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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 05/10/2017

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 02/11/2017 Bond Future			10.79697	76.30666	10.76780	76.48456			0.00	0	9,466
ES33 On 01/02/2018 Bond Future			10.90351	77.70869	10.87326	77.89013			0.00	0	0
ES33 On 03/05/2018 Bond Future			11.00789	75.36226	10.97664	75.54672			0.00	0	0
Total ES33 Future									0.00	0	9,466
ES33 On 02/11/2017 Bond Future	10.67	Put			601.06000	0.60106	778,960		0.00	0	0
ES33 On 02/11/2017 Bond Future	10.68	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/11/2017 Bond Future	10.68	Put			539.28000	0.53928	717,180		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			662.92000	0.66292	840,820		0.00	0	0
ES33 On 02/11/2017 Bond Future	10.67	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 01/02/2018 Bond Future	11.00	Call			755.87000	0.75587	574,430		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			815.02000	0.81502	633,580		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			696.64000	0.69664	515,200		0.00	0	0
ES33 On 01/02/2018 Bond Future	10.99	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 03/05/2018 Bond Future	11.21	Call			1,361.20000	1.36120	1,176,740		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	03/05/2018	Bond Future	11.21	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	03/05/2018	Bond Future	11.22	Call			1,418.70000	1.41870	1,234,240		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			1,303.63000	1.30363	1,119,170		0.00	0	0
ES33	On	03/05/2018	Bond Future	11.20	Put			0.00000	0.00000	0,000		0.00	0	0
Total ES33 Option												0.00	0	0
Total For ES33												0.00	0	9,466
ES42	On	02/11/2017	Bond Future			11.04063	78.94456	11.01646	79.11057			0.00	0	7,957
ES42	On	01/02/2018	Bond Future			11.14349	80.39506	11.11844	80.56436			0.00	0	0
ES42	On	03/05/2018	Bond Future			11.24932	77.62882	11.22342	77.80093			0.00	0	0
Total ES42 Future												0.00	0	7,957
Total For ES42												0.00	0	7,957
I2025	On	02/11/2017	Bond Future			130.63083	130.63083	130.37305	130.37305			0.00	0	949
I2025	On	01/02/2018	Bond Future			131.73718	131.73718	131.47531	131.47531			0.00	0	0
I2025	On	03/05/2018	Bond Future			134.23736	134.23736	133.96984	133.96984			0.00	0	0
Total I2025 Future												0.00	0	949
I2025	On	02/11/2017	Bond Future	132.98	Put			2,606.95000	2.60695	2,349,170		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.96	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.96	Put			2,586.95000	2.58695	2,329,170		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.97	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.97	Put			2,596.95000	2.59695	2,339,170		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			2,414.69000	2.41469	2,152,820		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			2,424.69000	2.42469	2,162,820		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			2,404.69000	2.40469	2,142,820		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.21	Call			759.84000	0.75984	1,027,360		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			749.84000	0.74984	1,017,360		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			769.84000	0.76984	1,037,360		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	949
I2029	On	02/11/2017	Bond Future			99.93291	99.93291	99.93655	99.93655			0.00	0	1,370
I2029	On	01/02/2018	Bond Future			101.80264	101.80264	101.80697	101.80697			0.00	0	0
I2029	On	03/05/2018	Bond Future			102.71763	102.71763	102.72151	102.72151			0.00	0	0

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Total I2029 Future												0.00	0	1,370
Total For I2029												0.00	0	1,370
I2033	On	02/11/2017	Bond Future			105.07107	105.07107	105.14402	105.14402			0.00	0	5,234
I2033	On	01/02/2018	Bond Future			107.03686	107.03686	107.11189	107.11189			0.00	0	0
I2033	On	03/05/2018	Bond Future			107.98154	107.98154	108.05739	108.05739			0.00	0	0
Total I2033 Future												0.00	0	5,234
I2033	On	02/11/2017	Bond Future	110.08	Put			4,935.98000	4.93598	5,008,930		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.09	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.09	Put			4,945.98000	4.94598	5,018,930		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.07	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.07	Put			4,925.98000	4.92598	4,998,930		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.08	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.65	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.65	Put			2,538.11000	2.53811	2,613,140		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.66	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.66	Put			2,548.11000	2.54811	2,623,140		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.64	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.64	Put			2,528.11000	2.52811	2,603,140		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.70	Call			357.39000	0.35739	281,540		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.70	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.71	Call			347.39000	0.34739	271,540		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.71	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.69	Call			367.39000	0.36739	291,540		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.69	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2033 Option												0.00	0	0
Total For I2033												0.00	0	5,234
I2038	On	02/11/2017	Bond Future			128.90963	128.90963	128.91458	128.91458			0.00	0	19,719
I2038	On	01/02/2018	Bond Future			129.81655	129.81655	129.82234	129.82234			0.00	0	0
I2038	On	03/05/2018	Bond Future			132.28028	132.28028	132.28547	132.28547			0.00	0	0
Total I2038 Future												0.00	0	19,719
I2038	On	02/11/2017	Bond Future	136.80	Put			7,885.42000	7.88542	7,890,370		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.81	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.81	Put			7,895.42000	7.89542	7,900,370		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.82	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.82	Put			7,905.42000	7.90542	7,910,370		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			7,117.66000	7.11766	7,123,450		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			7,127.66000	7.12766	7,133,450		0.00	0	0

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			7,107.66000	7.10766	7,113,450		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			4.53000	0.00453	9,720		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.27	Call			15.47000	0.01547	10,280		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.27	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.28	Call			5.47000	0.00547	0,280		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.28	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												0.00	0	19,719
I2046	On	02/11/2017	Bond Future			123.55900	123.55900	123.56323	123.56323			0.00	0	21,292
I2046	On	01/02/2018	Bond Future			125.87072	125.87072	125.87573	125.87573			0.00	0	0
I2046	On	03/05/2018	Bond Future			126.66140	126.66140	126.66595	126.66595			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			12,746.77000	12.74677	12,751,000		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			12,756.77000	12.75677	12,761,000		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			12,736.77000	12.73677	12,741,000		0.00	0	0
I2046	On	01/02/2018	Bond Future	132.90	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	01/02/2018	Bond Future	132.90	Put			7,024.27000	7.02427	7,029,280		0.00	0	0
I2046	On	01/02/2018	Bond Future	132.91	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	01/02/2018	Bond Future	132.91	Put			7,034.27000	7.03427	7,039,280		0.00	0	0
I2046	On	01/02/2018	Bond Future	132.92	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	01/02/2018	Bond Future	132.92	Put			7,044.27000	7.04427	7,049,280		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.94	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.94	Put			1,274.05000	1.27405	1,278,600		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.95	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.95	Put			1,284.05000	1.28405	1,288,600		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.93	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.93	Put			1,264.05000	1.26405	1,268,600		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												0.00	0	21,292
I2050	On	02/11/2017	Bond Future			132.42814	132.42814	132.43284	132.43284			0.00	0	22,612
I2050	On	01/02/2018	Bond Future			133.23249	133.23249	133.23812	133.23812			0.00	0	0
I2050	On	03/05/2018	Bond Future			135.76093	135.76093	135.76602	135.76602			0.00	0	0
Total I2050 Future												0.00	0	22,612
I2050	On	02/11/2017	Bond Future	144.66	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.66	Put			12,227.16000	12.22716	12,231,860		0.00	0	0

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I2050	On	02/11/2017	Bond Future	144.67	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.67	Put			12,237.16000	12.23716	12,241,860		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			12,217.16000	12.21716	12,221,860		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			7,001.88000	7.00188	7,007,510		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			7,011.88000	7.01188	7,017,510		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.23	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.23	Put			6,991.88000	6.99188	6,997,510		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.62	Call			146.02000	0.14602	140,930		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.62	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.63	Call			136.02000	0.13602	130,930		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.63	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.61	Call			156.02000	0.15602	150,930		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.61	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												0.00	0	22,612
R186	On	02/11/2017	Bond Future			8.65070	115.47024	8.62087	115.67001		7.51	253,110,766.08	2,192	133,379
R186	On	01/02/2018	Bond Future			8.70186	112.29197	8.67069	112.49577		7.32	0.00	0	198
R186	On	03/05/2018	Bond Future			8.75337	114.38002	8.72091	114.58708		7.25	0.00	0	0
Total R186 Future												253,110,766.08	2,192	133,577
R186	On	02/11/2017	Bond Future	8.89	Call			2,135.05000	2.13505	1,970,460	7.74	0.00	0	0
R186	On	02/11/2017	Bond Future	8.89	Put			349.77000	0.34977	384,950	7.74	0.00	0	0
R186	On	02/11/2017	Bond Future	8.90	Call			2,185.68000	2.18568	2,019,710	7.74	0.00	0	0
R186	On	02/11/2017	Bond Future	8.90	Put			334.80000	0.33480	368,600	7.74	0.00	0	0
R186	On	02/11/2017	Bond Future	8.60	Put			1,056.83000	1.05683	1,146,640	7.57	0.00	0	3,750
R186	On	02/11/2017	Bond Future	9.00	Call			2,715.44000	2.71544	2,537,620	7.80	0.00	0	0
R186	On	02/11/2017	Bond Future	8.88	Call			2,085.00000	2.08500	1,921,840	7.73	0.00	0	0
R186	On	02/11/2017	Bond Future	9.00	Put			211.39000	0.21139	233,340	7.80	23,334.00	100	5,000
R186	On	02/11/2017	Bond Future	8.88	Put			365.37000	0.36537	401,980	7.73	0.00	0	0
R186	On	02/11/2017	Bond Future	8.75	Call			1,482.19000	1.48219	1,340,830	7.66	0.00	0	0
R186	On	02/11/2017	Bond Future	8.75	Put			620.83000	0.62083	679,240	7.66	0.00	0	0
R186	On	02/11/2017	Bond Future	8.60	Call			916.78000	0.91678	806,820	7.57	0.00	0	0
R186	On	01/02/2018	Bond Future	8.98	Call			3,100.25000	3.10025	2,958,170	7.60	0.00	0	0
R186	On	01/02/2018	Bond Future	8.98	Put			1,099.62000	1.09962	1,161,340	7.60	0.00	0	0
R186	On	01/02/2018	Bond Future	8.96	Call			3,014.91000	3.01491	2,874,720	7.59	0.00	0	0
R186	On	01/02/2018	Bond Future	8.96	Put			1,142.20000	1.14220	1,205,810	7.59	0.00	0	0
R186	On	01/02/2018	Bond Future	9.25	Call			4,350.00000	4.35000	4,185,730	7.76	0.00	0	0
R186	On	01/02/2018	Bond Future	9.25	Put			641.86000	0.64186	681,390	7.76	0.00	0	820

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	01/02/2018	Bond Future	8.50	Put			2,508.27000	2.50827	2,621,730	7.32	0.00	0	0
R186	On	01/02/2018	Bond Future	8.50	Call			1,383.44000	1.38344	1,293,100	7.32	0.00	0	1,460
R186	On	01/02/2018	Bond Future	8.97	Call			3,057.32000	3.05732	2,916,190	7.59	0.00	0	0
R186	On	01/02/2018	Bond Future	8.97	Put			1,120.63000	1.12063	1,183,300	7.59	0.00	0	0
R186	On	01/02/2018	Bond Future	7.75	Put			6,444.31000	6.44431	6,626,820	7.04	0.00	0	0
R186	On	01/02/2018	Bond Future	7.75	Call			195.25000	0.19525	173,960	7.04	0.00	0	1,460
R186	On	01/02/2018	Bond Future	9.00	Call			3,186.66000	3.18666	3,042,720	7.61	0.00	0	0
R186	On	01/02/2018	Bond Future	9.00	Put			1,058.32000	1.05832	1,118,180	7.61	0.00	0	6,200
R186	On	01/02/2018	Bond Future	8.75	Call			2,187.58000	2.18758	2,068,940	7.47	0.00	0	0
R186	On	01/02/2018	Bond Future	8.75	Put			1,670.00000	1.67000	1,755,160	7.47	0.00	0	820
R186	On	03/05/2018	Bond Future	8.92	Put			2,008.09000	2.00809	2,088,590	7.50	0.00	0	0
R186	On	03/05/2018	Bond Future	8.93	Call			3,307.79000	3.30779	3,180,460	7.50	0.00	0	0
R186	On	03/05/2018	Bond Future	8.93	Put			1,982.94000	1.98294	2,062,670	7.50	0.00	0	0
R186	On	03/05/2018	Bond Future	8.91	Call			3,232.86000	3.23286	3,107,080	7.49	0.00	0	0
R186	On	03/05/2018	Bond Future	8.91	Put			2,033.83000	2.03383	2,115,110	7.49	0.00	0	0
R186	On	03/05/2018	Bond Future	8.92	Call			3,270.05000	3.27005	3,143,490	7.50	0.00	0	0
Total R186 Option												23,334.00	100	19,510
Total For R186												253,134,100.08	2,292	153,087
R197	On	02/11/2017	Bond Future			301.28178	301.28178	301.29408	301.29408			0.00	0	2,350
R197	On	01/02/2018	Bond Future			299.93363	299.93363	299.94801	299.94801			0.00	0	0
R197	On	03/05/2018	Bond Future			305.62580	305.62580	305.63894	305.63894			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			3,875.92000	3.87592	3,888,220		0.00	0	0
R197	On	02/11/2017	Bond Future	305.15	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	02/11/2017	Bond Future	305.15	Put			3,855.92000	3.85592	3,868,220		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			3,865.92000	3.86592	3,878,220		0.00	0	0
R197	On	01/02/2018	Bond Future	301.66	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	01/02/2018	Bond Future	301.66	Put			1,711.99000	1.71199	1,726,370		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			1,721.99000	1.72199	1,736,370		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			1,731.99000	1.73199	1,746,370		0.00	0	0
R197	On	03/05/2018	Bond Future	304.45	Call			1,188.94000	1.18894	1,175,800		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			1,178.94000	1.17894	1,165,800		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			1,198.94000	1.19894	1,185,800		0.00	0	0
R197	On	03/05/2018	Bond Future	304.44	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R197 Option												0.00	0	0
Total For R197												0.00	0	2,350
R202	On	02/11/2017	Bond Future			242.56393	242.56393	242.57326	242.57326		4.24	0.00	0	28,667
R202	On	01/02/2018	Bond Future			243.39232	243.39232	243.40286	243.40286		4.47	0.00	0	0
R202	On	03/05/2018	Bond Future			248.01146	248.01146	248.02115	248.02115		4.40	0.00	0	0
Total R202 Future												0.00	0	28,667
R202	On	02/11/2017	Bond Future	253.90	Put			11,326.88000	11.32688	11,336,180	4.54	0.00	0	0
R202	On	02/11/2017	Bond Future	253.91	Call			0.14000	0.00014	0,110	4.54	0.00	0	0
R202	On	02/11/2017	Bond Future	253.91	Put			11,336.88000	11.33688	11,346,180	4.54	0.00	0	0
R202	On	02/11/2017	Bond Future	253.89	Call			0.14000	0.00014	0,110	4.54	0.00	0	0
R202	On	02/11/2017	Bond Future	253.89	Put			11,316.88000	11.31688	11,326,180	4.54	0.00	0	0
R202	On	02/11/2017	Bond Future	253.90	Call			0.14000	0.00014	0,110	4.54	0.00	0	0
R202	On	01/02/2018	Bond Future	249.07	Call			763.76000	0.76376	753,660	4.80	0.00	0	0
R202	On	01/02/2018	Bond Future	249.07	Put			6,430.90000	6.43090	6,431,340	4.80	0.00	0	0
R202	On	01/02/2018	Bond Future	249.08	Call			761.78000	0.76178	751,700	4.80	0.00	0	0
R202	On	01/02/2018	Bond Future	249.08	Put			6,438.92000	6.43892	6,439,380	4.80	0.00	0	0
R202	On	01/02/2018	Bond Future	249.06	Call			765.74000	0.76574	755,620	4.80	0.00	0	0
R202	On	01/02/2018	Bond Future	249.06	Put			6,422.88000	6.42288	6,423,300	4.80	0.00	0	0
R202	On	03/05/2018	Bond Future	247.48	Call			3,823.96000	3.82396	3,810,410	4.72	0.00	0	0
R202	On	03/05/2018	Bond Future	247.48	Put			3,282.81000	3.28281	3,278,950	4.72	0.00	0	0
R202	On	03/05/2018	Bond Future	247.49	Call			3,818.79000	3.81879	3,805,240	4.72	0.00	0	0
R202	On	03/05/2018	Bond Future	247.49	Put			3,287.64000	3.28764	3,283,780	4.72	0.00	0	0
R202	On	03/05/2018	Bond Future	247.47	Call			3,829.13000	3.82913	3,815,580	4.72	0.00	0	0
R202	On	03/05/2018	Bond Future	247.47	Put			3,277.98000	3.27798	3,274,120	4.72	0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												0.00	0	28,667
R2023	On	02/11/2017	Bond Future			8.00699	100.34349	7.96670	100.51420		4.21	162,355,766.82	1,618	58,432
R2023	On	01/02/2018	Bond Future			8.04544	102.18718	8.00262	102.36129		4.35	0.00	0	0
R2023	On	03/05/2018	Bond Future			8.07564	100.15764	8.03025	100.33461		4.35	0.00	0	0
Total R2023 Future												162,355,766.82	1,618	58,432
R2023	On	02/11/2017	Bond Future	8.57	Put			8.95000	0.00895	11,610	4.38	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.58	Call			2,568.09000	2.56809	2,399,820	4.38	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.58	Put			8.18000	0.00818	10,620	4.38	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.56	Call			2,487.49000	2.48749	2,319,670	4.38	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.56	Put			9.77000	0.00977	12,660	4.38	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.57	Call			2,527.77000	2.52777	2,359,720	4.38	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.32	Put			537.33000	0.53733	589,230	4.54	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.33	Call			1,847.12000	1.84712	1,724,010	4.55	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.33	Put			525.49000	0.52549	576,490	4.55	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.31	Call			1,791.10000	1.79110	1,669,810	4.54	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023	On	01/02/2018	Bond Future	8.31	Put			549.59000	0.54959	602,410	4.54	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.32	Call			1,818.91000	1.81891	1,696,700	4.54	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.28	Call			1,881.13000	1.88113	1,770,120	4.43	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.28	Put			912.17000	0.91217	978,130	4.43	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.29	Call			1,905.77000	1.90577	1,794,000	4.43	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.29	Put			898.26000	0.89826	963,460	4.43	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.27	Call			1,856.93000	1.85693	1,746,690	4.43	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.27	Put			926.54000	0.92654	993,270	4.43	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												162,355,766.82	1,618	58,432
R2030	On	02/11/2017	Bond Future			9.22269	93.27305	9.18794	93.50978			53,445,457.65	573	59,675
R2030	On	01/02/2018	Bond Future			9.28087	90.98204	9.24487	91.22329			0.00	0	0
R2030	On	03/05/2018	Bond Future			9.34255	92.67366	9.30532	92.91908			0.00	0	0
Total R2030 Future												53,445,457.65	573	59,675
R2030	On	02/11/2017	Bond Future	9.35	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.36	Call			1,163.94000	1.16394	927,210		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			1,029.70000	1.02970	792,970		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.34	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.35	Call			1,096.86000	1.09686	860,130		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.38	Call			901.07000	0.90107	659,820		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			967.27000	0.96727	726,020		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			834.81000	0.83481	593,560		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			1,273.39000	1.27339	1,027,970		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.50	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.51	Call			1,338.14000	1.33814	1,092,720		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.51	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.49	Call			1,208.57000	1.20857	963,150		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												53,445,457.65	573	59,675
R2032	On	02/11/2017	Bond Future			9.43919	91.58673	9.41968	91.72864		11.01	254,061,589.02	2,774	35,762
R2032	On	01/02/2018	Bond Future			9.50231	93.26951	9.48211	93.41431		10.39	0.00	0	0
R2032	On	03/05/2018	Bond Future			9.56483	90.84685	9.54400	90.99398		11.04	0.00	0	0
Total R2032 Future												254,061,589.02	2,774	35,762
R2032	On	02/11/2017	Bond Future	9.49	Call			1,405.19000	1.40519	1,305,140	11.01	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.49	Put			895.19000	0.89519	937,050	11.01	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	02/11/2017	Bond Future	9.50	Call			1,446.87000	1.44687	1,345,470	11.01	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.50	Put			864.67000	0.86467	905,180	11.01	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.48	Call			1,364.20000	1.36420	1,265,510	11.00	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.48	Put			926.47000	0.92647	969,690	11.00	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.20	Put			3,415.97000	3.41597	3,499,540	10.36	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.20	Call			1,358.73000	1.35873	1,297,500	10.36	0.00	0	7,500
R2032	On	01/02/2018	Bond Future	9.45	Put			2,372.39000	2.37239	2,436,750	10.54	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.45	Call			2,141.53000	2.14153	2,061,090	10.54	0.00	0	750
R2032	On	01/02/2018	Bond Future	9.40	Put			2,559.66000	2.55966	2,627,800	10.50	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.40	Call			1,967.65000	1.96765	1,890,990	10.50	0.00	0	6,800
R2032	On	01/02/2018	Bond Future	9.30	Put			2,965.45000	2.96545	3,041,290	10.43	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.30	Call			1,644.98000	1.64498	1,576,020	10.43	0.00	0	7,800
R2032	On	01/02/2018	Bond Future	9.56	Call			2,553.02000	2.55302	2,464,530	10.63	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.56	Put			1,996.50000	1.99650	2,052,810	10.63	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.57	Call			2,592.36000	2.59236	2,503,160	10.64	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.57	Put			1,964.74000	1.96474	2,020,340	10.64	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.55	Call			2,514.00000	2.51400	2,426,220	10.62	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.55	Put			2,028.66000	2.02866	2,085,680	10.62	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.70	Call			3,647.31000	3.64731	3,556,300	11.19	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.70	Put			2,553.65000	2.55365	2,609,770	11.19	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.71	Call			3,687.08000	3.68708	3,595,560	11.20	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.71	Put			2,523.96000	2.52396	2,579,570	11.20	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.72	Call			3,726.79000	3.72679	3,634,760	11.21	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.72	Put			2,494.28000	2.49428	2,549,380	11.21	0.00	0	0
Total R2032 Option												0.00	0	22,850
Total For R2032												254,061,589.02	2,774	58,612
R2035	On	02/11/2017	Bond Future			9.62031	95.41845	9.59579	95.61390			252,858,892.50	2,650	40,190
R2035	On	01/02/2018	Bond Future			9.68724	97.17162	9.66188	97.37095			0.00	0	0
R2035	On	03/05/2018	Bond Future			9.74969	94.47836	9.72357	94.68100			0.00	0	0
Total R2035 Future												252,858,892.50	2,650	40,190
R2035	On	02/11/2017	Bond Future	9.59	Put			46.24000	0.04624	241,690		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.60	Call			33.60000	0.03360	0,000		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.60	Put			0.00000	0.00000	161,850		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.61	Call			113.34000	0.11334	0,000		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.61	Put			0.00000	0.00000	82,110		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.59	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.74	Call			611.96000	0.61196	412,630		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			689.86000	0.68986	490,530		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			533.96000	0.53396	334,630		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.73	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/05/2018	Bond Future	9.90	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/05/2018	Bond Future	9.91	Call			1,431.86000	1.43186	1,229,220		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			1,279.85000	1.27985	1,077,210		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			1,355.90000	1.35590	1,153,260		0.00	0	0
Total R2035 Option												0.00	0	0
Total For R2035												252,858,892.50	2,650	40,190
R2037	On	02/11/2017	Bond Future			9.73423	91.62058	9.70968	91.81497		13.21	18,324,116.00	200	54,758
R2037	On	01/02/2018	Bond Future			9.79756	89.04882	9.77221	89.24701		12.46	0.00	0	160
R2037	On	03/05/2018	Bond Future			9.86363	90.70448	9.83752	90.90606		12.69	0.00	0	0
Total R2037 Future												18,324,116.00	200	54,918
R2037	On	02/11/2017	Bond Future	9.67	Call			1,209.52000	1.20952	1,096,870	13.17	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.67	Put			1,525.11000	1.52511	1,606,850	13.17	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.65	Call			1,137.07000	1.13707	1,028,210	13.15	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.65	Put			1,612.38000	1.61238	1,697,910	13.15	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.66	Call			1,173.00000	1.17300	1,062,240	13.16	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.66	Put			1,568.39000	1.56839	1,652,020	13.16	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.81	Put			2,404.26000	2.40426	2,487,480	12.51	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.82	Call			2,740.72000	2.74072	2,624,790	12.52	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.82	Put			2,367.67000	2.36767	2,449,930	12.52	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.83	Call			2,782.10000	2.78210	2,665,210	12.53	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.83	Put			2,331.30000	2.33130	2,412,600	12.53	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.81	Call			2,699.45000	2.69945	2,584,480	12.51	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.98	Call			4,102.35000	4.10235	3,980,360	12.88	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.98	Put			3,010.95000	3.01095	3,090,540	12.88	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.99	Call			4,144.80000	4.14480	4,022,130	12.89	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.99	Put			2,977.59000	2.97759	3,056,500	12.89	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.97	Call			4,059.82000	4.05982	3,938,510	12.88	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.97	Put			3,044.34000	3.04434	3,124,610	12.88	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												18,324,116.00	200	54,918
R204	On	02/11/2017	Bond Future			7.04641	104.03572	7.00803	104.07676		14.53	0.00	0	43,887
R204	On	01/02/2018	Bond Future			6.93012	101.90927	6.87999	101.95134		13.90	0.00	0	0
R204	On	03/05/2018	Bond Future			6.69092	103.80424	6.62073	103.84668		14.57	0.00	0	0
Total R204 Future												0.00	0	43,887
R204	On	02/11/2017	Bond Future	7.75	Call			2,048.94000	2.04894	1,997,280	13.93	0.00	0	0
R204	On	02/11/2017	Bond Future	7.75	Put			1,259.89000	1.25989	1,249,270	13.93	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/11/2017	Bond Future	7.76	Call			2,054.96000	2.05496	2,003,270	13.93	0.00	0	0
R204	On	02/11/2017	Bond Future	7.76	Put			1,255.34000	1.25534	1,244,690	13.93	0.00	0	0
R204	On	02/11/2017	Bond Future	7.74	Call			2,042.93000	2.04293	1,991,290	13.93	0.00	0	0
R204	On	02/11/2017	Bond Future	7.74	Put			1,264.46000	1.26446	1,253,860	13.93	0.00	0	0
R204	On	01/02/2018	Bond Future	7.26	Call			3,260.14000	3.26014	3,224,910	13.31	0.00	0	0
R204	On	01/02/2018	Bond Future	7.26	Put			2,941.92000	2.94192	2,948,760	13.31	0.00	0	0
R204	On	01/02/2018	Bond Future	7.27	Call			3,264.33000	3.26433	3,229,080	13.31	0.00	0	0
R204	On	01/02/2018	Bond Future	7.27	Put			2,937.76000	2.93776	2,944,580	13.31	0.00	0	0
R204	On	01/02/2018	Bond Future	7.25	Call			3,255.96000	3.25596	3,220,740	13.31	0.00	0	0
R204	On	01/02/2018	Bond Future	7.25	Put			2,946.10000	2.94610	2,952,950	13.31	0.00	0	0
R204	On	03/05/2018	Bond Future	7.09	Call			4,529.11000	4.52911	4,496,190	13.95	0.00	0	0
R204	On	03/05/2018	Bond Future	7.09	Put			4,245.97000	4.24597	4,255,490	13.95	0.00	0	0
R204	On	03/05/2018	Bond Future	7.10	Call			4,532.05000	4.53205	4,499,130	13.95	0.00	0	0
R204	On	03/05/2018	Bond Future	7.10	Put			4,242.89000	4.24289	4,252,410	13.95	0.00	0	0
R204	On	03/05/2018	Bond Future	7.08	Call			4,526.16000	4.52616	4,493,260	13.95	0.00	0	0
R204	On	03/05/2018	Bond Future	7.08	Put			4,249.04000	4.24904	4,258,580	13.95	0.00	0	0
Total R204 Option												0.00	0	0
Total For R204												0.00	0	43,887
R2040	On	02/11/2017	Bond Future			9.83452	94.91285	9.81503	95.07718		13.94	0.00	0	17,446
R2040	On	01/02/2018	Bond Future			9.89881	92.15132	9.87869	92.31885		13.13	0.00	0	0
R2040	On	03/05/2018	Bond Future			9.96572	93.86467	9.94501	94.03500		13.37	0.00	0	0
Total R2040 Future												0.00	0	17,446
R2040	On	02/11/2017	Bond Future	9.65	Put			2,291.32000	2.29132	2,374,540	13.74	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.66	Call			911.36000	0.91136	828,590	13.75	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.66	Put			2,235.64000	2.23564	2,317,200	13.75	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.67	Call			942.75000	0.94275	858,330	13.76	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.67	Put			2,180.69000	2.18069	2,260,600	13.76	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.65	Call			880.57000	0.88057	799,460	13.74	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.88	Call			2,801.66000	2.80166	2,704,400	13.25	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.88	Put			2,790.74000	2.79074	2,861,010	13.25	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.89	Call			2,843.99000	2.84399	2,745,930	13.25	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.89	Put			2,749.76000	2.74976	2,819,230	13.25	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.87	Call			2,759.45000	2.75945	2,662,990	13.24	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.87	Put			2,831.97000	2.83197	2,903,040	13.24	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.06	Call			4,360.77000	4.36077	4,256,990	13.65	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.06	Put			3,421.48000	3.42148	3,488,030	13.65	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.07	Call			4,405.36000	4.40536	4,301,020	13.66	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.07	Put			3,385.13000	3.38513	3,451,120	13.66	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.08	Call			4,450.15000	4.45015	4,345,260	13.67	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.08	Put			3,349.09000	3.34909	3,414,530	13.67	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R2040 Option									0.00	0	0
Total For R2040									0.00	0	17,446
R2044 On 02/11/2017 Bond Future			9.83873	92.15301	9.81417	92.36309		14.66	1,566,601.17	17	26,425
R2044 On 01/02/2018 Bond Future			9.90035	89.46590	9.87501	89.68011		13.78	0.00	0	0
R2044 On 03/05/2018 Bond Future			9.96436	91.12928	9.93829	91.34711		14.05	0.00	0	0
Total R2044 Future									1,566,601.17	17	26,425
R2044 On 02/11/2017 Bond Future	9.67	Put			2,218.74000	2.21874	2,327,180	14.46	0.00	0	0
R2044 On 02/11/2017 Bond Future	9.68	Call			1,001.32000	1.00132	897,620	14.47	0.00	0	0
R2044 On 02/11/2017 Bond Future	9.68	Put			2,163.88000	2.16388	2,270,260	14.47	0.00	0	0
R2044 On 02/11/2017 Bond Future	9.66	Call			936.42000	0.93642	836,830	14.46	0.00	0	0
R2044 On 02/11/2017 Bond Future	9.66	Put			2,274.46000	2.27446	2,384,950	14.46	0.00	0	0
R2044 On 02/11/2017 Bond Future	9.67	Call			968.51000	0.96851	866,870	14.46	0.00	0	0
R2044 On 01/02/2018 Bond Future	9.91	Call			3,003.17000	3.00317	2,878,510	13.93	0.00	0	0
R2044 On 01/02/2018 Bond Future	9.91	Put			2,707.62000	2.70762	2,797,170	13.93	0.00	0	0
R2044 On 01/02/2018 Bond Future	9.89	Call			2,915.62000	2.91562	2,792,980	13.92	0.00	0	0
R2044 On 01/02/2018 Bond Future	9.89	Put			2,788.80000	2.78880	2,880,370	13.92	0.00	0	0
R2044 On 01/02/2018 Bond Future	9.90	Call			2,959.13000	2.95913	2,835,480	13.92	0.00	0	0
R2044 On 01/02/2018 Bond Future	9.90	Put			2,747.87000	2.74787	2,838,430	13.92	0.00	0	0
R2044 On 03/05/2018 Bond Future	10.10	Call			4,655.24000	4.65524	4,521,590	14.37	0.00	0	0
R2044 On 03/05/2018 Bond Future	10.10	Put			3,318.56000	3.31856	3,402,740	14.37	0.00	0	0
R2044 On 03/05/2018 Bond Future	10.11	Call			4,701.19000	4.70119	4,566,850	14.38	0.00	0	0
R2044 On 03/05/2018 Bond Future	10.11	Put			3,282.97000	3.28297	3,366,460	14.38	0.00	0	0
R2044 On 03/05/2018 Bond Future	10.09	Call			4,609.48000	4.60948	4,476,530	14.36	0.00	0	0
R2044 On 03/05/2018 Bond Future	10.09	Put			3,354.46000	3.35446	3,439,340	14.36	0.00	0	0
Total R2044 Option									0.00	0	0
Total For R2044									1,566,601.17	17	26,425
R2048 On 02/11/2017 Bond Future			9.79398	91.54724	9.76943	91.76353		14.53	21,147,412.44	231	87,525
R2048 On 01/02/2018 Bond Future			9.85639	93.22929	9.83106	93.44981		13.67	0.00	0	170
R2048 On 03/05/2018 Bond Future			9.91456	90.52608	9.88852	90.75034		14.59	0.00	0	0
Total R2048 Future									21,147,412.44	231	87,695
R2048 On 02/11/2017 Bond Future	9.65	Call			1,028.73000	1.02873	920,800	14.47	0.00	0	0
R2048 On 02/11/2017 Bond Future	9.65	Put			2,094.15000	2.09415	2,202,510	14.47	0.00	0	0
R2048 On 02/11/2017 Bond Future	9.66	Call			1,064.04000	1.06404	953,930	14.48	0.00	0	0
R2048 On 02/11/2017 Bond Future	9.66	Put			2,039.40000	2.03940	2,145,580	14.48	0.00	0	0
R2048 On 02/11/2017 Bond Future	9.64	Call			994.19000	0.99419	888,450	14.46	0.00	0	0
R2048 On 02/11/2017 Bond Future	9.64	Put			2,149.83000	2.14983	2,260,380	14.46	0.00	0	0
R2048 On 01/02/2018 Bond Future	9.90	Call			3,250.05000	3.25005	3,118,270	13.81	0.00	0	0
R2048 On 01/02/2018 Bond Future	9.90	Put			2,652.11000	2.65211	2,740,850	13.81	0.00	0	0
R2048 On 01/02/2018 Bond Future	9.91	Call			3,296.66000	3.29666	3,163,850	13.82	0.00	0	0
R2048 On 01/02/2018 Bond Future	9.91	Put			2,612.58000	2.61258	2,700,290	13.82	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048	On	01/02/2018	Bond Future	9.89	Call			3,203.77000	3.20377	3,073,010	13.80	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.89	Put			2,692.13000	2.69213	2,781,890	13.80	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.06	Call			4,836.60000	4.83660	4,698,130	14.90	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.06	Put			3,377.92000	3.37792	3,463,710	14.90	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.07	Call			4,883.93000	4.88393	4,744,750	14.91	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.07	Put			3,341.49000	3.34149	3,426,570	14.91	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.05	Call			4,789.20000	4.78920	4,651,450	14.89	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.05	Put			3,414.42000	3.41442	3,500,930	14.89	0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												21,147,412.44	231	87,695
R207	On	02/11/2017	Bond Future			7.36738	102.01703	7.32576	102.09972		1.24	2,754,459.81	27	41,044
R207	On	01/02/2018	Bond Future			7.35315	100.25035	7.30559	100.33486		1.53	0.00	0	0
R207	On	03/05/2018	Bond Future			7.33544	102.11443	7.28061	102.20009		1.36	0.00	0	0
Total R207 Future												2,754,459.81	27	41,044
R207	On	02/11/2017	Bond Future	8.04	Call			1,407.15000	1.40715	1,324,470	1.38	0.00	0	0
R207	On	02/11/2017	Bond Future	8.04	Put			0.02000	0.00002	0,030	1.38	0.00	0	0
R207	On	02/11/2017	Bond Future	8.05	Call			1,426.66000	1.42666	1,343,990	1.38	0.00	0	0
R207	On	02/11/2017	Bond Future	8.05	Put			0.01000	0.00001	0,030	1.38	0.00	0	0
R207	On	02/11/2017	Bond Future	8.03	Call			1,387.62000	1.38762	1,304,950	1.38	0.00	0	0
R207	On	02/11/2017	Bond Future	8.03	Put			0.02000	0.00002	0,040	1.38	0.00	0	0
R207	On	01/02/2018	Bond Future	7.61	Call			702.73000	0.70273	641,830	1.63	0.00	0	0
R207	On	01/02/2018	Bond Future	7.61	Put			163.43000	0.16343	187,040	1.63	0.00	0	0
R207	On	01/02/2018	Bond Future	7.62	Call			715.63000	0.71563	654,200	1.63	0.00	0	0
R207	On	01/02/2018	Bond Future	7.62	Put			158.68000	0.15868	181,760	1.63	0.00	0	0
R207	On	01/02/2018	Bond Future	7.60	Call			689.75000	0.68975	629,380	1.63	0.00	0	0
R207	On	01/02/2018	Bond Future	7.60	Put			168.10000	0.16810	192,240	1.63	0.00	0	0
R207	On	03/05/2018	Bond Future	7.57	Call			710.77000	0.71077	654,650	1.45	0.00	0	0
R207	On	03/05/2018	Bond Future	7.57	Put			259.74000	0.25974	289,280	1.45	0.00	0	0
R207	On	03/05/2018	Bond Future	7.58	Call			721.54000	0.72154	664,990	1.46	0.00	0	0
R207	On	03/05/2018	Bond Future	7.58	Put			254.97000	0.25497	284,080	1.46	0.00	0	0
R207	On	03/05/2018	Bond Future	7.56	Call			700.09000	0.70009	644,380	1.45	0.00	0	0
R207	On	03/05/2018	Bond Future	7.56	Put			264.60000	0.26460	294,550	1.45	0.00	0	0
Total R207 Option												0.00	0	0
Total For R207												2,754,459.81	27	41,044
R208	On	02/11/2017	Bond Future			7.60097	98.18901	7.56016	98.30745		2.27	12,273,626.25	125	31,646
R208	On	01/02/2018	Bond Future			7.61731	99.99311	7.57278	100.11398		2.62	0.00	0	0
R208	On	03/05/2018	Bond Future			7.62625	98.45132	7.57761	98.57405		2.45	0.00	0	0
Total R208 Future												12,273,626.25	125	31,646
R208	On	02/11/2017	Bond Future	8.19	Call			1,809.35000	1.80935	1,691,300	2.47	0.00	0	0
R208	On	02/11/2017	Bond Future	8.19	Put			0.79000	0.00079	1,180	2.47	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	02/11/2017	Bond Future	8.20	Call			1,837.64000	1.83764	1,719,540	2.47	0.00	0	0
R208	On	02/11/2017	Bond Future	8.20	Put			0.70000	0.00070	1,040	2.47	0.00	0	0
R208	On	02/11/2017	Bond Future	8.18	Call			1,781.06000	1.78106	1,663,060	2.47	0.00	0	0
R208	On	02/11/2017	Bond Future	8.18	Put			0.90000	0.00090	1,340	2.47	0.00	0	0
R208	On	01/02/2018	Bond Future	7.84	Call			1,054.26000	1.05426	971,340	2.75	0.00	0	0
R208	On	01/02/2018	Bond Future	7.84	Put			331.69000	0.33169	369,640	2.75	0.00	0	0
R208	On	01/02/2018	Bond Future	7.85	Call			1,072.89000	1.07289	989,240	2.75	0.00	0	0
R208	On	01/02/2018	Bond Future	7.85	Put			323.41000	0.32341	360,630	2.75	0.00	0	0
R208	On	01/02/2018	Bond Future	7.83	Call			1,035.57000	1.03557	953,380	2.75	0.00	0	0
R208	On	01/02/2018	Bond Future	7.83	Put			339.92000	0.33992	378,600	2.75	0.00	0	0
R208	On	03/05/2018	Bond Future	7.77	Call			1,031.17000	1.03117	956,840	2.56	0.00	0	0
R208	On	03/05/2018	Bond Future	7.77	Put			546.85000	0.54685	595,250	2.56	0.00	0	0
R208	On	03/05/2018	Bond Future	7.78	Call			1,046.76000	1.04676	971,820	2.57	0.00	0	0
R208	On	03/05/2018	Bond Future	7.78	Put			537.35000	0.53735	585,140	2.57	0.00	0	0
R208	On	03/05/2018	Bond Future	7.79	Call			1,062.47000	1.06247	986,920	2.57	0.00	0	0
R208	On	03/05/2018	Bond Future	7.79	Put			527.98000	0.52798	575,160	2.57	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												12,273,626.25	125	31,646
R209	On	02/11/2017	Bond Future			9.57753	72.11270	9.54789	72.31132		13.31	2,379,719.10	33	125,604
R209	On	01/02/2018	Bond Future			9.63495	73.43775	9.60442	73.64017		12.65	29,375,100.00	400	400
R209	On	03/05/2018	Bond Future			9.69157	71.65405	9.66018	71.85998		13.26	0.00	0	0
Total R209 Future												31,754,819.10	433	126,004
R209	On	02/11/2017	Bond Future	9.53	Call			1,026.34000	1.02634	913,210	13.34	0.00	0	0
R209	On	02/11/2017	Bond Future	9.53	Put			1,146.62000	1.14662	1,232,110	13.34	0.00	0	0
R209	On	02/11/2017	Bond Future	9.54	Call			1,059.35000	1.05935	944,210	13.35	0.00	0	0
R209	On	02/11/2017	Bond Future	9.54	Put			1,112.36000	1.11236	1,195,840	13.35	0.00	0	0
R209	On	02/11/2017	Bond Future	9.52	Call			993.86000	0.99386	882,770	13.33	0.00	0	0
R209	On	02/11/2017	Bond Future	9.52	Put			1,181.50000	1.18150	1,269,030	13.33	0.00	0	0
R209	On	02/11/2017	Bond Future	9.00	Put			3,923.17000	3.92317	4,100,280	13.01	0.00	0	0
R209	On	02/11/2017	Bond Future	9.00	Call			98.57000	0.09857	77,060	13.01	0.00	0	2,248
R209	On	02/11/2017	Bond Future	10.00	Call			3,141.49000	3.14149	2,960,390	13.76	0.00	0	0
R209	On	02/11/2017	Bond Future	10.00	Put			199.58000	0.19958	217,100	13.76	0.00	0	1,138
R209	On	02/11/2017	Bond Future	10.60	Call			6,580.00000	6.58000	6,381,910	14.21	0.00	0	0
R209	On	02/11/2017	Bond Future	10.60	Put			8.00000	0.00800	8,530	14.21	0.00	0	1,300
R209	On	02/11/2017	Bond Future	9.75	Call			1,887.86000	1.88786	1,735,130	13.54	0.00	0	0
R209	On	02/11/2017	Bond Future	9.75	Put			549.75000	0.54975	595,640	13.54	89,346.00	150	6,500
R209	On	02/11/2017	Bond Future	8.30	Put			9,165.32000	9.16532	9,363,810	12.72	0.00	0	0
R209	On	02/11/2017	Bond Future	8.30	Call			0.31000	0.00031	0,180	12.72	0.00	0	2,800
R209	On	02/11/2017	Bond Future	9.58	Call			1,197.58000	1.19758	1,074,550	13.38	0.00	0	0
R209	On	02/11/2017	Bond Future	9.58	Put			982.45000	0.98245	1,058,040	13.38	0.00	0	1,350

