0
Total RPS002 SPOT									0.00	0	0
Total For RPS002									0.00	0	0
RW21 On 21/04/2021 Spot Bond			8.96500	107.14911	8.96500	107.12344			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			9.41000	103.08630	9.41000	103.06040			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			10.79500	99.29288	10.79500	99.26436		30,226,000,000,000.00	2,800,000,000	700,000,000	
Total RW28 SPOT								30,226,000,000,000.00	2,800,000,000	700,000,000	
Total For RW28								30,226,000,000,000.00	2,800,000,000	700,000,000	
S1328L On 02/11/2017 Spot Bond			100.00000	89.46078	100.00000	89.24205			0.00	0	0
Total S1328U SPOT									0.00	0	0
Total For S1328U									0.00	0	0
SBK12/ On 25/11/2020 Spot Bond			10.00000	111.54800	10.00000	111.51900			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			6.73500	103.45554	6.73500	103.43670		8,647,740,000,000.00	1,284,000,000	1,284,000,000	
Total SBK14 SPOT								8,647,740,000,000.00	1,284,000,000	1,284,000,000	
Total For SBK14								8,647,740,000,000.00	1,284,000,000	1,284,000,000	
SBK16 On 15/03/2018 Spot Bond				100.00000	0.00000	100.23542			0.00	0	0
Total SBK16 SPOT									0.00	0	0
Total For SBK16									0.00	0	0
SBK17 On 30/07/2019 Spot Bond				100.00000	0.00000	100.30804			0.00	0	0
Total SBK17 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 SBK17									0.00	0	0
SBK18 On 24/10/2020 Spot Bond				100.00000	0.00000	100.68794			0.00	4,000,000,000	3,050,000,000
Total SBK18 SPOT									0.00	4,000,000,000	3,050,000,000
Total For SBK18									0.00	4,000,000,000	3,050,000,000
SBK19 On 24/10/2019 Spot Bond				100.00000	0.00000	101.46558			0.00	0	0
Total SBK19 SPOT									0.00	0	0
Total For SBK19									0.00	0	0
SBK20 On 02/12/2019 Spot Bond				100.00000	0.00000	101.81370			0.00	0	100,000,000
Total SBK20 SPOT									0.00	0	100,000,000
Total For SBK20									0.00	0	100,000,000
SBK21 On 28/01/2020 Spot Bond				100.00000	0.00000	102.35829			0.00	0	0
Total SBK21 SPOT									0.00	0	0
Total For SBK21									0.00	0	0
SBK22 On 28/05/2020 Spot Bond				100.00000	0.00000	102.16931			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			10.56000	107.20148	10.56000	107.17150			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				100.00000	0.00000	103.19507			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	12.61981	100.00000	12.58924			0.00	0	0
Total SBK24/JIBAR SPOT									0.00	0	0
Total For SBK24/JIBAR									0.00	0	0
SBK25 On 25/04/2021 Spot Bond				100.00000	0.00000	103.96095			0.00	0	165,000,000
Total SBK25 SPOT									0.00	0	165,000,000
Total For SBK25									0.00	0	165,000,000
SBK26 On 25/04/2021 Spot Bond			10.39500	110.37879	10.39500	110.34823			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			8.19500	103.84172	8.19500	103.81894			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			5.57000	99.92376	5.57000	99.93900			0.00	0	0
Total SBN33 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 SBN33									0.00	0	0
SBN45 On 15/09/2017 Spot Bond				100.00000	0.00000	100.00000			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			6.73500	99.96311	6.73500	99.94468			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				100.00000	0.00000	100.53891			0.00	0	0
Total SBS16 SPOT									0.00	0	0
Total For SBS16									0.00	0	0
SBS18 On 23/06/2021 Spot Bond				100.00000	0.00000	100.93260			0.00	0	0
Total SBS18 SPOT									0.00	0	0
Total For SBS18									0.00	0	0
SBS19 On 23/06/2021 Spot Bond			8.17500	108.82504	8.17500	108.80122			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			9.25500	108.13473	9.25500	108.10815			0.00	0	0
Total SBS20 SPOT									0.00	0	0
Total For SBS20									0.00	0	0
SBS21 On 15/05/2026 Spot Bond				100.00000	0.00000	102.83808			0.00	0	1,500,000,000
Total SBS21 SPOT									0.00	0	1,500,000,000
Total For SBS21									0.00	0	1,500,000,000
SBS24 On 24/05/2019 Spot Bond				100.00000	0.00000	101.64791			0.00	0	0
Total SBS24 SPOT									0.00	0	0
Total For SBS24									0.00	0	0
SBS25 On 24/05/2019 Spot Bond			7.59500	104.82166	7.59500	104.80043		47,890,880,100,000.00	6,305,580,000	2,051,860,000	
Total SBS25 SPOT								17,890,880,100,000.00	6,305,580,000	2,051,860,000	
Total For SBS25								17,890,880,100,000.00	6,305,580,000	2,051,860,000	
SBS27 On 20/02/2024 Spot Bond			8.98000	106.35515	8.98000	106.32976		0.00	0	0	0
Total SBS27 SPOT								0.00	0	0	0
Total For SBS27								0.00	0	0	0
SBS29 On 12/06/2019 Spot Bond			7.60000	104.08751	7.60000	104.06629		0.00	0	0	0
Total SBS29 SPOT								0.00	0	0	0
Total For SBS29								0.00	0	0	0
SBS3 On 25/05/2026 Spot Bond			9.42000	95.48203	9.42000	95.45815		0.00	0	0	0
Total SBS3 SPOT								0.00	0	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SBS3										0.00	0	0
SBS30 On 12/06/2019 Spot Bond				100.00000	0.00000	100.15552				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			9.47500	104.58757	9.47500	104.56112				0.00	0	0
Total SBS31 SPOT										0.00	0	0
Total For SBS31										0.00	0	0
SBS32 On 19/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total SBS32 SPOT										0.00	0	0
Total For SBS32										0.00	0	0
SBS33 On 19/09/2019 Spot Bond				100.00000	0.00000	100.00001				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			9.71000	101.97496	9.71000	101.94825				0.00	0	1,450,000,000
Total SBS34 SPOT										0.00	0	1,450,000,000
Total For SBS34										0.00	0	1,450,000,000
SBS35 On 29/01/2018 Spot Bond				100.00000	0.00000	101.34588				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				100.00000	0.00000	101.60555				0.00	0	200,000,000
Total SBS36 SPOT										0.00	0	200,000,000
Total For SBS36										0.00	0	200,000,000
SBS37 On 29/01/2020 Spot Bond			7.65500	101.81132	7.65500	101.79054				0.00	0	0
Total SBS37 SPOT										0.00	0	0
Total For SBS37										0.00	0	0
SBS38 On 29/01/2025 Spot Bond			9.05500	101.47362	9.05500	101.44920				0.00	0	0
Total SBS38 SPOT										0.00	0	0
Total For SBS38										0.00	0	0
SBS39 On 29/01/2030 Spot Bond			9.85500	100.35148	9.85500	100.32525				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			8.42500	103.55186	8.42500	103.52865				0.00	0	580,000,000
Total SBS4 SPOT										0.00	0	580,000,000
Total For SBS4										0.00	0	580,000,000
SBS40 On 12/11/2020 Spot Bond				100.00000	0.00000	101.54009				0.00	0	500,000,000
Total SBS40 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 SBS40									0.00	0	500,000,000
SBS41 On 12/11/2022 Spot Bond			8.54000	109.42622	8.54000	109.40136			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			9.12000	112.36827	9.12000	112.34104			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			9.44500	112.67539	9.44500	112.64714			0.00	0	0
Total SBS43 SPOT									0.00	0	0
Total For SBS43									0.00	0	0
SBS44 On 15/02/2019 Spot Bond				100.00000	0.00000	101.15529			0.00	0	0
Total SBS44 SPOT									0.00	0	0
Total For SBS44									0.00	0	0
SBS45 On 15/02/2021 Spot Bond				100.00000	0.00000	101.73581			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			8.57000	109.87069	8.57000	109.84563			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				100.00000	0.00000	101.72700			0.00	0	0
Total SBS47 SPOT									0.00	0	0
Total For SBS47									0.00	0	0
SBS48 On 31/01/2020 Spot Bond				100.00000	0.00000	100.95099			0.00	0	0
Total SBS48 SPOT									0.00	0	0
Total For SBS48									0.00	0	0
SBS49 On 31/01/2022 Spot Bond				100.00000	0.00000	101.19971			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			8.83000	103.51237	8.83000	103.48807			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			9.45000	102.85990	9.45000	102.83410			0.00	0	760,000,000
Total SBS51 SPOT									0.00	0	760,000,000
Total For SBS51									0.00	0	760,000,000
SBS52 On 29/01/2030 Spot Bond				100.00000	0.00000	101.26627			0.00	0	0
Total SBS52 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 SBS52									0.00	0	0
SBS53 On 03/05/2027 Spot Bond				100.00000	0.00000	101.97573			0.00	0	0
Total SBS53 SPOT									0.00	0	0
Total For SBS53									0.00	0	0
SBS54 On 12/06/2020 Spot Bond				100.00000	0.00000	100.16018			0.00	0	0
Total SBS54 SPOT									0.00	0	0
Total For SBS54									0.00	0	0
SBS55 On 12/06/2022 Spot Bond				100.00000	0.00000	100.39872			0.00	0	20,000,000,000
Total SBS55 SPOT									0.00	0	20,000,000,000
Total For SBS55									0.00	0	20,000,000,000
SBS56 On 12/06/2022 Spot Bond			8.45000	104.33812	8.45000	104.31453		1,744,080,000,000.00		206,400,000	2,603,200,000
Total SBS56 SPOT								1,744,080,000,000.00		206,400,000	2,603,200,000
Total For SBS56								1,744,080,000,000.00		206,400,000	2,603,200,000
SBS57 On 12/06/2024 Spot Bond				100.00000	0.00000	100.16800			0.00	0	0
Total SBS57 SPOT									0.00	0	0
Total For SBS57									0.00	0	0
SBS58 On 12/06/2027 Spot Bond				100.00000	0.00000	100.81342			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			3.57000	280.31919	3.57000	280.27392			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	196.24170	4.12000	196.88783			0.00	0	0
Total SBSI14 SPOT									0.00	0	0
Total For SBSI14									0.00	0	0
SBT101 On 31/03/2022 Spot Bond				100.00000	0.00000	102.89531			0.00	0	0
Total SBT101 SPOT									0.00	0	0
Total For SBT101									0.00	0	0
SCM10 On 15/09/2017 Spot Bond			100.00000	98.64865	100.00000	98.91599			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	89.02095	100.00000	88.80951			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	89.26191	100.00000	89.04988			0.00	0	0
Total SF2BU 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 SF2BU										0.00	0	0
SF2CU On 11/02/2018 Spot Bond			100.00000	89.70000	100.00000	89.48694				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	89.91904	100.00000	89.70547				0.00	0	0
Total SF2DU SPOT										0.00	0	0
Total For SF2DU										0.00	0	0
SGI004 On 20/01/2021 Spot Bond				100.00000	0.00000	102.52055				0.00	0	0
Total SGI004 SPOT										0.00	0	0
Total For SGI004										0.00	0	0
SGI005 On 10/07/2021 Spot Bond				100.00000	0.00000	102.52068				0.00	0	0
Total SGI005 SPOT										0.00	0	0
Total For SGI005										0.00	0	0
SGI006 On 11/07/2022 Spot Bond				100.00000	0.00000	101.37766				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				100.00000	0.00000	82.63494				0.00	0	0
Total SHI02 SPOT										0.00	0	0
Total For SHI02										0.00	0	0
SHS06 On 12/12/2017 Spot Bond				100.00000	0.00000	100.36906				0.00	0	0
Total SHS06 SPOT										0.00	0	0
Total For SHS06										0.00	0	0
SHS11U On 25/11/2020 Spot Bond			10.00000	111.54800	10.00000	111.51900				0.00	0	0
Total SHS11U/JIBAR SPOT										0.00	0	0
Total For SHS11U/JIBAR										0.00	0	0
SHS22 On 23/02/2020 Spot Bond				100.00000	0.00000	101.11483				0.00	0	0
Total SHS22 SPOT										0.00	0	0
Total For SHS22										0.00	0	0
SHS23 On 29/06/2018 Spot Bond				100.00000	0.00000	99.77402				0.00	0	0
Total SHS23 SPOT										0.00	0	0
Total For SHS23										0.00	0	0
SHS24 On 29/06/2020 Spot Bond				100.00000	0.00000	99.76588				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			9.19500	103.72573	9.19500	103.70024				0.00	0	0
Total SHS25 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 SHS25									0.00	0	0
SHS26 On 29/06/2020 Spot Bond				100.00000	0.00000	99.76588			0.00	0	0
Total SHS26 SPOT									0.00	0	0
Total For SHS26									0.00	0	0
SHS28 On 15/04/2018 Spot Bond				100.00000	0.00000	102.09495			0.00	0	0
Total SHS28 SPOT									0.00	0	0
Total For SHS28									0.00	0	0
SHS29I On 03/12/2018 Spot Bond			100.00000	39.88741	100.00000	39.78973			0.00	0	0
Total SHS29U SPOT									0.00	0	0
Total For SHS29U									0.00	0	0
SHS30 On 05/04/2020 Spot Bond				100.00000	0.00000	101.92596			0.00	0	1,000,000,000
Total SHS30 SPOT									0.00	0	1,000,000,000
Total For SHS30									0.00	0	1,000,000,000
SHS31 On 05/10/2022 Spot Bond				100.00000	0.00000	102.08867			0.00	0	1,000,000,000
Total SHS31 SPOT									0.00	0	1,000,000,000
Total For SHS31									0.00	0	1,000,000,000
SHS32 On 10/07/2020 Spot Bond				100.00000	0.00000	101.80613			0.00	0	0
Total SHS32 SPOT									0.00	0	0
Total For SHS32									0.00	0	0
SHS33 On 10/10/2022 Spot Bond				100.00000	0.00000	101.84474			0.00	0	0
Total SHS33 SPOT									0.00	0	0
Total For SHS33									0.00	0	0
SLI3 On 15/08/2018 Spot Bond			7.99500	101.43983	7.99500	101.41823		3,198,000,000,000.00		400,000,000	200,000,000
Total SLI3 SPOT								3,198,000,000,000.00		400,000,000	200,000,000
Total For SLI3								3,198,000,000,000.00		400,000,000	200,000,000
SLI4 On 15/08/2021 Spot Bond				100.00000	0.00000	101.22822			0.00	0	0
Total SLI4 SPOT									0.00	0	0
Total For SLI4									0.00	0	0
SLRA1 On 15/08/2019 Spot Bond				100.00000	0.00000	100.85639			0.00	2,000,000,000	1,000,000,000
Total SLRA1 SPOT									0.00	2,000,000,000	1,000,000,000
Total For SLRA1									0.00	2,000,000,000	1,000,000,000
SLRA2 On 15/08/2021 Spot Bond				100.00000	0.00000	100.87983			0.00	0	0
Total SLRA2 SPOT									0.00	0	0
Total For SLRA2									0.00	0	0
SLRB1 On 15/08/2019 Spot Bond				100.00000	0.00000	100.89420			0.00	0	0
Total SLRB1 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 SLRB1										0.00	0	0
SLRB2 On 15/08/2021 Spot Bond				100.00000	0.00000	100.90343				0.00	0	0
Total SLRB2 SPOT										0.00	0	0
Total For SLRB2										0.00	0	0