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	02/11/2017	Bond Future	9.33	Put			1,985.78000	1.98578	2,112,060	13.21	0.00	0	0
R209	On	02/11/2017	Bond Future	9.33	Call			500.08000	0.50008	427,740	13.21	0.00	0	1,350
R209	On	02/11/2017	Bond Future	9.88	Call			2,511.44000	2.51144	2,341,610	13.66	0.00	0	0
R209	On	02/11/2017	Bond Future	9.88	Put			332.39000	0.33239	361,180	13.66	0.00	0	1,350
R209	On	01/02/2018	Bond Future	10.10	Call			4,125.17000	4.12517	3,970,230	13.19	0.00	0	0
R209	On	01/02/2018	Bond Future	10.10	Put			942.72000	0.94272	990,200	13.19	0.00	0	3,000
R209	On	01/02/2018	Bond Future	9.85	Call			3,056.32000	3.05632	2,921,390	12.97	0.00	0	0
R209	On	01/02/2018	Bond Future	9.85	Put			1,452.07000	1.45207	1,519,560	12.97	0.00	0	7,500
R209	On	01/02/2018	Bond Future	9.73	Call			2,592.72000	2.59272	2,468,820	12.86	0.00	0	0
R209	On	01/02/2018	Bond Future	9.73	Put			1,765.56000	1.76556	1,844,080	12.86	0.00	0	0
R209	On	01/02/2018	Bond Future	9.71	Call			2,518.76000	2.51876	2,396,770	12.84	0.00	0	0
R209	On	01/02/2018	Bond Future	9.71	Put			1,822.37000	1.82237	1,902,800	12.84	0.00	0	0
R209	On	01/02/2018	Bond Future	10.00	Call			3,682.29000	3.68229	3,534,830	13.10	0.00	0	0
R209	On	01/02/2018	Bond Future	10.00	Put			1,124.61000	1.12461	1,179,570	13.10	0.00	0	7,500
R209	On	01/02/2018	Bond Future	9.72	Call			2,555.69000	2.55569	2,432,750	12.85	0.00	0	0
R209	On	01/02/2018	Bond Future	9.72	Put			1,793.87000	1.79387	1,873,350	12.85	0.00	0	0
R209	On	03/05/2018	Bond Future	9.86	Call			3,628.73000	3.62873	3,501,460	13.60	0.00	0	0
R209	On	03/05/2018	Bond Future	9.86	Put			2,332.83000	2.33283	2,411,490	13.60	0.00	0	0
R209	On	03/05/2018	Bond Future	9.84	Call			3,554.73000	3.55473	3,428,850	13.58	0.00	0	0
R209	On	03/05/2018	Bond Future	9.84	Put			2,386.94000	2.38694	2,466,990	13.58	0.00	0	0
R209	On	03/05/2018	Bond Future	9.85	Call			3,591.54000	3.59154	3,464,960	13.59	0.00	0	0
R209	On	03/05/2018	Bond Future	9.85	Put			2,359.65000	2.35965	2,439,000	13.59	0.00	0	0
Total R209 Option												89,346.00	150	36,036
Total For R209												31,844,165.10	583	162,040
R210	On	02/11/2017	Bond Future			185.43274	185.43274	185.43962	185.43962			0.00	0	2,179
R210	On	01/02/2018	Bond Future			188.90213	188.90213	188.91029	188.91029			0.00	0	0
R210	On	03/05/2018	Bond Future			190.06453	190.06453	190.07193	190.07193			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			6,630.38000	6.63038	6,637,260		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			6,640.38000	6.64038	6,647,260		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			6,650.38000	6.65038	6,657,260		0.00	0	0
R210	On	01/02/2018	Bond Future	192.37	Put			3,459.71000	3.45971	3,467,870		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			3,469.71000	3.46971	3,477,870		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			3,449.71000	3.44971	3,457,870		0.00	0	0
R210	On	01/02/2018	Bond Future	192.37	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	03/05/2018	Bond Future	191.45	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/05/2018	Bond Future	191.45	Put			1,378.07000	1.37807	1,385,470		0.00	0	0
R210	On	03/05/2018	Bond Future	191.46	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/05/2018	Bond Future	191.46	Put			1,388.07000	1.38807	1,395,470		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			1,368.07000	1.36807	1,375,470		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			151.21150	151.21150	151.21796	151.21796			756,057.50	5	4,059
R212	On	01/02/2018	Bond Future			152.00239	152.00239	152.00983	152.00983			0.00	0	0
R212	On	03/05/2018	Bond Future			154.88711	154.88711	154.89392	154.89392			0.00	0	0
Total R212 Future												756,057.50	5	4,059
R212	On	02/11/2017	Bond Future	152.41	Put			1,192.04000	1.19204	1,198,500		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			1,202.04000	1.20204	1,208,500		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			1,182.04000	1.18204	1,188,500		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			2,690.17000	2.69017	2,697,610		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			2,700.17000	2.70017	2,707,610		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			2,680.17000	2.68017	2,687,610		0.00	0	0
R212	On	03/05/2018	Bond Future	154.29	Call			603.92000	0.60392	597,110		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			593.92000	0.59392	587,110		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			613.92000	0.61392	607,110		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												756,057.50	5	4,059
R213	On	02/11/2017	Bond Future			9.29344	83.98253	9.26379	84.17928		10.83	0.00	0	62,290
R213	On	01/02/2018	Bond Future			9.35401	85.52564	9.32334	85.72620		10.37	0.00	0	0
R213	On	03/05/2018	Bond Future			9.41006	83.56653	9.37843	83.77052		10.83	0.00	0	0
Total R213 Future												0.00	0	62,290
R213	On	02/11/2017	Bond Future	9.35	Call			1,339.02000	1.33902	1,207,490	10.91	0.00	0	0
R213	On	02/11/2017	Bond Future	9.35	Put			768.73000	0.76873	833,950	10.91	0.00	0	0
R213	On	02/11/2017	Bond Future	9.36	Call			1,378.35000	1.37835	1,244,930	10.91	0.00	0	0
R213	On	02/11/2017	Bond Future	9.36	Put			742.26000	0.74226	805,590	10.91	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	02/11/2017	Bond Future	9.34	Call			1,300.31000	1.30031	1,170,690	10.90	0.00	0	0
R213	On	02/11/2017	Bond Future	9.34	Put			795.89000	0.79589	863,020	10.90	0.00	0	0
R213	On	01/02/2018	Bond Future	9.42	Call			2,381.21000	2.38121	2,261,790	10.50	0.00	0	0
R213	On	01/02/2018	Bond Future	9.42	Put			1,751.38000	1.75138	1,832,520	10.50	0.00	0	0
R213	On	01/02/2018	Bond Future	9.43	Call			2,417.69000	2.41769	2,297,280	10.51	0.00	0	0
R213	On	01/02/2018	Bond Future	9.43	Put			1,723.08000	1.72308	1,803,230	10.51	0.00	0	0
R213	On	01/02/2018	Bond Future	9.41	Call			2,345.20000	2.34520	2,226,770	10.49	0.00	0	0
R213	On	01/02/2018	Bond Future	9.41	Put			1,780.23000	1.78023	1,862,360	10.49	0.00	0	0
R213	On	03/05/2018	Bond Future	9.57	Call			3,448.03000	3.44803	3,323,120	11.08	0.00	0	0
R213	On	03/05/2018	Bond Future	9.57	Put			2,223.05000	2.22305	2,302,130	11.08	0.00	0	0
R213	On	03/05/2018	Bond Future	9.58	Call			3,485.10000	3.48510	3,359,470	11.08	0.00	0	0
R213	On	03/05/2018	Bond Future	9.58	Put			2,196.87000	2.19687	2,275,230	11.08	0.00	0	0
R213	On	03/05/2018	Bond Future	9.56	Call			3,411.15000	3.41115	3,286,950	11.07	0.00	0	0
R213	On	03/05/2018	Bond Future	9.56	Put			2,249.50000	2.24950	2,329,290	11.07	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	62,290
R214	On	02/11/2017	Bond Future			9.72836	71.64211	9.70380	71.81254		14.17	18,483,664.38	258	43,355
R214	On	01/02/2018	Bond Future			9.78865	72.95842	9.76333	73.13224		13.42	29,183,368.00	400	400
R214	On	03/05/2018	Bond Future			9.84474	71.01919	9.81874	71.19595		14.12	0.00	0	0
Total R214 Future												47,667,032.38	658	43,755
R214	On	02/11/2017	Bond Future	9.59	Call			787.63000	0.78763	703,060	14.07	0.00	0	0
R214	On	02/11/2017	Bond Future	9.59	Put			1,586.11000	1.58611	1,671,970	14.07	0.00	0	0
R214	On	02/11/2017	Bond Future	9.60	Call			815.51000	0.81551	729,170	14.08	0.00	0	0
R214	On	02/11/2017	Bond Future	9.60	Put			1,543.24000	1.54324	1,627,330	14.08	0.00	0	0
R214	On	02/11/2017	Bond Future	9.58	Call			760.39000	0.76039	677,580	14.07	0.00	0	0
R214	On	02/11/2017	Bond Future	9.58	Put			1,629.73000	1.62973	1,717,350	14.07	0.00	0	0
R214	On	01/02/2018	Bond Future	9.83	Call			2,485.71000	2.48571	2,382,230	13.50	0.00	0	0
R214	On	01/02/2018	Bond Future	9.83	Put			2,029.53000	2.02953	2,099,870	13.50	0.00	0	0
R214	On	01/02/2018	Bond Future	9.84	Call			2,522.68000	2.52268	2,418,370	13.51	0.00	0	0
R214	On	01/02/2018	Bond Future	9.84	Put			1,998.49000	1.99849	2,068,000	13.51	0.00	0	0
R214	On	01/02/2018	Bond Future	9.82	Call			2,449.01000	2.44901	2,346,360	13.49	0.00	0	0
R214	On	01/02/2018	Bond Future	9.82	Put			2,060.95000	2.06095	2,132,120	13.49	0.00	0	0
R214	On	03/05/2018	Bond Future	9.98	Call			3,644.60000	3.64460	3,536,110	14.34	0.00	0	0
R214	On	03/05/2018	Bond Future	9.98	Put			2,559.87000	2.55987	2,628,140	14.34	0.00	0	0
R214	On	03/05/2018	Bond Future	9.99	Call			3,682.30000	3.68230	3,573,210	14.35	0.00	0	0
R214	On	03/05/2018	Bond Future	9.99	Put			2,531.21000	2.53121	2,598,880	14.35	0.00	0	0
R214	On	03/05/2018	Bond Future	9.97	Call			3,607.29000	3.60729	3,499,390	14.33	0.00	0	0
R214	On	03/05/2018	Bond Future	9.97	Put			2,589.03000	2.58903	2,657,890	14.33	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												47,667,032.38	658	43,755

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total for Bond										1,112,189,276.72	11,753	1,066,996
E170 On 01/08/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total E170 Future										0.00	0	0
Total For E170										0.00	0	0
ES18 On 20/04/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES18 Future										0.00	0	0
Total For ES18										0.00	0	0
ES18A On 20/04/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES18A Future										0.00	0	0
Total For ES18A										0.00	0	0
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23 Future										0.00	0	0
Total For ES23										0.00	0	0
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23A Future										0.00	0	0
Total For ES23A										0.00	0	0
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26 Future										0.00	0	0
Total For ES26										0.00	0	0
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26A Future										0.00	0	0
Total For ES26A										0.00	0	0
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33 Future										0.00	0	0
Total For ES33										0.00	0	0
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33A Future										0.00	0	0
Total For ES33A										0.00	0	0
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES42 Future										0.00	0	0
Total For ES42										0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2025 Future										0.00	0	0
Total For I2025										0.00	0	0
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total I2033 Future										0.00	0	0
Total For I2033										0.00	0	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2038 Future										0.00	0	0
Total For I2038										0.00	0	0
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2046 Future										0.00	0	0
Total For I2046										0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2050 Future										0.00	0	0
Total For I2050										0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186 Future										0.00	0	0
Total For R186										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R207 Future										0.00	0	0
Total For R186/R207										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R208 Future										0.00	0	0
Total For R186/R208										0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R197 Future										0.00	0	0
Total For R197										0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R202 Future										0.00	0	0
Total For R202										0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2023 Future										0.00	0	0
Total For R2023										0.00	0	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2030 Future										0.00	0	0
Total For R2030										0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2032 Future										0.00	0	0
Total For R2032										0.00	0	0
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0

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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	31/03/2036	Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0	0
Total R209 Future												0.00	0	0
Total For R209												0.00	0	0
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R186 Future												0.00	0	0
Total For R209/R186												0.00	0	0
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R204 Future												0.00	0	0
Total For R209/R204												0.00	0	0
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R208 Future												0.00	0	0
Total For R209/R208												0.00	0	0
R210	On	31/03/2028	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R210 Future												0.00	0	0
Total For R210												0.00	0	0
R212	On	31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R212 Future												0.00	0	0
Total For R212												0.00	0	0
R213	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213 Future												0.00	0	0
Total For R213												0.00	0	0
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213/R186 Future												0.00	0	0
Total For R213/R186												0.00	0	0
R214	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214 Future												0.00	0	0
Total For R214												0.00	0	0
R214/R	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214/R209 Future												0.00	0	0
Total For R214/R209												0.00	0	0
Total for Price Contribution												0.00	0	0
GOVI	On	02/11/2017	GOVI			574.51700	574.51700	575.68400	575.68400			0.00	0	672
GOVI	On	01/02/2018	GOVI			585.07300	585.07300	586.26300	586.26300			0.00	0	0
GOVI	On	03/05/2018	GOVI			595.95400	595.95400	597.16300	597.16300			0.00	0	0
Total GOVI Future												0.00	0	672
GOVI	On	02/11/2017	GOVI	572.45	Call			32,340.00000	3.23400	20,670,000		0.00	0	0
GOVI	On	02/11/2017	GOVI	572.45	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	02/11/2017	GOVI	572.46	Call			32,240.00000	3.22400	20,570,000		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			32,440.00000	3.24400	20,770,000		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			52,330.00000	5.23300	40,430,000		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			52,230.00000	5.22300	40,330,000		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			52,430.00000	5.24300	40,530,000		0.00	0	0
GOVI	On	01/02/2018	GOVI	581.02	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	03/05/2018	GOVI	590.29	Call			68,730.00000	6.87300	56,640,000		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			68,930.00000	6.89300	56,840,000		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			68,830.00000	6.88300	56,740,000		0.00	0	0
GOVI	On	03/05/2018	GOVI	590.28	Put			0.00000	0.00000	0,000		0.00	0	0
Total GOVI Option												0.00	0	0
Total For GOVI												0.00	0	672
Total for GOVI												0.00	0	672
AL37	On	02/11/2017	Index Future			556.43400	556.43400	557.27400	557.27400			0.00	0	0
AL37	On	01/02/2018	Index Future			566.65800	566.65800	567.51500	567.51500			0.00	0	0
AL37	On	03/05/2018	Index Future			577.19600	577.19600	578.06700	578.06700			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			640.71400	640.71400	641.82300	641.82300			0.00	0	0
AL7T	On	01/02/2018	Index Future			652.48600	652.48600	653.61800	653.61800			0.00	0	0
AL7T	On	03/05/2018	Index Future			664.62000	664.62000	665.77000	665.77000			0.00	0	0
Total AL7T Future												0.00	0	0
Total For AL7T												0.00	0	0
ALBI	On	02/11/2017	Index Future			575.93000	575.93000	577.05000	577.05000			0.00	0	776
ALBI	On	01/02/2018	Index Future			586.51200	586.51200	587.65400	587.65400			0.00	0	0
ALBI	On	03/05/2018	Index Future			597.41900	597.41900	598.58000	598.58000			0.00	0	0
Total ALBI Future												0.00	0	776
Total For ALBI												0.00	0	776
IGOV	On	02/11/2017	Index Future			250.85800	250.85800	250.83000	250.83000			0.00	0	1,167
IGOV	On	01/02/2018	Index Future			255.55200	255.55200	255.52400	255.52400			0.00	0	0
IGOV	On	03/05/2018	Index Future			260.40200	260.40200	260.37200	260.37200			0.00	0	0
Total IGOV Future												0.00	0	1,167
Total For IGOV												0.00	0	1,167

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for Index									0.00	0	1,943
JIBAR F On 18/10/2017		Jibar Future	7.02000	92.98000	7.02000	92.98000			0.00	0	0
JIBAR F On 15/11/2017		Jibar Future	7.00000	93.00000	7.00000	93.00000			0.00	0	0
JIBAR F On 20/12/2017		Jibar Future	6.90000	93.10000	6.90000	93.10000			0.00	0	0
JIBAR F On 17/01/2018		Jibar Future	6.86000	93.14000	6.86000	93.14000			0.00	0	0
JIBAR F On 21/02/2018		Jibar Future	6.79000	93.21000	6.79000	93.21000			0.00	0	0
JIBAR F On 20/03/2018		Jibar Future	6.75000	93.25000	6.75000	93.25000			0.00	0	2,500
JIBAR F On 18/04/2018		Jibar Future	6.70000	93.30000	6.70000	93.30000			0.00	0	0
JIBAR F On 20/06/2018		Jibar Future	6.67000	93.33000	6.67000	93.33000			0.00	0	0
JIBAR F On 19/09/2018		Jibar Future	6.67000	93.33000	6.67000	93.33000			0.00	0	0
JIBAR F On 19/12/2018		Jibar Future	6.69000	93.31000	6.69000	93.31000			0.00	0	0
JIBAR F On 20/03/2019		Jibar Future	6.73000	93.27000	6.73000	93.27000			0.00	0	0
JIBAR F On 19/06/2019		Jibar Future	6.80000	93.20000	6.80000	93.20000			0.00	0	0
Total Jibar Future									0.00	0	2,500
Total For JIBAR FUTURE									0.00	0	2,500
Total for Jibar									0.00	0	2,500
10Y ST On 17/12/2025		Interest Rate Swap	95.03721	95.03721	94.85383	94.85383			0.00	0	0
10Y ST On 16/03/2026		Interest Rate Swap	92.06670	92.06670	91.87630	91.87630			0.00	0	0
10Y ST On 15/06/2026		Interest Rate Swap	90.83207	90.83207	90.63496	90.63496			0.00	0	0
10Y ST On 21/09/2026		Interest Rate Swap	93.00307	93.00307	92.80305	92.80305			0.00	0	0
10Y ST On 21/12/2026		Interest Rate Swap	96.79341	96.79341	96.59386	96.59386			0.00	0	0
10Y ST On 15/03/2027		Interest Rate Swap	95.38099	95.38099	95.17663	95.17663			0.00	0	0
10Y ST On 21/06/2027		Interest Rate Swap	97.45501	97.45501	97.24975	97.24975			0.00	0	0
10Y ST On 20/09/2027		Interest Rate Swap	101.18615	101.18615	100.98233	100.98233			0.00	0	0
Total 10Y STND Future									0.00	0	0
Total For 10Y STND									0.00	0	0
1Y STN On 21/12/2017		Interest Rate Swap	99.75956	99.75956	99.75956	99.75956			0.00	0	0
1Y STN On 15/03/2018		Interest Rate Swap	99.67734	99.67734	99.67401	99.67401			0.00	0	0
1Y STN On 21/06/2018		Interest Rate Swap	99.78851	99.78851	99.78066	99.78066			0.00	0	0
1Y STN On 20/09/2018		Interest Rate Swap	99.89728	99.89728	99.88636	99.88636			0.00	0	0
Total 1Y STND Future									0.00	0	0
Total For 1Y STND									0.00	0	0
2Y STN On 18/12/2017		Interest Rate Swap	99.79704	99.79704	99.79704	99.79704			0.00	0	0
2Y STN On 16/03/2018		Interest Rate Swap	98.96201	98.96201	98.95871	98.95871			0.00	0	0
2Y STN On 15/06/2018		Interest Rate Swap	98.48186	98.48186	98.47382	98.47382			0.00	0	0
2Y STN On 21/09/2018		Interest Rate Swap	98.36499	98.36499	98.35416	98.35416			0.00	0	0
2Y STN On 21/12/2018		Interest Rate Swap	98.71000	98.71000	98.69000	98.69000			0.00	0	0
2Y STN On 15/03/2019		Interest Rate Swap	99.06954	99.06954	99.05371	99.05371			0.00	0	0
2Y STN On 21/06/2019		Interest Rate Swap	99.42098	99.42098	99.39959	99.39959			0.00	0	0
2Y STN On 20/09/2019		Interest Rate Swap	99.80009	99.80009	99.77457	99.77457			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total 2Y STND Future									0.00	0	0
Total For 2Y STND									0.00	0	0
5Y STN On 17/12/2020 Interest Rate Swap			95.93531	95.93531	95.87322	95.87322			0.00	0	0
5Y STN On 16/03/2021 Interest Rate Swap			95.15779	95.15779	95.08584	95.08584			0.00	0	0
5Y STN On 15/06/2021 Interest Rate Swap			94.34817	94.34817	94.26603	94.26603			0.00	0	0
5Y STN On 21/09/2021 Interest Rate Swap			94.51550	94.51550	94.42439	94.42439			0.00	0	0
5Y STN On 21/12/2021 Interest Rate Swap			96.70640	96.70640	96.61007	96.61007			0.00	0	51
5Y STN On 15/03/2022 Interest Rate Swap			96.84487	96.84487	96.74468	96.74468			0.00	0	0
5Y STN On 21/06/2022 Interest Rate Swap			98.03460	98.03460	97.93095	97.93095			0.00	0	0
5Y STN On 20/09/2022 Interest Rate Swap			100.24401	100.24401	100.13633	100.13633			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 :									1,112,189,276.72	11,753	1,072,162
AA05 On 22/03/2019 Spot Bond			8.51000	101.46906	8.51000	101.44570			0.00	0	0
Total AA05 SPOT									0.00	0	0
Total For AA05									0.00	0	0
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	97.96598			0.00	0	0
Total AA06 SPOT									0.00	0	0
Total For AA06									0.00	0	0
AA06/JI On 15/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AA06/JIBAR SPOT									0.00	0	0
Total For AA06/JIBAR									0.00	0	0
AA07 On 15/04/2021 Spot Bond			9.70500	99.24605	9.70500	99.22036			0.00	0	0
Total AA07 SPOT									0.00	0	0
Total For AA07									0.00	0	0
AB01/R On 24/11/2020 Spot Bond			10.00000	111.30000	10.00000	111.27100			0.00	0	0
Total AB01/R186 SPOT									0.00	0	0
Total For AB01/R186									0.00	0	0
AB010 On 21/11/2017 Spot Bond					0.00000	101.29155			0.00	2,940,000,000	1,470,000,000
Total AB010 SPOT									0.00	2,940,000,000	1,470,000,000
Total For AB010									0.00	2,940,000,000	1,470,000,000
AB011 On 21/11/2018 Spot Bond					0.00000	101.29325			0.00	0	0
Total AB011 SPOT									0.00	0	0
Total For AB011									0.00	0	0
AB013 On 21/11/2018 Spot Bond			8.53500	102.93545	8.53500	102.91207			0.00	0	1,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AB013 SPOT										0.00	0	1,500,000,000
Total For AB013										0.00	0	1,500,000,000
AB014L On 19/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB014U SPOT										0.00	0	0
Total For AB014U										0.00	0	0
AB015L On 19/11/2019 Spot Bond			10.84000	104.20613	10.84000	104.17625				0.00	0	0
Total AB015U SPOT										0.00	0	0
Total For AB015U										0.00	0	0
AB016L On 05/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB016U SPOT										0.00	0	0
Total For AB016U										0.00	0	0
AB017L On 05/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB017U SPOT										0.00	0	0
Total For AB017U										0.00	0	0
AB018L On 04/09/2020 Spot Bond			11.37000	101.09326	11.37000	101.06238				0.00	0	0
Total AB018U SPOT										0.00	0	0
Total For AB018U										0.00	0	0
AB019L On 04/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB019U SPOT										0.00	0	0
Total For AB019U										0.00	0	0
AB020L On 03/09/2022 Spot Bond			11.81000	101.17971	11.81000	101.14764				0.00	0	0
Total AB020U SPOT										0.00	0	0
Total For AB020U										0.00	0	0
AB021L On 03/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB021U SPOT										0.00	0	0
Total For AB021U										0.00	0	0
AB023L On 05/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB023U SPOT										0.00	0	0
Total For AB023U										0.00	0	0
AB024L On 05/05/2021 Spot Bond			100.00000	17.88174	100.00000	17.85380				0.00	0	0
Total AB024U SPOT										0.00	0	0
Total For AB024U										0.00	0	0
AB025L On 20/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB025U SPOT										0.00	0	0
Total For AB025U										0.00	0	0
AB026L On 20/08/2021 Spot Bond			100.00000	16.98976	100.00000	16.95237				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AB026U SPOT										0.00	0	0
Total For AB026U										0.00	0	0
AB028L On 17/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB028U SPOT										0.00	0	0
Total For AB028U										0.00	0	0
AB029L On 25/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB029U SPOT										0.00	0	0
Total For AB029U										0.00	0	0
AB030L On 14/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB030U SPOT										0.00	0	0
Total For AB030U										0.00	0	0
AB031L On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB031U SPOT										0.00	0	0
Total For AB031U										0.00	0	0
AB032L On 29/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB032U SPOT										0.00	0	0
Total For AB032U										0.00	0	0
ABC12L On 25/11/2020 Spot Bond			10.00000	112.13200	10.00000	112.10300				0.00	0	0
Total ABC1234/R2022 SPOT										0.00	0	0
Total For ABC1234/R2022										0.00	0	0
ABCPI3 On 07/12/2023 Spot Bond			4.33000	4.33000	4.33000	270.43417				0.00	0	50,000,000
Total ABCPI3 SPOT										0.00	0	50,000,000
Total For ABCPI3										0.00	0	50,000,000
ABF19L On 21/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABF19U SPOT										0.00	0	0
Total For ABF19U										0.00	0	0
ABFN07 On 17/03/2018 Spot Bond					0.00000	100.71393				0.00	0	0
Total ABFN07 SPOT										0.00	0	0
Total For ABFN07										0.00	0	0
ABFN08 On 17/03/2020 Spot Bond					0.00000	101.83620				0.00	0	0
Total ABFN08 SPOT										0.00	0	0
Total For ABFN08										0.00	0	0
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.53074				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN10 On 28/10/2019 Spot Bond					0.00000	101.40257				0.00	600,000,000	300,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN10 SPOT										0.00	600,000,000	300,000,000
Total For ABFN10										0.00	600,000,000	300,000,000
ABFN1: On 09/04/2019 Spot Bond					0.00000	99.79037				0.00	0	0
Total ABFN12 SPOT										0.00	0	0
Total For ABFN12										0.00	0	0
ABFN1: On 14/05/2020 Spot Bond					0.00000	101.81426				0.00	4,338,000,000	2,169,000,000
Total ABFN13 SPOT										0.00	4,338,000,000	2,169,000,000
Total For ABFN13										0.00	4,338,000,000	2,169,000,000
ABFN1: On 14/05/2022 Spot Bond					0.00000	101.35744				0.00	0	0
Total ABFN14 SPOT										0.00	0	0
Total For ABFN14										0.00	0	0
ABFN1: On 11/11/2020 Spot Bond					0.00000	101.73022				0.00	0	0
Total ABFN15 SPOT										0.00	0	0
Total For ABFN15										0.00	0	0
ABFN1: On 11/11/2022 Spot Bond					0.00000	101.42402				0.00	0	0
Total ABFN16 SPOT										0.00	0	0
Total For ABFN16										0.00	0	0
ABFN1: On 17/05/2019 Spot Bond					0.00000	101.46954				0.00	0	0
Total ABFN17 SPOT										0.00	0	0
Total For ABFN17										0.00	0	0
ABFN1: On 26/09/2023 Spot Bond					0.00000	100.31668				0.00	0	0
Total ABFN18 SPOT										0.00	0	0
Total For ABFN18										0.00	0	0
ABFN2: On 30/05/2020 Spot Bond					0.00000	100.93396				0.00	0	0
Total ABFN20 SPOT										0.00	0	0
Total For ABFN20										0.00	0	0
ABFN2: On 30/05/2022 Spot Bond					0.00000	100.96636				0.00	0	0
Total ABFN21 SPOT										0.00	0	0
Total For ABFN21										0.00	0	0
ABFN2: On 30/05/2024 Spot Bond					0.00000	100.99334				0.00	0	0
Total ABFN22 SPOT										0.00	0	0
Total For ABFN22										0.00	0	0
ABFN2: On 25/05/2027 Spot Bond					0.00000	100.88925				0.00	0	0
Total ABFN23 SPOT										0.00	0	0
Total For ABFN23										0.00	0	0
ABK1 On 07/11/2018 Spot Bond			9.18500	105.52810	9.18500	107.15375				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABK1 SPOT										0.00	0	0
Total For ABK1										0.00	0	0
ABK10 On 14/02/2020 Spot Bond					0.00000	100.21879				0.00	0	0
Total ABK10 SPOT										0.00	0	0
Total For ABK10										0.00	0	0
ABK11 On 20/05/2019 Spot Bond					0.00000	101.86488				0.00	0	0
Total ABK11 SPOT										0.00	0	0
Total For ABK11										0.00	0	0
ABK12 On 20/05/2022 Spot Bond					0.00000	94.64501				0.00	0	0
Total ABK12 SPOT										0.00	0	0
Total For ABK12										0.00	0	0
ABK2 On 24/05/2018 Spot Bond			8.88500	101.14373	8.88500	103.90912				0.00	0	0
Total ABK2 SPOT										0.00	0	0
Total For ABK2										0.00	0	0
ABK3 On 07/11/2018 Spot Bond					0.00000	102.79507				0.00	0	0
Total ABK3 SPOT										0.00	0	0
Total For ABK3										0.00	0	0
ABK3/J On 07/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABK3/JIBAR SPOT										0.00	0	0
Total For ABK3/JIBAR										0.00	0	0
ABK4 On 24/05/2018 Spot Bond				100.00000	0.00000	101.61003				0.00	0	0
Total ABK4 SPOT										0.00	0	0
Total For ABK4										0.00	0	0
ABK4/J On 24/05/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABK4/JIBAR SPOT										0.00	0	0
Total For ABK4/JIBAR										0.00	0	0
ABK5 On 31/10/2018 Spot Bond				100.00000	0.00000	102.08087				0.00	0	0
Total ABK5 SPOT										0.00	0	0
Total For ABK5										0.00	0	0
ABK5/J On 31/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABK5/JIBAR SPOT										0.00	0	0
Total For ABK5/JIBAR										0.00	0	0
ABK6 On 05/06/2020 Spot Bond					0.00000	100.90510				0.00	0	0
Total ABK6 SPOT										0.00	0	0
Total For ABK6										0.00	0	0
ABK7 On 03/06/2019 Spot Bond					0.00000	99.30459				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABK7 SPOT										0.00	0	0
Total For ABK7										0.00	0	0
ABK8 On 03/06/2021 Spot Bond					0.00000	94.60491				0.00	0	0
Total ABK8 SPOT										0.00	0	0
Total For ABK8										0.00	0	0
ABK9 On 18/11/2019 Spot Bond					0.00000	99.42259				0.00	0	0
Total ABK9 SPOT										0.00	0	0
Total For ABK9										0.00	0	0
ABKI01 On 07/11/2018 Spot Bond			4.47000	152.33715	4.47000	153.39578				0.00	0	0
Total ABKI01 SPOT										0.00	0	0
Total For ABKI01										0.00	0	0
ABKI02 On 05/06/2020 Spot Bond			5.83500	5.83500	5.83500	134.28572				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	15.81225	100.00000	15.78593				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			7.58000	93.40226	7.58000	109.58604				0.00	0	0
Total ABKI03 SPOT										0.00	0	0
Total For ABKI03										0.00	0	0
ABKI03 On 13/10/2021 Spot Bond			100.00000	6.85225	100.00000	6.84084				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			8.38000	96.19706	8.38000	109.41908				0.00	0	0
Total ABKI04 SPOT										0.00	0	0
Total For ABKI04										0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			100.00000	7.27656	100.00000	7.25959				0.00	0	0
Total ABKI04/I2025 SPOT										0.00	0	0
Total For ABKI04/I2025										0.00	0	0
ABKS1 On 05/04/2021 Spot Bond					0.00000	86.22196				0.00	0	0
Total ABKS1 SPOT										0.00	0	0
Total For ABKS1										0.00	0	0
ABN05 On 18/04/2021 Spot Bond			3.62000	184.94112	3.62000	184.90565				0.00	0	0
Total ABN05 SPOT										0.00	0	0
Total For ABN05										0.00	0	0
ABN33 On 29/01/2018 Spot Bond			6.05625	6.05625	6.05625	98.20099				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN33 SPOT										0.00	0	0
Total For ABN33										0.00	0	0
ABN34 On 29/01/2018 Spot Bond			6.05625	6.05625	6.05625	98.20099				0.00	0	0
Total ABN34 SPOT										0.00	0	0
Total For ABN34										0.00	0	0
ABN61 On 31/01/2025 Spot Bond			3.35000	3.35000	3.35000	121.63086				0.00	0	0
Total ABN61 SPOT										0.00	0	0
Total For ABN61										0.00	0	0
ABN62 On 31/03/2028 Spot Bond			3.22000	3.22000	3.22000	172.38174				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			3.09000	3.09000	3.09000	223.89673				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			9.56500	9.56500	9.56500	93.30962				0.00	0	0
Total ABN67 SPOT										0.00	0	0
Total For ABN67										0.00	0	0
ABN72 On 17/03/2018 Spot Bond					0.00000	100.83339				0.00	0	0
Total ABN72 SPOT										0.00	0	0
Total For ABN72										0.00	0	0
ABN74 On 09/05/2018 Spot Bond					0.00000	135.10000				0.00	0	0
Total ABN74 SPOT										0.00	0	0
Total For ABN74										0.00	0	0
ABN79 On 21/12/2026 Spot Bond			10.01000	10.01000	10.01000	106.02698				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			8.73000	8.73000	8.73000	94.33639				0.00	0	0
Total ABN80 SPOT										0.00	0	0
Total For ABN80										0.00	0	0
ABN85 On 05/07/2018 Spot Bond					0.00000	100.00000				0.00	0	0
Total ABN85 SPOT										0.00	0	0
Total For ABN85										0.00	0	0
ABN86 On 01/08/2018 Spot Bond					0.00000	100.00000				0.00	0	0
Total ABN86 SPOT										0.00	0	0
Total For ABN86										0.00	0	0
ABN87 On 21/12/2026 Spot Bond			10.55500	10.55500	10.55500	102.80451				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABN87 SPOT									0.00	0	0
Total For ABN87									0.00	0	0
ABN91 On 11/12/2018 Spot Bond					0.00000	100.69887			0.00	182,400,000	60,800,000
Total ABN91 SPOT									0.00	182,400,000	60,800,000
Total For ABN91									0.00	182,400,000	60,800,000
ABN92 On 31/01/2019 Spot Bond					0.00000	101.75439			0.00	150,000,000	0
Total ABN92 SPOT									0.00	150,000,000	0
Total For ABN92									0.00	150,000,000	0
ABS10 On 17/03/2018 Spot Bond			6.36000	102.12831	6.36000	102.11100			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			8.85500	101.72287	8.85500	101.69866		4,958,800,000,000.00	560,000,000	910,000,000	
Total ABS11 SPOT								4,958,800,000,000.00	560,000,000	910,000,000	
Total For ABS11								4,958,800,000,000.00	560,000,000	910,000,000	
ABS12 On 14/05/2020 Spot Bond			8.91000	104.52897	8.91000	104.50422		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	103.86895	9.20000	103.84357		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			9.43500	104.77851	9.43500	104.75226		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			8.69500	105.43474	8.69500	105.41035		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			9.24500	106.09044	9.24500	106.06439		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			9.45500	109.50825	9.45500	109.48076		0.00	0	0	
Total ABS16 SPOT								0.00	0	0	
Total For ABS16								0.00	0	0	
ABS17 On 11/11/2027 Spot Bond			9.89000	109.06206	9.89000	109.03345		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			9.41500	102.27816	9.41500	102.25218		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABS18 SPOT										0.00	0	0
Total For ABS18										0.00	0	0
ABS6 On 01/06/2020 Spot Bond			8.58000	102.03581	8.58000	102.01239				0.00	0	0
Total ABS6 SPOT										0.00	0	0
Total For ABS6										0.00	0	0
ABS7 On 11/09/2026 Spot Bond			9.90500	94.24455	9.90500	94.21938				0.00	0	3,910,000,000
Total ABS7 SPOT										0.00	0	3,910,000,000
Total For ABS7										0.00	0	3,910,000,000
ABS7/R On 11/09/2026 Spot Bond			100.00000	9.45651	100.00000	9.43535				0.00	0	0
Total ABS7/R186 SPOT										0.00	0	0
Total For ABS7/R186										0.00	0	0
ABSI2 On 07/12/2023 Spot Bond			3.46000	3.46000	3.46000	282.85400				0.00	0	0
Total ABSI2 SPOT										0.00	0	0
Total For ABSI2										0.00	0	0
ABSI4 On 31/01/2022 Spot Bond			2.82000	144.47333	2.82000	147.35031				0.00	0	0
Total ABSI4 SPOT										0.00	0	0
Total For ABSI4										0.00	0	0
ABT01L On 12/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABT01U SPOT										0.00	0	0
Total For ABT01U										0.00	0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ACIF1U SPOT										0.00	0	0
Total For ACIF1U										0.00	0	0
ACL02L On 20/03/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ACL02U SPOT										0.00	0	0
Total For ACL02U										0.00	0	0
ACL047 On 22/10/2018 Spot Bond					0.00000	92.01644				0.00	0	0
Total ACL047 SPOT										0.00	0	0
Total For ACL047										0.00	0	0
ACL08€ On 25/11/2020 Spot Bond			10.00000	112.13200	10.00000	112.10300				0.00	0	0
Total ACL089/JIBAR SPOT										0.00	0	0
Total For ACL089/JIBAR										0.00	0	0
ACL09€ On 20/12/2018 Spot Bond					0.00000	100.48673				0.00	0	0
Total ACL095 SPOT										0.00	0	0
Total For ACL095										0.00	0	0
ACL09€ On 20/06/2020 Spot Bond					0.00000	100.49921				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL096 SPOT										0.00	0	0
Total For ACL096										0.00	0	0
ACL097 On 20/12/2025 Spot Bond					0.00000	100.50423				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL098 On 20/12/2025 Spot Bond					0.00000	100.49404				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL100 On 20/12/2017 Spot Bond					0.00000	100.47139				0.00	0	0
Total ACL100 SPOT										0.00	0	0
Total For ACL100										0.00	0	0
ACL104 On 20/12/2019 Spot Bond			8.93000	8.93000	8.93000	102.63141				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL127 On 20/09/2021 Spot Bond					0.00000	216.21125				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL128 On 20/09/2021 Spot Bond					0.00000	216.20285				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL129 On 20/09/2021 Spot Bond					0.00000	100.48148				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL142 On 25/11/2020 Spot Bond			10.00000	112.13200	10.00000	112.10300				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL145 On 20/12/2021 Spot Bond					0.00000	100.48304				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL161 On 20/03/2022 Spot Bond			10.23000	10.23000	10.23000	100.52503				0.00	0	0
Total ACL161 SPOT										0.00	0	0
Total For ACL161										0.00	0	0
ACL167 On 20/06/2019 Spot Bond			9.16500	9.16500	9.16500	103.92317				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL174 On 20/06/2019 Spot Bond					0.00000	100.48167				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL17€ On 20/06/2019 Spot Bond					0.00000	100.45608				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL18€ On 20/06/2019 Spot Bond					0.00000	101.48521				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL18€ On 20/09/2022 Spot Bond					0.00000	100.47893				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL187 On 20/09/2020 Spot Bond					0.00000	100.48496				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL18€ On 20/09/2020 Spot Bond					0.00000	100.49159				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL19€ On 20/09/2022 Spot Bond					0.00000	100.49322				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL194 On 20/09/2022 Spot Bond					0.00000	100.49322				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL19€ On 20/12/2017 Spot Bond					0.00000	100.47139				0.00	0	0
Total ACL196 SPOT										0.00	0	0
Total For ACL196										0.00	0	0
ACL201 On 20/12/2022 Spot Bond					0.00000	100.50192				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL202 On 20/12/2022 Spot Bond					0.00000	100.50192				0.00	0	0
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL203 On 30/01/2023 Spot Bond					0.00000	152.97322				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL204 On 14/02/2023 Spot Bond					0.00000	154.00389				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL204 On 20/03/2018 Spot Bond					0.00000	100.44231				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					0.00000	101.10112				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					0.00000	100.45193				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					0.00000	100.25313				0.00	0	28,600,000
Total ACL213 SPOT										0.00	0	28,600,000
Total For ACL213										0.00	0	28,600,000
ACL213 On 20/09/2020 Spot Bond					0.00000	93.43818				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					0.00000	100.44630				0.00	0	0
Total ACL215 SPOT										0.00	0	0
Total For ACL215										0.00	0	0
ACL215 On 20/12/2018 Spot Bond					0.00000	100.44580				0.00	0	0
Total ACL216 SPOT										0.00	0	0
Total For ACL216										0.00	0	0
ACL216 On 20/12/2023 Spot Bond					0.00000	100.47691				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL217 On 11/05/2020 Spot Bond					0.00000	101.50429				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL218 On 26/01/2021 Spot Bond					0.00000	101.89909				0.00	0	0
Total ACL220 SPOT										0.00	0	0
Total For ACL220										0.00	0	0
ACL220 On 20/09/2021 Spot Bond					0.00000	100.47484				0.00	0	0
Total ACL221 SPOT										0.00	0	0
Total For ACL221										0.00	0	0
ACL221 On 20/09/2021 Spot Bond					0.00000	100.46718				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL222 SPOT										0.00	0	0
Total For ACL222										0.00	0	0
ADCB0 On 08/03/2018 Spot Bond					0.00000	100.62271				0.00	0	0
Total ADCB01 SPOT										0.00	0	0
Total For ADCB01										0.00	0	0
ADCB0 On 08/03/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
ADCB0 On 08/03/2018 Spot Bond			100.00000	88.15985	100.00000	87.95193				0.00	0	0
Total ADCB01/JIBAR SPOT										0.00	0	0
Total For ADCB01/JIBAR										0.00	0	0
ADCB0 On 27/11/2017 Spot Bond					0.00000	101.26303				0.00	0	0
Total ADCB04 SPOT										0.00	0	0
Total For ADCB04										0.00	0	0
ADCB0 On 04/12/2018 Spot Bond					0.00000	100.93132				0.00	0	0
Total ADCB05 SPOT										0.00	0	0
Total For ADCB05										0.00	0	0
ADCB2 On 31/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ADCB2U SPOT										0.00	0	0
Total For ADCB2U										0.00	0	0
AECI00 On 21/12/2017 Spot Bond					0.00000	101.28507				0.00	0	0
Total AECI00 SPOT										0.00	0	0
Total For AECI00										0.00	0	0
AHF2A: On 18/10/2018 Spot Bond					0.00000	102.07017				0.00	0	0
Total AHF2A2 SPOT										0.00	0	0
Total For AHF2A2										0.00	0	0
AHF2B: On 18/10/2018 Spot Bond					0.00000	102.13823				0.00	0	0
Total AHF2B2 SPOT										0.00	0	0
Total For AHF2B2										0.00	0	0
AHF2C: On 18/10/2018 Spot Bond					0.00000	102.36508				0.00	0	0
Total AHF2C2 SPOT										0.00	0	0
Total For AHF2C2										0.00	0	0
AHF3A: On 18/04/2019 Spot Bond					0.00000	102.00213				0.00	0	0
Total AHF3A3 SPOT										0.00	0	0
Total For AHF3A3										0.00	0	0
AHF3A: On 18/04/2019 Spot Bond					0.00000	102.02482				0.00	0	0
Total AHF3A4 SPOT										0.00	0	0
Total For AHF3A4										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF3B: On 18/04/2019 Spot Bond					0.00000	102.59196			0.00	0	0
Total AHF3B2 SPOT									0.00	0	0
Total For AHF3B2									0.00	0	0
AHF3B: On 18/04/2019 Spot Bond					0.00000	102.47856			0.00	0	0
Total AHF3B3 SPOT									0.00	0	0
Total For AHF3B3									0.00	0	0
AHF3C: On 18/04/2019 Spot Bond					0.00000	103.40805			0.00	0	0
Total AHF3C2 SPOT									0.00	0	0
Total For AHF3C2									0.00	0	0
AHF3C: On 18/04/2019 Spot Bond					0.00000	103.06810			0.00	0	0
Total AHF3C3 SPOT									0.00	0	0
Total For AHF3C3									0.00	0	0
AHL01L On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AHL01U SPOT									0.00	0	0
Total For AHL01U									0.00	0	0
AHL1AI On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AHL1AU SPOT									0.00	0	0
Total For AHL1AU									0.00	0	0
AHY2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AHY2U SPOT									0.00	0	0
Total For AHY2U									0.00	0	0
AIG2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AIG2U SPOT									0.00	0	0
Total For AIG2U									0.00	0	0
AIR01 On 15/03/2019 Spot Bond			8.28500	100.97272	8.28500	100.95008			0.00	0	0
Total AIR01 SPOT									0.00	0	0
Total For AIR01									0.00	0	0
AIR02 On 30/04/2023 Spot Bond			10.14500	111.58591	10.14500	111.55574		14,189,837,877,000.00	1,398,702,600	699,351,300	
Total AIR02 SPOT								14,189,837,877,000.00	1,398,702,600	699,351,300	
Total For AIR02								14,189,837,877,000.00	1,398,702,600	699,351,300	
AIR04 On 29/05/2024 Spot Bond			9.53000	101.99276	9.53000	101.96696		0.00	0	0	
Total AIR04 SPOT								0.00	0	0	
Total For AIR04								0.00	0	0	
AIR04U On 26/10/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total AIR04U SPOT								0.00	0	0	
Total For AIR04U								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR05 On 29/05/2030 Spot Bond			10.64500	99.19041	10.64500	99.16247			0.00	0	0
Total AIR05 SPOT									0.00	0	0
Total For AIR05									0.00	0	0
AIRL01 On 30/04/2028 Spot Bond			3.53000	176.93033	3.53000	176.89679			0.00	0	0
Total AIRL01 SPOT									0.00	0	0
Total For AIRL01									0.00	0	0
APF02 On 26/09/2019 Spot Bond					0.00000	100.86852			0.00	0	0
Total APF02 SPOT									0.00	0	0
Total For APF02									0.00	0	0
APF03 On 07/08/2018 Spot Bond					0.00000	101.65610			0.00	0	0
Total APF03 SPOT									0.00	0	0
Total For APF03									0.00	0	0
APF04 On 21/10/2021 Spot Bond					0.00000	102.06713			0.00	0	0
Total APF04 SPOT									0.00	0	0
Total For APF04									0.00	0	0
APF05 On 24/08/2020 Spot Bond					0.00000	101.14615			0.00	0	0
Total APF05 SPOT									0.00	0	0
Total For APF05									0.00	0	0
APF06 On 24/08/2022 Spot Bond					0.00000	101.17726			0.00	0	0
Total APF06 SPOT									0.00	0	0
Total For APF06									0.00	0	0
AS116L On 18/01/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS116U SPOT									0.00	0	0
Total For AS116U									0.00	0	0
AS120L On 01/02/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS120U SPOT									0.00	0	0
Total For AS120U									0.00	0	0
AS126L On 19/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS126U SPOT									0.00	0	0
Total For AS126U									0.00	0	0
AS127L On 19/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS127U SPOT									0.00	0	0
Total For AS127U									0.00	0	0
AS133L On 07/12/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS133U SPOT									0.00	0	0
Total For AS133U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AS139L On 30/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS139U SPOT									0.00	0	0
Total For AS139U									0.00	0	0
AS167L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS167U SPOT									0.00	0	0
Total For AS167U									0.00	0	0
AS168L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS168U SPOT									0.00	0	0
Total For AS168U									0.00	0	0
AS180L On 09/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS180U SPOT									0.00	0	0
Total For AS180U									0.00	0	0
ASN01 On 20/03/2019 Spot Bond					0.00000	100.45614			0.00	0	0
Total ASN011 SPOT									0.00	0	0
Total For ASN011									0.00	0	0
ASN01 On 20/03/2019 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN014 SPOT									0.00	0	0
Total For ASN014									0.00	0	0
ASN02 On 07/12/2033 Spot Bond			3.34000	243.11039	3.34000	243.06556			0.00	0	0
Total ASN022 SPOT									0.00	0	0
Total For ASN022									0.00	0	0
ASN02 On 20/06/2019 Spot Bond					0.00000	99.47066			0.00	0	0
Total ASN028 SPOT									0.00	0	0
Total For ASN028									0.00	0	0
ASN03 On 20/06/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total ASN034 SPOT									0.00	0	0
Total For ASN034									0.00	0	0
ASN03 On 10/11/2019 Spot Bond					0.00000	101.48319			0.00	210,000,000	70,000,000
Total ASN036 SPOT									0.00	210,000,000	70,000,000
Total For ASN036									0.00	210,000,000	70,000,000
ASN03 On 07/12/2033 Spot Bond			3.35500	216.78859	3.35500	216.74850			0.00	0	0
Total ASN037 SPOT									0.00	0	0
Total For ASN037									0.00	0	0
ASN04 On 21/11/2019 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN041 SPOT									0.00	0	0
Total For ASN041									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN04: On 12/03/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN048 SPOT										0.00	0	0
Total For ASN048										0.00	0	0
ASN05: On 19/03/2018 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN051 SPOT										0.00	0	0
Total For ASN051										0.00	0	0
ASN05: On 16/04/2018 Spot Bond					0.00000	99.84278				0.00	0	0
Total ASN057 SPOT										0.00	0	0
Total For ASN057										0.00	0	0
ASN05: On 22/04/2020 Spot Bond					0.00000	101.96919				0.00	0	0
Total ASN058 SPOT										0.00	0	0
Total For ASN058										0.00	0	0
ASN05: On 28/04/2020 Spot Bond					0.00000	101.86051				0.00	0	0
Total ASN059 SPOT										0.00	0	0
Total For ASN059										0.00	0	0
ASN06: On 30/04/2020 Spot Bond					0.00000	101.75420				0.00	120,000,000	0
Total ASN061 SPOT										0.00	120,000,000	0
Total For ASN061										0.00	120,000,000	0
ASN06: On 14/05/2018 Spot Bond					0.00000	99.68240				0.00	0	0
Total ASN062 SPOT										0.00	0	0
Total For ASN062										0.00	0	0
ASN06: On 22/05/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN064 SPOT										0.00	0	0
Total For ASN064										0.00	0	0
ASN06: On 01/06/2018 Spot Bond					0.00000	100.91415				0.00	0	0
Total ASN066 SPOT										0.00	0	0
Total For ASN066										0.00	0	0
ASN06: On 15/06/2018 Spot Bond					0.00000	100.55656				0.00	0	0
Total ASN068 SPOT										0.00	0	0
Total For ASN068										0.00	0	0
ASN06: On 07/02/2020 Spot Bond					0.00000	101.54586				0.00	0	0
Total ASN069 SPOT										0.00	0	0
Total For ASN069										0.00	0	0
ASN07: On 02/07/2018 Spot Bond					0.00000	98.38142				0.00	0	0
Total ASN073 SPOT										0.00	0	0
Total For ASN073										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN07: On 23/07/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN077 SPOT										0.00	0	0
Total For ASN077										0.00	0	0
ASN07: On 20/06/2020 Spot Bond					0.00000	100.53792				0.00	0	0
Total ASN078 SPOT										0.00	0	0
Total For ASN078										0.00	0	0
ASN08: On 20/09/2020 Spot Bond					0.00000	100.46097				0.00	0	0
Total ASN080 SPOT										0.00	0	0
Total For ASN080										0.00	0	0
ASN08: On 10/12/2017 Spot Bond					0.00000	100.70264				0.00	0	0
Total ASN081 SPOT										0.00	0	0
Total For ASN081										0.00	0	0
ASN08: On 20/06/2020 Spot Bond					0.00000	100.14285				0.00	4,074,400,000	2,042,000,000
Total ASN083 SPOT										0.00	4,074,400,000	2,042,000,000
Total For ASN083										0.00	4,074,400,000	2,042,000,000
ASN08: On 03/09/2020 Spot Bond					0.00000	100.97853				0.00	0	0
Total ASN084 SPOT										0.00	0	0
Total For ASN084										0.00	0	0
ASN08: On 25/09/2018 Spot Bond					0.00000	100.30778				0.00	0	0
Total ASN086 SPOT										0.00	0	0
Total For ASN086										0.00	0	0
ASN08: On 01/10/2020 Spot Bond					0.00000	130.28086				0.00	0	0
Total ASN087 SPOT										0.00	0	0
Total For ASN087										0.00	0	0
ASN09: On 08/10/2018 Spot Bond					0.00000	100.00008				0.00	0	0
Total ASN090 SPOT										0.00	0	0
Total For ASN090										0.00	0	0
ASN09: On 16/10/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN091 SPOT										0.00	0	0
Total For ASN091										0.00	0	0
ASN09: On 21/10/2020 Spot Bond					0.00000	102.00160				0.00	100,000,000	0
Total ASN092 SPOT										0.00	100,000,000	0
Total For ASN092										0.00	100,000,000	0
ASN09: On 27/10/2017 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN094 SPOT										0.00	0	0
Total For ASN094										0.00	0	0