SLRC1 On 15/08/2019 Spot Bond				100.00000	0.00000	100.97071				0.00	0	0
Total SLRC1 SPOT										0.00	0	0
Total For SLRC1										0.00	0	0
SLRC2 On 15/08/2021 Spot Bond				100.00000	0.00000	100.99021				0.00	0	0
Total SLRC2 SPOT										0.00	0	0
Total For SLRC2										0.00	0	0
SNT02 On 12/04/2021 Spot Bond				100.00000	0.00000	101.87998				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			10.33000	111.13922	10.33000	111.10864				0.00	0	1,550,000,000
Total SNT03 SPOT										0.00	0	1,550,000,000
Total For SNT03										0.00	0	1,550,000,000
SNT04 On 27/06/2022 Spot Bond				100.00000	0.00000	100.19600				0.00	0	38,000,000
Total SNT04 SPOT										0.00	0	38,000,000
Total For SNT04										0.00	0	38,000,000
SPDA10 On 21/08/2021 Spot Bond				100.00000	0.00000	101.51292				0.00	0	0
Total SPDA10 SPOT										0.00	0	0
Total For SPDA10										0.00	0	0
SPDA11 On 21/08/2020 Spot Bond				100.00000	0.00000	100.69246				0.00	0	270,000,000
Total SPDA11 SPOT										0.00	0	270,000,000
Total For SPDA11										0.00	0	270,000,000
SPDA12 On 21/08/2022 Spot Bond				100.00000	0.00000	100.70567				0.00	0	100,000,000
Total SPDA12 SPOT										0.00	0	100,000,000
Total For SPDA12										0.00	0	100,000,000
SPDA6 On 21/08/2019 Spot Bond				100.00000	0.00000	100.68861				0.00	0	0
Total SPDA6 SPOT										0.00	0	0
Total For SPDA6										0.00	0	0
SPDA7 On 21/08/2019 Spot Bond				100.00000	0.00000	100.92779				0.00	0	0
Total SPDA7 SPOT										0.00	0	0
Total For SPDA7										0.00	0	0
SPDA8 On 21/08/2021 Spot Bond				100.00000	0.00000	100.69992				0.00	0	0
Total SPDA8 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 SPDA8									0.00	0	0
SPDA9 On 21/08/2019 Spot Bond				100.00000	0.00000	100.70270			0.00	0	0
Total SPDA9 SPOT									0.00	0	0
Total For SPDA9									0.00	0	0
SPG00: On 09/09/2019 Spot Bond				100.00000	0.00000	100.20537			0.00	0	0
Total SPG002 SPOT									0.00	0	0
Total For SPG002									0.00	0	0
SPG00: On 31/10/2019 Spot Bond				100.00000	0.00000	101.29337			0.00	0	0
Total SPG003 SPOT									0.00	0	0
Total For SPG003									0.00	0	0
SSA05 On 16/04/2018 Spot Bond				100.00000	0.00000	101.76427			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			8.99500	101.34213	8.99500	101.31777			0.00	0	300,000,000
Total SSA06 SPOT									0.00	0	300,000,000
Total For SSA06									0.00	0	300,000,000
SSN00: On 31/03/2021 Spot Bond			8.86500	93.53112	8.86500	96.87516			0.00	0	0
Total SSN004 SPOT									0.00	0	0
Total For SSN004									0.00	0	0
SSN00: On 31/03/2021 Spot Bond			8.86500	93.53112	8.86500	96.87516			0.00	0	0
Total SSN005 SPOT									0.00	0	0
Total For SSN005									0.00	0	0
SSN00: On 15/09/2017 Spot Bond			5.05000	99.93087	5.05000	99.94469			0.00	0	0
Total SSN009 SPOT									0.00	0	0
Total For SSN009									0.00	0	0
SSN01: On 31/01/2025 Spot Bond			3.88500	88.30695	3.88500	116.95218			0.00	0	0
Total SSN011 SPOT									0.00	0	0
Total For SSN011									0.00	0	0
SSN01: On 21/12/2026 Spot Bond			9.91000	106.09939	9.91000	106.07135			0.00	0	0
Total SSN017 SPOT									0.00	0	0
Total For SSN017									0.00	0	0
SSN02: On 28/02/2031 Spot Bond			10.96500	72.82556	10.96500	72.80408			0.00	0	0
Total SSN021 SPOT									0.00	0	0
Total For SSN021									0.00	0	0
SSN02: On 21/01/2019 Spot Bond				100.00000	0.00000	101.46641			0.00	0	0
Total SSN024 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 SSN024										0.00	0	0
SSN02: On 16/01/2019 Spot Bond				100.00000	0.00000	101.55780				0.00	0	0
Total SSN026 SPOT										0.00	0	0
Total For SSN026										0.00	0	0
SSN02: On 25/09/2019 Spot Bond				100.00000	0.00000	99.83564				0.00	0	0
Total SSN027 SPOT										0.00	0	0
Total For SSN027										0.00	0	0
SSN02: On 07/12/2023 Spot Bond				100.00000	0.00000	100.34023				0.00	16,514,946,000	8,257,473,000
Total SSN029 SPOT										0.00	16,514,946,000	8,257,473,000
Total For SSN029										0.00	16,514,946,000	8,257,473,000
SSN03: On 17/03/2020 Spot Bond				100.00000	0.00000	100.02423				0.00	0	0
Total SSN033 SPOT										0.00	0	0
Total For SSN033										0.00	0	0
SSN03: On 02/06/2020 Spot Bond				100.00000	0.00000	100.37609				0.00	0	0
Total SSN034 SPOT										0.00	0	0
Total For SSN034										0.00	0	0
SSN03: On 17/11/2020 Spot Bond				100.00000	0.00000	100.83168				0.00	0	0
Total SSN035 SPOT										0.00	0	0
Total For SSN035										0.00	0	0
SSN03: On 18/12/2020 Spot Bond				100.00000	0.00000	107.38958				0.00	0	0
Total SSN036 SPOT										0.00	0	0
Total For SSN036										0.00	0	0
SSN03: On 01/06/2021 Spot Bond				100.00000	0.00000	100.47921				0.00	0	0
Total SSN037 SPOT										0.00	0	0
Total For SSN037										0.00	0	0
SSN03: On 26/01/2021 Spot Bond			9.55000	101.42976	9.55000	101.40404				0.00	0	0
Total SSN038 SPOT										0.00	0	0
Total For SSN038										0.00	0	0
SSN04: On 13/10/2023 Spot Bond				100.00000	0.00000	101.73366				0.00	0	0
Total SSN040 SPOT										0.00	0	0
Total For SSN040										0.00	0	0
SSN04: On 13/10/2023 Spot Bond			9.13000	107.31443	9.13000	107.28825				0.00	0	0
Total SSN041 SPOT										0.00	0	0
Total For SSN041										0.00	0	0
SSN04: On 01/12/2017 Spot Bond				100.00000	0.00000	95.34890				0.00	0	0
Total SSN042 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 SSN042										0.00	0	0
SSN04: On 31/01/2038 Spot Bond			4.12000	98.95539	4.12000	98.93801				0.00	0	0
Total SSN043 SPOT										0.00	0	0
Total For SSN043										0.00	0	0
SSN04: On 09/02/2027 Spot Bond				100.00000	0.00000	101.00683				0.00	0	0
Total SSN044 SPOT										0.00	0	0
Total For SSN044										0.00	0	0
SSN04: On 14/02/2018 Spot Bond				100.00000	0.00000	100.80221				0.00	0	0
Total SSN045 SPOT										0.00	0	0
Total For SSN045										0.00	0	0
SSN04: On 30/04/2027 Spot Bond				100.00000	0.00000	101.30857				0.00	0	0
Total SSN046 SPOT										0.00	0	0
Total For SSN046										0.00	0	0
SSN04: On 05/04/2027 Spot Bond				100.00000	0.00000	101.82031				0.00	0	0
Total SSN047 SPOT										0.00	0	0
Total For SSN047										0.00	0	0
SSN04: On 21/06/2018 Spot Bond				100.00000	0.00000	102.02562				0.00	0	0
Total SSN048 SPOT										0.00	0	0
Total For SSN048										0.00	0	0
SSN04: On 30/09/2027 Spot Bond				100.00000	0.00000	102.71486				0.00	0	0
Total SSN049 SPOT										0.00	0	0
Total For SSN049										0.00	0	0
SSN05: On 08/12/2023 Spot Bond			3.40000	113.09569	3.40000	281.56620				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			9.36000	97.75935	9.36000	102.22258				0.00	0	0
Total SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0
T12A10 On 21/08/2019 Spot Bond				100.00000	0.00000	100.68470				0.00	0	0
Total T12A10 SPOT										0.00	0	0
Total For T12A10										0.00	0	0
T12A11 On 21/08/2019 Spot Bond				100.00000	0.00000	101.24057				0.00	0	0
Total T12A11 SPOT										0.00	0	0
Total For T12A11										0.00	0	0
T12A12 On 21/08/2019 Spot Bond			8.74000	101.22524	8.74000	101.20171				0.00	0	0
Total T12A12 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 T12A12										0.00	0	0
T13A1C On 21/08/2018 Spot Bond				100.00000	0.00000	101.22856				0.00	0	0
Total T13A10 SPOT										0.00	0	0
Total For T13A10										0.00	0	0
T13A11 On 21/08/2020 Spot Bond				100.00000	0.00000	100.70916				0.00	0	0
Total T13A11 SPOT										0.00	0	0
Total For T13A11										0.00	0	0
T13A12 On 21/08/2020 Spot Bond			8.64000	105.36730	8.64000	105.34308				0.00	0	0
Total T13A12 SPOT										0.00	0	0
Total For T13A12										0.00	0	0
T13A13 On 21/08/2018 Spot Bond				100.00000	0.00000	100.65363				0.00	0	0
Total T13A13 SPOT										0.00	0	0
Total For T13A13										0.00	0	0
T13A14 On 21/08/2018 Spot Bond				100.00000	0.00000	100.87426				0.00	0	0
Total T13A14 SPOT										0.00	0	0
Total For T13A14										0.00	0	0
T13A15 On 21/08/2020 Spot Bond				100.00000	0.00000	100.70762				0.00	0	0
Total T13A15 SPOT										0.00	0	0
Total For T13A15										0.00	0	0
T13A16 On 21/08/2020 Spot Bond			8.74000	104.79423	8.74000	104.76987				0.00	0	0
Total T13A16 SPOT										0.00	0	0
Total For T13A16										0.00	0	0
T13A18 On 21/08/2018 Spot Bond				100.00000	0.00000	100.70036				0.00	1,800,000,000	1,200,000,000
Total T13A18 SPOT										0.00	1,800,000,000	1,200,000,000
Total For T13A18										0.00	1,800,000,000	1,200,000,000
T13A19 On 21/08/2020 Spot Bond				100.00000	0.00000	100.42552				0.00	0	0
Total T13A19 SPOT										0.00	0	0
Total For T13A19										0.00	0	0
T13A2C On 21/08/2020 Spot Bond			8.69000	103.43629	8.69000	103.41238				0.00	0	0
Total T13A20 SPOT										0.00	0	0
Total For T13A20										0.00	0	0
T14A1C On 21/11/2019 Spot Bond				100.00000	0.00000	100.69639				0.00	0	0
Total T14A10 SPOT										0.00	0	0
Total For T14A10										0.00	0	0
T14A11 On 21/11/2021 Spot Bond				100.00000	0.00000	100.71187				0.00	0	0
Total T14A11 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 T14A11										0.00	0	0
T14A12 On 21/11/2021 Spot Bond			9.15000	103.00202	9.15000	102.97685				0.00	0	0
Total T14A12 SPOT										0.00	0	0
Total For T14A12										0.00	0	0
TFS117 On 02/09/2018 Spot Bond				100.00000	0.00000	100.34168				0.00	0	0
Total TFS117 SPOT										0.00	0	0
Total For TFS117										0.00	0	0
TFS123 On 20/03/2019 Spot Bond				100.00000	0.00000	99.69943				0.00	0	0
Total TFS123 SPOT										0.00	0	0
Total For TFS123										0.00	0	0
TFS135 On 06/07/2018 Spot Bond				100.00000	0.00000	102.20694				0.00	0	0
Total TFS135 SPOT										0.00	0	0
Total For TFS135										0.00	0	0
TFS136 On 06/07/2020 Spot Bond				100.00000	0.00000	101.84074				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS139 On 27/05/2019 Spot Bond				100.00000	0.00000	101.34462				0.00	0	0
Total TFS139 SPOT										0.00	0	0
Total For TFS139										0.00	0	0
TFS141 On 28/10/2019 Spot Bond				100.00000	0.00000	101.24227				0.00	0	0
Total TFS141 SPOT										0.00	0	0
Total For TFS141										0.00	0	0
TFS142 On 28/10/2021 Spot Bond				100.00000	0.00000	101.28535				0.00	0	0
Total TFS142 SPOT										0.00	0	0
Total For TFS142										0.00	0	0
TFS143 On 17/11/2017 Spot Bond				100.00000	0.00000	100.72932				0.00	0	0
Total TFS143 SPOT										0.00	0	0
Total For TFS143										0.00	0	0
TFS144 On 20/03/2020 Spot Bond				100.00000	0.00000	99.97868				0.00	0	0
Total TFS144 SPOT										0.00	0	0
Total For TFS144										0.00	0	0
TFS145 On 20/03/2022 Spot Bond				100.00000	0.00000	99.97786				0.00	0	0
Total TFS145 SPOT										0.00	0	0
Total For TFS145										0.00	0	0
TFS146 On 25/04/2018 Spot Bond				100.00000	0.00000	100.96740				0.00	0	0
Total TFS146 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 TFS146										0.00	0	0
TH10A7 On 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
TH11A1 On 18/07/2018 Spot Bond				100.00000	0.00000	101.51540				0.00	0	0
Total TH11A1 SPOT										0.00	0	0
Total For TH11A1										0.00	0	0
TH11A2 On 18/07/2018 Spot Bond				100.00000	0.00000	101.57025				0.00	0	0
Total TH11A2 SPOT										0.00	0	0
Total For TH11A2										0.00	0	0
TH11A3 On 18/07/2018 Spot Bond			8.73000	101.49716	8.73000	101.47359				0.00	0	0
Total TH11A3 SPOT										0.00	0	0
Total For TH11A3										0.00	0	0
TH11A4 On 18/07/2018 Spot Bond				100.00000	0.00000	101.39136				0.00	0	0
Total TH11A4 SPOT										0.00	0	0
Total For TH11A4										0.00	0	0
TH11A5 On 18/07/2018 Spot Bond				100.00000	0.00000	101.71061				0.00	2,118,020,000	1,259,010,000
Total TH11A5 SPOT										0.00	2,118,020,000	1,259,010,000
Total For TH11A5										0.00	2,118,020,000	1,259,010,000
TH11A6 On 18/07/2018 Spot Bond			8.34500	101.29364	8.34500	101.27114				0.00	0	0
Total TH11A6 SPOT										0.00	0	0
Total For TH11A6										0.00	0	0
TH11A7 On 18/07/2018 Spot Bond				100.00000	0.00000	101.37311				0.00	0	0
Total TH11A7 SPOT										0.00	0	0
Total For TH11A7										0.00	0	0
TH11A8 On 18/07/2018 Spot Bond				100.00000	0.00000	101.71061				0.00	0	0
Total TH11A8 SPOT										0.00	0	0
Total For TH11A8										0.00	0	0
TH11B1 On 18/07/2018 Spot Bond				100.00000	0.00000	101.84512				0.00	0	0
Total TH11B1 SPOT										0.00	0	0
Total For TH11B1										0.00	0	0
TH11B2 On 18/07/2018 Spot Bond				100.00000	0.00000	101.62852				0.00	0	0
Total TH11B2 SPOT										0.00	0	0
Total For TH11B2										0.00	0	0
TH11B3 On 18/07/2018 Spot Bond				100.00000	0.00000	101.62166				0.00	0	0
Total TH11B3 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 TH11B3										0.00	0	0
TH11C On 18/07/2018 Spot Bond				100.00000	0.00000	101.79809				0.00	0	0
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0
TH11C On 18/07/2018 Spot Bond				100.00000	0.00000	101.79124				0.00	0	400,000,000
Total TH11C2 SPOT										0.00	0	400,000,000
Total For TH11C2										0.00	0	400,000,000
TH11C On 18/07/2018 Spot Bond				100.00000	0.00000	101.73130				0.00	0	500,000,000
Total TH11C3 SPOT										0.00	0	500,000,000
Total For TH11C3										0.00	0	500,000,000
TH11D On 18/07/2018 Spot Bond				100.00000	0.00000	102.33165				0.00	0	0
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11D On 18/07/2018 Spot Bond				100.00000	0.00000	102.33849				0.00	0	0
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11D On 18/07/2018 Spot Bond				100.00000	0.00000	102.30432				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH12A On 21/08/2019 Spot Bond				100.00000	0.00000	100.65923				0.00	0	0