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 10/11/2020 Spot Bond					0.00000	101.50427				0.00	96,000,000	0
Total ASN096 SPOT										0.00	96,000,000	0
Total For ASN096										0.00	96,000,000	0
ASN09(On 20/12/2020 Spot Bond					0.00000	75.37660				0.00	0	0
Total ASN099 SPOT										0.00	0	0
Total For ASN099										0.00	0	0
ASN111 On 02/12/2020 Spot Bond					0.00000	100.89361				0.00	0	0
Total ASN111 SPOT										0.00	0	0
Total For ASN111										0.00	0	0
ASN112 On 20/12/2017 Spot Bond					0.00000	100.47394				0.00	0	0
Total ASN112 SPOT										0.00	0	0
Total For ASN112										0.00	0	0
ASN113 On 07/03/2021 Spot Bond					0.00000	100.80954				0.00	150,000,000	50,000,000
Total ASN113 SPOT										0.00	150,000,000	50,000,000
Total For ASN113										0.00	150,000,000	50,000,000
ASN114 On 03/12/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN114 SPOT										0.00	0	0
Total For ASN114										0.00	0	0
ASN115 On 10/12/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN115 SPOT										0.00	0	0
Total For ASN115										0.00	0	0
ASN119 On 27/01/2018 Spot Bond					0.00000	101.76940				0.00	0	0
Total ASN119 SPOT										0.00	0	0
Total For ASN119										0.00	0	0
ASN121 On 20/12/2020 Spot Bond					0.00000	100.60359				0.00	0	0
Total ASN121 SPOT										0.00	0	0
Total For ASN121										0.00	0	0
ASN125 On 20/03/2019 Spot Bond					0.00000	100.46510				0.00	0	0
Total ASN125 SPOT										0.00	0	0
Total For ASN125										0.00	0	0
ASN128 On 24/02/2019 Spot Bond					0.00000	101.15773				0.00	0	0
Total ASN128 SPOT										0.00	0	0
Total For ASN128										0.00	0	0
ASN129 On 24/02/2019 Spot Bond					0.00000	101.15483				0.00	0	0
Total ASN129 SPOT										0.00	0	0
Total For ASN129										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN13(On 24/02/2019 Spot Bond					0.00000	101.13906			0.00	0	0
Total ASN130 SPOT									0.00	0	0
Total For ASN130									0.00	0	0
ASN13(On 03/03/2019 Spot Bond					0.00000	100.88418			0.00	0	0
Total ASN131 SPOT									0.00	0	0
Total For ASN131									0.00	0	0
ASN13(On 03/03/2019 Spot Bond					0.00000	100.87708			0.00	0	0
Total ASN132 SPOT									0.00	0	0
Total For ASN132									0.00	0	0
ASN13(On 20/12/2020 Spot Bond					0.00000	100.59851			0.00	0	0
Total ASN134 SPOT									0.00	0	0
Total For ASN134									0.00	0	0
ASN13(On 05/03/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN135 SPOT									0.00	0	0
Total For ASN135									0.00	0	0
ASN13(On 31/12/2018 Spot Bond					0.00000	88.25000			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			3.55000	143.12998	3.55000	143.10286			0.00	0	0
Total ASN137 SPOT									0.00	0	0
Total For ASN137									0.00	0	0
ASN14(On 30/03/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN140 SPOT									0.00	0	0
Total For ASN140									0.00	0	0
ASN14(On 31/12/2018 Spot Bond					0.00000	88.25000			0.00	0	0
Total ASN141 SPOT									0.00	0	0
Total For ASN141									0.00	0	0
ASN14(On 20/06/2020 Spot Bond					0.00000	102.65079			0.00	0	0
Total ASN143 SPOT									0.00	0	0
Total For ASN143									0.00	0	0
ASN14(On 28/04/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN144 SPOT									0.00	0	0
Total For ASN144									0.00	0	0
ASN14(On 20/06/2021 Spot Bond					0.00000	58.51370			0.00	0	0
Total ASN145 SPOT									0.00	0	0
Total For ASN145									0.00	0	0

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 04/05/2021 Spot Bond					0.00000	101.66960			0.00	120,000,000	0
Total ASN146 SPOT									0.00	120,000,000	0
Total For ASN146									0.00	120,000,000	0
ASN14(On 04/05/2021 Spot Bond					0.00000	101.66960			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			3.59500	142.87296	3.59500	142.84571			0.00	0	0
Total ASN149 SPOT									0.00	0	0
Total For ASN149									0.00	0	0
ASN15(On 31/05/2021 Spot Bond					0.00000	110.70078			0.00	0	0
Total ASN150 SPOT									0.00	0	0
Total For ASN150									0.00	0	0
ASN15(On 02/06/2021 Spot Bond					0.00000	100.91257			0.00	100,000,000	0
Total ASN152 SPOT									0.00	100,000,000	0
Total For ASN152									0.00	100,000,000	0
ASN15(On 31/03/2028 Spot Bond			4.12000	159.01805	4.12000	158.98530			0.00	0	0
Total ASN154 SPOT									0.00	0	0
Total For ASN154									0.00	0	0
ASN15(On 29/06/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN156 SPOT									0.00	0	0
Total For ASN156									0.00	0	0
ASN15(On 06/07/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN157 SPOT									0.00	0	0
Total For ASN157									0.00	0	0
ASN15(On 27/07/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN159 SPOT									0.00	0	0
Total For ASN159									0.00	0	0
ASN16(On 08/08/2021 Spot Bond					0.00000	101.58859			0.00	0	0
Total ASN160 SPOT									0.00	0	0
Total For ASN160									0.00	0	0
ASN16(On 19/08/2021 Spot Bond					0.00000	101.23409			0.00	0	0
Total ASN161 SPOT									0.00	0	0
Total For ASN161									0.00	0	0
ASN16(On 29/08/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN163 SPOT									0.00	0	0
Total For ASN163									0.00	0	0

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 06/09/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN164 SPOT									0.00	0	0
Total For ASN164									0.00	0	0
ASN16: On 20/06/2021 Spot Bond					0.00000	100.50187			0.00	0	0
Total ASN165 SPOT									0.00	0	0
Total For ASN165									0.00	0	0
ASN17: On 22/11/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN172 SPOT									0.00	0	0
Total For ASN172									0.00	0	0
ASN17: On 02/12/2019 Spot Bond					0.00000	100.85583			0.00	0	0
Total ASN174 SPOT									0.00	0	0
Total For ASN174									0.00	0	0
ASN17: On 21/12/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN176 SPOT									0.00	0	0
Total For ASN176									0.00	0	0
ASN17: On 23/12/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN177 SPOT									0.00	0	0
Total For ASN177									0.00	0	0
ASN17: On 30/07/2018 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN178 SPOT									0.00	0	0
Total For ASN178									0.00	0	0
ASN17: On 25/02/2022 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN179 SPOT									0.00	0	0
Total For ASN179									0.00	0	0
ASN18: On 20/06/2022 Spot Bond					0.00000	100.52851			0.00	0	0
Total ASN181 SPOT									0.00	0	0
Total For ASN181									0.00	0	0
ASN18: On 11/10/2017 Spot Bond					0.00000	99.95651			0.00	0	0
Total ASN184 SPOT									0.00	0	0
Total For ASN184									0.00	0	0
ASN18: On 25/04/2022 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN185 SPOT									0.00	0	0
Total For ASN185									0.00	0	0
ASN18: On 05/12/2017 Spot Bond					0.00000	100.74757			0.00	0	0
Total ASN189 SPOT									0.00	0	0
Total For ASN189									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN19(On 12/06/2020 Spot Bond					0.00000	100.65979				0.00	0	0
Total ASN190 SPOT										0.00	0	0
Total For ASN190										0.00	0	0
ASN19 On 15/06/2018 Spot Bond					0.00000	106.67701				0.00	0	0
Total ASN191 SPOT										0.00	0	0
Total For ASN191										0.00	0	0
ASN19 On 27/06/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN192 SPOT										0.00	0	0
Total For ASN192										0.00	0	0
ASN19 On 12/07/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN193 SPOT										0.00	0	0
Total For ASN193										0.00	0	0
ASN19 On 30/06/2022 Spot Bond					0.00000	100.17704				0.00	0	0
Total ASN194 SPOT										0.00	0	0
Total For ASN194										0.00	0	0
ASN19 On 31/01/2038 Spot Bond			3.64000	106.93112	3.64000	106.91060				0.00	0	0
Total ASN195 SPOT										0.00	0	0
Total For ASN195										0.00	0	0
ASN19 On 20/06/2022 Spot Bond					0.00000	100.45087				0.00	0	0
Total ASN196 SPOT										0.00	0	0
Total For ASN196										0.00	0	0
ASN19 On 09/04/2018 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN197 SPOT										0.00	0	0
Total For ASN197										0.00	0	0
ASN19 On 04/05/2018 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN198 SPOT										0.00	0	0
Total For ASN198										0.00	0	0
ASN19 On 01/07/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN199 SPOT										0.00	0	0
Total For ASN199										0.00	0	0
ASN20 On 25/07/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN200 SPOT										0.00	0	0
Total For ASN200										0.00	0	0
ASN20 On 21/07/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN201 SPOT										0.00	0	0
Total For ASN201										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN20: On 18/07/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN202 SPOT										0.00	0	0
Total For ASN202										0.00	0	0
ASN20: On 20/06/2022 Spot Bond					0.00000	100.45507				0.00	0	0
Total ASN203 SPOT										0.00	0	0
Total For ASN203										0.00	0	0
ASN20: On 20/06/2022 Spot Bond					0.00000	100.48410				0.00	0	0
Total ASN204 SPOT										0.00	0	0
Total For ASN204										0.00	0	0
ASN20: On 25/08/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN207 SPOT										0.00	0	0
Total For ASN207										0.00	0	0
ASN20: On 24/08/2021 Spot Bond					0.00000	101.33821				0.00	0	0
Total ASN208 SPOT										0.00	0	0
Total For ASN208										0.00	0	0
ASN20: On 24/08/2025 Spot Bond					0.00000	101.45584				0.00	0	0
Total ASN209 SPOT										0.00	0	0
Total For ASN209										0.00	0	0
ASN21: On 28/08/2020 Spot Bond					0.00000	100.96134				0.00	0	0
Total ASN210 SPOT										0.00	0	0
Total For ASN210										0.00	0	0
ASN21: On 05/03/2018 Spot Bond					0.00000	100.76936				0.00	0	0
Total ASN211 SPOT										0.00	0	0
Total For ASN211										0.00	0	0
ASN21: On 02/09/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN212 SPOT										0.00	0	0
Total For ASN212										0.00	0	0
ASN21: On 01/09/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN213 SPOT										0.00	0	0
Total For ASN213										0.00	0	0
ASN21: On 29/08/2022 Spot Bond					0.00000	100.71418				0.00	0	0
Total ASN214 SPOT										0.00	0	0
Total For ASN214										0.00	0	0
ASN21: On 14/09/2018 Spot Bond					0.00000	100.57820				0.00	0	0
Total ASN215 SPOT										0.00	0	0
Total For ASN215										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN216 On 12/09/2022 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN216 SPOT									0.00	0	0
Total For ASN216									0.00	0	0
ASN217 On 12/09/2022 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN217 SPOT									0.00	0	0
Total For ASN217									0.00	0	0
ASN218 On 19/09/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN218 SPOT									0.00	0	0
Total For ASN218									0.00	0	0
ASN219 On 20/09/2022 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN219 SPOT									0.00	0	0
Total For ASN219									0.00	0	0
ASN38U On 20/12/2017 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ASN38U SPOT									0.00	0	0
Total For ASN38U									0.00	0	0
ASN39U On 20/12/2017 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ASN39U SPOT									0.00	0	0
Total For ASN39U									0.00	0	0
ASN40U On 20/12/2017 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ASN40U SPOT									0.00	0	0
Total For ASN40U									0.00	0	0
ASN50U On 16/03/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ASN50U SPOT									0.00	0	0
Total For ASN50U									0.00	0	0
ASN75U On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ASN75U SPOT									0.00	0	0
Total For ASN75U									0.00	0	0
ASN89U On 02/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ASN89U SPOT									0.00	0	0
Total For ASN89U									0.00	0	0
BAR001 On 12/06/2018 Spot Bond					0.00000	100.62196			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			8.53500	101.39772	8.53500	101.37444			0.00	0	0
Total BAW11 SPOT									0.00	0	0
Total For BAW11									0.00	0	0