Total TH12A1 SPOT										0.00	0	0
Total For TH12A1										0.00	0	0
TH12A On 21/08/2019 Spot Bond				100.00000	0.00000	100.69644				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A On 21/08/2019 Spot Bond			8.69000	101.56603	8.69000	101.54256				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A On 21/08/2019 Spot Bond				100.00000	0.00000	100.68470				0.00	0	0
Total TH12A4 SPOT										0.00	0	0
Total For TH12A4										0.00	0	0
TH12A On 21/08/2019 Spot Bond				100.00000	0.00000	100.71209				0.00	0	0
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0
TH12A On 21/08/2019 Spot Bond			8.60000	100.57992	8.60000	100.55691				0.00	0	0
Total TH12A6 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 TH12A6										0.00	0	0
TH12A: On 21/08/2019 Spot Bond				100.00000	0.00000	100.68078				0.00	0	0
Total TH12A7 SPOT										0.00	0	0
Total For TH12A7										0.00	0	0
TH12A: On 21/08/2019 Spot Bond				100.00000	0.00000	100.71209				0.00	0	0
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
TH12A: On 21/08/2019 Spot Bond			8.71000	99.97248	8.71000	99.94933				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12B: On 21/08/2019 Spot Bond				100.00000	0.00000	100.74728				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B: On 21/08/2019 Spot Bond				100.00000	0.00000	100.74728				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B: On 21/08/2019 Spot Bond				100.00000	0.00000	100.74728				0.00	0	0
Total TH12B3 SPOT										0.00	0	0
Total For TH12B3										0.00	0	0
TH12B: On 21/08/2019 Spot Bond				100.00000	0.00000	100.74728				0.00	0	0
Total TH12B4 SPOT										0.00	0	0
Total For TH12B4										0.00	0	0
TH12C: On 21/08/2019 Spot Bond				100.00000	0.00000	102.20821				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C: On 21/08/2019 Spot Bond				100.00000	0.00000	102.20821				0.00	0	0
Total TH12C2 SPOT										0.00	0	0
Total For TH12C2										0.00	0	0
TH12C: On 21/08/2019 Spot Bond				100.00000	0.00000	100.80978				0.00	0	0
Total TH12C3 SPOT										0.00	0	0
Total For TH12C3										0.00	0	0
TH12C: On 21/08/2019 Spot Bond				100.00000	0.00000	100.80900				0.00	0	0
Total TH12C4 SPOT										0.00	0	0
Total For TH12C4										0.00	0	0
TH12D: On 21/08/2019 Spot Bond				100.00000	0.00000	101.06283				0.00	0	0
Total TH12D1 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 TH12D1										0.00	0	0
TH12D: On 21/08/2019 Spot Bond				100.00000	0.00000	101.06283				0.00	0	0
Total TH12D2 SPOT										0.00	0	0
Total For TH12D2										0.00	0	0
TH12D: On 21/08/2019 Spot Bond				100.00000	0.00000	101.16352				0.00	0	0
Total TH12D3 SPOT										0.00	0	0
Total For TH12D3										0.00	0	0
TH12D: On 21/08/2019 Spot Bond				100.00000	0.00000	101.05817				0.00	0	0
Total TH12D4 SPOT										0.00	0	0
Total For TH12D4										0.00	0	0
TH13A: On 21/08/2018 Spot Bond				100.00000	0.00000	100.66669				0.00	0	0
Total TH13A1 SPOT										0.00	0	0
Total For TH13A1										0.00	0	0
TH13A: On 21/08/2018 Spot Bond				100.00000	0.00000	100.68392				0.00	0	0
Total TH13A2 SPOT										0.00	0	0
Total For TH13A2										0.00	0	0
TH13A: On 21/08/2020 Spot Bond				100.00000	0.00000	101.09800				0.00	0	0
Total TH13A3 SPOT										0.00	0	0
Total For TH13A3										0.00	0	0
TH13A: On 21/08/2020 Spot Bond			8.84000	101.95755	8.84000	101.93358				0.00	0	0
Total TH13A4 SPOT										0.00	0	0
Total For TH13A4										0.00	0	0
TH13A: On 21/08/2018 Spot Bond				100.00000	0.00000	100.66747				0.00	0	0
Total TH13A5 SPOT										0.00	0	0
Total For TH13A5										0.00	0	0
TH13A: On 21/08/2018 Spot Bond				100.00000	0.00000	101.03683				0.00	0	0
Total TH13A6 SPOT										0.00	0	0
Total For TH13A6										0.00	0	0
TH13A: On 21/08/2020 Spot Bond				100.00000	0.00000	100.12787				0.00	0	0
Total TH13A7 SPOT										0.00	0	0
Total For TH13A7										0.00	0	0
TH13A: On 21/08/2020 Spot Bond			8.73000	103.04651	8.73000	103.02258				0.00	0	0
Total TH13A8 SPOT										0.00	0	0
Total For TH13A8										0.00	0	0
TH13A: On 21/08/2018 Spot Bond				100.00000	0.00000	100.89304				0.00	0	0
Total TH13A9 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 TH13A9										0.00	0	0
TH13B On 21/08/2020 Spot Bond				100.00000	0.00000	100.74719				0.00	0	0
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0
TH13B On 21/08/2020 Spot Bond				100.00000	0.00000	100.74797				0.00	0	0
Total TH13B2 SPOT										0.00	0	0
Total For TH13B2										0.00	0	0
TH13B On 21/08/2020 Spot Bond				100.00000	0.00000	100.74995				0.00	0	0
Total TH13B3 SPOT										0.00	0	0
Total For TH13B3										0.00	0	0
TH13B On 21/08/2020 Spot Bond				100.00000	0.00000	100.73457				0.00	0	0
Total TH13B4 SPOT										0.00	0	0
Total For TH13B4										0.00	0	0
TH13B On 21/08/2020 Spot Bond				100.00000	0.00000	100.74484				0.00	0	0
Total TH13B5 SPOT										0.00	0	0
Total For TH13B5										0.00	0	0
TH13C On 21/08/2020 Spot Bond				100.00000	0.00000	100.80184				0.00	0	0
Total TH13C1 SPOT										0.00	0	0
Total For TH13C1										0.00	0	0
TH13C On 21/08/2020 Spot Bond				100.00000	0.00000	100.80809				0.00	0	0
Total TH13C2 SPOT										0.00	0	0
Total For TH13C2										0.00	0	0
TH13C On 21/08/2020 Spot Bond				100.00000	0.00000	100.78836				0.00	0	0
Total TH13C3 SPOT										0.00	0	0
Total For TH13C3										0.00	0	0
TH13C On 21/08/2020 Spot Bond				100.00000	0.00000	100.80372				0.00	0	0
Total TH13C4 SPOT										0.00	0	0
Total For TH13C4										0.00	0	0
TH13C On 21/08/2020 Spot Bond				100.00000	0.00000	100.84474				0.00	0	0
Total TH13C5 SPOT										0.00	0	0
Total For TH13C5										0.00	0	0
TH13D On 21/08/2020 Spot Bond				100.00000	0.00000	101.05863				0.00	0	0
Total TH13D1 SPOT										0.00	0	0
Total For TH13D1										0.00	0	0
TH13D On 21/08/2020 Spot Bond				100.00000	0.00000	101.05863				0.00	0	0
Total TH13D2 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 TH13D2										0.00	0	0
TH13D: On 21/08/2020 Spot Bond				100.00000	0.00000	101.05545				0.00	0	0
Total TH13D3 SPOT										0.00	0	0
Total For TH13D3										0.00	0	0
TH13D: On 21/08/2020 Spot Bond				100.00000	0.00000	101.04406				0.00	0	0
Total TH13D4 SPOT										0.00	0	0
Total For TH13D4										0.00	0	0
TH13D: On 21/08/2020 Spot Bond				100.00000	0.00000	101.07415				0.00	0	0
Total TH13D5 SPOT										0.00	0	0
Total For TH13D5										0.00	0	0
TH14A: On 21/11/2017 Spot Bond				100.00000	0.00000	100.61434				0.00	0	0
Total TH14A1 SPOT										0.00	0	0
Total For TH14A1										0.00	0	0