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					0.00000	100.68062			0.00	0	0
Total BAW17 SPOT									0.00	0	0
Total For BAW17									0.00	0	0
BAW17 On 05/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BAW17/JIBAR SPOT									0.00	0	0
Total For BAW17/JIBAR									0.00	0	0
BAW18 On 05/12/2020 Spot Bond					0.00000	100.72178			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			9.30500	103.97736	9.30500	103.95151		5,583,000,000,000.00	600,000,000	1,300,000,000	
Total BAW19 SPOT								5,583,000,000,000.00	600,000,000	1,300,000,000	
Total For BAW19								5,583,000,000,000.00	600,000,000	1,300,000,000	
BAW21 On 24/03/2022 Spot Bond			9.40500	100.00926	9.40500	99.98388		0.00	0	30,000,000	
Total BAW21 SPOT								0.00	0	30,000,000	
Total For BAW21								0.00	0	30,000,000	
BAW21 On 24/03/2022 Spot Bond			9.30000	100.38446	9.30000	100.35926		0.00	0	0	
Total BAW21/R208 SPOT								0.00	0	0	
Total For BAW21/R208								0.00	0	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	100.80952		0.00	0	0	
Total BAW22 SPOT								0.00	0	0	
Total For BAW22								0.00	0	0	
BAW24 On 30/09/2019 Spot Bond					0.00000	101.11085		0.00	0	0	
Total BAW24 SPOT								0.00	0	0	
Total For BAW24								0.00	0	0	
BAW25 On 08/05/2020 Spot Bond					0.00000	101.51975		0.00	0	0	
Total BAW25 SPOT								0.00	0	0	
Total For BAW25								0.00	0	0	
BAW26 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total BAW26U SPOT								0.00	0	0	
Total For BAW26U								0.00	0	0	
BAW27 On 11/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total BAW27U SPOT								0.00	0	0	
Total For BAW27U								0.00	0	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	100.83884		0.00	0	0	
Total BAW28 SPOT								0.00	0	0	
Total For BAW28								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA3 On 31/12/2018 Spot Bond					0.00000	100.21554			0.00	0	0
Total BAYA31 SPOT									0.00	0	0
Total For BAYA31									0.00	0	0
BAYA3 On 31/03/2018 Spot Bond					0.00000	100.20952			0.00	0	0
Total BAYA33 SPOT									0.00	0	0
Total For BAYA33									0.00	0	0
BAYA3 On 31/03/2018 Spot Bond					0.00000	100.21419			0.00	0	0
Total BAYA34 SPOT									0.00	0	0
Total For BAYA34									0.00	0	0
BAYA3 On 31/03/2018 Spot Bond					0.00000	99.81465			0.00	0	0
Total BAYA35 SPOT									0.00	0	0
Total For BAYA35									0.00	0	0
BAYA3 On 31/03/2018 Spot Bond					0.00000	99.66681			0.00	0	0
Total BAYA36 SPOT									0.00	0	0
Total For BAYA36									0.00	0	0
BAYA3 On 30/09/2018 Spot Bond					0.00000	99.43201			0.00	0	0
Total BAYA39 SPOT									0.00	0	0
Total For BAYA39									0.00	0	0
BAYA4 On 30/09/2018 Spot Bond					0.00000	100.08594			0.00	0	0
Total BAYA41 SPOT									0.00	0	0
Total For BAYA41									0.00	0	0
BAYA4 On 30/09/2018 Spot Bond					0.00000	100.21454			0.00	0	0
Total BAYA42 SPOT									0.00	0	0
Total For BAYA42									0.00	0	0
BAYA4 On 31/03/2019 Spot Bond					0.00000	100.21465			0.00	0	0
Total BAYA45 SPOT									0.00	0	0
Total For BAYA45									0.00	0	0
BAYA5 On 31/03/2019 Spot Bond					0.00000	100.22555			0.00	0	0
Total BAYA51 SPOT									0.00	0	0
Total For BAYA51									0.00	0	0
BAYA5 On 31/03/2019 Spot Bond					0.00000	100.23060			0.00	0	0
Total BAYA52 SPOT									0.00	0	0
Total For BAYA52									0.00	0	0
BAYA5 On 30/09/2019 Spot Bond					0.00000	100.23073			0.00	0	0
Total BAYA54 SPOT									0.00	0	0
Total For BAYA54									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA55 On 31/03/2018 Spot Bond					0.00000	100.41497				0.00	0	0
Total BAYA55 SPOT										0.00	0	0
Total For BAYA55										0.00	0	0
BAYA57 On 31/03/2022 Spot Bond					0.00000	100.23808				0.00	0	0
Total BAYA57 SPOT										0.00	0	0
Total For BAYA57										0.00	0	0
BAYA58 On 30/06/2020 Spot Bond					0.00000	100.23067				0.00	0	0
Total BAYA58 SPOT										0.00	0	0
Total For BAYA58										0.00	0	0
BAYA59 On 30/06/2022 Spot Bond			13.08500	103.81706	13.08500	103.78131				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			12.35500	12.35500	12.35500	103.51473				0.00	0	0
Total BAYA60 SPOT										0.00	0	0
Total For BAYA60										0.00	0	0
BAYA61 On 30/06/2020 Spot Bond					0.00000	103.43307				0.00	0	0
Total BAYA61 SPOT										0.00	0	0
Total For BAYA61										0.00	0	0
BAYB05 On 30/06/2019 Spot Bond					0.00000	100.27561				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB06 On 31/12/2019 Spot Bond					0.00000	100.27541				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB07 On 31/03/2020 Spot Bond					0.00000	100.27551				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB08 On 30/09/2020 Spot Bond					0.00000	105.16485				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB11 On 30/06/2020 Spot Bond					0.00000	100.28494				0.00	0	0
Total BAYB11 SPOT										0.00	0	0
Total For BAYB11										0.00	0	0
BAYD1U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYD2I On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD3I On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD4I On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5I On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6I On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BC121L On 24/11/2017 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BC121U SPOT										0.00	0	0
Total For BC121U										0.00	0	0
BCJ10 On 12/07/2019 Spot Bond					0.00000	99.93382				0.00	0	0
Total BCJ10 SPOT										0.00	0	0
Total For BCJ10										0.00	0	0
BCJ11 On 14/11/2017 Spot Bond					0.00000	101.27695				0.00	0	0
Total BCJ11 SPOT										0.00	0	0
Total For BCJ11										0.00	0	0
BCJ12 On 23/03/2018 Spot Bond			8.65000	99.03429	8.65000	100.39912				0.00	0	0
Total BCJ12 SPOT										0.00	0	0
Total For BCJ12										0.00	0	0
BCJ13 On 20/04/2018 Spot Bond					0.00000	101.92735				0.00	0	0
Total BCJ13 SPOT										0.00	0	0
Total For BCJ13										0.00	0	0
BD020£ On 28/04/2028 Spot Bond			8.62500	8.62500	8.62500	184.24128				0.00	0	0
Total BD0205 SPOT										0.00	0	0
Total For BD0205										0.00	0	0
BD020€ On 02/03/2028 Spot Bond			8.62500	8.62500	8.62500	184.75962				0.00	0	0
Total BD0206 SPOT										0.00	0	0
Total For BD0206										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BD0302 On 18/04/2028 Spot Bond			9.01000	9.01000	9.01000	93.83401				0.00	0	0
Total BD0302 SPOT										0.00	0	0
Total For BD0302										0.00	0	0
BEER0 On 28/03/2018 Spot Bond			7.78500	99.95941	7.78500	99.93883				0.00	0	0
Total BEER02 SPOT										0.00	0	0
Total For BEER02										0.00	0	0
BG1A7 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1A7U SPOT										0.00	0	0
Total For BG1A7U										0.00	0	0
BG1A8 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1A8U SPOT										0.00	0	0
Total For BG1A8U										0.00	0	0
BG1B2 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1B2U SPOT										0.00	0	0
Total For BG1B2U										0.00	0	0
BG1C2 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1C2U SPOT										0.00	0	0
Total For BG1C2U										0.00	0	0
BG1D2 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1D2U SPOT										0.00	0	0
Total For BG1D2U										0.00	0	0
BG1E2 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1E2U SPOT										0.00	0	0
Total For BG1E2U										0.00	0	0
BG1F2 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1F2U SPOT										0.00	0	0
Total For BG1F2U										0.00	0	0
BGL01 On 19/11/2019 Spot Bond					0.00000	101.97256				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			9.63000	106.46911	9.63000	106.44191				0.00	0	0
Total BGL02 SPOT										0.00	0	0
Total For BGL02										0.00	0	0
BGL03 On 05/02/2020 Spot Bond					0.00000	103.69625				0.00	92,000,000	70,000,000
Total BGL03 SPOT										0.00	92,000,000	70,000,000
Total For BGL03										0.00	92,000,000	70,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BGL04 On 05/02/2020 Spot Bond			10.08000	101.71336	10.08000	101.68619			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			10.95500	102.10204	10.95500	102.07196			0.00	0	0
Total BGL05 SPOT									0.00	0	0
Total For BGL05									0.00	0	0
BGL06 On 04/09/2020 Spot Bond					0.00000	102.14948			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			11.56000	102.09570	11.56000	102.06401			0.00	0	0
Total BGL07 SPOT									0.00	0	0
Total For BGL07									0.00	0	0
BGL08 On 03/09/2022 Spot Bond					0.00000	101.03487			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			10.95500	101.44052	10.95500	101.41064			0.00	0	0
Total BGL09 SPOT									0.00	0	0
Total For BGL09									0.00	0	0
BGL10 On 05/05/2021 Spot Bond					0.00000	101.89987			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			11.33500	104.61867	11.33500	108.42715			0.00	0	0
Total BGL11 SPOT									0.00	0	0
Total For BGL11									0.00	0	0
BGL12 On 20/08/2021 Spot Bond					0.00000	103.54999			0.00	0	90,000,000
Total BGL12 SPOT									0.00	0	90,000,000
Total For BGL12									0.00	0	90,000,000
BGL13 On 20/08/2021 Spot Bond			10.80500	104.48573	10.80500	104.45586			0.00	0	0
Total BGL13 SPOT									0.00	0	0
Total For BGL13									0.00	0	0
BGL14 On 03/11/2021 Spot Bond					0.00000	103.68262			0.00	0	0
Total BGL14 SPOT									0.00	0	0
Total For BGL14									0.00	0	0
BGL15 On 17/03/2022 Spot Bond					0.00000	102.86210			0.00	0	0
Total BGL15 SPOT									0.00	0	0
Total For BGL15									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BGL16 On 25/05/2022 Spot Bond					0.00000	101.35811				0.00	0	0
Total BGL16 SPOT										0.00	0	0
Total For BGL16										0.00	0	0
BGL17 On 14/08/2024 Spot Bond					0.00000	101.68697				0.00	0	0
Total BGL17 SPOT										0.00	0	0
Total For BGL17										0.00	0	0
BGL18 On 30/09/2022 Spot Bond					0.00000	100.27886				0.00	0	0
Total BGL18 SPOT										0.00	0	0
Total For BGL18										0.00	0	0
BGL19 On 29/09/2024 Spot Bond					0.00000	100.28681				0.00	0	0
Total BGL19 SPOT										0.00	0	0
Total For BGL19										0.00	0	0
BGR04 On 28/02/2018 Spot Bond					0.00000	105.34589				0.00	0	0
Total BGR04 SPOT										0.00	0	0
Total For BGR04										0.00	0	0
BGT01 On 12/09/2022 Spot Bond					0.00000	102.26147				0.00	2,000,000,000	1,140,000,000
Total BGT01 SPOT										0.00	2,000,000,000	1,140,000,000
Total For BGT01										0.00	2,000,000,000	1,140,000,000
BID04 On 23/11/2017 Spot Bond					0.00000	101.16072				0.00	36,020,000,000	18,060,000,000
Total BID04 SPOT										0.00	36,020,000,000	18,060,000,000
Total For BID04										0.00	36,020,000,000	18,060,000,000
BID05 On 30/06/2019 Spot Bond					0.00000	99.44348				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			8.43500	103.10528	8.43500	103.08201				0.00	0	2,210,000,000
Total BID06 SPOT										0.00	0	2,210,000,000
Total For BID06										0.00	0	2,210,000,000
BID07 On 30/06/2020 Spot Bond					0.00000	100.16477				0.00	3,100,000,000	1,550,000,000
Total BID07 SPOT										0.00	3,100,000,000	1,550,000,000
Total For BID07										0.00	3,100,000,000	1,550,000,000
BID08 On 30/06/2022 Spot Bond					0.00000	100.16855				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					0.00000	100.37560				0.00	0	0
Total BPPF01 SPOT										0.00	0	0
Total For BPPF01										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BPPF0: On 22/03/2020 Spot Bond					0.00000	100.40751				0.00	0	0
Total BPPF02 SPOT										0.00	0	0
Total For BPPF02										0.00	0	0
BPPF0: On 17/09/2018 Spot Bond					0.00000	100.53737				0.00	0	0
Total BPPF03 SPOT										0.00	0	0
Total For BPPF03										0.00	0	0
BPPF0: On 15/09/2020 Spot Bond					0.00000	100.57167				0.00	0	0
Total BPPF04 SPOT										0.00	0	0
Total For BPPF04										0.00	0	0
BSR17 On 19/06/2018 Spot Bond					0.00000	101.62438				0.00	0	0
Total BSR17 SPOT										0.00	0	0
Total For BSR17										0.00	0	0
BTC18: On 06/10/2017 Spot Bond					0.00000	0.00000				0.00	0	0
Total BTC184 SPOT										0.00	0	0
Total For BTC184										0.00	0	0
BTC18: On 13/10/2017 Spot Bond					0.00000	99.91589				0.00	0	0
Total BTC185 SPOT										0.00	0	0
Total For BTC185										0.00	0	0
BTC18: On 08/11/2017 Spot Bond					0.00000	99.39120				0.00	0	0
Total BTC186 SPOT										0.00	0	0
Total For BTC186										0.00	0	0
BTC18: On 15/11/2017 Spot Bond					0.00000	99.22412				0.00	0	0
Total BTC187 SPOT										0.00	0	0
Total For BTC187										0.00	0	0
BTC18: On 04/12/2017 Spot Bond					0.00000	98.86780				0.00	0	0
Total BTC188 SPOT										0.00	0	0
Total For BTC188										0.00	0	0
BTC18: On 12/12/2017 Spot Bond					0.00000	98.70727				0.00	0	0
Total BTC189 SPOT										0.00	0	0
Total For BTC189										0.00	0	0
BTC19: On 09/01/2018 Spot Bond					0.00000	98.15368				0.00	0	0
Total BTC190 SPOT										0.00	0	0
Total For BTC190										0.00	0	0
BTC19: On 12/01/2018 Spot Bond					0.00000	98.09367				0.00	0	0
Total BTC191 SPOT										0.00	0	0
Total For BTC191										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BTC192 On 17/01/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BTC192 SPOT									0.00	0	0
Total For BTC192									0.00	0	0
BWZ18 On 27/03/2018 Spot Bond					0.00000	100.29376			0.00	0	0
Total BWZ18B SPOT									0.00	0	0
Total For BWZ18B									0.00	0	0
BWZ20 On 27/03/2020 Spot Bond					0.00000	100.30335			0.00	0	0
Total BWZ20A SPOT									0.00	0	0
Total For BWZ20A									0.00	0	0
BWZJ18 On 19/11/2018 Spot Bond					0.00000	101.20754			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					0.00000	101.51242			0.00	0	0
Total BWZJ19 SPOT									0.00	0	0
Total For BWZJ19									0.00	0	0
BWZJ21 On 10/11/2021 Spot Bond					0.00000	101.55315			0.00	0	0
Total BWZJ21 SPOT									0.00	0	0
Total For BWZJ21									0.00	0	0
BX161U On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BX161U SPOT									0.00	0	0
Total For BX161U									0.00	0	0
BX162U On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BX162U SPOT									0.00	0	0
Total For BX162U									0.00	0	0
BX163U On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BX163U SPOT									0.00	0	0
Total For BX163U									0.00	0	0
BX164U On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BX164U SPOT									0.00	0	0
Total For BX164U									0.00	0	0
BYA49U On 30/06/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BYA49U SPOT									0.00	0	0
Total For BYA49U									0.00	0	0
BYB10U On 30/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BYB10U SPOT									0.00	0	0
Total For BYB10U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL12 On 06/09/2018 Spot Bond			14.73500	98.23147	14.73500	98.19290			0.00	0	0
Total CBL12 SPOT									0.00	0	0
Total For CBL12									0.00	0	0
CBL13 On 01/02/2019 Spot Bond					0.00000	103.10870			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			12.53500	100.99897	12.53500	100.96560			0.00	0	0
Total CBL14 SPOT									0.00	0	0
Total For CBL14									0.00	0	0
CBL17 On 23/08/2019 Spot Bond					0.00000	101.56584			0.00	0	0
Total CBL17 SPOT									0.00	0	0
Total For CBL17									0.00	0	0
CBL18 On 23/08/2019 Spot Bond			12.03500	99.82155	12.03500	99.78984			0.00	0	0
Total CBL18 SPOT									0.00	0	0
Total For CBL18									0.00	0	0
CBL20 On 14/12/2019 Spot Bond					0.00000	101.16675			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			9.65500	101.03635	9.65500	101.01047			0.00	0	0
Total CBL22 SPOT									0.00	0	0
Total For CBL22									0.00	0	0
CBL23 On 18/05/2018 Spot Bond					0.00000	101.37155			0.00	0	0
Total CBL23 SPOT									0.00	0	0
Total For CBL23									0.00	0	0
CBL24 On 02/11/2020 Spot Bond					0.00000	101.81423			0.00	165,000,000	55,000,000
Total CBL24 SPOT									0.00	165,000,000	55,000,000
Total For CBL24									0.00	165,000,000	55,000,000
CBL25 On 06/05/2019 Spot Bond					0.00000	101.59268			0.00	0	0
Total CBL25 SPOT									0.00	0	0
Total For CBL25									0.00	0	0
CBL26 On 06/05/2021 Spot Bond			9.95500	108.12588	9.95500	108.09734			0.00	0	0
Total CBL26 SPOT									0.00	0	0
Total For CBL26									0.00	0	0
CBL27 On 12/05/2020 Spot Bond					0.00000	101.40633			0.00	0	0
Total CBL27 SPOT									0.00	0	0
Total For CBL27									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CCT01 On 23/06/2023 Spot Bond			10.43000	112.73199	10.43000	112.70068			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			9.90500	111.98294	9.90500	111.95337		7,924,000,000,000.00		800,000,000	1,000,000,000
Total CCT02 SPOT								7,924,000,000,000.00		800,000,000	1,000,000,000
Total For CCT02								7,924,000,000,000.00		800,000,000	1,000,000,000
CCT03 On 15/03/2025 Spot Bond			10.20500	105.64581	10.20500	105.61678		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			9.93500	111.21653	9.93500	103.09153		0.00		0	0
Total CCT04 SPOT								0.00		0	0
Total For CCT04								0.00		0	0
CGR14 On 13/02/2018 Spot Bond					0.00000	102.75801		0.00		0	0
Total CGR14 SPOT								0.00		0	0
Total For CGR14								0.00		0	0
CGR14 On 25/11/2020 Spot Bond			10.00000	112.13180	10.00000	112.10260		0.00		0	0
Total CGR14/JIBAR SPOT								0.00		0	0
Total For CGR14/JIBAR								0.00		0	0
CGR17 On 24/10/2017 Spot Bond					0.00000	102.28473		0.00		0	0
Total CGR17 SPOT								0.00		0	0
Total For CGR17								0.00		0	0
CGR18 On 04/05/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00		0	0
Total CGR18U SPOT								0.00		0	0
Total For CGR18U								0.00		0	0
CGR19 On 04/06/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00		0	0
Total CGR19U SPOT								0.00		0	0
Total For CGR19U								0.00		0	0
CGR20 On 03/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00		0	0
Total CGR20U SPOT								0.00		0	0
Total For CGR20U								0.00		0	0
CGR21 On 12/10/2020 Spot Bond					0.00000	99.90943		0.00		0	0
Total CGR21 SPOT								0.00		0	0
Total For CGR21								0.00		0	0
CGR23 On 08/02/2019 Spot Bond					0.00000	101.89019		0.00		0	0
Total CGR23 SPOT								0.00		0	0
Total For CGR23								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CGR24 On 08/02/2021 Spot Bond					0.00000	103.42936				0.00	0	0
Total CGR24 SPOT										0.00	0	0
Total For CGR24										0.00	0	0
CGR25 On 27/06/2019 Spot Bond					0.00000	100.36296				0.00	0	0
Total CGR25 SPOT										0.00	0	0
Total For CGR25										0.00	0	0
CGR27 On 25/11/2019 Spot Bond					0.00000	101.37629				0.00	0	0
Total CGR27 SPOT										0.00	0	0
Total For CGR27										0.00	0	0
CGR28 On 08/02/2018 Spot Bond					0.00000	101.50280				0.00	0	0
Total CGR28 SPOT										0.00	0	0
Total For CGR28										0.00	0	0
CGR29 On 08/02/2021 Spot Bond					0.00000	101.94880				0.00	0	0
Total CGR29 SPOT										0.00	0	0
Total For CGR29										0.00	0	0
CGR31 On 27/06/2018 Spot Bond					0.00000	100.28885				0.00	0	0
Total CGR31 SPOT										0.00	0	0
Total For CGR31										0.00	0	0
CGR32 On 21/07/2020 Spot Bond					0.00000	102.48309				0.00	0	0
Total CGR32 SPOT										0.00	0	0
Total For CGR32										0.00	0	0
CGR33 On 22/09/2020 Spot Bond					0.00000	100.50783				0.00	0	0
Total CGR33 SPOT										0.00	0	0
Total For CGR33										0.00	0	0
CGR34 On 21/09/2018 Spot Bond			8.38800	8.38800	8.38800	100.40940				0.00	0	0
Total CGR34 SPOT										0.00	0	0
Total For CGR34										0.00	0	0
CGR35 On 28/02/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CGR35U SPOT										0.00	0	0
Total For CGR35U										0.00	0	0
CGR36 On 02/10/2018 Spot Bond					0.00000	100.16652				0.00	0	0
Total CGR36 SPOT										0.00	0	0
Total For CGR36										0.00	0	0
CIG04 On 30/06/2018 Spot Bond					0.00000	100.78559				0.00	0	0
Total CIG04 SPOT										0.00	0	0
Total For CIG04										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CIG05 On 30/06/2019 Spot Bond					0.00000	101.30086			0.00	0	0
Total CIG05 SPOT									0.00	0	0
Total For CIG05									0.00	0	0
CIG06 On 28/08/2018 Spot Bond					0.00000	101.17274			0.00	0	0
Total CIG06 SPOT									0.00	0	0
Total For CIG06									0.00	0	0
CIG07 On 28/08/2020 Spot Bond					0.00000	102.74555			0.00	0	0
Total CIG07 SPOT									0.00	0	0
Total For CIG07									0.00	0	0
CIG09L On 07/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CIG09U SPOT									0.00	0	0
Total For CIG09U									0.00	0	0
CIG10 On 29/07/2019 Spot Bond					0.00000	101.94525			0.00	0	0
Total CIG10 SPOT									0.00	0	0
Total For CIG10									0.00	0	0
CIG11 On 29/07/2020 Spot Bond					0.00000	101.99660			0.00	0	0
Total CIG11 SPOT									0.00	0	0
Total For CIG11									0.00	0	0
CIG12 On 29/07/2021 Spot Bond					0.00000	102.07858			0.00	0	0
Total CIG12 SPOT									0.00	0	0
Total For CIG12									0.00	0	0
CLA1U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CLA1U SPOT									0.00	0	0
Total For CLA1U									0.00	0	0
CLA2U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CLA2U SPOT									0.00	0	0
Total For CLA2U									0.00	0	0
CLA3U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CLA3U SPOT									0.00	0	0
Total For CLA3U									0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CLB1U SPOT									0.00	0	0
Total For CLB1U									0.00	0	0
CLC1U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CLC1U SPOT									0.00	0	0
Total For CLC1U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN184 On 01/07/2021 Spot Bond			10.11000	102.74387	10.11000	102.71633			0.00	0	0
Total CLN184 SPOT									0.00	0	0
Total For CLN184									0.00	0	0
CLN193 On 29/08/2021 Spot Bond			3.14000	140.18864	3.14000	140.09369			0.00	0	0
Total CLN193 SPOT									0.00	0	0
Total For CLN193									0.00	0	0
CLN198 On 13/09/2021 Spot Bond			3.52000	3.52000	3.52000	137.47603			0.00	0	0
Total CLN198 SPOT									0.00	0	0
Total For CLN198									0.00	0	0
CLN230 On 25/11/2020 Spot Bond			10.00000	112.13200	10.00000	112.10300			0.00	0	0
Total CLN230/JIBAR SPOT									0.00	0	0
Total For CLN230/JIBAR									0.00	0	0
CLN231 On 25/11/2020 Spot Bond			10.00000	112.13200	10.00000	112.10300			0.00	0	0
Total CLN231/JIBAR SPOT									0.00	0	0
Total For CLN231/JIBAR									0.00	0	0
CLN242 On 24/02/2019 Spot Bond			13.50000	96.12002	13.50000	96.08591			0.00	0	0
Total CLN242 SPOT									0.00	0	0
Total For CLN242									0.00	0	0
CLN243 On 24/02/2018 Spot Bond			9.35000	101.12603	9.35000	101.10101			0.00	0	0
Total CLN243 SPOT									0.00	0	0
Total For CLN243									0.00	0	0
CLN262 On 26/03/2019 Spot Bond			8.96500	101.28478	8.96500	101.26024			0.00	0	0
Total CLN262 SPOT									0.00	0	0
Total For CLN262									0.00	0	0
CLN292 On 25/11/2020 Spot Bond			10.00000	112.13200	10.00000	112.10300			0.00	0	0
Total CLN292/JIBAR SPOT									0.00	0	0
Total For CLN292/JIBAR									0.00	0	0
CLN296 On 20/12/2017 Spot Bond					0.00000	100.52095			0.00	0	0
Total CLN296 SPOT									0.00	0	0
Total For CLN296									0.00	0	0
CLN301 On 20/12/2017 Spot Bond					0.00000	154.95526			0.00	0	0
Total CLN301 SPOT									0.00	0	0
Total For CLN301									0.00	0	0
CLN302 On 20/12/2017 Spot Bond					0.00000	100.61170			0.00	0	0
Total CLN302 SPOT									0.00	0	0
Total For CLN302									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN30: On 20/12/2017 Spot Bond					0.00000	156.41166				0.00	0	0
Total CLN303 SPOT										0.00	0	0
Total For CLN303										0.00	0	0
CLN30: On 20/12/2017 Spot Bond					0.00000	154.57365				0.00	0	0
Total CLN304 SPOT										0.00	0	0
Total For CLN304										0.00	0	0
CLN30: On 20/12/2017 Spot Bond					0.00000	155.72905				0.00	0	0
Total CLN305 SPOT										0.00	0	0
Total For CLN305										0.00	0	0
CLN31: On 14/11/2022 Spot Bond					0.00000	101.51549				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN31: On 14/11/2022 Spot Bond			10.84500	98.83560	10.84500	98.80723				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN31: On 20/03/2023 Spot Bond			11.36500	95.36991	11.36500	95.34079				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN31: On 20/03/2023 Spot Bond					0.00000	100.52859				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN31: On 14/11/2022 Spot Bond					0.00000	101.48511				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN32: On 30/04/2018 Spot Bond					0.00000	101.90722				0.00	0	0
Total CLN320 SPOT										0.00	0	0
Total For CLN320										0.00	0	0
CLN32: On 30/04/2018 Spot Bond			8.80500	103.89040	8.80500	103.86607				0.00	0	0
Total CLN321 SPOT										0.00	0	0
Total For CLN321										0.00	0	0
CLN32: On 20/06/2018 Spot Bond					0.00000	100.49037				0.00	0	0
Total CLN325 SPOT										0.00	0	0
Total For CLN325										0.00	0	0
CLN32: On 20/06/2018 Spot Bond					0.00000	100.49804				0.00	0	0
Total CLN326 SPOT										0.00	0	0
Total For CLN326										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN327 On 20/06/2023 Spot Bond					0.00000	100.52749				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN328 On 20/06/2018 Spot Bond					0.00000	100.62545				0.00	0	0
Total CLN328 SPOT										0.00	0	0
Total For CLN328										0.00	0	0
CLN332 On 20/06/2018 Spot Bond					0.00000	100.54299				0.00	0	0
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0
CLN337 On 20/09/2018 Spot Bond					0.00000	133.74741				0.00	0	0
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN340 On 20/12/2018 Spot Bond					0.00000	101.23445				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN343 On 20/12/2023 Spot Bond					0.00000	100.56310				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN344 On 20/12/2018 Spot Bond					0.00000	100.44580				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN345 On 20/12/2023 Spot Bond					0.00000	99.62519				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN350 On 28/10/2018 Spot Bond					0.00000	101.75102				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN358 On 30/04/2018 Spot Bond					0.00000	101.77338				0.00	0	0
Total CLN358 SPOT										0.00	0	0
Total For CLN358										0.00	0	0
CLN360 On 20/03/2019 Spot Bond					0.00000	100.43461				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			10.02500	103.01920	10.02500	102.99137				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN363 On 20/03/2024 Spot Bond					0.00000	100.46901				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN364 On 06/08/2023 Spot Bond					0.00000	101.85380				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN365 On 20/03/2024 Spot Bond			12.16500	104.26823	12.16500	104.23422				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN366 On 06/08/2023 Spot Bond					0.00000	101.92223				0.00	5,000,000,000	2,500,000,000
Total CLN366 SPOT										0.00	5,000,000,000	2,500,000,000
Total For CLN366										0.00	5,000,000,000	2,500,000,000
CLN367 On 06/08/2023 Spot Bond			12.19500	104.34820	12.19500	104.31464				0.00	0	0
Total CLN367 SPOT										0.00	0	0
Total For CLN367										0.00	0	0
CLN369 On 06/08/2023 Spot Bond					0.00000	100.24182				0.00	0	0
Total CLN369 SPOT										0.00	0	0
Total For CLN369										0.00	0	0
CLN370 On 26/07/2022 Spot Bond					0.00000	101.97081				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN371 On 20/03/2024 Spot Bond					0.00000	100.55804				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN372 On 20/09/2023 Spot Bond					0.00000	100.46258				0.00	7,000,000,000	3,500,000,000
Total CLN372 SPOT										0.00	7,000,000,000	3,500,000,000
Total For CLN372										0.00	7,000,000,000	3,500,000,000
CLN373 On 20/09/2023 Spot Bond					0.00000	100.47127				0.00	0	0
Total CLN373 SPOT										0.00	0	0
Total For CLN373										0.00	0	0
CLN374 On 20/06/2019 Spot Bond					0.00000	100.47143				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			9.35500	102.05102	9.35500	102.02525				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN371 On 20/06/2019 Spot Bond					0.00000	96.51652				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN379 On 20/03/2024 Spot Bond			10.98000	98.61936	10.98000	98.59024				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	100.59336	11.00000	100.56361				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN382 On 20/03/2021 Spot Bond					0.00000	100.52211				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			11.95500	101.01828	11.95500	100.98589				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN385 On 20/09/2024 Spot Bond					0.00000	100.56701				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN386 On 20/03/2021 Spot Bond					0.00000	100.47114				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN387 On 26/01/2021 Spot Bond					0.00000	102.08309				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN388 On 20/09/2019 Spot Bond					0.00000	100.49948				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN393 On 20/12/2019 Spot Bond					0.00000	104.90803				0.00	89,374,200	89,374,200
Total CLN393 SPOT										0.00	89,374,200	89,374,200
Total For CLN393										0.00	89,374,200	89,374,200
CLN394 On 20/09/2022 Spot Bond					0.00000	100.47382				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					0.00000	100.84174				0.00	0	0
Total CLN395 SPOT										0.00	0	0
Total For CLN395										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN396 On 20/03/2020 Spot Bond					0.00000	100.50976			0.00	0	0
Total CLN396 SPOT									0.00	0	0
Total For CLN396									0.00	0	0
CLN397 On 20/06/2020 Spot Bond					0.00000	101.09070			0.00	0	0
Total CLN397 SPOT									0.00	0	0
Total For CLN397									0.00	0	0
CLN398 On 14/11/2022 Spot Bond					0.00000	101.43650			0.00	0	0
Total CLN398 SPOT									0.00	0	0
Total For CLN398									0.00	0	0
CLN399 On 14/11/2022 Spot Bond					0.00000	101.42890			0.00	0	0
Total CLN399 SPOT									0.00	0	0
Total For CLN399									0.00	0	0
CLN400 On 20/06/2020 Spot Bond					0.00000	100.47371			0.00	0	0
Total CLN400 SPOT									0.00	0	0
Total For CLN400									0.00	0	0
CLN404 On 21/02/2018 Spot Bond					0.00000	101.49903			0.00	0	0
Total CLN404 SPOT									0.00	0	0
Total For CLN404									0.00	0	0
CLN406 On 20/06/2020 Spot Bond					0.00000	99.58016			0.00	0	0
Total CLN406 SPOT									0.00	0	0
Total For CLN406									0.00	0	0
CLN407 On 20/06/2020 Spot Bond					0.00000	100.47626			0.00	0	0
Total CLN407 SPOT									0.00	0	0
Total For CLN407									0.00	0	0
CLN409 On 18/07/2020 Spot Bond					0.00000	99.75208			0.00	0	0
Total CLN409 SPOT									0.00	0	0
Total For CLN409									0.00	0	0
CLN410 On 20/09/2020 Spot Bond					0.00000	100.52217			0.00	0	0
Total CLN410 SPOT									0.00	0	0
Total For CLN410									0.00	0	0
CLN411 On 20/09/2020 Spot Bond					0.00000	100.52472			0.00	0	0
Total CLN411 SPOT									0.00	0	0
Total For CLN411									0.00	0	0
CLN412 On 18/07/2020 Spot Bond					0.00000	99.75087			0.00	0	0
Total CLN412 SPOT									0.00	0	0
Total For CLN412									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN41: On 20/09/2020 Spot Bond					0.00000	102.35609				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN414: On 20/09/2020 Spot Bond					0.00000	100.61369				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					0.00000	100.54254				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					0.00000	99.73522				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	100.21906	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					0.00000	100.37189				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					0.00000	100.56802				0.00	0	0
Total CLN419 SPOT										0.00	0	0
Total For CLN419										0.00	0	0
CLN42: On 18/04/2028 Spot Bond			7.01000	7.01000	7.01000	49.01838				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					0.00000	100.57310				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					0.00000	102.58153				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					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					0.00000	106.51000				0.00	0	0
Total CLN423 SPOT										0.00	0	0
Total For CLN423										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN424 On 20/12/2020 Spot Bond					0.00000	107.56110				0.00	0	0
Total CLN424 SPOT										0.00	0	0
Total For CLN424										0.00	0	0
CLN425 On 20/12/2020 Spot Bond					0.00000	103.28478				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					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					0.00000	102.51118				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					0.00000	101.45900				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					0.00000	100.67460				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					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					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					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					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					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					0.00000	100.51966				0.00	0	0
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN437 On 20/12/2020 Spot Bond					0.00000	100.49672			0.00	0	0
Total CLN437 SPOT									0.00	0	0
Total For CLN437									0.00	0	0
CLN439 On 03/02/2021 Spot Bond					0.00000	101.76961			0.00	0	0
Total CLN439 SPOT									0.00	0	0
Total For CLN439									0.00	0	0
CLN440 On 20/03/2021 Spot Bond					0.00000	120.69164			0.00	0	0
Total CLN440 SPOT									0.00	0	0
Total For CLN440									0.00	0	0
CLN441 On 20/03/2021 Spot Bond					0.00000	100.92625			0.00	0	0
Total CLN441 SPOT									0.00	0	0
Total For CLN441									0.00	0	0
CLN444 On 23/05/2021 Spot Bond					0.00000	101.28429			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			9.60500	109.47970	9.60500	109.45179			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			4.22000	139.35809	4.22000	139.32919			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			6.20000	100.82820	6.20000	100.80200			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			5.84000	103.22223	5.84000	103.19637			0.00	0	0
Total CLN454 SPOT									0.00	0	0
Total For CLN454									0.00	0	0
CLN455 On 04/05/2021 Spot Bond					0.00000	101.24505			0.00	0	0
Total CLN455 SPOT									0.00	0	0
Total For CLN455									0.00	0	0
CLN456 On 20/12/2021 Spot Bond					0.00000	100.58446			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					0.00000	101.36823			0.00	0	0
Total CLN457 SPOT									0.00	0	0
Total For CLN457									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN45(On 29/11/2021 Spot Bond					0.00000	101.07305				0.00	0	0
Total CLN458 SPOT										0.00	0	0
Total For CLN458										0.00	0	0
CLN46(On 29/11/2021 Spot Bond					0.00000	101.06197				0.00	0	0
Total CLN460 SPOT										0.00	0	0
Total For CLN460										0.00	0	0
CLN46(On 15/02/2022 Spot Bond					0.00000	101.56038				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			10.52500	103.41752	10.52500	103.38870				0.00	0	0
Total CLN462 SPOT										0.00	0	0
Total For CLN462										0.00	0	0
CLN46(On 23/02/2018 Spot Bond					0.00000	101.14754				0.00	0	0
Total CLN463 SPOT										0.00	0	0
Total For CLN463										0.00	0	0
CLN46(On 13/03/2022 Spot Bond			9.77500	101.68923	9.77500	101.66242				0.00	0	0
Total CLN464 SPOT										0.00	0	0
Total For CLN464										0.00	0	0
CLN46(On 14/03/2020 Spot Bond					0.00000	100.61516				0.00	0	0
Total CLN465 SPOT										0.00	0	0
Total For CLN465										0.00	0	0
CLN46(On 21/02/2024 Spot Bond					0.00000	101.29347				0.00	0	0
Total CLN466 SPOT										0.00	0	0
Total For CLN466										0.00	0	0
CLN46(On 27/03/2020 Spot Bond					0.00000	100.28398				0.00	0	0
Total CLN467 SPOT										0.00	0	0
Total For CLN467										0.00	0	0
CLN46(On 28/03/2020 Spot Bond					0.00000	100.26884				0.00	0	0
Total CLN468 SPOT										0.00	0	0
Total For CLN468										0.00	0	0
CLN46(On 28/03/2022 Spot Bond					0.00000	100.28082				0.00	0	0
Total CLN469 SPOT										0.00	0	0
Total For CLN469										0.00	0	0
CLN47(On 07/05/2018 Spot Bond					0.00000	101.46031				0.00	0	0
Total CLN470 SPOT										0.00	0	0
Total For CLN470										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN47 On 17/05/2019 Spot Bond					0.00000	101.26062				0.00	0	0
Total CLN471 SPOT										0.00	0	0
Total For CLN471										0.00	0	0
CLN47 On 19/11/2022 Spot Bond					0.00000	101.37716				0.00	0	0
Total CLN472 SPOT										0.00	0	0
Total For CLN472										0.00	0	0
CLN47 On 05/10/2022 Spot Bond					0.00000	100.09900				0.00	0	0
Total CLN473 SPOT										0.00	0	0
Total For CLN473										0.00	0	0
CLN47 On 05/10/2022 Spot Bond			9.97500	9.97500	9.97500	100.04902				0.00	0	0
Total CLN474 SPOT										0.00	0	0
Total For CLN474										0.00	0	0
CLN47 On 23/06/2021 Spot Bond					0.00000	101.09808				0.00	0	0
Total CLN475 SPOT										0.00	0	0
Total For CLN475										0.00	0	0
CLN47 On 20/09/2020 Spot Bond					0.00000	100.52472				0.00	0	0
Total CLN476 SPOT										0.00	0	0
Total For CLN476										0.00	0	0
CLN47 On 29/11/2021 Spot Bond			100.00000	15.52281	100.00000	15.48377				0.00	0	0
Total CLN477 SPOT										0.00	0	0
Total For CLN477										0.00	0	0
CLN47 On 05/10/2022 Spot Bond			9.83000	100.01545	9.83000	98.35908				0.00	0	0
Total CLN478 SPOT										0.00	0	0
Total For CLN478										0.00	0	0
CLN47 On 05/10/2022 Spot Bond					0.00000	100.09740				0.00	0	0
Total CLN479 SPOT										0.00	0	0
Total For CLN479										0.00	0	0
CLN48 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLN480 SPOT										0.00	0	0
Total For CLN480										0.00	0	0
CLN48 On 07/06/2022 Spot Bond					0.00000	101.09378				0.00	0	0
Total CLN481 SPOT										0.00	0	0
Total For CLN481										0.00	0	0
CLN48 On 20/05/2021 Spot Bond					0.00000	101.28720				0.00	0	0
Total CLN482 SPOT										0.00	0	0
Total For CLN482										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN48: On 20/05/2021 Spot Bond					0.00000	102.21475				0.00	0	0
Total CLN483 SPOT										0.00	0	0
Total For CLN483										0.00	0	0
CLN48: On 02/12/2021 Spot Bond					0.00000	101.41736				0.00	0	0
Total CLN484 SPOT										0.00	0	0
Total For CLN484										0.00	0	0
CLN48: On 02/12/2021 Spot Bond			9.45500	103.78058	9.45500	103.74842				0.00	0	0
Total CLN485 SPOT										0.00	0	0
Total For CLN485										0.00	0	0
CLN48: On 20/06/2022 Spot Bond					0.00000	101.24701				0.00	0	0
Total CLN486 SPOT										0.00	0	0
Total For CLN486										0.00	0	0
CLN48: On 07/12/2021 Spot Bond			12.45500	104.24723	12.45500	104.25461				0.00	0	0
Total CLN487 SPOT										0.00	0	0
Total For CLN487										0.00	0	0
CLN48: On 28/07/2022 Spot Bond			9.25500	107.80672	9.25500	101.39060				0.00	0	0
Total CLN488 SPOT										0.00	0	0
Total For CLN488										0.00	0	0
CLN48: On 28/03/2020 Spot Bond					0.00000	100.26589				0.00	0	0
Total CLN489 SPOT										0.00	0	0
Total For CLN489										0.00	0	0
CLN49: On 28/03/2022 Spot Bond					0.00000	100.27934				0.00	0	0
Total CLN490 SPOT										0.00	0	0
Total For CLN490										0.00	0	0
CLN49: On 07/12/2017 Spot Bond					0.00000	99.92760				0.00	0	0
Total CLN491 SPOT										0.00	0	0
Total For CLN491										0.00	0	0
CLN49: On 30/09/2019 Spot Bond					0.00000	100.18556				0.00	0	0
Total CLN492 SPOT										0.00	0	0
Total For CLN492										0.00	0	0
CLN49: On 20/06/2022 Spot Bond					0.00000	100.52443				0.00	0	0
Total CLN493 SPOT										0.00	0	0
Total For CLN493										0.00	0	0
CLN49: On 07/12/2017 Spot Bond			11.95500	103.97479	11.95500	102.43065				0.00	0	0
Total CLN494 SPOT										0.00	0	0
Total For CLN494										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN495 On 29/08/2020 Spot Bond					0.00000	100.95354				0.00	0	0
Total CLN495 SPOT										0.00	0	0
Total For CLN495										0.00	0	0
CLN496 On 04/09/2024 Spot Bond			10.25500	106.01425	10.25500	100.05459				0.00	0	0
Total CLN496 SPOT										0.00	0	0
Total For CLN496										0.00	0	0
CLN497 On 04/09/2024 Spot Bond					0.00000	100.93259				0.00	0	0
Total CLN497 SPOT										0.00	0	0
Total For CLN497										0.00	0	0
CLN498 On 08/06/2022 Spot Bond					0.00000	100.52589				0.00	0	0
Total CLN498 SPOT										0.00	0	0
Total For CLN498										0.00	0	0
CLN499 On 20/05/2021 Spot Bond					0.00000	100.46519				0.00	0	0
Total CLN499 SPOT										0.00	0	0
Total For CLN499										0.00	0	0
CLN55 On 18/04/2028 Spot Bond					0.00000	212.61277				0.00	0	0
Total CLN55 SPOT										0.00	0	0
Total For CLN55										0.00	0	0
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	0
Total CLN61 SPOT										0.00	0	0
Total For CLN61										0.00	0	0
CLN81 On 18/04/2028 Spot Bond			9.01000	93.85661	9.01000	93.83401				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			8.62500	8.62500	8.62500	184.24128				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			8.62500	8.62500	8.62500	184.75962				0.00	0	0
Total CLN89 SPOT										0.00	0	0
Total For CLN89										0.00	0	0
CLNF11 On 20/03/2018 Spot Bond					0.00000	100.44128				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					0.00000	100.46120				0.00	0	0
Total CLNF12 SPOT										0.00	0	0
Total For CLNF12										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF1: On 20/06/2019 Spot Bond					0.00000	100.85004			0.00	0	0
Total CLNF13 SPOT									0.00	0	0
Total For CLNF13									0.00	0	0
CLNF1: On 20/09/2019 Spot Bond					0.00000	100.46114			0.00	0	0
Total CLNF14 SPOT									0.00	0	0
Total For CLNF14									0.00	0	0
CLNF1: On 20/06/2020 Spot Bond					0.00000	100.47881			0.00	0	0
Total CLNF15 SPOT									0.00	0	0
Total For CLNF15									0.00	0	0
CLNF1: On 17/08/2021 Spot Bond					0.00000	101.35752			0.00	0	0
Total CLNF16 SPOT									0.00	0	0
Total For CLNF16									0.00	0	0
COH00 On 15/04/2019 Spot Bond					0.00000	99.82467			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			7.43500	104.08535	7.43500	104.06459			0.00	0	940,000,000
Total COJ04 SPOT									0.00	0	940,000,000
Total For COJ04									0.00	0	940,000,000
COJ05 On 05/06/2023 Spot Bond			9.13500	117.53014	9.13500	117.50146			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			9.56500	103.99842	9.56500	103.97158			0.00	0	0
Total COJ07 SPOT									0.00	0	0
Total For COJ07									0.00	0	0
COJ08 On 22/06/2026 Spot Bond			10.09500	111.16159	10.09500	111.13168			0.00	0	0
Total COJ08 SPOT									0.00	0	0
Total For COJ08									0.00	0	0
COJG0 On 09/06/2024 Spot Bond			9.91500	104.66420	9.91500	104.63653			0.00	0	0
Total COJG01 SPOT									0.00	0	0
Total For COJG01									0.00	0	0
COT01 On 03/04/2023 Spot Bond			10.09000	96.12124	10.09000	96.09525			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			11.33500	93.33078	11.33500	93.30251			0.00	0	100,000,000
Total COT02 SPOT									0.00	0	100,000,000
Total For COT02									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
COT03 On 05/06/2028 Spot Bond			11.35500	91.71182	11.35500	91.68414			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			11.73000	98.42244	11.73000	99.67019			0.00	0	0
Total CPV01 SPOT									0.00	0	0
Total For CPV01									0.00	0	0
CS001 On 31/03/2018 Spot Bond					0.00000	100.16929			0.00	0	0
Total CS001 SPOT									0.00	0	0
Total For CS001									0.00	0	0
CS002 On 17/12/2020 Spot Bond					0.00000	100.51095			0.00	0	0
Total CS002 SPOT									0.00	0	0
Total For CS002									0.00	0	0
CS003 On 12/08/2021 Spot Bond					0.00000	100.24300			0.00	0	0
Total CS003 SPOT									0.00	0	0
Total For CS003									0.00	0	0
CSA04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		36,000,000,000,000.00		360,000,000	180,000,000
Total CSA04U SPOT								36,000,000,000,000.00		360,000,000	180,000,000
Total For CSA04U								36,000,000,000,000.00		360,000,000	180,000,000
CSD04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00		0	0
Total CSD04U SPOT								0.00		0	0
Total For CSD04U								0.00		0	0
DEN38I On 10/06/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00		0	0
Total DEN38U SPOT								0.00		0	0
Total For DEN38U								0.00		0	0
DEN40I On 10/06/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00		0	0
Total DEN40U SPOT								0.00		0	0
Total For DEN40U								0.00		0	0
DENG7 On 04/12/2017 Spot Bond					0.00000	100.79110			0.00	0	0
Total DENG72 SPOT									0.00	0	0
Total For DENG72									0.00	0	0
DENG7 On 21/09/2018 Spot Bond					0.00000	100.39930			0.00	0	0
Total DENG73 SPOT									0.00	0	0
Total For DENG73									0.00	0	0
DENG7 On 28/09/2018 Spot Bond					0.00000	100.23578			0.00	0	0
Total DENG74 SPOT									0.00	0	0
Total For DENG74									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DLTB03 On 09/10/2017 Spot Bond					0.00000	100.00000			0.00	0	0
Total DLTB03 SPOT									0.00	0	0
Total For DLTB03									0.00	0	0
DLTB03 On 09/10/2017 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
DLTB03 On 09/10/2017 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total DLTB03/JIBAR SPOT									0.00	0	0
Total For DLTB03/JIBAR									0.00	0	0
DOL003 On 20/09/2018 Spot Bond					0.00000	100.60144			0.00	0	0
Total DOL003 SPOT									0.00	0	0
Total For DOL003									0.00	0	0
DOL004 On 24/01/2019 Spot Bond					0.00000	102.92461			0.00	0	0
Total DOL004 SPOT									0.00	0	0
Total For DOL004									0.00	0	0
DOL009 On 20/12/2019 Spot Bond					0.00000	71.86265			0.00	0	0
Total DOL009 SPOT									0.00	0	0
Total For DOL009									0.00	0	0
DOL012 On 20/12/2021 Spot Bond					0.00000	100.87937			0.00	0	0
Total DOL012 SPOT									0.00	0	0
Total For DOL012									0.00	0	0
DV2021 On 18/06/2021 Spot Bond			9.12500	102.49695	9.12500	102.47197			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			8.63000	103.31623	8.63000	103.29251		325,548,627,000.00	37,722,900	62,574,300	
Total DV22 SPOT								325,548,627,000.00	37,722,900	62,574,300	
Total For DV22								325,548,627,000.00	37,722,900	62,574,300	
DV22/R On 07/02/2020 Spot Bond			100.00000	24.61165	100.00000	24.55747		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			9.40500	103.64289	9.40500	103.61701		6,766,248,555,000.00	719,431,000	584,410,500	
Total DV23 SPOT								6,766,248,555,000.00	719,431,000	584,410,500	
Total For DV23								6,766,248,555,000.00	719,431,000	584,410,500	
DV23/R On 27/02/2023 Spot Bond			100.00000	12.16458	100.00000	12.13780		0.00	0	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	12.16458	100.00000	12.13780		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			9.62500	101.67607	9.62500	101.65010		3,272,500,000,000.00	340,000,000	170,000,000	

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 DV24 SPOT									3,272,500,000,000.00	340,000,000	170,000,000
Total For DV24									3,272,500,000,000.00	340,000,000	170,000,000
DV24/R On 18/02/2024 Spot Bond			9.69000	101.37214	9.69000	101.34608			0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	101.37214	9.69000	101.34608			0.00	0	0
Total DV24/R2023 SPOT									0.00	0	0
Total For DV24/R2023									0.00	0	0
DV29 On 18/02/2029 Spot Bond			11.04500	95.39478	11.04500	95.36691			0.00	0	0
Total DV29 SPOT									0.00	0	0
Total For DV29									0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	101.42920	10.10000	101.40204			0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	101.42920	10.10000	101.40204			0.00	0	0
Total DV29/R213 SPOT									0.00	0	0
Total For DV29/R213									0.00	0	0
DVC02i On 19/02/2018 Spot Bond					0.00000	101.16578			0.00	0	0
Total DVC028 SPOT									0.00	0	0
Total For DVC028									0.00	0	0
DVC02i On 29/08/2018 Spot Bond					0.00000	100.91233			0.00	0	0
Total DVC029 SPOT									0.00	0	0
Total For DVC029									0.00	0	0
DVC26 On 29/11/2017 Spot Bond					0.00000	100.92340			0.00	0	0
Total DVC26 SPOT									0.00	0	0
Total For DVC26									0.00	0	0
DVF18 On 30/03/2018 Spot Bond					0.00000	100.31938			0.00	0	0
Total DVF18 SPOT									0.00	0	0
Total For DVF18									0.00	0	0
DVF19 On 31/05/2019 Spot Bond					0.00000	101.26717			0.00	0	0
Total DVF19 SPOT									0.00	0	0
Total For DVF19									0.00	0	0
DVF20 On 29/11/2019 Spot Bond					0.00000	100.97336			0.00	0	0
Total DVF20 SPOT									0.00	0	0
Total For DVF20									0.00	0	0
DVF20i On 28/03/2020 Spot Bond					0.00000	100.25261			0.00	0	0
Total DVF20B SPOT									0.00	0	0
Total For DVF20B									0.00	0	0
DVF20i On 31/08/2020 Spot Bond					0.00000	100.95621			0.00	0	0
Total DVF20C 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 DVF20C									0.00	0	0
DVF21 On 29/11/2021 Spot Bond					0.00000	101.00877			0.00	0	0
Total DVF21 SPOT									0.00	0	0
Total For DVF21									0.00	0	0
DVF22 On 28/03/2022 Spot Bond					0.00000	100.37193			0.00	0	0
Total DVF22 SPOT									0.00	0	0
Total For DVF22									0.00	0	0
DVF22B On 29/08/2022 Spot Bond					0.00000	100.98994			0.00	0	0
Total DVF22B SPOT									0.00	0	0
Total For DVF22B									0.00	0	0
E170 On 01/08/2020 Spot Bond			8.22000	115.54686	8.22000	115.52156		767,337,000,000.00	93,350,000	268,350,000	
Total E170 SPOT								767,337,000,000.00	93,350,000	268,350,000	
Total For E170								767,337,000,000.00	93,350,000	268,350,000	
E170/R On 01/08/2020 Spot Bond			100.00000	24.61214	100.00000	24.55796		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			8.94000	102.19972	8.94000	102.17503		0.00	0	0	
Total ECN20 SPOT								0.00	0	0	
Total For ECN20								0.00	0	0	
ECN22 On 14/03/2022 Spot Bond			9.16500	102.77762	9.16500	102.75218		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			9.56500	102.51784	9.56500	102.49138		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			3.60000	104.14253	3.60000	104.12247		0.00	0	0	
Total ECN32 SPOT								0.00	0	0	
Total For ECN32								0.00	0	0	
EFS00E On 23/10/2023 Spot Bond					0.00000	102.52596		0.00	0	0	
Total EFS00B SPOT								0.00	0	0	
Total For EFS00B								0.00	0	0	
EFS0A On 28/10/2023 Spot Bond					0.00000	102.02931		0.00	0	0	
Total EFS0A2 SPOT								0.00	0	0	
Total For EFS0A2								0.00	0	0	
EFS0C On 28/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total EFS0CU 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 EFS0CU										0.00	0	0
EL037 On 31/01/2037 Spot Bond			3.28000	99.25209	3.28000	99.23400				0.00	0	0
Total EL037 SPOT										0.00	0	0
Total For EL037										0.00	0	0
EL037/I On 31/01/2037 Spot Bond			2.25000	116.19864	2.25000	116.18066				0.00	0	0
Total EL037/I2038 SPOT										0.00	0	0
Total For EL037/I2038										0.00	0	0
EL28 On 02/05/2028 Spot Bond			3.20000	128.59259	3.20000	128.56941				0.00	0	0
Total EL28 SPOT										0.00	0	0
Total For EL28										0.00	0	0
EL29 On 19/11/2029 Spot Bond			3.21000	114.98672	3.21000	114.96596				0.00	0	0
Total EL29 SPOT										0.00	0	0
Total For EL29										0.00	0	0
EL30 On 29/07/2030 Spot Bond			3.23000	113.32371	3.23000	113.30320				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			3.24500	105.52069	3.24500	105.50149				0.00	0	400,000,000
Total EL31 SPOT										0.00	0	400,000,000
Total For EL31										0.00	0	400,000,000
EL36 On 31/01/2036 Spot Bond			3.25000	100.32830	3.25000	100.31008				0.00	0	0
Total EL36 SPOT										0.00	0	0
Total For EL36										0.00	0	0
EL36/I2 On 31/01/2036 Spot Bond			2.25000	116.19864	2.25000	116.18066				0.00	0	0
Total EL36/I2038 SPOT										0.00	0	0
Total For EL36/I2038										0.00	0	0
EMM01 On 28/07/2020 Spot Bond			9.15500	105.49637	9.15500	105.47071				0.00	0	0
Total EMM01 SPOT										0.00	0	0
Total For EMM01										0.00	0	0
EMM02 On 11/03/2021 Spot Bond			9.23500	105.11408	9.23500	105.08786				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			10.40500	102.66787	10.40500	102.63957				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			10.84500	10.84500	10.84500	97.44383				0.00	0	0
Total EMM04 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 EMM04										0.00	0	0
EMM05 On 17/04/2029 Spot Bond			11.09500	11.09500	11.09500	98.04616				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			10.50500	101.69677	10.50500	102.23738				0.00	0	0
Total EMM06 SPOT										0.00	0	0
Total For EMM06										0.00	0	0
EMM07 On 10/07/2027 Spot Bond			10.35500	103.59481	10.35500	103.10321				0.00	0	0
Total EMM07 SPOT										0.00	0	0
Total For EMM07										0.00	0	0
EMM07 On 17/07/2032 Spot Bond			11.15000	112.08074	11.15000	91.67323				0.00	0	0
Total EMM07P SPOT										0.00	0	0
Total For EMM07P										0.00	0	0
EPF002 On 28/05/2018 Spot Bond					0.00000	101.01375				0.00	0	0
Total EPF002 SPOT										0.00	0	0
Total For EPF002										0.00	0	0
EPF004 On 06/11/2017 Spot Bond					0.00000	101.59257				0.00	0	0
Total EPF004 SPOT										0.00	0	0
Total For EPF004										0.00	0	0
EPF006 On 19/08/2018 Spot Bond					0.00000	101.33571				0.00	0	0
Total EPF006 SPOT										0.00	0	0
Total For EPF006										0.00	0	0
EPF007 On 02/09/2020 Spot Bond					0.00000	100.85101				0.00	0	0
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF008 On 12/09/2019 Spot Bond					0.00000	101.11096				0.00	0	0
Total EPF008 SPOT										0.00	0	0
Total For EPF008										0.00	0	0
EPF009 On 30/03/2018 Spot Bond					0.00000	100.15897				0.00	0	0
Total EPF009 SPOT										0.00	0	0
Total For EPF009										0.00	0	0
EPF010 On 07/11/2019 Spot Bond					0.00000	101.54249				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					0.00000	101.27381				0.00	75,000,000	25,000,000
Total EPF011 SPOT										0.00	75,000,000	25,000,000

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 EPF011										0.00	75,000,000	25,000,000
EPF01L On 01/09/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF01U SPOT										0.00	0	0
Total For EPF01U										0.00	0	0
EPF02L On 01/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF02U SPOT										0.00	0	0
Total For EPF02U										0.00	0	0
EPF03L On 28/09/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF03U SPOT										0.00	0	0
Total For EPF03U										0.00	0	0
EPFC2L On 06/11/2017 Spot Bond					0.00000	101.43426				0.00	0	0
Total EPFC29 SPOT										0.00	0	0
Total For EPFC29										0.00	0	0
EPFC3L On 02/03/2018 Spot Bond					0.00000	100.80381				0.00	0	0
Total EPFC30 SPOT										0.00	0	0
Total For EPFC30										0.00	0	0
EPFC3L On 03/11/2017 Spot Bond					0.00000	101.43238				0.00	0	0
Total EPFC32 SPOT										0.00	0	0
Total For EPFC32										0.00	0	0
EPFC3L On 06/03/2018 Spot Bond					0.00000	100.71199				0.00	0	0
Total EPFC33 SPOT										0.00	0	0
Total For EPFC33										0.00	0	0
EPFC3L On 06/09/2018 Spot Bond					0.00000	100.76060				0.00	0	0
Total EPFC34 SPOT										0.00	0	0
Total For EPFC34										0.00	0	0
EQS05 On 25/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQS05 SPOT										0.00	0	0
Total For EQS05										0.00	0	0
EQS06 On 09/04/2020 Spot Bond					0.00000	97.15396				0.00	0	0
Total EQS06 SPOT										0.00	0	0
Total For EQS06										0.00	0	0
EQS07 On 09/04/2018 Spot Bond			12.03500	98.45185	12.03500	98.42123				0.00	0	0
Total EQS07 SPOT										0.00	0	0
Total For EQS07										0.00	0	0
EQS08L On 04/10/2018 Spot Bond					0.00000	99.00671				0.00	0	0
Total EQS08A 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 EQS08A										0.00	0	0
EQS08, On 04/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
EQS08, On 04/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQS08A/JIBAR SPOT										0.00	0	0
Total For EQS08A/JIBAR										0.00	0	0
EQS10 On 28/07/2022 Spot Bond					0.00000	102.02964				0.00	0	0
Total EQS10 SPOT										0.00	0	0
Total For EQS10										0.00	0	0
EQS11 On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQS11U SPOT										0.00	0	0
Total For EQS11U										0.00	0	0
ERS3B On 17/08/2019 Spot Bond					0.00000	101.31074				0.00	0	0
Total ERS3B4 SPOT										0.00	0	0
Total For ERS3B4										0.00	0	0
ERS3B On 17/05/2019 Spot Bond					0.00000	101.33122				0.00	0	0
Total ERS3B5 SPOT										0.00	0	0
Total For ERS3B5										0.00	0	0
ERS3C On 17/08/2019 Spot Bond					0.00000	101.38257				0.00	0	0
Total ERS3C4 SPOT										0.00	0	0
Total For ERS3C4										0.00	0	0
ERS3C On 17/05/2019 Spot Bond					0.00000	101.47347				0.00	0	0
Total ERS3C5 SPOT										0.00	0	0
Total For ERS3C5										0.00	0	0
ERSA1 On 25/11/2020 Spot Bond			10.00000	112.13200	10.00000	112.10300				0.00	0	0
Total ERSA12/JIBAR SPOT										0.00	0	0
Total For ERSA12/JIBAR										0.00	0	0
ERSA1 On 17/08/2018 Spot Bond					0.00000	101.15489				0.00	0	0
Total ERSA17 SPOT										0.00	0	0
Total For ERSA17										0.00	0	0
ERSA2 On 17/08/2018 Spot Bond					0.00000	101.50608				0.00	0	0
Total ERSA20 SPOT										0.00	0	0
Total For ERSA20										0.00	0	0
ERSA2 On 17/08/2020 Spot Bond					0.00000	100.90956				0.00	0	0
Total ERSA21 SPOT										0.00	0	0
Total For ERSA21										0.00	0	0
ERSA2 On 17/05/2019 Spot Bond					0.00000	101.66796				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ERSA22 SPOT									0.00	0	0
Total For ERSA22									0.00	0	0
ERSA2 On 17/08/2019 Spot Bond					0.00000	101.29636			0.00	0	0
Total ERSA23 SPOT									0.00	0	0
Total For ERSA23									0.00	0	0
ERSA2 On 17/08/2020 Spot Bond					0.00000	101.26049			0.00	0	0
Total ERSA24 SPOT									0.00	0	0
Total For ERSA24									0.00	0	0
ERSA2 On 17/08/2022 Spot Bond					0.00000	101.30362			0.00	56,000,000	0
Total ERSA25 SPOT									0.00	56,000,000	0
Total For ERSA25									0.00	56,000,000	0
ES18 On 20/04/2018 Spot Bond			7.92500	100.42378	7.92500	105.01665		252,886,750,000.00		31,910,000	58,741,910,000
Total ES18 SPOT								252,886,750,000.00		31,910,000	58,741,910,000
Total For ES18								252,886,750,000.00		31,910,000	58,741,910,000
ES18/R On 20/04/2018 Spot Bond			9.25000	99.75325	9.25000	104.34104		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			8.98500	106.26654	8.98500	106.24116		7,802,052,870,000.00		868,342,000	2,396,818,600
Total ES23 SPOT								7,802,052,870,000.00		868,342,000	2,396,818,600
Total For ES23								7,802,052,870,000.00		868,342,000	2,396,818,600
ES23/R On 25/01/2023 Spot Bond			10.00000	102.06275	10.00000	102.03569		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			9.77000	89.27028	9.77000	89.24690		700,738,595,000.00		71,723,500	12,300,000,000
Total ES26 SPOT								700,738,595,000.00		71,723,500	12,300,000,000
Total For ES26								700,738,595,000.00		71,723,500	12,300,000,000
ES26/R On 02/04/2026 Spot Bond			7.85000	100.16937	7.85000	100.14819		0.00		0	0
Total ES26/R186 SPOT								0.00		0	0
Total For ES26/R186								0.00		0	0
ES33 On 15/09/2033 Spot Bond			10.76500	75.88374	10.73500	76.04564		2,460,917,754,000.00		228,603,600	58,135,581,800
Total ES33 SPOT								2,460,917,754,000.00		228,603,600	58,135,581,800
Total For ES33								2,460,917,754,000.00		228,603,600	58,135,581,800
ES33/R On 15/09/2033 Spot Bond			7.50000	100.50978	7.50000	100.48933		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			10.98500	82.91097	10.98500	82.88675		176,531,147,000.00		16,070,200	10,613,555,100

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 ES42 SPOT									176,531,147,000.00	16,070,200	10,613,555,100
Total For ES42									176,531,147,000.00	16,070,200	10,613,555,100
ES42/R On 25/04/2042 Spot Bond			8.50000	103.89495	8.50000	103.87132			0.00	0	0
Total ES42/R214 SPOT									0.00	0	0
Total For ES42/R214									0.00	0	0
EXX02 On 19/05/2019 Spot Bond					0.00000	99.82713			0.00	0	90,000,000
Total EXX02 SPOT									0.00	0	90,000,000
Total For EXX02									0.00	0	90,000,000
FBJ20Z On 20/03/2020 Spot Bond					0.00000	100.46374			0.00	0	0
Total FBJ20Z SPOT									0.00	0	0
Total For FBJ20Z									0.00	0	0
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.47888			0.00	0	0
Total FBJ22Z SPOT									0.00	0	0
Total For FBJ22Z									0.00	0	0
FIF01U On 01/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FIF01U SPOT									0.00	0	0
Total For FIF01U									0.00	0	0
FIF02U On 01/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FIF02U SPOT									0.00	0	0
Total For FIF02U									0.00	0	0
FIF03U On 01/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FIF03U SPOT									0.00	0	0
Total For FIF03U									0.00	0	0
FIF04U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FIF04U SPOT									0.00	0	0
Total For FIF04U									0.00	0	0
FIF05U On 27/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FIF05U SPOT									0.00	0	0
Total For FIF05U									0.00	0	0
FIF06U On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FIF06U SPOT									0.00	0	0
Total For FIF06U									0.00	0	0
FIFB04 On 21/11/2017 Spot Bond					0.00000	101.19410			0.00	0	0
Total FIFB04 SPOT									0.00	0	0
Total For FIFB04									0.00	0	0
FIFB07 On 27/11/2017 Spot Bond					0.00000	101.01953			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FIFB07 SPOT										0.00	0	0
Total For FIFB07										0.00	0	0
FIFB08 On 31/05/2019 Spot Bond					0.00000	100.96829				0.00	0	0
Total FIFB08 SPOT										0.00	0	0
Total For FIFB08										0.00	0	0
FIFB09 On 27/06/2019 Spot Bond					0.00000	100.29336				0.00	0	0
Total FIFB09 SPOT										0.00	0	0
Total For FIFB09										0.00	0	0
FIFB10 On 12/09/2019 Spot Bond					0.00000	100.93810				0.00	0	0
Total FIFB10 SPOT										0.00	0	0
Total For FIFB10										0.00	0	0
FIFB11 On 07/02/2020 Spot Bond					0.00000	101.53729				0.00	0	0
Total FIFB11 SPOT										0.00	0	0
Total For FIFB11										0.00	0	0
FIFB12 On 13/08/2020 Spot Bond					0.00000	101.37574				0.00	0	0
Total FIFB12 SPOT										0.00	0	0
Total For FIFB12										0.00	0	0
FMLA1U On 17/02/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FMLA1U SPOT										0.00	0	0
Total For FMLA1U										0.00	0	0
FPA1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FPA1U SPOT										0.00	0	0
Total For FPA1U										0.00	0	0
FPB1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FPB1U SPOT										0.00	0	0
Total For FPB1U										0.00	0	0
FRB05 On 21/12/2018 Spot Bond			8.63500	102.40597	8.63500	102.38232				0.00	0	360,000,000
Total FRB05 SPOT										0.00	0	360,000,000
Total For FRB05										0.00	0	360,000,000
FRB11 On 11/12/2017 Spot Bond					0.00000	101.05065				0.00	0	0
Total FRB11 SPOT										0.00	0	0
Total For FRB11										0.00	0	0
FRB12 On 02/06/2019 Spot Bond					0.00000	101.28755				0.00	295,000,000	295,000,000
Total FRB12 SPOT										0.00	295,000,000	295,000,000
Total For FRB12										0.00	295,000,000	295,000,000
FRB13 On 02/06/2021 Spot Bond					0.00000	99.07349				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRB13 SPOT									0.00	0	0
Total For FRB13									0.00	0	0
FRB14 On 02/06/2021 Spot Bond			10.55500	10.55500	10.55500	101.85281			0.00	0	0
Total FRB14 SPOT									0.00	0	0
Total For FRB14									0.00	0	0
FRB15 On 06/03/2020 Spot Bond					0.00000	103.07994			0.00	180,000,000	60,000,000
Total FRB15 SPOT									0.00	180,000,000	60,000,000
Total For FRB15									0.00	180,000,000	60,000,000
FRB16 On 08/07/2020 Spot Bond					0.00000	101.55034			0.00	4,100,000,000	2,060,000,000
Total FRB16 SPOT									0.00	4,100,000,000	2,060,000,000
Total For FRB16									0.00	4,100,000,000	2,060,000,000
FRB17 On 08/01/2022 Spot Bond					0.00000	100.16911			0.00	0	0
Total FRB17 SPOT									0.00	0	0
Total For FRB17									0.00	0	0
FRB17/On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRB17/JIBAR SPOT									0.00	0	0
Total For FRB17/JIBAR									0.00	0	0
FRB18 On 13/04/2021 Spot Bond					0.00000	101.77991			0.00	96,000,000	70,000,000
Total FRB18 SPOT									0.00	96,000,000	70,000,000
Total For FRB18									0.00	96,000,000	70,000,000
FRB19 On 14/04/2021 Spot Bond			11.25500	102.95981	11.25500	102.92901			0.00	0	0
Total FRB19 SPOT									0.00	0	0
Total For FRB19									0.00	0	0
FRB20 On 15/04/2021 Spot Bond					0.00000	104.07660			0.00	0	0
Total FRB20 SPOT									0.00	0	0
Total For FRB20									0.00	0	0
FRB21 On 24/11/2021 Spot Bond					0.00000	101.38779			0.00	0	0
Total FRB21 SPOT									0.00	0	0
Total For FRB21									0.00	0	0
FRB22 On 08/12/2022 Spot Bond					0.00000	100.94324			0.00	0	90,000,000
Total FRB22 SPOT									0.00	0	90,000,000
Total For FRB22									0.00	0	90,000,000
FRB23 On 20/09/2027 Spot Bond					0.00000	100.54205			0.00	0	0
Total FRB23 SPOT									0.00	0	0
Total For FRB23									0.00	0	0
FRBC2 On 21/12/2018 Spot Bond			9.29500	106.60499	9.29500	106.57852		8,365,500,000,000.00		900,000,000	450,000,000

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 FRBC21 SPOT									8,365,500,000,000.00	900,000,000	450,000,000
Total For FRBC21									8,365,500,000,000.00	900,000,000	450,000,000
FRBC2: On 21/12/2018 Spot Bond					0.00000	102.36202			0.00	0	0
Total FRBC22 SPOT									0.00	0	0
Total For FRBC22									0.00	0	0
FRBI22 On 31/01/2022 Spot Bond			3.07000	145.90521	3.07000	145.87943			0.00	0	10,000,000
Total FRBI22 SPOT									0.00	0	10,000,000
Total For FRBI22									0.00	0	10,000,000
FRBI23 On 07/12/2023 Spot Bond			3.26000	3.26000	3.26000	285.80542			0.00	0	108,000,000
Total FRBI23 SPOT									0.00	0	108,000,000
Total For FRBI23									0.00	0	108,000,000
FRBI25 On 31/01/2025 Spot Bond			3.50000	3.50000	3.50000	120.42078			0.00	0	0
Total FRBI25 SPOT									0.00	0	0
Total For FRBI25									0.00	0	0
FRBI28 On 31/03/2028 Spot Bond			3.88000	3.88000	3.88000	162.43733			0.00	0	0
Total FRBI28 SPOT									0.00	0	0
Total For FRBI28									0.00	0	0
FRBI29 On 31/03/2029 Spot Bond			3.85000	3.85000	3.85000	82.33946			0.00	0	0
Total FRBI29 SPOT									0.00	0	0
Total For FRBI29									0.00	0	0
FRBI33 On 07/12/2033 Spot Bond			3.99000	3.99000	3.99000	200.72689			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			4.26000	89.02244	4.26000	89.00378			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			4.41000	89.20284	4.41000	89.51638			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			8.68000	8.68000	8.68000	76.88657			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			9.84000	9.84000	9.84000	51.50759			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			9.87000	9.87000	9.87000	50.83762			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRBZ03 SPOT										0.00	0	0
Total For FRBZ03										0.00	0	0
FRC05I On 13/10/2017 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC05U SPOT										0.00	0	0
Total For FRC05U										0.00	0	0
FRC06I On 31/12/2017 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC06U SPOT										0.00	0	0
Total For FRC06U										0.00	0	0
FRC10I On 03/06/2021 Spot Bond					0.00000	101.09565				0.00	0	0
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0
FRC15I On 20/12/2017 Spot Bond					0.00000	100.51840				0.00	0	0
Total FRC152 SPOT										0.00	0	0
Total For FRC152										0.00	0	0
FRC15I On 20/12/2017 Spot Bond					0.00000	100.47803				0.00	0	0
Total FRC153 SPOT										0.00	0	0
Total For FRC153										0.00	0	0
FRC15I On 20/12/2017 Spot Bond					0.00000	100.49184				0.00	0	0
Total FRC154 SPOT										0.00	0	0
Total For FRC154										0.00	0	0
FRC15I On 20/12/2017 Spot Bond					0.00000	100.62693				0.00	0	0
Total FRC155 SPOT										0.00	0	0
Total For FRC155										0.00	0	0
FRC16I On 20/12/2017 Spot Bond					0.00000	100.48417				0.00	0	0
Total FRC161 SPOT										0.00	0	0
Total For FRC161										0.00	0	0
FRC16I On 20/03/2018 Spot Bond					0.00000	100.45973				0.00	0	0
Total FRC163 SPOT										0.00	0	0
Total For FRC163										0.00	0	0
FRC16I On 20/03/2018 Spot Bond					0.00000	100.46024				0.00	0	0
Total FRC166 SPOT										0.00	0	0
Total For FRC166										0.00	0	0
FRC16I On 20/03/2018 Spot Bond					0.00000	100.64514				0.00	0	0
Total FRC167 SPOT										0.00	0	0
Total For FRC167										0.00	0	0
FRC16I On 20/06/2018 Spot Bond					0.00000	100.45191				0.00	0	0

Contract 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			4.29500	4.29500	4.29500	114.22929			3,899,001,000,000.00	907,800,000	453,900,000
Total FRC169 SPOT									3,899,001,000,000.00	907,800,000	453,900,000
Total For FRC169									3,899,001,000,000.00	907,800,000	453,900,000
FRC169: On 20/06/2018 Spot Bond					0.00000	100.49702			0.00	0	0
Total FRC170 SPOT									0.00	0	0
Total For FRC170									0.00	0	0
FRC170: On 20/06/2018 Spot Bond					0.00000	100.48702			0.00	0	0
Total FRC171 SPOT									0.00	0	0
Total For FRC171									0.00	0	0
FRC171: On 21/02/2018 Spot Bond					0.00000	100.43787			0.00	0	0
Total FRC172 SPOT									0.00	0	0
Total For FRC172									0.00	0	0
FRC172: On 20/06/2018 Spot Bond					0.00000	100.49702			0.00	0	0
Total FRC174 SPOT									0.00	0	0
Total For FRC174									0.00	0	0
FRC174: On 20/09/2018 Spot Bond					0.00000	100.47137			0.00	0	0
Total FRC176 SPOT									0.00	0	0
Total For FRC176									0.00	0	0
FRC176: On 20/09/2018 Spot Bond					0.00000	100.46165			0.00	0	0
Total FRC177 SPOT									0.00	0	0
Total For FRC177									0.00	0	0
FRC177: On 06/08/2023 Spot Bond					0.00000	101.32204			0.00	0	0
Total FRC178 SPOT									0.00	0	0
Total For FRC178									0.00	0	0
FRC178: On 20/09/2020 Spot Bond					0.00000	100.53083			0.00	0	0
Total FRC179 SPOT									0.00	0	0
Total For FRC179									0.00	0	0
FRC179: On 06/08/2023 Spot Bond					0.00000	112.82549			0.00	0	0
Total FRC181 SPOT									0.00	0	0
Total For FRC181									0.00	0	0
FRC181: On 20/12/2018 Spot Bond					0.00000	103.18258			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					0.00000	100.60100			0.00	0	0

Contract 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	0
Total For FRC185										0.00	0	0
FRC185 On 20/03/2019 Spot Bond					0.00000	100.47193				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC188 On 20/03/2019 Spot Bond					0.00000	100.49198				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC189 On 02/04/2019 Spot Bond					0.00000	100.17069				0.00	0	0
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0
FRC192 On 25/11/2020 Spot Bond			10.00000	112.13200	10.00000	112.10300				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC193 On 20/06/2024 Spot Bond					0.00000	100.51617				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC195 On 20/06/2019 Spot Bond					0.00000	100.93585				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC206 On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC207 On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC208 On 07/10/2020 Spot Bond					0.00000	102.34969				0.00	270,000,000	135,000,000
Total FRC209 SPOT										0.00	270,000,000	135,000,000
Total For FRC209										0.00	270,000,000	135,000,000
FRC209 On 20/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
FRC210 On 20/12/2019 Spot Bond					0.00000	100.50717				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	100.00000	100.00000				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					0.00000	101.57167			0.00	0	0
Total FRC212 SPOT									0.00	0	0
Total For FRC212									0.00	0	0
FRC21: On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRC213 SPOT									0.00	0	0
Total For FRC213									0.00	0	0
FRC21: On 07/11/2017 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRC214 SPOT									0.00	0	0
Total For FRC214									0.00	0	0
FRC21: On 07/11/2019 Spot Bond					0.00000	101.57162			0.00	0	0
Total FRC215 SPOT									0.00	0	0
Total For FRC215									0.00	0	0
FRC21: On 07/11/2017 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRC216 SPOT									0.00	0	0
Total For FRC216									0.00	0	0
FRC21: On 07/11/2017 Spot Bond					0.00000	101.56820			0.00	0	0
Total FRC217 SPOT									0.00	0	0
Total For FRC217									0.00	0	0
FRC21: On 07/11/2017 Spot Bond					0.00000	101.49794			0.00	0	0
Total FRC218 SPOT									0.00	0	0
Total For FRC218									0.00	0	0
FRC21: On 04/11/2019 Spot Bond					0.00000	101.65422			0.00	0	0
Total FRC219 SPOT									0.00	0	0
Total For FRC219									0.00	0	0
FRC22: On 04/11/2017 Spot Bond					0.00000	101.56426			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			3.63000	142.67343	3.63000	142.64609			0.00	0	0
Total FRC221 SPOT									0.00	0	0
Total For FRC221									0.00	0	0
FRC22: On 20/05/2020 Spot Bond					0.00000	101.23406			0.00	0	0
Total FRC225 SPOT									0.00	0	0
Total For FRC225									0.00	0	0
FRC23: On 25/06/2018 Spot Bond					0.00000	100.30889			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			4.49000	137.87081	4.49000	137.84123				0.00	0	0
Total FRC233 SPOT										0.00	0	0
Total For FRC233										0.00	0	0
FRC23: On 20/12/2020 Spot Bond					0.00000	100.72369				0.00	0	0
Total FRC234 SPOT										0.00	0	0
Total For FRC234										0.00	0	0
FRC23: On 08/02/2020 Spot Bond					0.00000	107.44591				0.00	0	0
Total FRC236 SPOT										0.00	0	0
Total For FRC236										0.00	0	0
FRC23: On 19/10/2020 Spot Bond					0.00000	118.12361				0.00	0	0
Total FRC237 SPOT										0.00	0	0
Total For FRC237										0.00	0	0
FRC23: On 08/02/2020 Spot Bond					0.00000	107.98109				0.00	0	0
Total FRC238 SPOT										0.00	0	0
Total For FRC238										0.00	0	0
FRC23: On 19/10/2020 Spot Bond					0.00000	118.88806				0.00	0	0
Total FRC239 SPOT										0.00	0	0
Total For FRC239										0.00	0	0
FRC24: On 19/10/2020 Spot Bond					0.00000	117.85319				0.00	0	0
Total FRC240 SPOT										0.00	0	0
Total For FRC240										0.00	0	0
FRC24: On 08/02/2020 Spot Bond					0.00000	107.30150				0.00	0	0
Total FRC241 SPOT										0.00	0	0
Total For FRC241										0.00	0	0
FRC24: On 08/02/2020 Spot Bond					0.00000	106.94289				0.00	0	0
Total FRC242 SPOT										0.00	0	0
Total For FRC242										0.00	0	0
FRC24: On 19/10/2020 Spot Bond					0.00000	104.48481				0.00	0	0
Total FRC243 SPOT										0.00	0	0
Total For FRC243										0.00	0	0
FRC24: On 08/02/2020 Spot Bond					0.00000	108.09288				0.00	0	0
Total FRC244 SPOT										0.00	0	0
Total For FRC244										0.00	0	0
FRC24: On 19/10/2020 Spot Bond					0.00000	104.44014				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					0.00000	103.56863				0.00	0	0
Total FRC246 SPOT										0.00	0	0
Total For FRC246										0.00	0	0
FRC24(On 08/02/2020 Spot Bond					0.00000	107.30656				0.00	0	0
Total FRC247 SPOT										0.00	0	0
Total For FRC247										0.00	0	0
FRC24(On 08/02/2020 Spot Bond					0.00000	97.31827				0.00	0	0
Total FRC248 SPOT										0.00	0	0
Total For FRC248										0.00	0	0
FRC24(On 19/10/2020 Spot Bond					0.00000	116.23948				0.00	0	0
Total FRC249 SPOT										0.00	0	0
Total For FRC249										0.00	0	0
FRC25(On 19/10/2020 Spot Bond					0.00000	97.04416				0.00	0	0
Total FRC250 SPOT										0.00	0	0
Total For FRC250										0.00	0	0
FRC25(On 13/02/2022 Spot Bond					0.00000	101.61852				0.00	0	0
Total FRC251 SPOT										0.00	0	0
Total For FRC251										0.00	0	0
FRC25(On 14/03/2022 Spot Bond					0.00000	100.63552				0.00	0	0
Total FRC252 SPOT										0.00	0	0
Total For FRC252										0.00	0	0
FRC25(On 27/03/2020 Spot Bond					0.00000	100.28237				0.00	0	0
Total FRC254 SPOT										0.00	0	0
Total For FRC254										0.00	0	0
FRC25(On 05/10/2022 Spot Bond					0.00000	100.09687				0.00	0	0
Total FRC255 SPOT										0.00	0	0
Total For FRC255										0.00	0	0
FRC25(On 17/07/2027 Spot Bond					0.00000	101.68276				0.00	0	0
Total FRC256 SPOT										0.00	0	0
Total For FRC256										0.00	0	0
FRC25(On 27/03/2020 Spot Bond					0.00000	100.27914				0.00	0	0
Total FRC257 SPOT										0.00	0	0
Total For FRC257										0.00	0	0
FRC25(On 08/05/2020 Spot Bond					0.00000	100.81159				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			4.15000	4.15000	4.15000	139.71799			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			4.21000	4.21000	4.21000	139.38465			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			4.19000	4.19000	4.19000	139.49567			0.00	0	0
Total FRC71 SPOT									0.00	0	0
Total For FRC71									0.00	0	0
FRD01 On 31/10/2020 Spot Bond					0.00000	102.23090			0.00	0	0
Total FRD013 SPOT									0.00	0	0
Total For FRD013									0.00	0	0
FRD01U On 22/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD01U SPOT									0.00	0	0
Total For FRD01U									0.00	0	0
FRD15U On 31/12/2017 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD15U SPOT									0.00	0	0
Total For FRD15U									0.00	0	0
FRD17U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD17U SPOT									0.00	0	0
Total For FRD17U									0.00	0	0
FRI33 On 28/02/2033 Spot Bond			4.03500	85.55325	4.03500	85.50920			0.00	0	10,000,000
Total FRI33 SPOT									0.00	0	10,000,000
Total For FRI33									0.00	0	10,000,000
FRI38 On 31/01/2038 Spot Bond			4.09000	99.78509	4.09000	99.76475			0.00	0	0
Total FRI38 SPOT									0.00	0	0
Total For FRI38									0.00	0	0
FRJ18 On 21/02/2018 Spot Bond					0.00000	101.57199			0.00	0	0
Total FRJ18 SPOT									0.00	0	0
Total For FRJ18									0.00	0	0
FRJ19 On 04/04/2019 Spot Bond					0.00000	100.36302			0.00	0	30,000,000
Total FRJ19 SPOT									0.00	0	30,000,000
Total For FRJ19									0.00	0	30,000,000
FRJ20 On 20/09/2020 Spot Bond					0.00000	100.10735			0.00	0	0
Total FRJ20 SPOT									0.00	0	0
Total For FRJ20									0.00	0	0

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					0.00000	100.32325				0.00	0	0
Total FRJ21 SPOT										0.00	0	0
Total For FRJ21										0.00	0	0
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.57556				0.00	30,000,000	10,000,000
Total FRJ22 SPOT										0.00	30,000,000	10,000,000
Total For FRJ22										0.00	30,000,000	10,000,000
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.37591				0.00	0	0
Total FRJ25 SPOT										0.00	0	0
Total For FRJ25										0.00	0	0
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.16503				0.00	0	0
Total FRJ27 SPOT										0.00	0	0
Total For FRJ27										0.00	0	0
FRS01U On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRS01U SPOT										0.00	0	0
Total For FRS01U										0.00	0	0
FRS02U On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRS02U SPOT										0.00	0	0
Total For FRS02U										0.00	0	0
FRS100 On 15/01/2024 Spot Bond			2.74800	2.74800	2.74800	106.57901				0.00	0	0
Total FRS100 SPOT										0.00	0	0
Total For FRS100										0.00	0	0
FRS101 On 31/01/2038 Spot Bond			3.11000	3.11000	3.11000	116.13726				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS103 On 23/01/2024 Spot Bond					0.00000	101.75878				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS104 On 23/01/2024 Spot Bond					0.00000	101.75878				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS108 On 31/01/2038 Spot Bond			3.25000	104.66284	3.25000	113.60996				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			3.29000	218.51574	3.29000	218.47570				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			4.20500	98.05307	4.20500	98.03278				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			3.32000	3.32000	3.32000	217.67644				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					0.00000	102.05965				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			3.55000	120.04320	3.55000	120.02043				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			3.41500	110.73621	3.41500	110.71562				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			3.78000	104.64320	3.78000	104.62273				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			3.44000	118.87080	3.44000	214.51501				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			3.49000	213.25458	3.49000	213.21435				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			3.08000	108.44127	3.08000	108.42207				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			3.52000	212.47886	3.52000	212.43863				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			4.32500	96.28479	4.32500	96.26456				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			3.84500	162.98024	3.84500	162.94789				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			4.14000	86.44414	4.14000	99.00717				0.00	0	0
Total FRS127 SPOT										0.00	0	0
Total For FRS127										0.00	0	0
FRS129 On 31/03/2028 Spot Bond			3.82000	103.79303	3.82000	163.31371				0.00	0	0
Total FRS129 SPOT										0.00	0	0
Total For FRS129										0.00	0	0
FRS130 On 11/11/2017 Spot Bond			100.00000	95.80468	100.00000	95.56397				0.00	0	0
Total FRS130 SPOT										0.00	0	0
Total For FRS130										0.00	0	0
FRS131 On 31/03/2028 Spot Bond			3.88000	162.46973	3.88000	162.43733				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			4.03000	199.80796	4.03000	199.76739				0.00	0	0
Total FRS132 SPOT										0.00	0	0
Total For FRS132										0.00	0	0
FRS133 On 24/03/2020 Spot Bond					0.00000	101.79640				0.00	0	0
Total FRS133 SPOT										0.00	0	0
Total For FRS133										0.00	0	0
FRS134 On 31/01/2038 Spot Bond			4.07000	87.07270	4.07000	100.06976				0.00	0	0
Total FRS134 SPOT										0.00	0	0
Total For FRS134										0.00	0	0
FRS135 On 31/01/2038 Spot Bond			4.32500	4.32500	4.32500	96.26456				0.00	0	0
Total FRS135 SPOT										0.00	0	0
Total For FRS135										0.00	0	0
FRS136 On 31/01/2038 Spot Bond			3.85000	103.52151	3.85000	103.50106				0.00	0	0
Total FRS136 SPOT										0.00	0	0
Total For FRS136										0.00	0	0
FRS137 On 31/03/2028 Spot Bond			3.69000	165.26331	3.69000	165.23118				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			3.80000	205.40354	3.80000	205.36311				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			3.82000	163.34603	3.82000	163.31371				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			3.82000	163.34603	3.82000	163.31371				0.00	0	0
Total FRS143 SPOT										0.00	0	0
Total For FRS143										0.00	0	0
FRS144 On 31/03/2028 Spot Bond			4.11000	96.31396	4.11000	159.12745				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			3.85000	117.67283	3.85000	117.64958				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			3.33000	144.39428	3.33000	144.36776				0.00	0	0
Total FRS147 SPOT										0.00	0	0
Total For FRS147										0.00	0	0
FRS147 On 31/03/2028 Spot Bond			4.17000	158.30958	4.17000	158.27677				0.00	0	0
Total FRS149 SPOT										0.00	0	0
Total For FRS149										0.00	0	0
FRS148 On 31/03/2028 Spot Bond			4.21000	157.74543	4.21000	157.71256				0.00	0	0
Total FRS150 SPOT										0.00	0	0
Total For FRS150										0.00	0	0
FRS149 On 31/01/2025 Spot Bond			3.82000	117.90748	3.82000	117.88428				0.00	0	0
Total FRS151 SPOT										0.00	0	0
Total For FRS151										0.00	0	0
FRS150 On 31/03/2028 Spot Bond			4.18000	158.16833	4.18000	158.13550				0.00	0	0
Total FRS152 SPOT										0.00	0	0
Total For FRS152										0.00	0	0
FRS151 On 31/03/2028 Spot Bond			4.22000	4.22000	4.22000	157.57187				0.00	0	0
Total FRS153 SPOT										0.00	0	0
Total For FRS153										0.00	0	0
FRS152 On 19/05/2019 Spot Bond					0.00000	110.89072				0.00	0	0
Total FRS157 SPOT										0.00	0	0
Total For FRS157										0.00	0	0
FRS153 On 20/06/2022 Spot Bond					0.00000	107.02271				0.00	0	0
Total FRS158 SPOT										0.00	0	0
Total For FRS158										0.00	0	0
FRS154 On 06/06/2023 Spot Bond					0.00000	105.88681				0.00	0	0
Total FRS159 SPOT										0.00	0	0
Total For FRS159										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS16(On 06/06/2024 Spot Bond					0.00000	104.85711				0.00	0	0
Total FRS160 SPOT										0.00	0	0
Total For FRS160										0.00	0	0
FRS16 On 06/06/2025 Spot Bond					0.00000	103.50151				0.00	0	0
Total FRS161 SPOT										0.00	0	0
Total For FRS161										0.00	0	0
FRS16 On 20/06/2022 Spot Bond					0.00000	87.42481				0.00	0	0
Total FRS162 SPOT										0.00	0	0
Total For FRS162										0.00	0	0
FRS16 On 06/06/2023 Spot Bond					0.00000	87.08653				0.00	0	0
Total FRS163 SPOT										0.00	0	0
Total For FRS163										0.00	0	0
FRS16 On 06/06/2024 Spot Bond					0.00000	89.09216				0.00	0	0
Total FRS164 SPOT										0.00	0	0
Total For FRS164										0.00	0	0
FRS16 On 06/06/2025 Spot Bond					0.00000	89.30434				0.00	0	0
Total FRS165 SPOT										0.00	0	0
Total For FRS165										0.00	0	0
FRS16 On 01/08/2021 Spot Bond					0.00000	73.52942				0.00	0	0
Total FRS166 SPOT										0.00	0	0
Total For FRS166										0.00	0	0
FRS16 On 01/08/2022 Spot Bond					0.00000	78.87181				0.00	0	0
Total FRS167 SPOT										0.00	0	0
Total For FRS167										0.00	0	0
FRS16 On 01/08/2022 Spot Bond					0.00000	76.08567				0.00	0	0
Total FRS168 SPOT										0.00	0	0
Total For FRS168										0.00	0	0
FRS16 On 01/08/2021 Spot Bond					0.00000	76.78967				0.00	0	0
Total FRS169 SPOT										0.00	0	0
Total For FRS169										0.00	0	0
FRS17 On 01/08/2022 Spot Bond					0.00000	80.47969				0.00	0	0
Total FRS170 SPOT										0.00	0	0
Total For FRS170										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			2.97000	2.97000	2.97000	290.15092				0.00	0	0
Total FRS36 SPOT										0.00	0	0
Total For FRS36										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS37 On 07/12/2023 Spot Bond			2.86000	2.86000	2.86000	291.81992			0.00	0	0
Total FRS37 SPOT									0.00	0	0
Total For FRS37									0.00	0	0
FRS43 On 07/12/2023 Spot Bond			3.58000	3.58000	3.58000	281.10071			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			3.29000	3.29000	3.29000	144.59914			0.00	0	0
Total FRS46 SPOT									0.00	0	0
Total For FRS46									0.00	0	0
FRS49 On 27/10/2020 Spot Bond					0.00000	101.79373			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			2.82000	147.37536	2.82000	147.35031			0.00	0	0
Total FRS51 SPOT									0.00	0	0
Total For FRS51									0.00	0	0
FRS62 On 04/11/2026 Spot Bond					0.00000	101.61813			0.00	0	0
Total FRS62 SPOT									0.00	0	0
Total For FRS62									0.00	0	0
FRS64 On 26/01/2042 Spot Bond			3.09000	111.69688	3.09000	111.67708			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			2.81000	90.97737	2.81000	119.48256			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			3.01000	3.01000	3.01000	124.42464			0.00	0	0
Total FRS85 SPOT									0.00	0	0
Total For FRS85									0.00	0	0
FRS86 On 23/04/2018 Spot Bond					0.00000	99.78532			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			3.04000	3.04000	3.04000	124.17525			0.00	0	0
Total FRS87 SPOT									0.00	0	0
Total For FRS87									0.00	0	0
FRS90 On 07/12/2023 Spot Bond			3.77000	3.77000	3.77000	278.35132			0.00	0	0
Total FRS90 SPOT									0.00	0	0
Total For FRS90									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS94 On 08/08/2018 Spot Bond					0.00000	101.48606			0.00	182,000,000	0
Total FRS94 SPOT									0.00	182,000,000	0
Total For FRS94									0.00	182,000,000	0
FRS96 On 27/08/2018 Spot Bond					0.00000	101.03664			0.00	219,000,000	73,000,000
Total FRS96 SPOT									0.00	219,000,000	73,000,000
Total For FRS96									0.00	219,000,000	73,000,000
FRX18 On 14/04/2018 Spot Bond			7.58500	101.32177	7.58500	101.30116			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			7.86000	105.77173	7.86000	105.74957		235,800,000,000.00		30,000,000	30,000,000
Total FRX19 SPOT								235,800,000,000.00		30,000,000	30,000,000
Total For FRX19								235,800,000,000.00		30,000,000	30,000,000
FRX20 On 01/10/2020 Spot Bond			8.12500	101.83517	8.12500	101.81290		1,950,000,000,000.00		240,000,000	120,000,000
Total FRX20 SPOT								1,950,000,000,000.00		240,000,000	120,000,000
Total For FRX20								1,950,000,000,000.00		240,000,000	120,000,000
FRX23 On 28/02/2023 Spot Bond			8.97500	8.97500	8.97500	95.67322		6,103,000,000,000.00		680,000,000	440,000,000
Total FRX23 SPOT								6,103,000,000,000.00		680,000,000	440,000,000
Total For FRX23								6,103,000,000,000.00		680,000,000	440,000,000
FRX24 On 10/12/2024 Spot Bond			9.31500	110.93913	9.31500	110.91154		4,657,500,000,000.00		500,000,000	250,000,000
Total FRX24 SPOT								4,657,500,000,000.00		500,000,000	250,000,000
Total For FRX24								4,657,500,000,000.00		500,000,000	250,000,000
FRX26 On 01/10/2026 Spot Bond			9.68500	99.13684	9.68500	99.11109		4,261,400,000,000.00		440,000,000	660,000,000
Total FRX26 SPOT								4,261,400,000,000.00		440,000,000	660,000,000
Total For FRX26								4,261,400,000,000.00		440,000,000	660,000,000
FRX27 On 07/03/2027 Spot Bond			9.75500	103.55019	9.75500	103.52295		0.00		0	0
Total FRX27 SPOT								0.00		0	0
Total For FRX27								0.00		0	0
FRX30 On 31/01/2030 Spot Bond			10.14000	99.14499	10.14000	99.11833		709,800,000,000.00		70,000,000	70,000,000
Total FRX30 SPOT								709,800,000,000.00		70,000,000	70,000,000
Total For FRX30								709,800,000,000.00		70,000,000	70,000,000
FRX31 On 21/02/2031 Spot Bond			10.28500	95.63269	10.28500	95.60663		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			10.31000	101.74920	10.31000	101.81550		0.00		0	0
Total FRX32 SPOT								0.00		0	0
Total For FRX32								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRX45 On 14/04/2045 Spot Bond			11.06500	73.64628	11.06500	73.62461				0.00	0	0
Total FRX45 SPOT										0.00	0	0
Total For FRX45										0.00	0	0
FS1A5 On 20/09/2018 Spot Bond					0.00000	100.52593				0.00	0	0
Total FS1A5 SPOT										0.00	0	0
Total For FS1A5										0.00	0	0
FS1B1 On 20/09/2018 Spot Bond					0.00000	100.68166				0.00	0	0
Total FS1B1 SPOT										0.00	0	0
Total For FS1B1										0.00	0	0
FS1C1 On 20/09/2018 Spot Bond					0.00000	100.47137				0.00	0	0
Total FS1C1 SPOT										0.00	0	0
Total For FS1C1										0.00	0	0
FS1D1 On 20/09/2018 Spot Bond					0.00000	100.53776				0.00	0	0
Total FS1D1 SPOT										0.00	0	0
Total For FS1D1										0.00	0	0
FS2A4 On 20/11/2018 Spot Bond					0.00000	101.05490				0.00	0	0
Total FS2A4 SPOT										0.00	0	0
Total For FS2A4										0.00	0	0
FS2A5 On 20/02/2019 Spot Bond					0.00000	101.26259				0.00	0	0
Total FS2A5 SPOT										0.00	0	0
Total For FS2A5										0.00	0	0
FS2B1 On 20/02/2019 Spot Bond					0.00000	101.17417				0.00	0	0
Total FS2B1 SPOT										0.00	0	0
Total For FS2B1										0.00	0	0
FS2C1 On 20/02/2019 Spot Bond					0.00000	101.20739				0.00	0	0
Total FS2C1 SPOT										0.00	0	0
Total For FS2C1										0.00	0	0
FS2D1 On 20/02/2019 Spot Bond					0.00000	101.35342				0.00	0	0
Total FS2D1 SPOT										0.00	0	0
Total For FS2D1										0.00	0	0
FS3A3L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3A3U SPOT										0.00	0	0
Total For FS3A3U										0.00	0	0
FS3A4L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3A4U SPOT										0.00	0	0
Total For FS3A4U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FS3A5 On 20/02/2020 Spot Bond					0.00000	101.12367				0.00	0	0
Total FS3A5 SPOT										0.00	0	0
Total For FS3A5										0.00	0	0
FS3A5L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3A5U SPOT										0.00	0	0
Total For FS3A5U										0.00	0	0
FS3B1 On 20/02/2020 Spot Bond					0.00000	101.16088				0.00	0	0
Total FS3B1 SPOT										0.00	0	0
Total For FS3B1										0.00	0	0
FS3B1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3B1U SPOT										0.00	0	0
Total For FS3B1U										0.00	0	0
FS3C1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3C1U SPOT										0.00	0	0
Total For FS3C1U										0.00	0	0
FS3D1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3D1U SPOT										0.00	0	0
Total For FS3D1U										0.00	0	0
FS4A3L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4A3U SPOT										0.00	0	0
Total For FS4A3U										0.00	0	0
FS4A4L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4A4U SPOT										0.00	0	0
Total For FS4A4U										0.00	0	0
FS4A5L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4A5U SPOT										0.00	0	0
Total For FS4A5U										0.00	0	0
FS4B1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4B1U SPOT										0.00	0	0
Total For FS4B1U										0.00	0	0
FS4C1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4C1U SPOT										0.00	0	0
Total For FS4C1U										0.00	0	0
FS4D1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4D1U SPOT										0.00	0	0
Total For FS4D1U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FS5A1L On 20/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A1U SPOT										0.00	0	0
Total For FS5A1U										0.00	0	0
FS5A2L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A2U SPOT										0.00	0	0
Total For FS5A2U										0.00	0	0
FS5A3L On 20/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A3U SPOT										0.00	0	0
Total For FS5A3U										0.00	0	0
FS5A4L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A4U SPOT										0.00	0	0
Total For FS5A4U										0.00	0	0
FS5A5L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A5U SPOT										0.00	0	0
Total For FS5A5U										0.00	0	0
FS5B1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5B1U SPOT										0.00	0	0
Total For FS5B1U										0.00	0	0
FS5C1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5C1U SPOT										0.00	0	0
Total For FS5C1U										0.00	0	0
FS5D1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5D1U SPOT										0.00	0	0
Total For FS5D1U										0.00	0	0
FS5E1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5E1U SPOT										0.00	0	0
Total For FS5E1U										0.00	0	0
GBL02 On 15/10/2018 Spot Bond					0.00000	99.83208				0.00	0	0
Total GBL02 SPOT										0.00	0	0
Total For GBL02										0.00	0	0
GH31A On 25/02/2018 Spot Bond					0.00000	101.14792				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					0.00000	101.06595				0.00	0	0
Total GH31A2 SPOT										0.00	0	0
Total For GH31A2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GH31A On 25/02/2020 Spot Bond					0.00000	101.07814			0.00	0	0
Total GH31A3 SPOT									0.00	0	0
Total For GH31A3									0.00	0	0
GH31B On 25/02/2020 Spot Bond					0.00000	101.15730			0.00	0	0
Total GH31B SPOT									0.00	0	0
Total For GH31B									0.00	0	0
GH31C On 25/02/2020 Spot Bond					0.00000	101.25463			0.00	0	0
Total GH31C SPOT									0.00	0	0
Total For GH31C									0.00	0	0
GH31D On 25/02/2020 Spot Bond					0.00000	101.31541			0.00	0	0
Total GH31D SPOT									0.00	0	0
Total For GH31D									0.00	0	0
GH41U On 25/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GH41U SPOT									0.00	0	0
Total For GH41U									0.00	0	0
GPT42 On 06/12/2017 Spot Bond					0.00000	100.67627			0.00	0	0
Total GPT42 SPOT									0.00	0	0
Total For GPT42									0.00	0	0
GRB01 On 08/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB01U SPOT									0.00	0	0
Total For GRB01U									0.00	0	0
GRB02 On 08/12/2017 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB02U SPOT									0.00	0	0
Total For GRB02U									0.00	0	0
GRB03 On 03/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB03U SPOT									0.00	0	0
Total For GRB03U									0.00	0	0
GRB04 On 15/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB04U SPOT									0.00	0	0
Total For GRB04U									0.00	0	0
GRB05 On 10/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB05U SPOT									0.00	0	0
Total For GRB05U									0.00	0	0
GRB06 On 10/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB06U SPOT									0.00	0	0
Total For GRB06U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRB07 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB07U SPOT									0.00	0	0
Total For GRB07U									0.00	0	0
GRB11 On 31/01/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB11U SPOT									0.00	0	0
Total For GRB11U									0.00	0	0
GRB12 On 31/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB12U SPOT									0.00	0	0
Total For GRB12U									0.00	0	0
GRB13 On 31/01/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB13U SPOT									0.00	0	0
Total For GRB13U									0.00	0	0
GRB14 On 31/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB14U SPOT									0.00	0	0
Total For GRB14U									0.00	0	0
GRB15 On 31/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB15U SPOT									0.00	0	0
Total For GRB15U									0.00	0	0
GRB16 On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB16U SPOT									0.00	0	0
Total For GRB16U									0.00	0	0
GRB17 On 29/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB17U SPOT									0.00	0	0
Total For GRB17U									0.00	0	0
GRB18 On 30/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB18U SPOT									0.00	0	0
Total For GRB18U									0.00	0	0
GRB19 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB19U SPOT									0.00	0	0
Total For GRB19U									0.00	0	0
GRB20 On 17/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB20U SPOT									0.00	0	0
Total For GRB20U									0.00	0	0
GRB21 On 17/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB21U SPOT									0.00	0	0
Total For GRB21U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRB22 On 17/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB22U SPOT										0.00	0	0
Total For GRB22U										0.00	0	0
GRB23 On 07/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB23U SPOT										0.00	0	0
Total For GRB23U										0.00	0	0
GRH1A On 25/10/2017 Spot Bond					0.00000	101.82705				0.00	0	0
Total GRH1A3 SPOT										0.00	0	0
Total For GRH1A3										0.00	0	0
GRH1B On 25/10/2017 Spot Bond					0.00000	101.88247				0.00	0	0
Total GRH1B SPOT										0.00	0	0
Total For GRH1B										0.00	0	0
GRH1C On 25/10/2017 Spot Bond					0.00000	101.98616				0.00	0	0
Total GRH1C SPOT										0.00	0	0
Total For GRH1C										0.00	0	0
GRH1Y On 25/10/2017 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRH1YU SPOT										0.00	0	0
Total For GRH1YU										0.00	0	0
GRT06 On 11/12/2017 Spot Bond					0.00000	100.80880				0.00	0	0
Total GRT06 SPOT										0.00	0	0
Total For GRT06										0.00	0	0
GRT07 On 21/02/2024 Spot Bond					0.00000	101.22050				0.00	0	0
Total GRT07 SPOT										0.00	0	0
Total For GRT07										0.00	0	0
GRT08 On 24/06/2019 Spot Bond					0.00000	100.85697				0.00	0	0
Total GRT08 SPOT										0.00	0	0
Total For GRT08										0.00	0	0
GRT09 On 15/10/2018 Spot Bond					0.00000	100.40145				0.00	0	2,290,000,000
Total GRT09 SPOT										0.00	0	2,290,000,000
Total For GRT09										0.00	0	2,290,000,000
GRT10 On 13/05/2019 Spot Bond					0.00000	101.33783				0.00	0	0
Total GRT10 SPOT										0.00	0	0
Total For GRT10										0.00	0	0
GRT11 On 13/05/2021 Spot Bond					0.00000	101.34217				0.00	0	0
Total GRT11 SPOT										0.00	0	0
Total For GRT11										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRT12 On 24/06/2020 Spot Bond					0.00000	100.61218				0.00	0	0
Total GRT12 SPOT										0.00	0	0
Total For GRT12										0.00	0	0
GRT13 On 15/04/2020 Spot Bond					0.00000	99.84551				0.00	0	0
Total GRT13 SPOT										0.00	0	0
Total For GRT13										0.00	0	0
GRT14 On 15/09/2021 Spot Bond					0.00000	100.60730				0.00	0	0
Total GRT14 SPOT										0.00	0	0
Total For GRT14										0.00	0	0
GRT15 On 15/04/2020 Spot Bond					0.00000	99.95760				0.00	0	0
Total GRT15 SPOT										0.00	0	0
Total For GRT15										0.00	0	0
GRT16 On 17/10/2021 Spot Bond					0.00000	99.81754				0.00	0	0
Total GRT16 SPOT										0.00	0	0
Total For GRT16										0.00	0	0
GRT17 On 17/10/2023 Spot Bond			9.49500	102.76201	9.49500	102.73597				0.00	0	0
Total GRT17 SPOT										0.00	0	0
Total For GRT17										0.00	0	0
GRT18 On 13/03/2020 Spot Bond					0.00000	100.61801				0.00	0	682,000,000
Total GRT18 SPOT										0.00	0	682,000,000
Total For GRT18										0.00	0	682,000,000
GRT19 On 14/03/2022 Spot Bond					0.00000	100.98030				0.00	0	0
Total GRT19 SPOT										0.00	0	0
Total For GRT19										0.00	0	0
GRT20 On 03/04/2024 Spot Bond					0.00000	100.14449				0.00	0	0
Total GRT20 SPOT										0.00	0	0
Total For GRT20										0.00	0	0
GRT21 On 03/04/2024 Spot Bond			10.15500	98.39495	10.15500	98.40744				0.00	0	0
Total GRT21 SPOT										0.00	0	0
Total For GRT21										0.00	0	0
GRX01 On 03/07/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRX01U SPOT										0.00	0	0
Total For GRX01U										0.00	0	0
HC1M1 On 31/10/2017 Spot Bond					0.00000	119.70068				0.00	0	0
Total HC1M1 SPOT										0.00	0	0
Total For HC1M1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
HC1M2 On 31/10/2017 Spot Bond					0.00000	114.86301				0.00	0	0
Total HC1M2 SPOT										0.00	0	0
Total For HC1M2										0.00	0	0
HC1M3 On 31/10/2017 Spot Bond					0.00000	104.08534				0.00	0	0
Total HC1M3 SPOT										0.00	0	0
Total For HC1M3										0.00	0	0
HC2T1 On 05/10/2017 Spot Bond					0.00000	0.00000				0.00	0	0
Total HC2T1 SPOT										0.00	0	0
Total For HC2T1										0.00	0	0
HC2T2 On 05/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	35,000,000,000
Total HC2T2 SPOT										0.00	0	35,000,000,000
Total For HC2T2										0.00	0	35,000,000,000
HC4T1 On 15/12/2017 Spot Bond					0.00000	100.55683				0.00	0	0
Total HC4T1 SPOT										0.00	0	0
Total For HC4T1										0.00	0	0
HIL01U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HIL01U SPOT										0.00	0	0
Total For HIL01U										0.00	0	0
HILB03 On 02/05/2018 Spot Bond					0.00000	101.60154				0.00	0	0
Total HILB03 SPOT										0.00	0	0
Total For HILB03										0.00	0	0
HILB04 On 01/11/2019 Spot Bond					0.00000	101.34383				0.00	0	0
Total HILB04 SPOT										0.00	0	0
Total For HILB04										0.00	0	0
HILB05 On 11/07/2019 Spot Bond					0.00000	99.95492				0.00	0	0
Total HILB05 SPOT										0.00	0	0
Total For HILB05										0.00	0	0
HILB06 On 11/07/2020 Spot Bond					0.00000	99.95415				0.00	105,000,000	35,000,000
Total HILB06 SPOT										0.00	105,000,000	35,000,000
Total For HILB06										0.00	105,000,000	35,000,000
HILB07 On 11/07/2021 Spot Bond					0.00000	99.95363				0.00	0	0
Total HILB07 SPOT										0.00	0	0
Total For HILB07										0.00	0	0
HM1C4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HM1C4U SPOT										0.00	0	0
Total For HM1C4U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HM1C5 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HM1C5U SPOT									0.00	0	0
Total For HM1C5U									0.00	0	0
HM1D4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HM1D4U SPOT									0.00	0	0
Total For HM1D4U									0.00	0	0
HM1D5 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HM1D5U SPOT									0.00	0	0
Total For HM1D5U									0.00	0	0
HM1E4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HM1E4U SPOT									0.00	0	0
Total For HM1E4U									0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	112.13200	10.00000	112.10300			0.00	0	0
Total HPF04/JIBAR SPOT									0.00	0	0
Total For HPF04/JIBAR									0.00	0	0
HPF06 On 20/02/2020 Spot Bond					0.00000	101.34015			0.00	0	0
Total HPF06 SPOT									0.00	0	0
Total For HPF06									0.00	0	0
HPF08 On 15/04/2019 Spot Bond					0.00000	99.81723			0.00	0	0
Total HPF08 SPOT									0.00	0	0
Total For HPF08									0.00	0	0
HPF09 On 15/04/2019 Spot Bond					0.00000	99.82308			0.00	0	0
Total HPF09 SPOT									0.00	0	0
Total For HPF09									0.00	0	0
HPF10 On 17/02/2018 Spot Bond					0.00000	101.21722			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			8.31000	105.39811	8.31000	105.37478		4,986,000,000,000.00	600,000,000	3,190,000,000	
Total HWAY20 SPOT								4,986,000,000,000.00	600,000,000	3,190,000,000	
Total For HWAY20								4,986,000,000,000.00	600,000,000	3,190,000,000	
HWAY2 On 31/07/2020 Spot Bond			100.00000	20.66632	100.00000	20.62082		0.00	0	0	
Total HWAY20/R207 SPOT								0.00	0	0	
Total For HWAY20/R207								0.00	0	0	
HWAY2 On 07/12/2023 Spot Bond			3.01000	289.59770	3.01000	289.54685		0.00	0	0	
Total HWAY23 SPOT								0.00	0	0	
Total For HWAY23								0.00	0	0	