TH14A: On 21/11/2019 Spot Bond				100.00000	0.00000	100.99633				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				100.00000	0.00000	100.72280				0.00	0	0
Total TH14A3 SPOT										0.00	0	0
Total For TH14A3										0.00	0	0
TH14A: On 21/11/2021 Spot Bond			8.83500	107.64892	8.83500	107.62364				0.00	0	0
Total TH14A4 SPOT										0.00	0	0
Total For TH14A4										0.00	0	0
TH14A: On 21/02/2018 Spot Bond				100.00000	0.00000	100.63374				0.00	0	0
Total TH14A5 SPOT										0.00	0	0
Total For TH14A5										0.00	0	0
TH14A: On 21/11/2019 Spot Bond				100.00000	0.00000	101.28983				0.00	0	0
Total TH14A6 SPOT										0.00	0	0
Total For TH14A6										0.00	0	0
TH14A: On 21/11/2021 Spot Bond				100.00000	0.00000	100.71655				0.00	0	0
Total TH14A7 SPOT										0.00	0	0
Total For TH14A7										0.00	0	0
TH14A: On 21/11/2021 Spot Bond			8.69500	104.29429	8.69500	105.30308				0.00	0	0
Total TH14A8 SPOT										0.00	0	0
Total For TH14A8										0.00	0	0
TH14A: On 21/05/2018 Spot Bond				100.00000	0.00000	100.64322				0.00	0	0
Total TH14A9 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 TH14A9										0.00	0	0
TH14B: On 21/11/2021 Spot Bond				100.00000	0.00000	100.77041				0.00	0	0
Total TH14B1 SPOT										0.00	0	0
Total For TH14B1										0.00	0	0
TH14B: On 21/11/2021 Spot Bond				100.00000	0.00000	100.74700				0.00	0	0
Total TH14B2 SPOT										0.00	0	0
Total For TH14B2										0.00	0	0
TH14B: On 21/11/2021 Spot Bond				100.00000	0.00000	100.73763				0.00	0	0
Total TH14B3 SPOT										0.00	0	0
Total For TH14B3										0.00	0	0
TH14C: On 21/11/2021 Spot Bond				100.00000	0.00000	100.80939				0.00	0	0
Total TH14C1 SPOT										0.00	0	0
Total For TH14C1										0.00	0	0
TH14C: On 21/11/2021 Spot Bond				100.00000	0.00000	100.79380				0.00	0	0
Total TH14C2 SPOT										0.00	0	0
Total For TH14C2										0.00	0	0
TH14C: On 21/11/2021 Spot Bond				100.00000	0.00000	100.78444				0.00	0	0
Total TH14C3 SPOT										0.00	0	0
Total For TH14C3										0.00	0	0
TH14D: On 21/11/2021 Spot Bond				100.00000	0.00000	101.04256				0.00	0	0
Total TH14D1 SPOT										0.00	0	0
Total For TH14D1										0.00	0	0
TH14D: On 21/11/2021 Spot Bond				100.00000	0.00000	101.02628				0.00	0	0
Total TH14D2 SPOT										0.00	0	0
Total For TH14D2										0.00	0	0
TH14D: On 21/11/2021 Spot Bond				100.00000	0.00000	101.00378				0.00	0	0
Total TH14D3 SPOT										0.00	0	0
Total For TH14D3										0.00	0	0
THE9B: On 18/07/2019 Spot Bond				100.00000	0.00000	101.69019				0.00	0	0
Total THE9B4 SPOT										0.00	0	0
Total For THE9B4										0.00	0	0
THE9C: On 18/07/2019 Spot Bond				100.00000	0.00000	103.90600				0.00	0	0
Total THE9C4 SPOT										0.00	0	0
Total For THE9C4										0.00	0	0
THE9D: On 18/07/2019 Spot Bond				100.00000	0.00000	102.39139				0.00	0	0
Total THE9D4 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 THE9D4									0.00	0	0
TL20 On 22/02/2020 Spot Bond			8.44000	98.23594	8.44000	98.17768			0.00	0	450,000,000
Total TL20 SPOT									0.00	0	450,000,000
Total For TL20									0.00	0	450,000,000
TL20/R On 22/02/2020 Spot Bond			100.00000	26.44805	100.00000	26.39788			0.00	0	0
TL20/R On 25/11/2020 Spot Bond			10.00000	111.54800	10.00000	111.51900			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	11.58217	100.00000	11.54560			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	0.00000	100.35493			0.00	0	200,000,000
Total TL22 SPOT									0.00	0	200,000,000
Total For TL22									0.00	0	200,000,000
TL23 On 05/09/2022 Spot Bond				100.00000	0.00000	100.36438			0.00	0	0
Total TL23 SPOT									0.00	0	0
Total For TL23									0.00	0	0
TL24 On 05/09/2022 Spot Bond			8.92000	100.83969	8.92000	100.81538			0.00	0	0
Total TL24 SPOT									0.00	0	0
Total For TL24									0.00	0	0
TL25 On 04/09/2024 Spot Bond			9.45000	106.14563	9.45000	100.99016			0.00	0	0
Total TL25 SPOT									0.00	0	0
Total For TL25									0.00	0	0
TLC01 On 22/09/2017 Spot Bond				100.00000	0.00000	104.12234			0.00	0	0
Total TLC01 SPOT									0.00	0	0
Total For TLC01									0.00	0	0
TLC02 On 22/03/2018 Spot Bond				100.00000	0.00000	99.93744			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			6.73500	103.57387	6.73500	103.55496			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	90.92411	100.00000	90.70814			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			8.57500	105.07176	8.57500	105.04739		10,536,960,000,000.00		1,228,800,000	47,414,400,000

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 TN20 SPOT									10,536,960,000,000.00	1,228,800,000	47,414,400,000
Total For TN20									10,536,960,000,000.00	1,228,800,000	47,414,400,000
TN20/R On 17/09/2020 Spot Bond			100.00000	18.48112	100.00000	18.43977			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	17.89190	100.00000	17.84855			0.00	0	0
Total TN20U SPOT									0.00	0	0
Total For TN20U									0.00	0	0
TN21U On 13/05/2021 Spot Bond			100.00000	16.21070	100.00000	16.15462			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			9.25000	111.12583	9.25000	111.09852			310,800,000,000.00	33,600,000	4,246,800,000
Total TN23 SPOT									310,800,000,000.00	33,600,000	4,246,800,000
Total For TN23									310,800,000,000.00	33,600,000	4,246,800,000
TN23/R On 06/11/2023 Spot Bond			100.00000	15.22599	100.00000	15.19247			0.00	0	0
Total TN23/R2023 SPOT									0.00	0	0
Total For TN23/R2023									0.00	0	0
TN25 On 19/08/2025 Spot Bond			10.22500	96.93956	10.22500	96.91329			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	10.34193	100.00000	10.31917			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			10.36000	94.05916	10.36000	94.03335			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	11.85047	100.00000	11.82439			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			11.09000	100.67203	11.09000	100.64234			0.00	0	8,800,000,000
Total TN30 SPOT									0.00	0	8,800,000,000
Total For TN30									0.00	0	8,800,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	124.71956	8.00000	124.69283			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			11.75500	96.86733	11.75500	96.83709			0.00	0	2,800,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TN40 SPOT										0.00	0	2,800,000,000
Total For TN40										0.00	0	2,800,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	104.80376	10.75000	104.77377				0.00	0	0
Total TN40/R214 SPOT										0.00	0	0
Total For TN40/R214										0.00	0	0
TNF18 On 22/08/2018 Spot Bond				100.00000	0.00000	100.69577				0.00	0	0
Total TNF18 SPOT										0.00	0	0
Total For TNF18										0.00	0	0
TORQ1 On 15/08/2018 Spot Bond				100.00000	0.00000	100.97639				0.00	0	0
Total TORQ10 SPOT										0.00	0	0
Total For TORQ10										0.00	0	0