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 07/12/2024 Spot Bond			2.72000	2.72000	2.72000	299.72977			0.00	0	0
Total HWAY24 SPOT									0.00	0	0
Total For HWAY24									0.00	0	0
HWAY3 On 28/02/2033 Spot Bond			3.11500	89.73543	3.11500	99.90996			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			10.63000	91.05117	10.63000	91.02554			0.00	0	2,920,000,000
Total HWAY34 SPOT									0.00	0	2,920,000,000
Total For HWAY34									0.00	0	2,920,000,000
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.81669	100.00000	10.79288			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			10.65000	90.68250	10.65000	90.65693			0.00	0	0
Total HWAY35 SPOT									0.00	0	0
Total For HWAY35									0.00	0	0
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.81663	100.00000	10.79282			0.00	0	0
Total HWAY35/R209 SPOT									0.00	0	0
Total For HWAY35/R209									0.00	0	0
HWF08 On 15/07/2019 Spot Bond					0.00000	99.84633			0.00	0	0
Total HWF08 SPOT									0.00	0	0
Total For HWF08									0.00	0	0
HWF09 On 19/09/2019 Spot Bond					0.00000	100.60808			0.00	120,000,000	40,000,000
Total HWF09 SPOT									0.00	120,000,000	40,000,000
Total For HWF09									0.00	120,000,000	40,000,000
HWF10 On 30/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HWF10U SPOT									0.00	0	0
Total For HWF10U									0.00	0	0
HWY02 On 25/11/2020 Spot Bond			10.00000	112.13200	10.00000	112.10300			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			2.37000	129.90175	2.40000	129.61952		31,589,967,000,000.00	13,329,100,000	91,972,242,700	
Total I2025 SPOT								31,589,967,000,000.00	13,329,100,000	91,972,242,700	
Total For I2025								31,589,967,000,000.00	13,329,100,000	91,972,242,700	
I2029 On 31/03/2029 Spot Bond			2.52000	99.37514	2.52000	99.35897		18,193,644,000,000.00	7,219,700,000	41,238,071,600	
Total I2029 SPOT								18,193,644,000,000.00	7,219,700,000	41,238,071,600	
Total For I2029								18,193,644,000,000.00	7,219,700,000	41,238,071,600	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2033 On 28/02/2033 Spot Bond			2.48500	104.55327	2.48500	104.53631			49,874,198,500,000.00	20,070,100,000	35,203,502,800
Total I2033 SPOT									19,874,198,500,000.00	20,070,100,000	35,203,502,800
Total For I2033									19,874,198,500,000.00	20,070,100,000	35,203,502,800
I2038 On 31/01/2038 Spot Bond			2.49000	128.19014	2.49000	128.16949			79,486,278,000,000.00	31,922,200,000	184,877,333,700
Total I2038 SPOT									79,486,278,000,000.00	31,922,200,000	184,877,333,700
Total For I2038									79,486,278,000,000.00	31,922,200,000	184,877,333,700
I2046 On 31/03/2046 Spot Bond			2.59000	122.86931	2.59000	122.84909			7,708,099,000,000.00	2,976,100,000	96,270,106,800
Total I2046 SPOT									7,708,099,000,000.00	2,976,100,000	96,270,106,800
Total For I2046									7,708,099,000,000.00	2,976,100,000	96,270,106,800
I2050 On 31/12/2050 Spot Bond			2.56000	131.68894	2.56000	131.66746			26,750,976,000,000.00	10,449,600,000	113,831,076,143
Total I2050 SPOT									26,750,976,000,000.00	10,449,600,000	113,831,076,143
Total For I2050									26,750,976,000,000.00	10,449,600,000	113,831,076,143
IB105U On 20/10/2017 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB105U SPOT									0.00	0	0
Total For IB105U									0.00	0	0
IB107U On 08/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB107U SPOT									0.00	0	0
Total For IB107U									0.00	0	0
IBL02U On 24/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IBL02U SPOT									0.00	0	0
Total For IBL02U									0.00	0	0
IBL100 On 24/05/2020 Spot Bond					0.00000	101.08310			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			8.97000	8.97000	8.97000	103.77487			0.00	0	0
Total IBL101 SPOT									0.00	0	0
Total For IBL101									0.00	0	0
IBL102 On 24/05/2022 Spot Bond					0.00000	101.10807			0.00	0	0
Total IBL102 SPOT									0.00	0	0
Total For IBL102									0.00	0	0
IBL103 On 08/06/2018 Spot Bond					0.00000	100.80277			0.00	0	0
Total IBL103 SPOT									0.00	0	0
Total For IBL103									0.00	0	0
IBL104 On 17/07/2018 Spot Bond			8.70500	8.70500	8.70500	99.81297			0.00	0	0
Total IBL104 SPOT									0.00	0	0
Total For IBL104									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL106 On 06/08/2020 Spot Bond			8.28000	8.28000	8.28000	101.43551			1,242,000,000,000.00	150,000,000	50,000,000
Total IBL106 SPOT									1,242,000,000,000.00	150,000,000	50,000,000
Total For IBL106									1,242,000,000,000.00	150,000,000	50,000,000
IBL22 On 15/03/2018 Spot Bond			6.06000	6.06000	6.06000	102.32770			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			2.89000	2.89000	2.89000	146.93672			0.00	0	0
Total IBL36 SPOT									0.00	0	0
Total For IBL36									0.00	0	0
IBL39 On 02/04/2018 Spot Bond			6.18000	101.39531	6.18000	101.37864			0.00	0	0
Total IBL39 SPOT									0.00	0	0
Total For IBL39									0.00	0	0
IBL43/J On 25/11/2020 Spot Bond			10.00000	112.13200	10.00000	112.10300			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			8.46500	8.46500	8.46500	101.86448			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			8.96000	8.96000	8.96000	98.23625			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			6.37000	100.61225	6.37000	100.59521			0.00	0	0
Total IBL49 SPOT									0.00	0	0
Total For IBL49									0.00	0	0
IBL49/F On 02/04/2018 Spot Bond			7.34000	100.16274	7.34000	100.14328			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			8.95000	102.04877	8.95000	102.02449			0.00	0	0
Total IBL50 SPOT									0.00	0	0
Total For IBL50									0.00	0	0
IBL53 On 31/07/2018 Spot Bond					0.00000	101.59234			0.00	0	0
Total IBL53 SPOT									0.00	0	0
Total For IBL53									0.00	0	0
IBL55 On 31/07/2018 Spot Bond			8.24500	101.44196	8.24500	101.41969			0.00	0	0
Total IBL55 SPOT									0.00	0	0
Total For IBL55									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL56 On 31/01/2019 Spot Bond					0.00000	101.73532				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			8.20500	102.59524	8.20500	102.57282				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			9.65500	104.28049	9.65500	104.25377				0.00	0	0
Total IBL60 SPOT										0.00	0	0
Total For IBL60										0.00	0	0
IBL61 On 31/03/2019 Spot Bond					0.00000	100.01745				0.00	0	0
Total IBL61 SPOT										0.00	0	0
Total For IBL61										0.00	0	0
IBL64 On 29/07/2019 Spot Bond					0.00000	101.43565				0.00	0	0
Total IBL64 SPOT										0.00	0	0
Total For IBL64										0.00	0	0
IBL65 On 29/07/2021 Spot Bond					0.00000	101.63026				0.00	0	0
Total IBL65 SPOT										0.00	0	0
Total For IBL65										0.00	0	0
IBL66 On 12/03/2018 Spot Bond					0.00000	100.92638				0.00	0	2,000,000,000
Total IBL66 SPOT										0.00	0	2,000,000,000
Total For IBL66										0.00	0	2,000,000,000
IBL67 On 31/01/2022 Spot Bond			3.62000	142.73040	3.62000	142.70308				0.00	0	0
Total IBL67 SPOT										0.00	0	0
Total For IBL67										0.00	0	0
IBL68 On 29/06/2018 Spot Bond					0.00000	100.30020				0.00	0	670,000,000
Total IBL68 SPOT										0.00	0	670,000,000
Total For IBL68										0.00	0	670,000,000
IBL69U On 22/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL69U SPOT										0.00	0	0
Total For IBL69U										0.00	0	0
IBL73 On 19/08/2018 Spot Bond					0.00000	101.23689				0.00	0	0
Total IBL73 SPOT										0.00	0	0
Total For IBL73										0.00	0	0
IBL75 On 19/08/2020 Spot Bond					0.00000	101.18758				0.00	0	0
Total IBL75 SPOT										0.00	0	0
Total For IBL75										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL76 On 25/11/2018 Spot Bond					0.00000	101.40295				0.00	0	0
Total IBL76 SPOT										0.00	0	0
Total For IBL76										0.00	0	0
IBL77 On 25/11/2020 Spot Bond					0.00000	101.09030				0.00	0	0
Total IBL77 SPOT										0.00	0	0
Total For IBL77										0.00	0	0
IBL78 On 25/11/2022 Spot Bond			9.70500	105.04894	9.70500	105.02189				0.00	0	0
Total IBL78 SPOT										0.00	0	0
Total For IBL78										0.00	0	0
IBL79 On 27/01/2019 Spot Bond			8.03500	104.38822	8.03500	104.36588				0.00	0	0
Total IBL79 SPOT										0.00	0	0
Total For IBL79										0.00	0	0
IBL80U On 02/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL80U SPOT										0.00	0	0
Total For IBL80U										0.00	0	0
IBL81U On 02/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL81U SPOT										0.00	0	0
Total For IBL81U										0.00	0	0
IBL82 On 29/01/2019 Spot Bond					0.00000	101.68338				0.00	0	920,000,000
Total IBL82 SPOT										0.00	0	920,000,000
Total For IBL82										0.00	0	920,000,000
IBL83 On 22/03/2019 Spot Bond					0.00000	100.40309				0.00	0	0
Total IBL83 SPOT										0.00	0	0
Total For IBL83										0.00	0	0
IBL84U On 21/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL84U SPOT										0.00	0	0
Total For IBL84U										0.00	0	0
IBL85 On 20/05/2019 Spot Bond					0.00000	101.71315				0.00	0	0
Total IBL85 SPOT										0.00	0	0
Total For IBL85										0.00	0	0
IBL86 On 20/05/2021 Spot Bond					0.00000	102.60541				0.00	0	0
Total IBL86 SPOT										0.00	0	0
Total For IBL86										0.00	0	0
IBL87 On 20/05/2019 Spot Bond			8.33500	105.86460	8.33500	105.84111				0.00	0	0
Total IBL87 SPOT										0.00	0	0
Total For IBL87										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL88 On 20/05/2021 Spot Bond			8.99500	108.00036	8.99500	107.97454			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	18.93807	100.00000	18.89638			0.00	0	0
Total IBL88/R208 SPOT									0.00	0	0
Total For IBL88/R208									0.00	0	0
IBL89 On 26/05/2021 Spot Bond					0.00000	101.08159			0.00	80,000,000	0
Total IBL89 SPOT									0.00	80,000,000	0
Total For IBL89									0.00	80,000,000	0
IBL90U On 20/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IBL90U SPOT									0.00	0	0
Total For IBL90U									0.00	0	0
IBL91 On 02/06/2018 Spot Bond					0.00000	100.83773			0.00	0	100,000,000
Total IBL91 SPOT									0.00	0	100,000,000
Total For IBL91									0.00	0	100,000,000
IBL92 On 12/01/2020 Spot Bond					0.00000	99.93243			0.00	0	0
Total IBL92 SPOT									0.00	0	0
Total For IBL92									0.00	0	0
IBL93 On 31/08/2018 Spot Bond					0.00000	101.30650			0.00	0	0
Total IBL93 SPOT									0.00	0	0
Total For IBL93									0.00	0	0
IBL94 On 06/09/2019 Spot Bond					0.00000	100.99103			0.00	0	0
Total IBL94 SPOT									0.00	0	0
Total For IBL94									0.00	0	0
IBL95 On 12/09/2021 Spot Bond					0.00000	101.46210			0.00	0	0
Total IBL95 SPOT									0.00	0	0
Total For IBL95									0.00	0	0
IBL96 On 21/09/2019 Spot Bond					0.00000	100.42154			0.00	0	0
Total IBL96 SPOT									0.00	0	0
Total For IBL96									0.00	0	0
IBL97 On 03/10/2019 Spot Bond					0.00000	100.13881			0.00	0	0
Total IBL97 SPOT									0.00	0	0
Total For IBL97									0.00	0	0
IBL98 On 03/10/2023 Spot Bond					0.00000	100.14532			0.00	0	0
Total IBL98 SPOT									0.00	0	0
Total For IBL98									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL99 On 21/10/2019 Spot Bond			8.20500	105.68369	8.20500	105.66047				0.00	0	0
Total IBL99 SPOT										0.00	0	0
Total For IBL99										0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDC01U SPOT										0.00	0	0
Total For IDC01U										0.00	0	0
IDCG02 On 22/10/2018 Spot Bond					0.00000	101.78846				0.00	3,000,000,000	1,500,000,000
Total IDCG02 SPOT										0.00	3,000,000,000	1,500,000,000
Total For IDCG02										0.00	3,000,000,000	1,500,000,000
IDCG03 On 22/10/2020 Spot Bond			9.31500	101.36522	9.31500	101.34001				0.00	0	0
Total IDCG03 SPOT										0.00	0	0
Total For IDCG03										0.00	0	0
IDCG04 On 24/11/2017 Spot Bond					0.00000	101.05823				0.00	0	0
Total IDCG04 SPOT										0.00	0	0
Total For IDCG04										0.00	0	0
IDCG05 On 24/11/2019 Spot Bond					0.00000	100.99900				0.00	0	0
Total IDCG05 SPOT										0.00	0	0
Total For IDCG05										0.00	0	0
IDCG06 On 24/11/2024 Spot Bond			10.45500	99.11741	10.45500	99.08996				0.00	0	0
Total IDCG06 SPOT										0.00	0	0
Total For IDCG06										0.00	0	0
IDCG07 On 13/11/2020 Spot Bond					0.00000	101.33766				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			11.49500	103.12651	11.49500	103.06974				0.00	0	0
Total IDCG08 SPOT										0.00	0	0
Total For IDCG08										0.00	0	0
IDCG09 On 05/12/2019 Spot Bond					0.00000	100.82435				0.00	0	0
Total IDCG09 SPOT										0.00	0	0
Total For IDCG09										0.00	0	0
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.83612				0.00	0	0
Total IDCG10 SPOT										0.00	0	0
Total For IDCG10										0.00	0	0
IDCG11 On 05/12/2026 Spot Bond			10.55500	105.13375	10.55500	105.10420				0.00	0	0
Total IDCG11 SPOT										0.00	0	0
Total For IDCG11										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IDCP04 On 19/10/2017 Spot Bond			5.00000	99.87686	5.00000	99.86320				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	100.29633	4.00000	100.28553				0.00	0	0
Total IDCP05 SPOT										0.00	0	0
Total For IDCP05										0.00	0	0
IDCP06 On 17/10/2019 Spot Bond			4.00000	4.00000	4.00000	99.91347				0.00	0	0
Total IDCP06 SPOT										0.00	0	0
Total For IDCP06										0.00	0	0
IDCP1L On 18/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDCP1U SPOT										0.00	0	0
Total For IDCP1U										0.00	0	0
IFC01 On 10/12/2024 Spot Bond			8.85500	102.18041	8.85500	102.15622				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			7.70500	103.11327	7.70500	103.09197				0.00	0	0
Total IFC02 SPOT										0.00	0	0
Total For IFC02										0.00	0	0
IN272U On 10/11/2017 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN272U SPOT										0.00	0	0
Total For IN272U										0.00	0	0
IN276U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN276U SPOT										0.00	0	0
Total For IN276U										0.00	0	0
IN277U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN277U SPOT										0.00	0	0
Total For IN277U										0.00	0	0
IN281U On 28/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN281U SPOT										0.00	0	0
Total For IN281U										0.00	0	0
IN286U On 15/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN286U SPOT										0.00	0	0
Total For IN286U										0.00	0	0
IN289U On 30/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN289U SPOT										0.00	0	0
Total For IN289U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN306U On 24/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN306U SPOT									0.00	0	0
Total For IN306U									0.00	0	0
IN313U On 11/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000		200,000,000,000,000.00	2,000,000,000	1,000,000,000	
Total IN313U SPOT								10,000,000,000,000.00	2,000,000,000	1,000,000,000	
Total For IN313U								10,000,000,000,000.00	2,000,000,000	1,000,000,000	
IN319U On 20/12/2017 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total IN319U SPOT								0.00	0	0	
Total For IN319U								0.00	0	0	
IN327U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total IN327U SPOT								0.00	0	0	
Total For IN327U								0.00	0	0	
IN329U On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total IN329U SPOT								0.00	0	0	
Total For IN329U								0.00	0	0	
IN334U On 22/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total IN334U SPOT								0.00	0	0	
Total For IN334U								0.00	0	0	
IN339U On 12/12/2017 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total IN339U SPOT								0.00	0	0	
Total For IN339U								0.00	0	0	
IN341U On 12/12/2017 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total IN341U SPOT								0.00	0	0	
Total For IN341U								0.00	0	0	
IN342U On 31/03/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total IN342U SPOT								0.00	0	0	
Total For IN342U								0.00	0	0	
IN343U On 28/02/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total IN343U SPOT								0.00	0	0	
Total For IN343U								0.00	0	0	
IN345U On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total IN345U SPOT								0.00	0	0	
Total For IN345U								0.00	0	0	
IN346U On 15/04/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total IN346U SPOT								0.00	0	0	
Total For IN346U								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IN347U On 21/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN347U SPOT										0.00	0	0
Total For IN347U										0.00	0	0
IN355U On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN355U SPOT										0.00	0	0
Total For IN355U										0.00	0	0
IN359U On 01/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN359U SPOT										0.00	0	0
Total For IN359U										0.00	0	0
ING132 On 22/12/2018 Spot Bond					0.00000	100.45076				0.00	0	0
Total ING132 SPOT										0.00	0	0
Total For ING132										0.00	0	0
ING196 On 30/06/2027 Spot Bond					0.00000	78.65983				0.00	0	0
Total ING196 SPOT										0.00	0	0
Total For ING196										0.00	0	0
ING211 On 25/11/2020 Spot Bond			10.00000	112.13200	10.00000	112.10300				0.00	0	0
Total ING211/JIBAR SPOT										0.00	0	0
Total For ING211/JIBAR										0.00	0	0
ING228 On 22/09/2018 Spot Bond					0.00000	100.44150				0.00	0	0
Total ING228 SPOT										0.00	0	0
Total For ING228										0.00	0	0
ING232 On 04/10/2018 Spot Bond					0.00000	102.47357				0.00	0	0
Total ING232 SPOT										0.00	0	0
Total For ING232										0.00	0	0
ING335 On 15/08/2019 Spot Bond					0.00000	99.82251				0.00	1,360,850,000	680,425,000
Total ING335 SPOT										0.00	1,360,850,000	680,425,000
Total For ING335										0.00	1,360,850,000	680,425,000
ING360 On 22/09/2022 Spot Bond					0.00000	100.45084				0.00	0	0
Total ING360 SPOT										0.00	0	0
Total For ING360										0.00	0	0
ING362 On 24/02/2021 Spot Bond					0.00000	100.94855				0.00	0	0
Total ING362 SPOT										0.00	0	0
Total For ING362										0.00	0	0
INLV01 On 12/08/2024 Spot Bond					0.00000	101.79493				0.00	0	0
Total INLV01 SPOT										0.00	0	0
Total For INLV01										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
INLV02 On 20/10/2020 Spot Bond					0.00000	103.62755				0.00	0	0
Total INLV02 SPOT										0.00	0	0
Total For INLV02										0.00	0	0
INLV03 On 11/02/2021 Spot Bond					0.00000	101.85610				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			11.35500	105.88483	11.35500	105.85305				0.00	0	0
Total INLV04 SPOT										0.00	0	0
Total For INLV04										0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	112.13200	10.00000	112.10300				0.00	0	0
Total IPF01/JIBAR SPOT										0.00	0	0
Total For IPF01/JIBAR										0.00	0	0
IPF08 On 01/07/2018 Spot Bond					0.00000	100.16432				0.00	0	0
Total IPF08 SPOT										0.00	0	0
Total For IPF08										0.00	0	0
IPF09 On 01/07/2019 Spot Bond					0.00000	100.56464				0.00	0	10,000,000
Total IPF09 SPOT										0.00	0	10,000,000
Total For IPF09										0.00	0	10,000,000
IPF11 On 15/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPF11 SPOT										0.00	0	0
Total For IPF11										0.00	0	0
IPF12 On 15/04/2018 Spot Bond					0.00000	102.04616				0.00	0	0
Total IPF12 SPOT										0.00	0	0
Total For IPF12										0.00	0	0
IPF13 On 04/12/2020 Spot Bond					0.00000	100.85561				0.00	0	0
Total IPF13 SPOT										0.00	0	0
Total For IPF13										0.00	0	0
IPF14 On 17/12/2018 Spot Bond					0.00000	100.50529				0.00	0	0
Total IPF14 SPOT										0.00	0	0
Total For IPF14										0.00	0	0
IPF15 On 17/12/2020 Spot Bond					0.00000	100.51944				0.00	0	0
Total IPF15 SPOT										0.00	0	0
Total For IPF15										0.00	0	0
IPF16 On 17/12/2021 Spot Bond					0.00000	100.52792				0.00	0	0
Total IPF16 SPOT										0.00	0	0
Total For IPF16										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IPF17 On 22/12/2020 Spot Bond					0.00000	100.40521				0.00	0	0
Total IPF17 SPOT										0.00	0	0
Total For IPF17										0.00	0	0
IPF18 On 22/12/2021 Spot Bond					0.00000	100.40978				0.00	0	0
Total IPF18 SPOT										0.00	0	0
Total For IPF18										0.00	0	0
IPF19 On 22/12/2022 Spot Bond					0.00000	100.41435				0.00	0	0
Total IPF19 SPOT										0.00	0	0
Total For IPF19										0.00	0	0
IPF20 On 17/03/2020 Spot Bond					0.00000	100.50424				0.00	0	0
Total IPF20 SPOT										0.00	0	0
Total For IPF20										0.00	0	0
IPF21 On 17/03/2022 Spot Bond					0.00000	100.52236				0.00	0	0
Total IPF21 SPOT										0.00	0	0
Total For IPF21										0.00	0	0
IPF22 On 14/06/2022 Spot Bond					0.00000	100.62199				0.00	0	0
Total IPF22 SPOT										0.00	0	0
Total For IPF22										0.00	0	0
IPFC15 On 26/10/2017 Spot Bond					0.00000	101.54890				0.00	0	0
Total IPFC15 SPOT										0.00	0	0
Total For IPFC15										0.00	0	0
IPL10 On 20/05/2021 Spot Bond			9.20500	104.12011	9.20500	104.09466				0.00	0	1,850,000,000
Total IPL10 SPOT										0.00	0	1,850,000,000
Total For IPL10										0.00	0	1,850,000,000
IPL11 On 24/05/2022 Spot Bond					0.00000	101.16413				0.00	90,000,000	30,000,000
Total IPL11 SPOT										0.00	90,000,000	30,000,000
Total For IPL11										0.00	90,000,000	30,000,000
IPL7 On 05/04/2018 Spot Bond					0.00000	100.08791				0.00	210,000,000	70,000,000
Total IPL7 SPOT										0.00	210,000,000	70,000,000
Total For IPL7										0.00	210,000,000	70,000,000
IPL7/JIB On 05/04/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPL7/JIBAR SPOT										0.00	0	0
Total For IPL7/JIBAR										0.00	0	0
IPL8 On 10/10/2020 Spot Bond					0.00000	100.30581				0.00	0	0
Total IPL8 SPOT										0.00	0	0
Total For IPL8										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL8/JIB On 10/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IPL8/JIBAR SPOT									0.00	0	0
Total For IPL8/JIBAR									0.00	0	0
IPL9 On 20/05/2021 Spot Bond					0.00000	101.12331			0.00	0	0
Total IPL9 SPOT									0.00	0	0
Total For IPL9									0.00	0	0
IV017/F On 31/01/2022 Spot Bond			2.75000	100.52835	2.75000	100.52089			0.00	0	0
Total IV017/R212 SPOT									0.00	0	0
Total For IV017/R212									0.00	0	0
IV019 On 31/03/2028 Spot Bond			5.73000	137.92868	5.73000	137.89433			0.00	0	0
Total IV019 SPOT									0.00	0	0
Total For IV019									0.00	0	0
IV025 On 12/09/2019 Spot Bond					0.00000	99.75086			0.00	20,000,000	50,000,000
Total IV025 SPOT									0.00	20,000,000	50,000,000
Total For IV025									0.00	20,000,000	50,000,000
IV026 On 27/09/2019 Spot Bond					0.00000	99.23521			0.00	0	20,000,000
Total IV026 SPOT									0.00	0	20,000,000
Total For IV026									0.00	0	20,000,000
IV030 On 31/01/2025 Spot Bond			4.40000	4.40000	4.40000	113.43868			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			4.40000	4.40000	4.40000	113.43868			0.00	0	0
Total IV030A SPOT									0.00	0	0
Total For IV030A									0.00	0	0
IV031 On 11/03/2020 Spot Bond					0.00000	100.78191			0.00	0	0
Total IV031 SPOT									0.00	0	0
Total For IV031									0.00	0	0
IV032 On 14/08/2018 Spot Bond					0.00000	102.72450			0.00	0	0
Total IV032 SPOT									0.00	0	0
Total For IV032									0.00	0	0
IV033 On 11/02/2021 Spot Bond					0.00000	102.53283			0.00	0	0
Total IV033 SPOT									0.00	0	0
Total For IV033									0.00	0	0
IV034 On 11/02/2021 Spot Bond			11.25500	105.29987	11.25500	105.26855			0.00	0	0
Total IV034 SPOT									0.00	0	0
Total For IV034									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV035 On 07/04/2022 Spot Bond					0.00000	102.28005			0.00	0	80,000,000
Total IV035 SPOT									0.00	0	80,000,000
Total For IV035									0.00	0	80,000,000
IV036 On 22/07/2021 Spot Bond					0.00000	102.40008			0.00	0	0
Total IV036 SPOT									0.00	0	0
Total For IV036									0.00	0	0
IV038 On 23/09/2021 Spot Bond					0.00000	100.40158			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			5.07000	5.07000	5.07000	134.70689			0.00	0	0
Total IV039 SPOT									0.00	0	0
Total For IV039									0.00	0	0
IV040 On 29/09/2021 Spot Bond					0.00000	100.30832			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			11.60500	101.48950	11.60500	101.45788			0.00	0	0
Total IV041 SPOT									0.00	0	0
Total For IV041									0.00	0	0
IV042 On 18/11/2021 Spot Bond					0.00000	101.62457			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			11.49500	11.49500	11.49500	107.98237			0.00	0	0
Total IV043 SPOT									0.00	0	0
Total For IV043									0.00	0	0
IV044 On 31/01/2022 Spot Bond					0.00000	102.16386			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			5.07000	134.73788	5.07000	134.70689			0.00	0	130,000,000
Total IV045 SPOT									0.00	0	130,000,000
Total For IV045									0.00	0	130,000,000
IV046 On 21/06/2022 Spot Bond					0.00000	100.53816			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			8.73500	108.73110	8.73500	108.70584			0.00	0	0
Total IV08 SPOT									0.00	0	0
Total For IV08									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV09 On 30/04/2018 Spot Bond					0.00000	102.48971			0.00	0	0
Total IV09 SPOT									0.00	0	0
Total For IV09									0.00	0	0
IV100U On 19/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV100U SPOT									0.00	0	0
Total For IV100U									0.00	0	0
IV115U On 28/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV115U SPOT									0.00	0	0
Total For IV115U									0.00	0	0
IV118U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV118U SPOT									0.00	0	0
Total For IV118U									0.00	0	0
IV19A On 31/03/2028 Spot Bond			4.48000	153.99719	4.48000	153.96398			0.00	0	0
Total IV19A SPOT									0.00	0	0
Total For IV19A									0.00	0	0
IVA694 On 12/10/2017 Spot Bond			7.35000	7.35000	7.35000	99.83916			0.00	0	1,500,000,000
Total IVA694 SPOT									0.00	0	1,500,000,000
Total For IVA694									0.00	0	1,500,000,000
IVA695 On 19/10/2017 Spot Bond			7.35000	7.35000	7.35000	99.69885			0.00	0	0
Total IVA695 SPOT									0.00	0	0
Total For IVA695									0.00	0	0
IVA696 On 26/10/2017 Spot Bond			7.45000	7.45000	7.45000	99.55297			0.00	0	0
Total IVA696 SPOT									0.00	0	0
Total For IVA696									0.00	0	0
IVA697 On 02/11/2017 Spot Bond			7.45000	7.45000	7.45000	99.41157			0.00	0	0
Total IVA697 SPOT									0.00	0	0
Total For IVA697									0.00	0	0
IVA698 On 09/11/2019 Spot Bond			7.45000	7.45000	7.45000	99.27057			0.00	0	0
Total IVA698 SPOT									0.00	0	0
Total For IVA698									0.00	0	0
IVA699 On 16/11/2017 Spot Bond			7.45000	7.45000	7.45000	99.12996			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			7.50000	7.50000	7.50000	98.84233			0.00	0	0
Total IVA701 SPOT									0.00	0	0
Total For IVA701									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA702 On 07/12/2017 Spot Bond			7.50000	7.50000	7.50000	98.70200			0.00	0	0
Total IVA702 SPOT									0.00	0	0
Total For IVA702									0.00	0	0
IVA703 On 12/12/2017 Spot Bond			7.50000	7.50000	7.50000	98.60201			0.00	0	0
Total IVA703 SPOT									0.00	0	0
Total For IVA703									0.00	0	0
IVA707 On 09/01/2018 Spot Bond			7.55000	7.55000	7.55000	98.03303			0.00	0	0
Total IVA707 SPOT									0.00	0	0
Total For IVA707									0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	112.13200	10.00000	112.10300			0.00	0	0
Total IVC005/JIBAR SPOT									0.00	0	0
Total For IVC005/JIBAR									0.00	0	0
IVC027 On 03/04/2019 Spot Bond					0.00000	100.14320			0.00	0	0
Total IVC027 SPOT									0.00	0	0
Total For IVC027									0.00	0	0
IVC033 On 30/06/2019 Spot Bond					0.00000	100.16477			0.00	0	0
Total IVC033 SPOT									0.00	0	0
Total For IVC033									0.00	0	0
IVC034 On 30/06/2021 Spot Bond					0.00000	100.16855			0.00	0	0
Total IVC034 SPOT									0.00	0	0
Total For IVC034									0.00	0	0
IVC035 On 30/06/2019 Spot Bond					0.00000	96.36974			0.00	0	0
Total IVC035 SPOT									0.00	0	0
Total For IVC035									0.00	0	0
IVC036 On 16/07/2019 Spot Bond			8.80500	102.92380	8.80500	102.89969			0.00	0	0
Total IVC036 SPOT									0.00	0	0
Total For IVC036									0.00	0	0
IVC037 On 16/07/2019 Spot Bond			100.00000	32.88521	100.00000	32.81281			0.00	0	0
Total IVC037 SPOT									0.00	0	0
Total For IVC037									0.00	0	0
IVC038 On 16/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC038 SPOT									0.00	0	0
Total For IVC038									0.00	0	0
IVC040 On 24/07/2021 Spot Bond			9.12500	102.66355	9.12500	102.63867			0.00	0	0
Total IVC040 SPOT									0.00	0	0
Total For IVC040									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC046 On 24/10/2017 Spot Bond					0.00000	101.82221				0.00	0	0
Total IVC046 SPOT										0.00	0	0
Total For IVC046										0.00	0	0
IVC048 On 06/11/2017 Spot Bond					0.00000	101.62198				0.00	0	0
Total IVC048 SPOT										0.00	0	0
Total For IVC048										0.00	0	0
IVC049 On 21/11/2019 Spot Bond					0.00000	101.22066				0.00	0	0
Total IVC049 SPOT										0.00	0	0
Total For IVC049										0.00	0	0
IVC050 On 03/12/2017 Spot Bond					0.00000	100.86987				0.00	0	0
Total IVC050 SPOT										0.00	0	0
Total For IVC050										0.00	0	0
IVC051 On 03/02/2018 Spot Bond					0.00000	101.66382				0.00	0	0
Total IVC051 SPOT										0.00	0	0
Total For IVC051										0.00	0	0
IVC053 On 11/02/2018 Spot Bond					0.00000	101.48004				0.00	0	0
Total IVC053 SPOT										0.00	0	0
Total For IVC053										0.00	0	0
IVC055 On 26/03/2020 Spot Bond					0.00000	100.32277				0.00	0	0
Total IVC055 SPOT										0.00	0	0
Total For IVC055										0.00	0	0
IVC060 On 31/07/2018 Spot Bond					0.00000	101.72591				0.00	0	0
Total IVC060 SPOT										0.00	0	0
Total For IVC060										0.00	0	0
IVC061 On 01/07/2018 Spot Bond					0.00000	100.24207				0.00	0	0
Total IVC061 SPOT										0.00	0	0
Total For IVC061										0.00	0	0
IVC063 On 07/08/2020 Spot Bond					0.00000	101.64013				0.00	0	0
Total IVC063 SPOT										0.00	0	0
Total For IVC063										0.00	0	0
IVC064 On 15/09/2018 Spot Bond					0.00000	100.73576				0.00	220,000,000	110,000,000
Total IVC064 SPOT										0.00	220,000,000	110,000,000
Total For IVC064										0.00	220,000,000	110,000,000
IVC065 On 10/09/2018 Spot Bond					0.00000	100.71027				0.00	0	0
Total IVC065 SPOT										0.00	0	0
Total For IVC065										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC067 On 04/11/2017 Spot Bond					0.00000	101.63570				0.00	0	0
Total IVC067 SPOT										0.00	0	0
Total For IVC067										0.00	0	0
IVC070 On 20/01/2019 Spot Bond					0.00000	102.89603				0.00	0	0
Total IVC070 SPOT										0.00	0	0
Total For IVC070										0.00	0	0
IVC075 On 21/04/2019 Spot Bond					0.00000	102.04534				0.00	0	0
Total IVC075 SPOT										0.00	0	0
Total For IVC075										0.00	0	0
IVC077 On 04/05/2018 Spot Bond					0.00000	101.73708				0.00	0	0
Total IVC077 SPOT										0.00	0	0
Total For IVC077										0.00	0	0
IVC081 On 14/07/2019 Spot Bond					0.00000	99.83449				0.00	0	0
Total IVC081 SPOT										0.00	0	0
Total For IVC081										0.00	0	0
IVC087 On 10/10/2017 Spot Bond					0.00000	99.98024				0.00	0	0
Total IVC087 SPOT										0.00	0	0
Total For IVC087										0.00	0	0
IVC088 On 12/04/2018 Spot Bond					0.00000	99.93623				0.00	0	0
Total IVC088 SPOT										0.00	0	0
Total For IVC088										0.00	0	0
IVC089 On 31/10/2017 Spot Bond					0.00000	101.62235				0.00	0	0
Total IVC089 SPOT										0.00	0	0
Total For IVC089										0.00	0	0
IVC090 On 31/10/2017 Spot Bond					0.00000	101.64496				0.00	0	0
Total IVC090 SPOT										0.00	0	0
Total For IVC090										0.00	0	0
IVC092 On 24/11/2019 Spot Bond					0.00000	101.18268				0.00	0	0
Total IVC092 SPOT										0.00	0	0
Total For IVC092										0.00	0	0
IVC093 On 24/11/2018 Spot Bond					0.00000	101.13282				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			9.97500	106.44149	9.97500	106.41319				0.00	0	0
Total IVC094 SPOT										0.00	0	0
Total For IVC094										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC097 On 29/06/2021 Spot Bond					0.00000	100.25631				0.00	0	0
Total IVC097 SPOT										0.00	0	0
Total For IVC097										0.00	0	0
IVC098 On 14/06/2018 Spot Bond			8.20500	103.36570	8.20500	103.34299				0.00	0	0
Total IVC098 SPOT										0.00	0	0
Total For IVC098										0.00	0	0
IVC101 On 24/01/2018 Spot Bond					0.00000	101.76566				0.00	0	0
Total IVC101 SPOT										0.00	0	0
Total For IVC101										0.00	0	0
IVC102 On 31/01/2020 Spot Bond					0.00000	101.91643				0.00	0	0
Total IVC102 SPOT										0.00	0	0
Total For IVC102										0.00	0	0
IVC103 On 29/06/2021 Spot Bond					0.00000	100.26033				0.00	0	0
Total IVC103 SPOT										0.00	0	0
Total For IVC103										0.00	0	0
IVC105 On 08/03/2020 Spot Bond					0.00000	100.79053				0.00	0	0
Total IVC105 SPOT										0.00	0	0
Total For IVC105										0.00	0	0
IVC106 On 13/03/2020 Spot Bond					0.00000	100.66044				0.00	0	0
Total IVC106 SPOT										0.00	0	0
Total For IVC106										0.00	0	0
IVC107 On 29/06/2021 Spot Bond					0.00000	100.25765				0.00	0	0
Total IVC107 SPOT										0.00	0	0
Total For IVC107										0.00	0	0
IVC108 On 29/07/2019 Spot Bond					0.00000	101.85938				0.00	0	0
Total IVC108 SPOT										0.00	0	0
Total For IVC108										0.00	0	0
IVC109 On 19/05/2021 Spot Bond					0.00000	101.30060				0.00	0	0
Total IVC109 SPOT										0.00	0	0
Total For IVC109										0.00	0	0
IVC110 On 19/05/2021 Spot Bond			9.62500	104.23683	9.62500	104.21020				0.00	0	0
Total IVC110 SPOT										0.00	0	0
Total For IVC110										0.00	0	0
IVC111 On 19/05/2020 Spot Bond					0.00000	101.16769				0.00	0	0
Total IVC111 SPOT										0.00	0	0
Total For IVC111										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC112 On 24/05/2018 Spot Bond					0.00000	101.08949			0.00	0	0
Total IVC112 SPOT									0.00	0	0
Total For IVC112									0.00	0	0
IVC113 On 26/08/2018 Spot Bond					0.00000	101.04234			0.00	0	0
Total IVC113 SPOT									0.00	0	0
Total For IVC113									0.00	0	0
IVC114 On 14/09/2021 Spot Bond					0.00000	100.65222			0.00	0	0
Total IVC114 SPOT									0.00	0	0
Total For IVC114									0.00	0	0
IVC116 On 16/08/2020 Spot Bond					0.00000	101.42281			0.00	0	0
Total IVC116 SPOT									0.00	0	0
Total For IVC116									0.00	0	0
IVC119 On 21/02/2019 Spot Bond					0.00000	101.20068			0.00	0	0
Total IVC119 SPOT									0.00	0	0
Total For IVC119									0.00	0	0
IVC120 On 01/07/2018 Spot Bond					0.00000	100.17411			0.00	0	0
Total IVC120 SPOT									0.00	0	0
Total For IVC120									0.00	0	0
IVC121 On 22/09/2018 Spot Bond					0.00000	100.40962			0.00	0	0
Total IVC121 SPOT									0.00	0	0
Total For IVC121									0.00	0	0
IVC68U On 07/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC68U SPOT									0.00	0	0
Total For IVC68U									0.00	0	0
IVC73U On 22/03/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC73U SPOT									0.00	0	0
Total For IVC73U									0.00	0	0
IVC80U On 27/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC80U SPOT									0.00	0	0
Total For IVC80U									0.00	0	0
IVC84U On 01/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC84U SPOT									0.00	0	0
Total For IVC84U									0.00	0	0
IVC85U On 12/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC85U SPOT									0.00	0	0
Total For IVC85U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC91U On 07/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC91U SPOT									0.00	0	0
Total For IVC91U									0.00	0	0
IVC95U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC95U SPOT									0.00	0	0
Total For IVC95U									0.00	0	0
IVC96U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC96U SPOT									0.00	0	0
Total For IVC96U									0.00	0	0
IVC99U On 14/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC99U SPOT									0.00	0	0
Total For IVC99U									0.00	0	0
IVF36U On 22/03/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVF36U SPOT									0.00	0	0
Total For IVF36U									0.00	0	0
JAS01 On 31/01/2019 Spot Bond					0.00000	101.99265			0.00	0	0
Total JAS01 SPOT									0.00	0	0
Total For JAS01									0.00	0	0
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total JIBAR SPOT									0.00	0	0
Total For JIBAR									0.00	0	0
KAP002 On 13/06/2019 Spot Bond					0.00000	100.66327			0.00	0	0
Total KAP002 SPOT									0.00	0	0
Total For KAP002									0.00	0	0
KAP003 On 06/06/2019 Spot Bond					0.00000	100.83805			0.00	0	0
Total KAP003 SPOT									0.00	0	0
Total For KAP003									0.00	0	0
KAP005 On 29/06/2018 Spot Bond					0.00000	100.24033			0.00	60,000,000	0
Total KAP005 SPOT									0.00	60,000,000	0
Total For KAP005									0.00	60,000,000	0
KAP006 On 29/06/2021 Spot Bond					0.00000	100.25497			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			9.52500	106.97176	9.52500	106.94457			0.00	0	0
Total KAP007 SPOT									0.00	0	0
Total For KAP007									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
KAP008 On 28/11/2019 Spot Bond					0.00000	101.54231				0.00	0	0
Total KAP008 SPOT										0.00	0	0
Total For KAP008										0.00	0	0
KAP009 On 24/05/2020 Spot Bond					0.00000	101.15161				0.00	0	0
Total KAP009 SPOT										0.00	0	0
Total For KAP009										0.00	0	0
KAP010 On 15/09/2020 Spot Bond					0.00000	100.59751				0.00	2,000,000,000	1,000,000,000
Total KAP010 SPOT										0.00	2,000,000,000	1,000,000,000
Total For KAP010										0.00	2,000,000,000	1,000,000,000
KAP04U On 01/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total KAP04U SPOT										0.00	0	0
Total For KAP04U										0.00	0	0
KSB008 On 01/11/2017 Spot Bond					0.00000	101.97414				0.00	0	0
Total KSB008 SPOT										0.00	0	0
Total For KSB008										0.00	0	0
KSB009 On 05/08/2020 Spot Bond					0.00000	101.89706				0.00	0	0
Total KSB009 SPOT										0.00	0	0
Total For KSB009										0.00	0	0
KST01 On 12/07/2020 Spot Bond					0.00000	99.92816				0.00	0	0
Total KST01 SPOT										0.00	0	0
Total For KST01										0.00	0	0
KW01 On 31/10/2027 Spot Bond			9.00500	128.58108	9.00500	128.55030				0.00	0	0
Total KW01 SPOT										0.00	0	0
Total For KW01										0.00	0	0
LBK05 On 28/02/2019 Spot Bond					0.00000	100.52661				0.00	0	0
Total LBK05 SPOT										0.00	0	0
Total For LBK05										0.00	0	0
LBK08 On 30/10/2019 Spot Bond					0.00000	101.73517				0.00	0	0
Total LBK08 SPOT										0.00	0	0
Total For LBK08										0.00	0	0
LBK08/JIBAR On 30/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LBK08/JIBAR SPOT										0.00	0	0
Total For LBK08/JIBAR										0.00	0	0
LBK11 On 28/11/2019 Spot Bond			9.53000	103.67722	9.53000	103.65100				0.00	0	0
Total LBK11 SPOT										0.00	0	0
Total For LBK11										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
LBK11/ On 28/11/2019 Spot Bond			9.62000	103.50692	9.62000	103.48050				0.00	0	0
Total LBK11/R207 SPOT										0.00	0	0
Total For LBK11/R207										0.00	0	0
LBK12L On 25/02/2020 Spot Bond			9.71000	101.19226	9.71000	101.16619				0.00	0	0
Total LBK12U SPOT										0.00	0	0
Total For LBK12U										0.00	0	0
LBK14L On 31/03/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LBK14U SPOT										0.00	0	0
Total For LBK14U										0.00	0	0
LBK15 On 12/10/2021 Spot Bond					0.00000	99.92155				0.00	0	0
Total LBK15 SPOT										0.00	0	0
Total For LBK15										0.00	0	0
LBK16 On 30/11/2019 Spot Bond					0.00000	101.00943				0.00	0	0
Total LBK16 SPOT										0.00	0	0
Total For LBK16										0.00	0	0
LBK17 On 22/03/2020 Spot Bond					0.00000	100.41894				0.00	0	0
Total LBK17 SPOT										0.00	0	0
Total For LBK17										0.00	0	0
LBK18 On 22/03/2022 Spot Bond					0.00000	102.74045				0.00	0	0
Total LBK18 SPOT										0.00	0	0
Total For LBK18										0.00	0	0
LBK19 On 23/03/2018 Spot Bond					0.00000	100.30205				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			9.75500	105.06457	9.75500	105.03723				0.00	0	2,500,000,000
Total LBK20 SPOT										0.00	0	2,500,000,000
Total For LBK20										0.00	0	2,500,000,000
LBK21 On 04/09/2018 Spot Bond					0.00000	100.80559				0.00	0	0
Total LBK21 SPOT										0.00	0	0
Total For LBK21										0.00	0	0
LBK22 On 04/09/2020 Spot Bond					0.00000	100.84337				0.00	0	0
Total LBK22 SPOT										0.00	0	0
Total For LBK22										0.00	0	0
LBK23 On 05/09/2022 Spot Bond					0.00000	100.90914				0.00	0	0
Total LBK23 SPOT										0.00	0	0
Total For LBK23										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
LGL03 On 03/04/2018 Spot Bond			7.61500	100.16302	7.61500	100.14286				0.00	0	0
Total LGL03 SPOT										0.00	0	0
Total For LGL03										0.00	0	0
LGL04 On 14/08/2020 Spot Bond			9.23000	101.23809	9.23000	101.21327				0.00	0	580,000,000
Total LGL04 SPOT										0.00	0	580,000,000
Total For LGL04										0.00	0	580,000,000
LGL05 On 12/12/2021 Spot Bond					0.00000	102.09964				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			9.80500	101.69262	9.80500	101.66588				0.00	0	2,500,000,000
Total LGL06 SPOT										0.00	0	2,500,000,000
Total For LGL06										0.00	0	2,500,000,000
LGL07 On 04/10/2022 Spot Bond					0.00000	100.94453				0.00	0	0
Total LGL07 SPOT										0.00	0	0
Total For LGL07										0.00	0	0
LGL08 On 28/02/2023 Spot Bond					0.00000	101.70943				0.00	208,000,000	104,000,000
Total LGL08 SPOT										0.00	208,000,000	104,000,000
Total For LGL08										0.00	208,000,000	104,000,000
LGL09 On 28/08/2024 Spot Bond					0.00000	101.11003				0.00	0	0
Total LGL09 SPOT										0.00	0	0
Total For LGL09										0.00	0	0
LHC01U On 12/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LHC01U SPOT										0.00	0	0
Total For LHC01U										0.00	0	0
LHC02U On 12/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LHC02U SPOT										0.00	0	0
Total For LHC02U										0.00	0	0
LHL17 On 14/11/2018 Spot Bond					0.00000	101.93744				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			12.53500	106.14245	12.53500	106.10739				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			13.53000	107.11888	13.53000	107.08078				0.00	0	0
Total LHL19 SPOT										0.00	0	0
Total For LHL19										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
LHL26 On 13/11/2020 Spot Bond					0.00000	102.01314				0.00	0	0
Total LHL26 SPOT										0.00	0	0
Total For LHL26										0.00	0	0
LOM01 On 25/11/2019 Spot Bond					0.00000	105.27674				0.00	200,000,000	100,000,000
Total LOM01 SPOT										0.00	200,000,000	100,000,000
Total For LOM01										0.00	200,000,000	100,000,000
LRFA2 On 20/11/2019 Spot Bond					0.00000	101.18488				0.00	0	0
Total LRFA2 SPOT										0.00	0	0
Total For LRFA2										0.00	0	0
LRFB2 On 20/11/2019 Spot Bond					0.00000	101.85300				0.00	0	0
Total LRFB2 SPOT										0.00	0	0
Total For LRFB2										0.00	0	0
LRFC2 On 20/11/2019 Spot Bond					0.00000	101.33597				0.00	0	0
Total LRFC2 SPOT										0.00	0	0
Total For LRFC2										0.00	0	0
MAQ09 On 10/11/2017 Spot Bond					0.00000	101.33313				0.00	0	0
Total MAQ090 SPOT										0.00	0	0
Total For MAQ090										0.00	0	0
MAQ09 On 11/12/2017 Spot Bond					0.00000	100.63084				0.00	0	0
Total MAQ093 SPOT										0.00	0	0
Total For MAQ093										0.00	0	0
MAQ09 On 01/02/2018 Spot Bond					0.00000	101.53245				0.00	0	0
Total MAQ096 SPOT										0.00	0	0
Total For MAQ096										0.00	0	0
MAQ0A On 28/02/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total MAQ0A1 SPOT										0.00	0	0
Total For MAQ0A1										0.00	0	0
MAQ0A On 31/08/2018 Spot Bond					0.00000	104.67454				0.00	0	0
Total MAQ0A3 SPOT										0.00	0	0
Total For MAQ0A3										0.00	0	0
MAQ0A On 31/08/2018 Spot Bond					0.00000	104.87035				0.00	0	0
Total MAQ0A4 SPOT										0.00	0	0
Total For MAQ0A4										0.00	0	0
MAQ0A On 28/02/2018 Spot Bond					0.00000	100.79584				0.00	0	0
Total MAQ0A5 SPOT										0.00	0	0
Total For MAQ0A5										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MAQ0J On 28/02/2020 Spot Bond					0.00000	100.80088				0.00	0	0
Total MAQ0J1 SPOT										0.00	0	0
Total For MAQ0J1										0.00	0	0
MAQ0J On 28/12/2020 Spot Bond					0.00000	100.76145				0.00	0	0
Total MAQ0J2 SPOT										0.00	0	0
Total For MAQ0J2										0.00	0	0
MAQ10 On 10/11/2017 Spot Bond					0.00000	99.35731				0.00	0	0
Total MAQ105 SPOT										0.00	0	0
Total For MAQ105										0.00	0	0
MAQ10 On 11/12/2017 Spot Bond					0.00000	98.73788				0.00	0	0
Total MAQ106 SPOT										0.00	0	0
Total For MAQ106										0.00	0	0
MAQ10 On 16/10/2017 Spot Bond					0.00000	99.86086				0.00	0	0
Total MAQ107 SPOT										0.00	0	0
Total For MAQ107										0.00	0	0
MAQ10 On 27/10/2017 Spot Bond					0.00000	99.63713				0.00	0	0
Total MAQ108 SPOT										0.00	0	0
Total For MAQ108										0.00	0	0
MAQ10 On 07/11/2017 Spot Bond					0.00000	99.41608				0.00	0	0
Total MAQ109 SPOT										0.00	0	0
Total For MAQ109										0.00	0	0
MBF04! On 13/04/2018 Spot Bond					0.00000	100.28464				0.00	0	0
Total MBF045 SPOT										0.00	0	0
Total For MBF045										0.00	0	0
MBF04! On 17/08/2018 Spot Bond					0.00000	101.51609				0.00	2,190,000,000	7,016,000,000
Total MBF046 SPOT										0.00	2,190,000,000	7,016,000,000
Total For MBF046										0.00	2,190,000,000	7,016,000,000
MBF04! On 07/06/2019 Spot Bond					0.00000	101.17120				0.00	0	0
Total MBF047 SPOT										0.00	0	0
Total For MBF047										0.00	0	0
MBF04! On 14/03/2019 Spot Bond					0.00000	101.13655				0.00	0	800,000,000
Total MBF049 SPOT										0.00	0	800,000,000
Total For MBF049										0.00	0	800,000,000
MBF05 On 17/05/2019 Spot Bond					0.00000	101.52560				0.00	0	0
Total MBF051 SPOT										0.00	0	0
Total For MBF051										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MBF05 On 16/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MBF051/JIBAR SPOT										0.00	0	0
Total For MBF051/JIBAR										0.00	0	0
MBF05: On 28/09/2019 Spot Bond					0.00000	100.70798				0.00	0	0
Total MBF053 SPOT										0.00	0	0
Total For MBF053										0.00	0	0
MBF05: On 27/03/2018 Spot Bond					0.00000	100.26108				0.00	0	0
Total MBF054 SPOT										0.00	0	0
Total For MBF054										0.00	0	0
MBF05: On 27/03/2020 Spot Bond					0.00000	100.47346				0.00	0	0
Total MBF055 SPOT										0.00	0	0
Total For MBF055										0.00	0	0
MBF05: On 28/08/2018 Spot Bond					0.00000	100.92154				0.00	0	0
Total MBF056 SPOT										0.00	0	0
Total For MBF056										0.00	0	0
MBF05: On 28/08/2020 Spot Bond					0.00000	100.96587				0.00	0	0
Total MBF057 SPOT										0.00	0	0
Total For MBF057										0.00	0	0
MBLSA On 30/10/2017 Spot Bond			2.30000	2.30000	2.30000	99.48845				0.00	0	0
Total MBLSA2 SPOT										0.00	0	0
Total For MBLSA2										0.00	0	0
MBLSA On 11/12/2017 Spot Bond					0.00000	98.75298				0.00	0	0
Total MBLSA3 SPOT										0.00	0	0
Total For MBLSA3										0.00	0	0
MBP03 On 12/09/2019 Spot Bond					0.00000	100.64524				0.00	0	0
Total MBP035 SPOT										0.00	0	0
Total For MBP035										0.00	0	0
MBP03: On 11/04/2020 Spot Bond					0.00000	99.95736				0.00	0	0
Total MBP036 SPOT										0.00	0	0
Total For MBP036										0.00	0	0
MBP03: On 26/05/2020 Spot Bond					0.00000	100.96842				0.00	0	0
Total MBP037 SPOT										0.00	0	0
Total For MBP037										0.00	0	0
MBP30 On 24/10/2017 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MBP30U SPOT										0.00	0	0
Total For MBP30U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP31 On 24/10/2017 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total MBP31U SPOT									0.00	0	0
Total For MBP31U									0.00	0	0
MBP32 On 10/11/2017 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total MBP32U SPOT									0.00	0	0
Total For MBP32U									0.00	0	0
MBP34 On 29/04/2018 Spot Bond					0.00000	101.60162			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			8.43500	100.69263	8.43500	100.66991			0.00	0	0
Total MBSA01 SPOT									0.00	0	0
Total For MBSA01									0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			8.00000	101.30575	8.00000	101.28405			0.00	0	0
Total MBSA01/R204 SPOT									0.00	0	0
Total For MBSA01/R204									0.00	0	0
MBSA0 On 15/04/2019 Spot Bond			8.48500	100.46598	8.48500	100.44318			0.00	0	0
Total MBSA02 SPOT									0.00	0	0
Total For MBSA02									0.00	0	0
MBSA0 On 15/04/2019 Spot Bond			8.91000	99.87411	8.91000	99.85033			0.00	0	0
Total MBSA02/R204 SPOT									0.00	0	0
Total For MBSA02/R204									0.00	0	0
MEFSA On 05/01/2019 Spot Bond					0.00000	102.41192			0.00	0	0
Total MEFSA4 SPOT									0.00	0	0
Total For MEFSA4									0.00	0	0
MEFSA On 05/07/2026 Spot Bond					0.00000	102.50003			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			8.45500	103.45648	8.45500	103.43321			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			9.38000	104.77136	9.38000	104.74527			0.00	0	0
Total MEFSB5 SPOT									0.00	0	0
Total For MEFSB5									0.00	0	0
MFS1A On 20/12/2018 Spot Bond					0.00000	100.43300			0.00	0	0
Total MFS1A2 SPOT									0.00	0	0
Total For MFS1A2									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MFS1B On 20/09/2019 Spot Bond			9.33000	9.33000	9.33000	102.15156				0.00	0	0
Total MFS1B SPOT										0.00	0	0
Total For MFS1B										0.00	0	0
MMF10 On 15/12/2024 Spot Bond					0.00000	100.60803				0.00	0	0
Total MMF101 SPOT										0.00	0	0
Total For MMF101										0.00	0	0
MMF20 On 15/12/2024 Spot Bond					0.00000	100.65636				0.00	0	0
Total MMF201 SPOT										0.00	0	0
Total For MMF201										0.00	0	0
MMF30 On 15/12/2024 Spot Bond					0.00000	100.83299				0.00	0	0
Total MMF301 SPOT										0.00	0	0
Total For MMF301										0.00	0	0
MMF40 On 15/12/2024 Spot Bond					0.00000	100.83299				0.00	0	0
Total MMF401 SPOT										0.00	0	0
Total For MMF401										0.00	0	0
MMIG0 On 17/03/2019 Spot Bond					0.00000	100.02130				0.00	0	0
Total MMIG01 SPOT										0.00	0	0
Total For MMIG01										0.00	0	0
MMIG0 On 17/03/2021 Spot Bond			9.55500	9.55500	9.55500	102.06482				0.00	0	400,000,000
Total MMIG02 SPOT										0.00	0	400,000,000
Total For MMIG02										0.00	0	400,000,000
MMIG0 On 01/06/2020 Spot Bond					0.00000	101.10746				0.00	72,000,000	30,000,000
Total MMIG03 SPOT										0.00	72,000,000	30,000,000
Total For MMIG03										0.00	72,000,000	30,000,000
MMIG0 On 12/08/2025 Spot Bond			11.40500	11.40500	11.40500	101.21240				0.00	0	10,000,000
Total MMIG04 SPOT										0.00	0	10,000,000
Total For MMIG04										0.00	0	10,000,000
MMIG0 On 12/08/2022 Spot Bond			10.20500	10.20500	10.20500	104.13719				0.00	0	1,070,000,000
Total MMIG05 SPOT										0.00	0	1,070,000,000
Total For MMIG05										0.00	0	1,070,000,000
MTN06 On 13/07/2020 Spot Bond					0.00000	100.51831				0.00	0	0
Total MTN06 SPOT										0.00	0	0
Total For MTN06										0.00	0	0
MTN07 On 13/07/2022 Spot Bond					0.00000	99.90622				0.00	0	0
Total MTN07 SPOT										0.00	0	0
Total For MTN07										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MTN08 On 20/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MTN08U SPOT										0.00	0	0
Total For MTN08U										0.00	0	0
MTN09 On 20/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MTN09U SPOT										0.00	0	0
Total For MTN09U										0.00	0	0
MTNC1 On 15/11/2017 Spot Bond					0.00000	103.35965				0.00	0	0
Total MTNC18 SPOT										0.00	0	0
Total For MTNC18										0.00	0	0
MTNC1 On 15/05/2018 Spot Bond					0.00000	101.37047				0.00	0	0
Total MTNC19 SPOT										0.00	0	0
Total For MTNC19										0.00	0	0
MWA1L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA1U SPOT										0.00	0	0
Total For MWA1U										0.00	0	0
MWA2L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA2U SPOT										0.00	0	0
Total For MWA2U										0.00	0	0
MWAR(On 22/11/2019 Spot Bond					0.00000	101.19720				0.00	0	0
Total MWAR01 SPOT										0.00	0	0
Total For MWAR01										0.00	0	0
N4A211 On 14/08/2020 Spot Bond			100.89771	100.89771	100.89771	100.89771				0.00	0	0
Total N4A211 SPOT										0.00	0	0
Total For N4A211										0.00	0	0
N5C23 On 20/12/2018 Spot Bond					0.00000	100.55868				0.00	0	0
Total N5C23 SPOT										0.00	0	0
Total For N5C23										0.00	0	0
N5D23 On 20/09/2019 Spot Bond					0.00000	100.50152				0.00	0	0
Total N5D23 SPOT										0.00	0	0
Total For N5D23										0.00	0	0
N5E23 On 20/06/2023 Spot Bond					0.00000	109.47373				0.00	0	0
Total N5E23 SPOT										0.00	0	0
Total For N5E23										0.00	0	0
N5F23L On 20/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total N5F23U SPOT										0.00	0	0
Total For N5F23U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N5G23I On 20/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total N5G23U SPOT									0.00	0	0
Total For N5G23U									0.00	0	0
NAM01 On 19/11/2022 Spot Bond			9.55500	98.07563	9.55500	98.05076			0.00	0	0
Total NAM01 SPOT									0.00	0	0
Total For NAM01									0.00	0	0
NAM02 On 29/06/2020 Spot Bond			9.05500	103.95008	9.05500	103.92493			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			9.55500	104.09822	9.55500	104.07182			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			10.40500	102.56406	10.40500	102.53579			0.00	0	0
Total NAM04 SPOT									0.00	0	0
Total For NAM04									0.00	0	0
NBK11/ On 28/11/2020 Spot Bond			8.49500	104.40208	8.49500	104.37848		3,228,100,000,000.00		380,000,000	190,000,000
Total NBK11A SPOT								3,228,100,000,000.00		380,000,000	190,000,000
Total For NBK11A								3,228,100,000,000.00		380,000,000	190,000,000
NBK12/ On 19/03/2021 Spot Bond			9.28000	100.82229	9.28000	100.79703			0.00	0	10,000,000
Total NBK12A SPOT									0.00	0	10,000,000
Total For NBK12A									0.00	0	10,000,000
NBK12/ On 19/03/2021 Spot Bond			9.38000	100.53318	9.38000	100.50773			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			9.35500	102.33734	9.35500	102.31150		1,309,700,000,000.00		140,000,000	70,000,000
Total NBK13A SPOT								1,309,700,000,000.00		140,000,000	70,000,000
Total For NBK13A								1,309,700,000,000.00		140,000,000	70,000,000
NBK14/ On 25/06/2021 Spot Bond			8.75500	104.34477	8.75500	104.33054		2,626,500,000,000.00		300,000,000	160,000,000
Total NBK14A SPOT								2,626,500,000,000.00		300,000,000	160,000,000
Total For NBK14A								2,626,500,000,000.00		300,000,000	160,000,000
NBK15/ On 11/02/2022 Spot Bond			9.30500	99.60724	9.30500	99.58263			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			9.85500	99.35626	9.85500	99.33029		24,671,007,000,000.00		2,503,400,000	2,311,700,000
Total NBK16A SPOT								24,671,007,000,000.00		2,503,400,000	2,311,700,000
Total For NBK16A								24,671,007,000,000.00		2,503,400,000	2,311,700,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK17/ On 22/04/2026 Spot Bond			9.84000	105.26675	9.84000	105.23913			0.00	0	1,150,000,000
Total NBK17A SPOT									0.00	0	1,150,000,000
Total For NBK17A									0.00	0	1,150,000,000
NBK18/ On 01/06/2020 Spot Bond			8.96000	103.98581	8.96000	103.96091			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			9.45500	104.11003	9.45500	104.08375			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			9.75500	107.16184	9.75500	107.13395			0.00	0	10,000,000
Total NBK20A SPOT									0.00	0	10,000,000
Total For NBK20A									0.00	0	10,000,000
NBK20I On 25/06/2021 Spot Bond					0.00000	98.57297			0.00	0	0
Total NBK20B SPOT									0.00	0	0
Total For NBK20B									0.00	0	0
NBK21/ On 21/07/2027 Spot Bond			11.05500	99.80231	11.05500	99.77312			0.00	0	70,000,000
Total NBK21A SPOT									0.00	0	70,000,000
Total For NBK21A									0.00	0	70,000,000
NBK21I On 10/11/2017 Spot Bond					0.00000	101.42543			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			9.69500	105.40334	9.69500	105.37623			0.00	0	0
Total NBK22A SPOT									0.00	0	0
Total For NBK22A									0.00	0	0
NBK22I On 12/02/2018 Spot Bond					0.00000	101.37655			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			9.90500	108.43806	9.90500	108.40958			0.00	0	0
Total NBK23A SPOT									0.00	0	0
Total For NBK23A									0.00	0	0
NBK23I On 12/02/2020 Spot Bond					0.00000	101.42813			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			10.00500	110.08677	10.00500	110.05756			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK24I On 11/02/2022 Spot Bond					0.00000	101.40794			0.00	0	0
Total NBK24B SPOT									0.00	0	0
Total For NBK24B									0.00	0	0
NBK25I On 17/02/2023 Spot Bond			9.59500	9.59500	9.59500	105.89025			0.00	0	0
Total NBK25A SPOT									0.00	0	0
Total For NBK25A									0.00	0	0
NBK25I On 12/02/2025 Spot Bond					0.00000	101.35322			0.00	0	140,000,000
Total NBK25B SPOT									0.00	0	140,000,000
Total For NBK25B									0.00	0	140,000,000
NBK26I On 10/05/2023 Spot Bond			100.00000	15.92663	100.00000	15.89157			0.00	0	0
Total NBK26A SPOT									0.00	0	0
Total For NBK26A									0.00	0	0
NBK26I On 22/04/2026 Spot Bond					0.00000	102.64778			0.00	0	30,000,000
Total NBK26B SPOT									0.00	0	30,000,000
Total For NBK26B									0.00	0	30,000,000
NBK27I On 10/05/2026 Spot Bond			9.95500	111.40710	9.95500	111.37769			0.00	0	0
Total NBK27A SPOT									0.00	0	0
Total For NBK27A									0.00	0	0
NBK27I On 01/06/2018 Spot Bond					0.00000	101.19982			0.00	0	0
Total NBK27B SPOT									0.00	0	0
Total For NBK27B									0.00	0	0
NBK28I On 02/08/2023 Spot Bond			9.60500	103.62177	9.60500	103.59536			0.00	0	0
Total NBK28A SPOT									0.00	0	0
Total For NBK28A									0.00	0	0
NBK28I On 19/11/2020 Spot Bond					0.00000	101.17424			0.00	0	0
Total NBK28B SPOT									0.00	0	0
Total For NBK28B									0.00	0	0
NBK29I On 31/07/2026 Spot Bond			9.90500	105.43902	9.90500	105.41132			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					0.00000	101.61369			0.00	0	0
Total NBK29B SPOT									0.00	0	0
Total For NBK29B									0.00	0	0
NBK30I On 20/02/2024 Spot Bond			9.39500	102.27367	9.39500	102.24816			0.00	0	0
Total NBK30A SPOT									0.00	0	0
Total For NBK30A									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK30I On 18/02/2021 Spot Bond					0.00000	101.27957			0.00	171,000,000	57,000,000
Total NBK30B SPOT									0.00	171,000,000	57,000,000
Total For NBK30B									0.00	171,000,000	57,000,000
NBK31I On 17/02/2023 Spot Bond					0.00000	101.30986			0.00	0	0
Total NBK31B SPOT									0.00	0	0
Total For NBK31B									0.00	0	0
NBK32I On 26/02/2019 Spot Bond					0.00000	100.99680			0.00	0	0
Total NBK32B SPOT									0.00	0	0
Total For NBK32B									0.00	0	0
NBK33I On 10/05/2019 Spot Bond					0.00000	101.59866			0.00	0	0
Total NBK33B SPOT									0.00	0	0
Total For NBK33B									0.00	0	0
NBK34I On 10/05/2021 Spot Bond					0.00000	102.79334			0.00	210,000,000	395,000,000
Total NBK34B SPOT									0.00	210,000,000	395,000,000
Total For NBK34B									0.00	210,000,000	395,000,000
NBK35I On 10/05/2023 Spot Bond					0.00000	101.50438			0.00	0	0
Total NBK35B SPOT									0.00	0	0
Total For NBK35B									0.00	0	0
NBK36I On 10/05/2026 Spot Bond					0.00000	101.54494			0.00	0	0
Total NBK36B SPOT									0.00	0	0
Total For NBK36B									0.00	0	0
NBK37I On 02/08/2019 Spot Bond					0.00000	101.92650			0.00	0	0
Total NBK37B SPOT									0.00	0	0
Total For NBK37B									0.00	0	0
NBK38I On 02/08/2021 Spot Bond					0.00000	101.65696			0.00	0	0
Total NBK38B SPOT									0.00	0	0
Total For NBK38B									0.00	0	0
NBK3A On 09/09/2019 Spot Bond			8.04500	106.78663	8.04500	106.76336		16,090,000,000,000.00	2,000,000,000	1,010,000,000	
Total NBK3A SPOT								16,090,000,000,000.00	2,000,000,000	1,010,000,000	
Total For NBK3A								16,090,000,000,000.00	2,000,000,000	1,010,000,000	
NBK3A On 09/09/2019 Spot Bond			100.00000	30.97099	100.00000	30.90168		0.00	0	0	
Total NBK3A/R204 SPOT								0.00	0	0	
Total For NBK3A/R204								0.00	0	0	
NBK4 On 28/10/2024 Spot Bond			11.18000	11.18000	11.18000	47.36062		0.00	0	0	
Total NBK4 SPOT								0.00	0	0	
Total For NBK4								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK40I On 31/07/2026 Spot Bond					0.00000	101.79247				0.00	0	0
Total NBK40B SPOT										0.00	0	0
Total For NBK40B										0.00	0	0
NBK41I On 20/02/2020 Spot Bond					0.00000	101.22497				0.00	0	0
Total NBK41B SPOT										0.00	0	0
Total For NBK41B										0.00	0	0
NBK42I On 21/02/2022 Spot Bond					0.00000	101.28256				0.00	120,000,000	40,000,000
Total NBK42B SPOT										0.00	120,000,000	40,000,000
Total For NBK42B										0.00	120,000,000	40,000,000
NBK43I On 20/02/2024 Spot Bond					0.00000	101.20728				0.00	0	90,000,000
Total NBK43B SPOT										0.00	0	90,000,000
Total For NBK43B										0.00	0	90,000,000
NBK7B On 19/04/2020 Spot Bond					0.00000	102.14747				0.00	0	0
Total NBK7B SPOT										0.00	0	0
Total For NBK7B										0.00	0	0
NCLN7 On 09/10/2017 Spot Bond					0.00000	100.00000				0.00	0	0
Total NCLN77 SPOT										0.00	0	0
Total For NCLN77										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.47131				0.00	0	0
Total NCLN82 SPOT										0.00	0	0
Total For NCLN82										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NCLN82/JIBAR SPOT										0.00	0	0
Total For NCLN82/JIBAR										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			10.35000	102.00792	10.35000	101.97948				0.00	0	0
Total NCLN83 SPOT										0.00	0	0
Total For NCLN83										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.46875				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			10.38500	101.05115	10.38500	101.02289				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					0.00000	100.47131				0.00	0	0
Total NCLN87 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 NCLN87										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.47529				0.00	0	0
Total NCLN90 SPOT										0.00	0	0
Total For NCLN90										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.48039				0.00	0	0
Total NCLN91 SPOT										0.00	0	0
Total For NCLN91										0.00	0	0
NCLN9 On 02/03/2018 Spot Bond					0.00000	100.84648				0.00	0	0
Total NCLN92 SPOT										0.00	0	0
Total For NCLN92										0.00	0	0
NCLN9 On 09/04/2018 Spot Bond					0.00000	100.00004				0.00	0	0
Total NCLN93 SPOT										0.00	0	0
Total For NCLN93										0.00	0	0
NCLN9 On 20/09/2020 Spot Bond					0.00000	100.39249				0.00	0	0
Total NCLN94 SPOT										0.00	0	0
Total For NCLN94										0.00	0	0
NCLN9 On 08/10/2018 Spot Bond					0.00000	100.00008				0.00	0	0
Total NCLN95 SPOT										0.00	0	0
Total For NCLN95										0.00	0	0
NED01 On 22/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED01U SPOT										0.00	0	0
Total For NED01U										0.00	0	0
NED02 On 15/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED02U SPOT										0.00	0	0
Total For NED02U										0.00	0	0
NED03 On 26/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED03U SPOT										0.00	0	0
Total For NED03U										0.00	0	0
NED04 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED04U SPOT										0.00	0	0
Total For NED04U										0.00	0	0
NED13 On 25/07/2018 Spot Bond					0.00000	102.62629				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					0.00000	101.76534				0.00	0	0
Total NED14 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 NED14									0.00	0	0
NED15 On 08/04/2019 Spot Bond			8.93500	8.93500	8.93500	102.16316			15,725,600,000,000.00	1,760,000,000	880,000,000
Total NED15 SPOT									15,725,600,000,000.00	1,760,000,000	880,000,000
Total For NED15									15,725,600,000,000.00	1,760,000,000	880,000,000
NED16 On 08/04/2019 Spot Bond					0.00000	100.76245			0.00	0	10,000,000
Total NED16 SPOT									0.00	0	10,000,000
Total For NED16									0.00	0	10,000,000
NED17 On 14/10/2019 Spot Bond					0.00000	99.82195			0.00	0	0
Total NED17 SPOT									0.00	0	0
Total For NED17									0.00	0	0
NED18 On 16/01/2020 Spot Bond					0.00000	102.33318			0.00	0	0
Total NED18 SPOT									0.00	0	0
Total For NED18									0.00	0	0
NED19 On 01/07/2020 Spot Bond					0.00000	101.38323			0.00	231,000,000	127,000,000
Total NED19 SPOT									0.00	231,000,000	127,000,000
Total For NED19									0.00	231,000,000	127,000,000
NED20 On 01/07/2020 Spot Bond			10.58000	104.70648	10.58000	104.67715			0.00	0	2,990,000,000
Total NED20 SPOT									0.00	0	2,990,000,000
Total For NED20									0.00	0	2,990,000,000
NEDT1.On 21/05/2021 Spot Bond					0.00000	104.02585			0.00	0	170,000,000
Total NEDT1A SPOT									0.00	0	170,000,000
Total For NEDT1A									0.00	0	170,000,000
NEDT1 On 26/11/2021 Spot Bond					0.00000	101.54115			0.00	20,000,000	20,000,000
Total NEDT1B SPOT									0.00	20,000,000	20,000,000
Total For NEDT1B									0.00	20,000,000	20,000,000
NGL01 On 22/09/2021 Spot Bond					0.00000	102.60370			0.00	0	70,000,000
Total NGL01 SPOT									0.00	0	70,000,000
Total For NGL01									0.00	0	70,000,000
NGL02 On 15/03/2022 Spot Bond					0.00000	101.52987			0.00	0	80,000,000
Total NGL02 SPOT									0.00	0	80,000,000
Total For NGL02									0.00	0	80,000,000
NGL03 On 26/05/2022 Spot Bond					0.00000	101.25822			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					0.00000	100.24045			0.00	0	0
Total NGLT1A 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 NGLT1A										0.00	0	0
NHM00 On 25/11/2020 Spot Bond			10.00000	112.13200	10.00000	112.10300				0.00	0	0
Total NHM001/JIBAR SPOT										0.00	0	0
Total For NHM001/JIBAR										0.00	0	0
NHM00 On 12/05/2021 Spot Bond			13.50000	105.50673	13.50000	105.46929				0.00	0	0
Total NHM002 SPOT										0.00	0	0
Total For NHM002										0.00	0	0
NHM00 On 09/06/2019 Spot Bond					0.00000	100.83234				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			3.26000	3.26000	3.26000	122.36346				0.00	0	0
Total NILB11 SPOT										0.00	0	0
Total For NILB11										0.00	0	0
NILB12 On 07/12/2033 Spot Bond			3.45000	3.45000	3.45000	3.45000				0.00	0	0
Total NILB12 SPOT										0.00	0	0
Total For NILB12										0.00	0	0
NILB13 On 31/01/2025 Spot Bond			3.65000	3.65000	3.65000	119.22422				0.00	0	0
Total NILB13 SPOT										0.00	0	0
Total For NILB13										0.00	0	0
NILB14 On 31/03/2028 Spot Bond			3.73000	3.73000	3.73000	164.63847				0.00	0	0
Total NILB14 SPOT										0.00	0	0
Total For NILB14										0.00	0	0
NILB15 On 31/03/2028 Spot Bond			4.04000	160.15918	4.04000	160.12654				0.00	0	0
Total NILB15 SPOT										0.00	0	0
Total For NILB15										0.00	0	0
NILB17 On 31/01/2038 Spot Bond			3.96000	79.46229	3.96000	101.76781				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			8.38000	104.32635	8.38000	104.30309				0.00	0	0
Total NMP20N SPOT										0.00	0	0
Total For NMP20N										0.00	0	0
NQ1A1 On 22/05/2020 Spot Bond			9.01000	9.01000	9.01000	104.64614				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					0.00000	101.07834				0.00	0	0
Total NQ1A17 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 NQ1A17										0.00	0	0
NQ1A1' On 22/05/2050 Spot Bond					0.00000	101.06256				0.00	0	0
Total NQ1A19 SPOT										0.00	0	0
Total For NQ1A19										0.00	0	0
NQ1A2 On 22/05/2019 Spot Bond					0.00000	101.12897				0.00	0	0
Total NQ1A21 SPOT										0.00	0	0
Total For NQ1A21										0.00	0	0
NQ1A2 On 22/05/2018 Spot Bond					0.00000	101.08375				0.00	0	0
Total NQ1A23 SPOT										0.00	0	0
Total For NQ1A23										0.00	0	0
NQ1A2 On 22/05/2020 Spot Bond					0.00000	101.15528				0.00	0	0
Total NQ1A24 SPOT										0.00	0	0
Total For NQ1A24										0.00	0	0
NQ1A2 On 22/05/2022 Spot Bond					0.00000	101.18641				0.00	0	0
Total NQ1A25 SPOT										0.00	0	0
Total For NQ1A25										0.00	0	0
NQ1A2 On 22/05/2018 Spot Bond					0.00000	101.08375				0.00	0	0
Total NQ1A26 SPOT										0.00	0	0
Total For NQ1A26										0.00	0	0
NQ1B1' On 22/05/2020 Spot Bond			9.21000	9.21000	9.21000	104.66304				0.00	0	0
Total NQ1B10 SPOT										0.00	0	0
Total For NQ1B10										0.00	0	0
NQ1B1' On 22/05/2018 Spot Bond					0.00000	101.13959				0.00	0	0
Total NQ1B15 SPOT										0.00	0	0
Total For NQ1B15										0.00	0	0
NQ1B1' On 22/05/2052 Spot Bond					0.00000	101.18390				0.00	0	0
Total NQ1B17 SPOT										0.00	0	0
Total For NQ1B17										0.00	0	0
NQ1B1' On 22/05/2018 Spot Bond					0.00000	101.10980				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			9.41000	9.41000	9.41000	104.67995				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					0.00000	101.12282				0.00	0	0
Total NQ1C15 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 NQ1C15										0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond					0.00000	101.23982				0.00	0	0
Total NQ1C17 SPOT										0.00	0	0
Total For NQ1C17										0.00	0	0
NQ1C1 On 22/05/2018 Spot Bond					0.00000	101.15911				0.00	0	0
Total NQ1C19 SPOT										0.00	0	0
Total For NQ1C19										0.00	0	0
NQF1D On 22/05/2020 Spot Bond					0.00000	101.36976				0.00	0	0
Total NQF1D5 SPOT										0.00	0	0
Total For NQF1D5										0.00	0	0
NQF1D On 22/05/2018 Spot Bond					0.00000	101.14886				0.00	0	0
Total NQF1D7 SPOT										0.00	0	0
Total For NQF1D7										0.00	0	0
NQF1D On 22/05/2019 Spot Bond					0.00000	101.29360				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			8.21500	108.69807	8.21500	108.67417				0.00	0	0
Total NRA018 SPOT										0.00	0	0
Total For NRA018										0.00	0	0
NRA02: On 31/10/2022 Spot Bond			9.25500	117.29323	9.25500	117.26440				0.00	0	0
Total NRA022 SPOT										0.00	0	0
Total For NRA022										0.00	0	0
NRA02: On 31/05/2023 Spot Bond			3.56000	177.73991	3.56000	177.70607				0.00	0	0
Total NRA023 SPOT										0.00	0	0
Total For NRA023										0.00	0	0
NRA02: On 30/11/2028 Spot Bond			11.10500	111.60189	11.10500	111.56894				0.00	0	5,540,000,000
Total NRA028 SPOT										0.00	0	5,540,000,000
Total For NRA028										0.00	0	5,540,000,000
NRA02: On 30/11/2028 Spot Bond			100.00000	16.42215	100.00000	16.38580				0.00	0	0
Total NRA028/R186 SPOT										0.00	0	0
Total For NRA028/R186										0.00	0	0
NTC16 On 22/03/2018 Spot Bond					0.00000	100.76045				0.00	2,800,000,000	1,400,000,000
Total NTC16 SPOT										0.00	2,800,000,000	1,400,000,000
Total For NTC16										0.00	2,800,000,000	1,400,000,000
NTC18 On 27/02/2019 Spot Bond					0.00000	101.39222				0.00	0	10,000,000
Total NTC18 SPOT										0.00	0	10,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NTC18									0.00	0	10,000,000
NTC19 On 27/07/2020 Spot Bond					0.00000	101.82406			0.00	0	70,000,000
Total NTC19 SPOT									0.00	0	70,000,000
Total For NTC19									0.00	0	70,000,000
NTC20 On 27/07/2020 Spot Bond					0.00000	102.14469			0.00	0	0
Total NTC20 SPOT									0.00	0	0
Total For NTC20									0.00	0	0
NTC21 On 24/03/2022 Spot Bond					0.00000	100.31592			0.00	36,000,000	12,000,000
Total NTC21 SPOT									0.00	36,000,000	12,000,000
Total For NTC21									0.00	36,000,000	12,000,000
OML02 On 27/11/2019 Spot Bond					0.00000	101.59258			0.00	126,000,000	42,000,000
Total OML02 SPOT									0.00	126,000,000	42,000,000
Total For OML02									0.00	126,000,000	42,000,000
OML03 On 27/11/2019 Spot Bond			9.53000	102.88033	9.53000	102.85430			0.00	0	0
Total OML03 SPOT									0.00	0	0
Total For OML03									0.00	0	0
OML04 On 19/03/2020 Spot Bond					0.00000	100.62095			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			9.78500	9.78500	9.78500	100.47462			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			10.53500	99.83779	10.53500	99.80948			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			11.50500	97.91877	11.50500	97.88851			0.00	0	1,068,200,000
Total OML07 SPOT									0.00	0	1,068,200,000
Total For OML07									0.00	0	1,068,200,000
OML08 On 14/09/2020 Spot Bond					0.00000	101.29157			0.00	0	90,000,000
Total OML08 SPOT									0.00	0	90,000,000
Total For OML08									0.00	0	90,000,000
OML09 On 14/09/2022 Spot Bond			10.52500	102.17956	10.52500	102.15061			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			11.50500	100.00355	11.50500	99.97265			0.00	0	870,000,000
Total OML10 SPOT									0.00	0	870,000,000

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 OML10									0.00	0	870,000,000
PMM12 On 25/11/2020 Spot Bond			10.00000	112.13200	10.00000	112.10300			0.00	0	0
Total PMM12/JIBAR SPOT									0.00	0	0
Total For PMM12/JIBAR									0.00	0	0
PMM34 On 07/03/2018 Spot Bond					0.00000	100.66965			0.00	0	0
Total PMM34 SPOT									0.00	0	0
Total For PMM34									0.00	0	0
PMM35 On 06/11/2017 Spot Bond					0.00000	101.38956			0.00	0	0
Total PMM35 SPOT									0.00	0	0
Total For PMM35									0.00	0	0
PMM36 On 04/05/2018 Spot Bond					0.00000	101.52855			0.00	0	0
Total PMM36 SPOT									0.00	0	0
Total For PMM36									0.00	0	0
PMM37 On 27/11/2017 Spot Bond					0.00000	100.92422			0.00	0	0
Total PMM37 SPOT									0.00	0	0
Total For PMM37									0.00	0	0
PMM38 On 12/06/2020 Spot Bond					0.00000	100.67435			0.00	0	0
Total PMM38 SPOT									0.00	0	0
Total For PMM38									0.00	0	0
PMM39 On 04/09/2018 Spot Bond					0.00000	100.81978			0.00	0	0
Total PMM39 SPOT									0.00	0	0
Total For PMM39									0.00	0	0
PMM40 On 04/09/2018 Spot Bond					0.00000	100.75200			0.00	0	0
Total PMM40 SPOT									0.00	0	0
Total For PMM40									0.00	0	0
PPC00: On 31/12/2018 Spot Bond					0.00000	97.39861			0.00	0	0
Total PPC002 SPOT									0.00	0	0
Total For PPC002									0.00	0	0
PPC00: On 31/10/2019 Spot Bond					0.00000	98.85282			0.00	0	0
Total PPC003 SPOT									0.00	0	0
Total For PPC003									0.00	0	0
PRE1A: On 27/01/2018 Spot Bond					0.00000	101.76306			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					0.00000	101.76133			0.00	0	0
Total PRE1B1 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 PRE1B1									0.00	0	0
PRE1C On 27/01/2018 Spot Bond					0.00000	101.93476			0.00	0	0
Total PRE1C1 SPOT									0.00	0	0
Total For PRE1C1									0.00	0	0
PRE1D On 27/01/2018 Spot Bond					0.00000	101.97508			0.00	0	0
Total PRE1D1 SPOT									0.00	0	0
Total For PRE1D1									0.00	0	0
PRE2A On 20/02/2022 Spot Bond					0.00000	101.10761			0.00	0	2,450,000,000
Total PRE2A1 SPOT									0.00	0	2,450,000,000
Total For PRE2A1									0.00	0	2,450,000,000
PRE2A On 20/02/2022 Spot Bond					0.00000	101.16074			0.00	56,000,000	0
Total PRE2A2 SPOT									0.00	56,000,000	0
Total For PRE2A2									0.00	56,000,000	0
PRE2A On 20/02/2022 Spot Bond					0.00000	101.20721			0.00	0	0
Total PRE2A3 SPOT									0.00	0	0
Total For PRE2A3									0.00	0	0
PRE2B On 20/02/2022 Spot Bond					0.00000	101.30009			0.00	0	0
Total PRE2B1 SPOT									0.00	0	0
Total For PRE2B1									0.00	0	0
PRE2C On 20/02/2022 Spot Bond					0.00000	101.31336			0.00	0	0
Total PRE2C1 SPOT									0.00	0	0
Total For PRE2C1									0.00	0	0
PRE2D On 20/02/2022 Spot Bond					0.00000	101.32662			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			8.63500	114.83027	8.60500	115.00618		722,635,390,048,500.00	1,936,610,931,100	2,445,444,215,800	
Total R186 SPOT								2,635,390,048,500.00	936,610,931,100	445,444,215,800	
Total For R186								2,635,390,048,500.00	936,610,931,100	445,444,215,800	
R197 On 07/12/2023 Spot Bond			2.36000	299.60018	2.36000	299.55282		1,180,472,000,000.00	500,200,000	19,874,203,900	
Total R197 SPOT								1,180,472,000,000.00	500,200,000	19,874,203,900	
Total For R197								1,180,472,000,000.00	500,200,000	19,874,203,900	
R202 On 07/12/2033 Spot Bond			2.49000	241.21022	2.49000	241.17124		17,189,965,245,000.00	6,903,600,500	208,302,756,600	
Total R202 SPOT								17,189,965,245,000.00	6,903,600,500	208,302,756,600	
Total For R202								17,189,965,245,000.00	6,903,600,500	208,302,756,600	
R2023 On 28/02/2023 Spot Bond			7.99500	99.78735	7.95500	99.93734		650,126,331,659,000.00	206,394,788,200	788,792,539,100	
Total R2023 SPOT								650,126,331,659,000.00	206,394,788,200	788,792,539,100	