TORQ3 On 15/04/2022 Spot Bond				100.00000	0.00000	100.44155				0.00	0	0
Total TORQ3 SPOT										0.00	0	0
Total For TORQ3										0.00	0	0
TORQ6 On 15/04/2022 Spot Bond				100.00000	0.00000	101.11722				0.00	0	0
Total TORQ6 SPOT										0.00	0	0
Total For TORQ6										0.00	0	0
TORQ7 On 15/08/2019 Spot Bond				100.00000	0.00000	100.84409				0.00	0	0
Total TORQ7 SPOT										0.00	0	0
Total For TORQ7										0.00	0	0
TORQ8 On 15/08/2018 Spot Bond				100.00000	0.00000	100.86301				0.00	0	0
Total TORQ8 SPOT										0.00	0	0
Total For TORQ8										0.00	0	0
TORQ9 On 15/08/2018 Spot Bond				100.00000	0.00000	100.89137				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	111.54800	10.00000	111.51900				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				100.00000	0.00000	102.04334				0.00	0	0
Total TPDA03 SPOT										0.00	0	0
Total For TPDA03										0.00	0	0
TPDA0 On 10/04/2019 Spot Bond				100.00000	0.00000	101.91753				0.00	0	0
Total TPDA05 SPOT										0.00	0	0
Total For TPDA05										0.00	0	0
TPDA0 On 30/11/2018 Spot Bond				100.00000	0.00000	100.93601				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TPDA06 SPOT										0.00	0	0
Total For TPDA06										0.00	0	0
TPDA06 On 30/11/2020 Spot Bond			8.79500	104.83419	8.79500	104.80967				0.00	0	0
Total TPDA08 SPOT										0.00	0	0
Total For TPDA08										0.00	0	0
TRA2A On 14/12/2018 Spot Bond				100.00000	0.00000	100.01971				0.00	0	0
Total TRA2A1 SPOT										0.00	0	0
Total For TRA2A1										0.00	0	0
TRA2A1 On 14/12/2020 Spot Bond				100.00000	0.00000	100.02523				0.00	0	0
Total TRA2A2 SPOT										0.00	0	0
Total For TRA2A2										0.00	0	0
TRA2A2 On 14/12/2020 Spot Bond			8.99000	104.43420	8.99000	104.40911				0.00	0	0
Total TRA2A3 SPOT										0.00	0	0
Total For TRA2A3										0.00	0	0
TRA2A3 On 14/12/2018 Spot Bond				100.00000	0.00000	100.01985				0.00	0	0
Total TRA2A4 SPOT										0.00	0	0
Total For TRA2A4										0.00	0	0
TRA2A4 On 14/12/2020 Spot Bond				100.00000	0.00000	100.02523				0.00	0	0
Total TRA2A5 SPOT										0.00	0	0
Total For TRA2A5										0.00	0	0
TRA2A5 On 14/12/2020 Spot Bond			8.79000	105.75853	8.79000	105.02936				0.00	0	0
Total TRA2A6 SPOT										0.00	0	0
Total For TRA2A6										0.00	0	0
TRA2A6 On 14/12/2020 Spot Bond				100.00000	0.00000	100.03407				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				100.00000	0.00000	100.03747				0.00	0	0
Total TRA2B2 SPOT										0.00	0	0
Total For TRA2B2										0.00	0	0
TRA2B2 On 14/12/2020 Spot Bond				100.00000	0.00000	100.05170				0.00	0	0
Total TRA2C1 SPOT										0.00	0	0
Total For TRA2C1										0.00	0	0
TRA2C1 On 14/12/2020 Spot Bond				100.00000	0.00000	100.05711				0.00	0	0
Total TRA2C2 SPOT										0.00	0	0
Total For TRA2C2										0.00	0	0
TRA2C2 On 14/12/2020 Spot Bond				100.00000	0.00000	100.09216				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRA2D1 SPOT										0.00	0	0
Total For TRA2D1										0.00	0	0
TRA2D On 14/12/2020 Spot Bond				100.00000	0.00000	100.09216				0.00	0	0
Total TRA2D2 SPOT										0.00	0	0
Total For TRA2D2										0.00	0	0
TRAA2 On 14/06/2019 Spot Bond				100.00000	0.00000	100.03928				0.00	0	0
Total TRAA2 SPOT										0.00	0	0
Total For TRAA2										0.00	0	0
TRAA4 On 14/06/2019 Spot Bond			100.00000	27.78495	100.00000	27.71690				0.00	0	0
Total TRAA4U SPOT										0.00	0	0
Total For TRAA4U										0.00	0	0
TRAB1 On 14/06/2019 Spot Bond				100.00000	0.00000	100.02672				0.00	0	0
Total TRAB1 SPOT										0.00	0	0
Total For TRAB1										0.00	0	0
TRAB2 On 14/06/2019 Spot Bond			100.00000	28.02555	100.00000	27.95691				0.00	0	0
Total TRAB2U SPOT										0.00	0	0
Total For TRAB2U										0.00	0	0
TRAC1 On 14/06/2019 Spot Bond				100.00000	0.00000	100.02740				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	28.22605	100.00000	28.15692				0.00	0	0
Total TRAC2U SPOT										0.00	0	0
Total For TRAC2U										0.00	0	0
TRAD1 On 14/06/2019 Spot Bond				100.00000	0.00000	101.95456				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	30.67214	100.00000	30.59702				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				100.00000	0.00000	102.41161				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	33.35884	100.00000	33.27713				0.00	0	0
Total TRAE2U SPOT										0.00	0	0
Total For TRAE2U										0.00	0	0
TSE01 On 31/07/2019 Spot Bond			100.00000	32.10224	100.00000	32.02447				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSE03L On 31/10/2020 Spot Bond			100.00000	17.69249	100.00000	17.64963				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				100.00000	0.00000	99.20794				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				100.00000	0.00000	95.28477				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				100.00000	0.00000	94.97629				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				100.00000	0.00000	98.60975				0.00	0	0
Total TSP223 SPOT										0.00	0	0
Total For TSP223										0.00	0	0
TSP224 On 24/05/2018 Spot Bond				100.00000	0.00000	94.68880				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				100.00000	0.00000	98.31191				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				100.00000	0.00000	94.43562				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				100.00000	0.00000	94.15043				0.00	0	0
Total TSP227 SPOT										0.00	0	0
Total For TSP227										0.00	0	0
TTO01L On 28/08/2019 Spot Bond			100.00000	31.51279	100.00000	31.43644				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TUHF0 On 26/01/2020 Spot Bond				100.00000	0.00000	101.57142				0.00	0	0
Total TUHF01 SPOT										0.00	0	0
Total For TUHF01										0.00	0	0
TWC23 On 09/10/2017 Spot Bond				100.00000	0.00000	101.58988				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TWC239 SPOT										0.00	0	0
Total For TWC239										0.00	0	0
TWC24 On 13/10/2017 Spot Bond				100.00000	0.00000	101.38794				0.00	0	0
Total TWC240 SPOT										0.00	0	0
Total For TWC240										0.00	0	0
TWC24 On 16/10/2017 Spot Bond				100.00000	0.00000	101.43949				0.00	0	0
Total TWC242 SPOT										0.00	0	0
Total For TWC242										0.00	0	0
TWC24 On 23/10/2017 Spot Bond				100.00000	0.00000	101.18419				0.00	0	0
Total TWC243 SPOT										0.00	0	0
Total For TWC243										0.00	0	0
TWC24 On 26/10/2017 Spot Bond				100.00000	0.00000	101.14264				0.00	0	0
Total TWC244 SPOT										0.00	0	0
Total For TWC244										0.00	0	0
TWC24 On 10/11/2017 Spot Bond				100.00000	0.00000	100.80757				0.00	0	0
Total TWC245 SPOT										0.00	0	0
Total For TWC245										0.00	0	0
TWC24 On 10/11/2017 Spot Bond				100.00000	0.00000	100.68333				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				100.00000	0.00000	100.66262				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				100.00000	0.00000	100.45507				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				100.00000	0.00000	100.39197				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			8.79500	106.08697	8.79500	106.06175				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			10.38000	105.49273	10.38000	105.46324				0.00	0	0
Total UG26 SPOT										0.00	0	0
Total For UG26										0.00	0	0
VCJA11 On 20/07/2025 Spot Bond			100.00000	11.65073	100.00000	11.59949				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VCJA1U SPOT										0.00	0	0
Total For VCJA1U										0.00	0	0
VCJB1L On 20/07/2025 Spot Bond			100.00000	11.48851	100.00000	11.43798				0.00	0	0
Total VCJB1U SPOT										0.00	0	0
Total For VCJB1U										0.00	0	0
VCPA1I On 20/07/2025 Spot Bond			100.00000	11.24992	100.00000	11.20045				0.00	0	0
Total VCPA1U SPOT										0.00	0	0
Total For VCPA1U										0.00	0	0
VCPB1 On 20/07/2025 Spot Bond			100.00000	11.03972	100.00000	10.99117				0.00	0	0
Total VCPB1U SPOT										0.00	0	0
Total For VCPB1U										0.00	0	0
VJA03L On 20/10/2023 Spot Bond			100.00000	9.16792	100.00000	9.14572				0.00	0	0
Total VJA03U SPOT										0.00	0	0
Total For VJA03U										0.00	0	0
VJA04L On 20/01/2024 Spot Bond			100.00000	9.57712	100.00000	9.55392				0.00	0	0
Total VJA04U SPOT										0.00	0	0
Total For VJA04U										0.00	0	0
VJA05L On 20/04/2024 Spot Bond			100.00000	10.14806	100.00000	10.12348				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	10.21953	100.00000	10.19478				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	10.26762	100.00000	10.24275				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	10.30455	100.00000	10.27958				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	9.24306	100.00000	9.21420				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	8.94491	100.00000	8.92324				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	9.33512	100.00000	9.31251				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VJB04U SPOT										0.00	0	0
Total For VJB04U										0.00	0	0
VJB05L On 20/04/2024 Spot Bond			100.00000	9.89414	100.00000	9.87018				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	10.04100	100.00000	10.01668				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	10.07234	100.00000	10.04793				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	10.10947	100.00000	10.08498				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	9.06593	100.00000	9.03763				0.00	0	0
Total VJB09U SPOT										0.00	0	0
Total For VJB09U										0.00	0	0
VKC20 On 29/09/2017 Spot Bond				100.00000	0.00000	99.78699				0.00	0	0
Total VKC20 SPOT										0.00	0	0
Total For VKC20										0.00	0	0
VKC21 On 06/03/2018 Spot Bond				100.00000	0.00000	100.27692				0.00	0	0
Total VKC21 SPOT										0.00	0	0
Total For VKC21										0.00	0	0
VKE01L On 01/04/2018 Spot Bond			100.00000	67.59102	100.00000	67.42728				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				100.00000	0.00000	100.00224				0.00	0	0
Total VKE05 SPOT										0.00	0	0
Total For VKE05										0.00	0	0
VKE06 On 08/05/2018 Spot Bond				100.00000	0.00000	100.99069				0.00	0	1,000,000,000
Total VKE06 SPOT										0.00	0	1,000,000,000
Total For VKE06										0.00	0	1,000,000,000
VKE07 On 08/06/2020 Spot Bond				100.00000	0.00000	100.26437				0.00	0	0
Total VKE07 SPOT										0.00	0	0
Total For VKE07										0.00	0	0
VKE08 On 29/03/2019 Spot Bond				100.00000	0.00000	100.12422				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VKE08 SPOT										0.00	0	0
Total For VKE08										0.00	0	0
VKE09 On 08/07/2020 Spot Bond				100.00000	0.00000	101.77437				0.00	0	0
Total VKE09 SPOT										0.00	0	0
Total For VKE09										0.00	0	0
VKE10 On 08/07/2022 Spot Bond				100.00000	0.00000	101.80532				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	10.37050	100.00000	10.34538				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	5.55000	100.00000	5.53655				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	9.94632	100.00000	9.92222				0.00	0	0
Total VPA05U SPOT										0.00	0	0
Total For VPA05U										0.00	0	0
VPA06L On 20/07/2024 Spot Bond			100.00000	10.04251	100.00000	10.01818				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	9.95223	100.00000	9.92812				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	9.95223	100.00000	9.92812				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	8.98173	100.00000	8.95369				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	10.59374	100.00000	10.56807				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	5.30799	100.00000	5.29514				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	9.63442	100.00000	9.61108				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total VPB05U SPOT									0.00	0	0
Total For VPB05U									0.00	0	0
VPB06L On 20/07/2024 Spot Bond			100.00000	9.80602	100.00000	9.78227			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	9.71200	100.00000	9.68848			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	9.71259	100.00000	9.68905			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	8.76504	100.00000	8.73767			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				100.00000	0.00000	100.43151			0.00	0	0
Total VRI708 SPOT									0.00	0	0
Total For VRI708									0.00	0	0
WRS2L On 25/11/2019 Spot Bond			100.00000	22.50063	100.00000	22.44612			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			2.94000	251.22354	2.94000	251.18734			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			7.40500	105.28052	7.40500	105.25972			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			7.73000	105.82205	7.73000	105.80024			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			8.04500	105.78750	8.04500	105.76482			0.00	0	0
Total WSP5 SPOT									0.00	0	0
Total For WSP5									0.00	0	0
WSP5/f On 28/05/2021 Spot Bond			100.00000	16.17053	100.00000	16.13494			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			6.79000	87.34013	6.79000	87.32428			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total Z083 SPOT									0.00	0	0
Total For Z083									0.00	0	0
Total for SPOT									70,642,111,692,230,000.00	7,399,391,047,800	280,605,065,917
Total for SPOT :									70,642,111,692,230,000.00	399,391,047,800	280,605,065,917
Total Futures									70 642 113 285 510 100.00	399,391,063,350	280,606,052,353
Total Options									0.00	0	70,896
Grand Total:									70,642,113,285,510,100.00	399,391,063,350	280,606,123,249