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 R2023									50,126,331,659,000.00	206,394,788,200	788,792,539,100
R2030 On 31/01/2030 Spot Bond			9.17000	92.99574	9.17000	92.97309			976,318,590,639,000.00	106,468,766,700	475,332,244,700
Total R2030 SPOT									976,318,590,639,000.00	106,468,766,700	475,332,244,700
Total For R2030									976,318,590,639,000.00	106,468,766,700	475,332,244,700
R2032 On 31/03/2032 Spot Bond			9.40000	91.22524	9.40000	91.20222			210,818,521,680,000.00	447,959,417,200	533,856,823,400
Total R2032 SPOT									210,818,521,680,000.00	447,959,417,200	533,856,823,400
Total For R2032									210,818,521,680,000.00	447,959,417,200	533,856,823,400
R2035 On 28/02/2035 Spot Bond			9.57500	95.08970	9.57500	95.06514			098,935,399,532,500.00	114,771,321,100	374,543,632,100
Total R2035 SPOT									098,935,399,532,500.00	114,771,321,100	374,543,632,100
Total For R2035									098,935,399,532,500.00	114,771,321,100	374,543,632,100
R2037 On 31/01/2037 Spot Bond			9.69000	91.31147	9.69000	91.28801			668,402,967,016,000.00	584,974,506,400	861,008,155,500
Total R2037 SPOT									668,402,967,016,000.00	584,974,506,400	861,008,155,500
Total For R2037									668,402,967,016,000.00	584,974,506,400	861,008,155,500
R204 On 21/12/2018 Spot Bond			7.07000	103.45913	7.03500	103.47946			280,531,153,574,000.00	39,679,088,200	261,210,025,500
Total R204 SPOT									280,531,153,574,000.00	39,679,088,200	261,210,025,500
Total For R204									280,531,153,574,000.00	39,679,088,200	261,210,025,500
R2040 On 31/01/2040 Spot Bond			9.79500	94.55606	9.79500	94.53150			991,209,011,834,000.00	509,567,025,200	648,975,800,000
Total R2040 SPOT									991,209,011,834,000.00	509,567,025,200	648,975,800,000
Total For R2040									991,209,011,834,000.00	509,567,025,200	648,975,800,000
R2044 On 31/01/2044 Spot Bond			9.79500	91.85686	9.79500	91.83299			136,479,751,646,000.00	116,026,518,800	470,870,000,000
Total R2044 SPOT									136,479,751,646,000.00	116,026,518,800	470,870,000,000
Total For R2044									136,479,751,646,000.00	116,026,518,800	470,870,000,000
R2048 On 28/02/2048 Spot Bond			9.75000	91.26089	9.75000	91.23689			960,203,089,050,000.00	406,174,675,800	261,278,258,949
Total R2048 SPOT									960,203,089,050,000.00	406,174,675,800	261,278,258,949
Total For R2048									960,203,089,050,000.00	406,174,675,800	261,278,258,949
R207 On 15/01/2020 Spot Bond			7.37000	101.45161	7.33000	101.51377			970,920,184,926,000.00	267,424,719,800	988,549,797,000
Total R207 SPOT									970,920,184,926,000.00	267,424,719,800	988,549,797,000
Total For R207									970,920,184,926,000.00	267,424,719,800	988,549,797,000
R208 On 31/03/2021 Spot Bond			7.59500	97.64481	7.55500	97.74324			48,230,082,673,500.00	6,350,241,300	469,386,825,800
Total R208 SPOT									48,230,082,673,500.00	6,350,241,300	469,386,825,800
Total For R208									48,230,082,673,500.00	6,350,241,300	469,386,825,800
R209 On 31/03/2036 Spot Bond			9.56000	71.71307	9.53000	71.89635			482,937,588,928,000.00	1,096,541,588,800	1,309,495,000,000
Total R209 SPOT									482,937,588,928,000.00	1,096,541,588,800	1,309,495,000,000
Total For R209									482,937,588,928,000.00	1,096,541,588,800	1,309,495,000,000
R210 On 31/03/2028 Spot Bond			2.48000	184.39772	2.48000	184.36791			919,460,000,000.00	370,750,000	82,892,633,500
Total R210 SPOT									919,460,000,000.00	370,750,000	82,892,633,500

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R210									919,460,000,000.00	370,750,000	82,892,633,500
R212 On 31/01/2022 Spot Bond			2.32000	150.36753	2.32000	150.34398			484,538,904,320,000.00	208,852,976,000	207,904,566,800
Total R212 SPOT									14,538,904,320,000.00	208,852,976,000	207,904,566,800
Total For R212									14,538,904,320,000.00	208,852,976,000	207,904,566,800
R213 On 28/02/2031 Spot Bond			9.27500	83.51708	9.24500	83.69614			610,652,403,030,000.00	281,471,957,200	378,028,269,200
Total R213 SPOT									10,652,403,030,000.00	281,471,957,200	378,028,269,200
Total For R213									10,652,403,030,000.00	281,471,957,200	378,028,269,200
R214 On 28/02/2041 Spot Bond			9.68500	71.41907	9.68500	71.40041			732,916,584,709,000.00	385,432,791,400	272,179,708,500
Total R214 SPOT									12,916,584,709,000.00	385,432,791,400	272,179,708,500
Total For R214									12,916,584,709,000.00	385,432,791,400	272,179,708,500
RCG01 On 24/10/2019 Spot Bond					0.00000	102.03972			0.00	0	0
Total RCG01B SPOT									0.00	0	0
Total For RCG01B									0.00	0	0
RCG01 On 24/10/2017 Spot Bond					0.00000	101.71525			0.00	0	0
Total RCG01C SPOT									0.00	0	0
Total For RCG01C									0.00	0	0
RCSB0 On 12/04/2018 Spot Bond					0.00000	100.33236			0.00	0	0
Total RCSB05 SPOT									0.00	0	0
Total For RCSB05									0.00	0	0
RCSB0 On 10/12/2017 Spot Bond					0.00000	100.85752			0.00	0	0
Total RCSB07 SPOT									0.00	0	0
Total For RCSB07									0.00	0	0
RCSB6 On 31/03/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RCSB6U SPOT									0.00	0	0
Total For RCSB6U									0.00	0	0
RDF02 On 04/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF02U SPOT									0.00	0	0
Total For RDF02U									0.00	0	0
RDF03 On 04/04/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF03U SPOT									0.00	0	0
Total For RDF03U									0.00	0	0
RDF04 On 04/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF04U SPOT									0.00	0	0
Total For RDF04U									0.00	0	0
RDF05 On 04/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			15,000,000,000,000.00	150,000,000	50,000,000
Total RDF05U SPOT									15,000,000,000,000.00	150,000,000	50,000,000

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 RDF05U										15,000,000,000,000.00	150,000,000	50,000,000
RDF06I On 28/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF06U SPOT										0.00	0	0
Total For RDF06U										0.00	0	0
RDFB0 On 11/03/2018 Spot Bond					0.00000	100.68000				0.00	0	0
Total RDFB02 SPOT										0.00	0	0
Total For RDFB02										0.00	0	0
RDFB0 On 27/11/2017 Spot Bond					0.00000	101.12024				0.00	0	0
Total RDFB04 SPOT										0.00	0	0
Total For RDFB04										0.00	0	0
RDFB0 On 27/11/2019 Spot Bond					0.00000	102.12476				0.00	74,000,000	20,000,000
Total RDFB05 SPOT										0.00	74,000,000	20,000,000
Total For RDFB05										0.00	74,000,000	20,000,000
RDFB0 On 22/03/2019 Spot Bond					0.00000	101.32849				0.00	0	0
Total RDFB06 SPOT										0.00	0	0
Total For RDFB06										0.00	0	0
RDFB0 On 22/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDFB06/JIBAR SPOT										0.00	0	0
Total For RDFB06/JIBAR										0.00	0	0
RDFB0 On 30/09/2019 Spot Bond					0.00000	100.61622				0.00	0	0
Total RDFB07 SPOT										0.00	0	0
Total For RDFB07										0.00	0	0
RDFB0 On 30/09/2021 Spot Bond					0.00000	100.25256				0.00	0	0
Total RDFB08 SPOT										0.00	0	0
Total For RDFB08										0.00	0	0
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.86995				0.00	0	0
Total RDFB09 SPOT										0.00	0	0
Total For RDFB09										0.00	0	0
RDFB1 On 27/03/2020 Spot Bond					0.00000	100.61511				0.00	2,000,000,000	1,000,000,000
Total RDFB10 SPOT										0.00	2,000,000,000	1,000,000,000
Total For RDFB10										0.00	2,000,000,000	1,000,000,000
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.29035				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					0.00000	0.00000				0.00	0	0
Total RDFC35 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 RDFC35										0.00	0	0
RDFC3 On 04/06/2018 Spot Bond					0.00000	100.78945				0.00	0	0
Total RDFC38 SPOT										0.00	0	0
Total For RDFC38										0.00	0	0
RDFC3 On 27/07/2018 Spot Bond					0.00000	101.65255				0.00	0	0
Total RDFC39 SPOT										0.00	0	0
Total For RDFC39										0.00	0	0
RDFC4 On 23/03/2018 Spot Bond					0.00000	100.37142				0.00	0	0
Total RDFC40 SPOT										0.00	0	0
Total For RDFC40										0.00	0	0
RDFC4 On 05/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			897,000,000,000,000.00	48,970,000,000	25,000,000,000	
Total RDFC41 SPOT									17,000,000,000,000.00	48,970,000,000	25,000,000,000	
Total For RDFC41									17,000,000,000,000.00	48,970,000,000	25,000,000,000	
REB01 On 21/05/2018 Spot Bond					0.00000	101.27336				0.00	0	0
Total REB01 SPOT										0.00	0	0
Total For REB01										0.00	0	0
REB01/ On 21/05/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total REB01/JIBAR SPOT										0.00	0	0
Total For REB01/JIBAR										0.00	0	0
REB02 On 21/05/2018 Spot Bond					0.00000	101.23409				0.00	0	0
Total REB02 SPOT										0.00	0	0
Total For REB02										0.00	0	0
REBC0 On 17/11/2017 Spot Bond					0.00000	101.17440				0.00	0	0
Total REBC05 SPOT										0.00	0	0
Total For REBC05										0.00	0	0
RED20 On 05/07/2018 Spot Bond					0.00000	100.12020				0.00	0	0
Total RED201 SPOT										0.00	0	0
Total For RED201										0.00	0	0
RED20: On 05/04/2019 Spot Bond					0.00000	100.12701				0.00	0	0
Total RED202 SPOT										0.00	0	0
Total For RED202										0.00	0	0
RED20: On 05/04/2019 Spot Bond					0.00000	100.15414				0.00	0	0
Total RED203 SPOT										0.00	0	0
Total For RED203										0.00	0	0
RED20: On 05/01/2020 Spot Bond					0.00000	100.12483				0.00	0	0
Total RED204 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 RED204										0.00	0	0
RED20: On 05/07/2020 Spot Bond					0.00000	100.39545				0.00	0	0
Total RED205 SPOT										0.00	0	0
Total For RED205										0.00	0	0
RED30 On 16/09/2021 Spot Bond					0.00000	100.67472				0.00	0	0
Total RED301 SPOT										0.00	0	0
Total For RED301										0.00	0	0
RES01: On 02/03/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES01U SPOT										0.00	0	0
Total For RES01U										0.00	0	0
RES02: On 02/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES02U SPOT										0.00	0	0
Total For RES02U										0.00	0	0
RES03: On 02/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES03U SPOT										0.00	0	0
Total For RES03U										0.00	0	0
RES04: On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES04U SPOT										0.00	0	0
Total For RES04U										0.00	0	0
RES15 On 12/11/2017 Spot Bond					0.00000	101.47977				0.00	0	0
Total RES15 SPOT										0.00	0	0
Total For RES15										0.00	0	0
RES18 On 05/02/2018 Spot Bond					0.00000	101.52860				0.00	0	0
Total RES18 SPOT										0.00	0	0
Total For RES18										0.00	0	0
RES30 On 07/03/2021 Spot Bond					0.00000	100.78795				0.00	0	0
Total RES30 SPOT										0.00	0	0
Total For RES30										0.00	0	0
RES32 On 20/10/2017 Spot Bond					0.00000	102.02491				0.00	0	0
Total RES32 SPOT										0.00	0	0
Total For RES32										0.00	0	0
RES34 On 25/08/2019 Spot Bond					0.00000	102.17618				0.00	0	550,000,000
Total RES34 SPOT										0.00	0	550,000,000
Total For RES34										0.00	0	550,000,000
RES35 On 25/08/2021 Spot Bond					0.00000	101.12081				0.00	0	0
Total RES35 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 RES35									0.00	0	0
RES36 On 21/10/2019 Spot Bond					0.00000	101.95362			0.00	90,000,000	30,000,000
Total RES36 SPOT									0.00	90,000,000	30,000,000
Total For RES36									0.00	90,000,000	30,000,000
RES38 On 01/08/2020 Spot Bond					0.00000	101.69212			0.00	60,000,000	0
Total RES38 SPOT									0.00	60,000,000	0
Total For RES38									0.00	60,000,000	0
RES39 On 03/05/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RES39U SPOT									0.00	0	0
Total For RES39U									0.00	0	0
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RMBI06 SPOT									0.00	0	0
Total For RMBI06									0.00	0	0
RP014 On 27/09/2019 Spot Bond					0.00000	81.34311			0.00	0	0
Total RP014 SPOT									0.00	0	0
Total For RP014									0.00	0	0
RPP01 On 31/08/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RPP01U SPOT									0.00	0	0
Total For RPP01U									0.00	0	0
RPP08 On 30/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RPP08U SPOT									0.00	0	0
Total For RPP08U									0.00	0	0
RPS00 On 16/11/2022 Spot Bond					0.00000	107.07456			0.00	0	0
Total RPS001 SPOT									0.00	0	0
Total For RPS001									0.00	0	0
RPS00 On 30/04/2025 Spot Bond					0.00000	48.96435			0.00	0	0
Total RPS002 SPOT									0.00	0	0
Total For RPS002									0.00	0	0
RW21 On 21/04/2021 Spot Bond			9.07500	107.33169	9.07500	107.30567		2,359,500,000,000.00		260,000,000	130,000,000
Total RW21 SPOT								2,359,500,000,000.00		260,000,000	130,000,000
Total For RW21								2,359,500,000,000.00		260,000,000	130,000,000
RW23 On 10/12/2023 Spot Bond			9.63500	102.57389	9.63500	102.54753		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			10.94500	98.93481	10.94500	98.90601		0.00		0	0
Total RW28 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 RW28									0.00	0	0
S1328L On 02/11/2017 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total S1328U SPOT									0.00	0	0
Total For S1328U									0.00	0	0
SBK12/ On 25/11/2020 Spot Bond			10.00000	112.13200	10.00000	112.10300			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			6.92500	6.92500	6.92500	103.78638			0.00	0	0
Total SBK14 SPOT									0.00	0	0
Total For SBK14									0.00	0	0
SBK16 On 15/03/2018 Spot Bond					0.00000	100.74044			0.00	0	0
Total SBK16 SPOT									0.00	0	0
Total For SBK16									0.00	0	0
SBK17 On 30/07/2019 Spot Bond					0.00000	101.71011			0.00	560,000,000	300,000,000
Total SBK17 SPOT									0.00	560,000,000	300,000,000
Total For SBK17									0.00	560,000,000	300,000,000
SBK18 On 24/10/2020 Spot Bond					0.00000	101.21539			0.00	390,000,000	210,000,000
Total SBK18 SPOT									0.00	390,000,000	210,000,000
Total For SBK18									0.00	390,000,000	210,000,000
SBK19 On 24/10/2019 Spot Bond					0.00000	101.96959			0.00	0	0
Total SBK19 SPOT									0.00	0	0
Total For SBK19									0.00	0	0
SBK20 On 02/12/2019 Spot Bond					0.00000	102.36925			0.00	236,000,000	60,000,000
Total SBK20 SPOT									0.00	236,000,000	60,000,000
Total For SBK20									0.00	236,000,000	60,000,000
SBK21 On 28/01/2020 Spot Bond					0.00000	102.90558			0.00	0	0
Total SBK21 SPOT									0.00	0	0
Total For SBK21									0.00	0	0
SBK22 On 28/05/2020 Spot Bond					0.00000	102.72461			0.00	0	100,000,000
Total SBK22 SPOT									0.00	0	100,000,000
Total For SBK22									0.00	0	100,000,000
SBK23 On 28/05/2022 Spot Bond			10.78500	106.97997	10.78500	106.94944			0.00	0	1,990,000,000
Total SBK23 SPOT									0.00	0	1,990,000,000
Total For SBK23									0.00	0	1,990,000,000
SBK24 On 19/10/2020 Spot Bond					0.00000	101.01917			0.00	0	0
Total SBK24 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 SBK24									0.00	0	0
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SBK24/JIBAR SPOT									0.00	0	0
Total For SBK24/JIBAR									0.00	0	0
SBK25 On 25/04/2021 Spot Bond					0.00000	104.52694			0.00	0	130,000,000
Total SBK25 SPOT									0.00	0	130,000,000
Total For SBK25									0.00	0	130,000,000
SBK26 On 25/04/2021 Spot Bond			10.65500	110.21546	10.65500	110.18419			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			8.13500	100.13804	8.13500	100.10551			0.00	0	2,760,000,000
Total SBK9 SPOT									0.00	0	2,760,000,000
Total For SBK9									0.00	0	2,760,000,000
SBS16 On 22/09/2018 Spot Bond					0.00000	100.92831			0.00	0	0
Total SBS16 SPOT									0.00	0	0
Total For SBS16									0.00	0	0
SBS18 On 23/06/2021 Spot Bond					0.00000	101.41986			0.00	3,338,000,000	9,229,000,000
Total SBS18 SPOT									0.00	3,338,000,000	9,229,000,000
Total For SBS18									0.00	3,338,000,000	9,229,000,000
SBS19 On 23/06/2021 Spot Bond			8.43500	108.45800	8.43500	108.43352		16,532,600,000,000.00	1,960,000,000	980,000,000	
Total SBS19 SPOT								16,532,600,000,000.00	1,960,000,000	980,000,000	
Total For SBS19								16,532,600,000,000.00	1,960,000,000	980,000,000	
SBS20 On 15/05/2026 Spot Bond			9.60500	106.58818	9.60500	106.56100		2,689,400,000,000.00	280,000,000	140,000,000	
Total SBS20 SPOT								2,689,400,000,000.00	280,000,000	140,000,000	
Total For SBS20								2,689,400,000,000.00	280,000,000	140,000,000	
SBS21 On 15/05/2026 Spot Bond					0.00000	103.35258			0.00	0	50,000,000
Total SBS21 SPOT									0.00	0	50,000,000
Total For SBS21									0.00	0	50,000,000
SBS24 On 24/05/2019 Spot Bond					0.00000	102.09697			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			7.99000	104.64877	7.99000	104.62650			0.00	0	0
Total SBS25 SPOT									0.00	0	0
Total For SBS25									0.00	0	0
SBS27 On 20/02/2024 Spot Bond			9.20500	105.76126	9.20500	105.73540		7,702,744,000,000.00	836,800,000	418,400,000	
Total SBS27 SPOT								7,702,744,000,000.00	836,800,000	418,400,000	

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 For SBS27									7,702,744,000,000.00	836,800,000	418,400,000
SBS29 On 12/06/2019 Spot Bond			7.99000	103.90565	7.99000	103.88341			0.00	0	0
Total SBS29 SPOT									0.00	0	0
Total For SBS29									0.00	0	0
SBS3 On 25/05/2026 Spot Bond			9.77000	94.04528	9.77000	94.02091			0.00	0	0
Total SBS3 SPOT									0.00	0	0
Total For SBS3									0.00	0	0
SBS30 On 12/06/2019 Spot Bond					0.00000	100.61613			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			9.82000	102.96627	9.82000	102.93930			2,356,800,000,000.00	240,000,000	120,000,000
Total SBS31 SPOT									2,356,800,000,000.00	240,000,000	120,000,000
Total For SBS31									2,356,800,000,000.00	240,000,000	120,000,000
SBS33 On 19/09/2019 Spot Bond					0.00000	100.45862			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			9.90500	101.53590	9.90500	101.50878			0.00	0	1,450,000,000
Total SBS34 SPOT									0.00	0	1,450,000,000
Total For SBS34									0.00	0	1,450,000,000
SBS35 On 29/01/2018 Spot Bond					0.00000	101.76711			0.00	0	0
Total SBS35 SPOT									0.00	0	0
Total For SBS35									0.00	0	0
SBS36 On 29/01/2020 Spot Bond					0.00000	102.05687			0.00	0	0
Total SBS36 SPOT									0.00	0	0
Total For SBS36									0.00	0	0
SBS37 On 29/01/2020 Spot Bond			8.15500	101.19205	8.15500	101.17007			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			9.40000	100.16672	9.40000	100.14172			0.00	0	70,000,000
Total SBS38 SPOT									0.00	0	70,000,000
Total For SBS38									0.00	0	70,000,000
SBS39 On 29/01/2030 Spot Bond			10.16500	98.74313	10.16500	98.71654			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			8.68500	103.13251	8.68500	103.10869			0.00	0	580,000,000
Total SBS4 SPOT									0.00	0	580,000,000

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 SBS4										0.00	0	580,000,000
SBS40 On 12/11/2020 Spot Bond					0.00000	102.02865				0.00	0	0
Total SBS40 SPOT										0.00	0	0
Total For SBS40										0.00	0	0
SBS41 On 12/11/2022 Spot Bond			8.87500	108.52684	8.87500	108.50124				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			9.46000	110.91580	9.46000	110.88795				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			9.78500	110.96371	9.78500	110.93491				0.00	0	0
Total SBS43 SPOT										0.00	0	0
Total For SBS43										0.00	0	0
SBS44 On 15/02/2019 Spot Bond					0.00000	101.60968				0.00	0	0
Total SBS44 SPOT										0.00	0	0
Total For SBS44										0.00	0	0
SBS45 On 15/02/2021 Spot Bond					0.00000	102.22969				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			8.89000	108.96018	8.89000	108.93443				0.00	0	0
Total SBS46 SPOT										0.00	0	0
Total For SBS46										0.00	0	0
SBS47 On 15/02/2023 Spot Bond					0.00000	102.22698				0.00	0	0
Total SBS47 SPOT										0.00	0	0
Total For SBS47										0.00	0	0
SBS48 On 31/01/2020 Spot Bond					0.00000	101.41239				0.00	0	0
Total SBS48 SPOT										0.00	0	0
Total For SBS48										0.00	0	0
SBS49 On 31/01/2022 Spot Bond					0.00000	101.67039				0.00	0	0
Total SBS49 SPOT										0.00	0	0
Total For SBS49										0.00	0	0
SBS50 On 31/01/2022 Spot Bond			9.05500	103.20029	9.05500	103.17546				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			9.64500	9.64500	9.64500	102.43625				0.00	0	0
Total SBS51 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 SBS51										0.00	0	0
SBS52 On 29/01/2030 Spot Bond					0.00000	101.76363				0.00	202,670,000,000	192,370,000,000
Total SBS52 SPOT										0.00	202,670,000,000	192,370,000,000
Total For SBS52										0.00	202,670,000,000	192,370,000,000
SBS53 On 03/05/2027 Spot Bond					0.00000	102.45922				0.00	0	0
Total SBS53 SPOT										0.00	0	0
Total For SBS53										0.00	0	0
SBS54 On 12/06/2020 Spot Bond					0.00000	100.63430				0.00	0	0
Total SBS54 SPOT										0.00	0	0
Total For SBS54										0.00	0	0
SBS55 On 12/06/2022 Spot Bond					0.00000	100.90577				0.00	179,259,000,000	206,500,000,000
Total SBS55 SPOT										0.00	179,259,000,000	206,500,000,000
Total For SBS55										0.00	179,259,000,000	206,500,000,000
SBS56 On 12/06/2022 Spot Bond			8.78000	8.78000	8.78000	103.52860				0.00	0	0
Total SBS56 SPOT										0.00	0	0
Total For SBS56										0.00	0	0
SBS57 On 12/06/2024 Spot Bond					0.00000	100.66480				0.00	39,070,000,000	41,770,000,000
Total SBS57 SPOT										0.00	39,070,000,000	41,770,000,000
Total For SBS57										0.00	39,070,000,000	41,770,000,000
SBS58 On 12/06/2027 Spot Bond					0.00000	101.31404				0.00	67,170,000,000	38,770,000,000
Total SBS58 SPOT										0.00	67,170,000,000	38,770,000,000
Total For SBS58										0.00	67,170,000,000	38,770,000,000
SBS59 On 09/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			480,000,000,000,000.00	94,800,000,000	43,600,000,000	
Total SBS59 SPOT									480,000,000,000,000.00	94,800,000,000	43,600,000,000	
Total For SBS59									480,000,000,000,000.00	94,800,000,000	43,600,000,000	
SBSI11 On 07/12/2023 Spot Bond			3.41000	283.64126	3.41000	283.58840				0.00	0	60,000,000
Total SBSI11 SPOT										0.00	0	60,000,000
Total For SBSI11										0.00	0	60,000,000
SBSI14 On 07/12/2033 Spot Bond			4.04000	4.04000	4.04000	199.52839				0.00	0	0
Total SBSI14 SPOT										0.00	0	0
Total For SBSI14										0.00	0	0
SBT101 On 31/03/2022 Spot Bond					0.00000	100.34545				0.00	208,000,000	104,000,000
Total SBT101 SPOT										0.00	208,000,000	104,000,000
Total For SBT101										0.00	208,000,000	104,000,000
SBT102 On 30/09/2022 Spot Bond					0.00000	100.61626				0.00	0	40,000,000
Total SBT102 SPOT										0.00	0	40,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SBT102										0.00	0	40,000,000
SF2A2L On 11/02/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SF2A2U SPOT										0.00	0	0
Total For SF2A2U										0.00	0	0
SF2BU On 11/02/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SF2BU SPOT										0.00	0	0
Total For SF2BU										0.00	0	0
SF2CU On 11/02/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SF2CU SPOT										0.00	0	0
Total For SF2CU										0.00	0	0
SF2DU On 11/02/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SF2DU SPOT										0.00	0	0
Total For SF2DU										0.00	0	0
SGI004 On 20/01/2021 Spot Bond					0.00000	99.96652				0.00	0	0
Total SGI004 SPOT										0.00	0	0
Total For SGI004										0.00	0	0
SGI005 On 10/07/2021 Spot Bond					0.00000	99.96665				0.00	0	0
Total SGI005 SPOT										0.00	0	0
Total For SGI005										0.00	0	0
SGI006 On 11/07/2022 Spot Bond					0.00000	99.93972				0.00	0	0
Total SGI006 SPOT										0.00	0	0
Total For SGI006										0.00	0	0
SHI02 On 01/10/2021 Spot Bond					0.00000	82.63494				0.00	0	0
Total SHI02 SPOT										0.00	0	0
Total For SHI02										0.00	0	0
SHS06 On 12/12/2017 Spot Bond					0.00000	100.84687				0.00	0	0
Total SHS06 SPOT										0.00	0	0
Total For SHS06										0.00	0	0
SHS11L On 25/11/2020 Spot Bond			10.00000	112.13200	10.00000	112.10300				0.00	0	0
Total SHS11U/JIBAR SPOT										0.00	0	0
Total For SHS11U/JIBAR										0.00	0	0
SHS22 On 23/02/2020 Spot Bond					0.00000	101.60807				0.00	0	0
Total SHS22 SPOT										0.00	0	0
Total For SHS22										0.00	0	0
SHS23 On 29/06/2018 Spot Bond					0.00000	100.23898				0.00	0	0
Total SHS23 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SHS23										0.00	0	0
SHS24 On 29/06/2020 Spot Bond					0.00000	100.24693				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			9.45500	103.61928	9.45500	103.59312				0.00	0	0
Total SHS25 SPOT										0.00	0	0
Total For SHS25										0.00	0	0
SHS26 On 29/06/2020 Spot Bond					0.00000	100.24693				0.00	0	0
Total SHS26 SPOT										0.00	0	0
Total For SHS26										0.00	0	0
SHS28 On 15/04/2018 Spot Bond					0.00000	100.21391				0.00	0	0
Total SHS28 SPOT										0.00	0	0
Total For SHS28										0.00	0	0
SHS29 On 03/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SHS29U SPOT										0.00	0	0
Total For SHS29U										0.00	0	0
SHS30 On 05/04/2020 Spot Bond					0.00000	100.09096				0.00	0	0
Total SHS30 SPOT										0.00	0	0
Total For SHS30										0.00	0	0
SHS31 On 05/10/2022 Spot Bond					0.00000	100.21257				0.00	0	0
Total SHS31 SPOT										0.00	0	0
Total For SHS31										0.00	0	0
SHS32 On 10/07/2020 Spot Bond					0.00000	99.97713				0.00	0	0
Total SHS32 SPOT										0.00	0	0
Total For SHS32										0.00	0	0
SHS33 On 10/10/2022 Spot Bond					0.00000	99.97651				0.00	144,000,000	48,000,000
Total SHS33 SPOT										0.00	144,000,000	48,000,000
Total For SHS33										0.00	144,000,000	48,000,000
SLI3 On 15/08/2018 Spot Bond			8.18500	101.71919	8.18500	101.69703				0.00	0	0
Total SLI3 SPOT										0.00	0	0
Total For SLI3										0.00	0	0
SLI4 On 15/08/2021 Spot Bond					0.00000	101.73362				0.00	0	0
Total SLI4 SPOT										0.00	0	0
Total For SLI4										0.00	0	0
SLRA1 On 15/08/2019 Spot Bond					0.00000	101.34140				0.00	90,000,000	30,000,000
Total SLRA1 SPOT										0.00	90,000,000	30,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SLRA1										0.00	90,000,000	30,000,000
SLRA2 On 15/08/2021 Spot Bond					0.00000	101.37853				0.00	0	0
Total SLRA2 SPOT										0.00	0	0
Total For SLRA2										0.00	0	0
SLRB1 On 15/08/2019 Spot Bond					0.00000	101.40113				0.00	0	0
Total SLRB1 SPOT										0.00	0	0
Total For SLRB1										0.00	0	0
SLRB2 On 15/08/2021 Spot Bond					0.00000	101.41583				0.00	0	0
Total SLRB2 SPOT										0.00	0	0
Total For SLRB2										0.00	0	0
SLRC1 On 15/08/2019 Spot Bond					0.00000	101.52201				0.00	0	0
Total SLRC1 SPOT										0.00	0	0
Total For SLRC1										0.00	0	0
SLRC2 On 15/08/2021 Spot Bond					0.00000	101.55300				0.00	0	0
Total SLRC2 SPOT										0.00	0	0
Total For SLRC2										0.00	0	0
SNT02 On 12/04/2021 Spot Bond					0.00000	99.92605				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			10.55500	10.55500	10.55500	104.88494				0.00	0	1,550,000,000
Total SNT03 SPOT										0.00	0	1,550,000,000
Total For SNT03										0.00	0	1,550,000,000
SNT04 On 27/06/2022 Spot Bond					0.00000	100.68219				0.00	0	0
Total SNT04 SPOT										0.00	0	0
Total For SNT04										0.00	0	0
SPDA10 On 21/08/2021 Spot Bond					0.00000	101.99069				0.00	0	100,000,000
Total SPDA10 SPOT										0.00	0	100,000,000
Total For SPDA10										0.00	0	100,000,000
SPDA11 On 21/08/2020 Spot Bond					0.00000	101.16751				0.00	0	1,550,000,000
Total SPDA11 SPOT										0.00	0	1,550,000,000
Total For SPDA11										0.00	0	1,550,000,000
SPDA12 On 21/08/2022 Spot Bond					0.00000	101.19000				0.00	0	0
Total SPDA12 SPOT										0.00	0	0
Total For SPDA12										0.00	0	0
SPDA6 On 21/08/2019 Spot Bond					0.00000	101.16093				0.00	0	0
Total SPDA6 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SPDA6										0.00	0	0
SPDA7 On 21/08/2019 Spot Bond					0.00000	101.40074				0.00	120,000,000	40,000,000
Total SPDA7 SPOT										0.00	120,000,000	40,000,000
Total For SPDA7										0.00	120,000,000	40,000,000
SPDA8 On 21/08/2021 Spot Bond					0.00000	101.19135				0.00	0	0
Total SPDA8 SPOT										0.00	0	0
Total For SPDA8										0.00	0	0
SPDA9 On 21/08/2019 Spot Bond					0.00000	101.18485				0.00	120,000,000	40,000,000
Total SPDA9 SPOT										0.00	120,000,000	40,000,000
Total For SPDA9										0.00	120,000,000	40,000,000
SPG00: On 09/09/2019 Spot Bond					0.00000	100.73303				0.00	0	0
Total SPG002 SPOT										0.00	0	0
Total For SPG002										0.00	0	0
SPG00: On 31/10/2019 Spot Bond					0.00000	101.80213				0.00	0	0
Total SPG003 SPOT										0.00	0	0
Total For SPG003										0.00	0	0
SSA05 On 16/04/2018 Spot Bond					0.00000	100.00821				0.00	0	0
Total SSA05 SPOT										0.00	0	0
Total For SSA05										0.00	0	0
SSA06 On 16/04/2020 Spot Bond			9.25500	97.24195	9.25500	97.21791				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			9.12500	93.24669	9.12500	93.22384				0.00	0	0
Total SSN004 SPOT										0.00	0	0
Total For SSN004										0.00	0	0
SSN00: On 31/03/2021 Spot Bond			9.12500	93.24669	9.12500	93.22384				0.00	0	0
Total SSN005 SPOT										0.00	0	0
Total For SSN005										0.00	0	0
SSN01: On 31/01/2025 Spot Bond			3.81500	3.81500	3.81500	117.92345				0.00	0	0
Total SSN011 SPOT										0.00	0	0
Total For SSN011										0.00	0	0
SSN01: On 21/12/2026 Spot Bond			10.10500	105.48366	10.10500	105.45525				0.00	0	0
Total SSN017 SPOT										0.00	0	0
Total For SSN017										0.00	0	0
SSN02: On 28/02/2031 Spot Bond			11.11500	72.43375	11.11500	72.41212				0.00	0	0
Total SSN021 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SSN021									0.00	0	0
SSN02: On 21/01/2019 Spot Bond					0.00000	101.94482			0.00	0	0
Total SSN024 SPOT									0.00	0	0
Total For SSN024									0.00	0	0
SSN02: On 16/01/2019 Spot Bond					0.00000	99.84786			0.00	0	0
Total SSN026 SPOT									0.00	0	0
Total For SSN026									0.00	0	0
SSN02: On 25/09/2019 Spot Bond					0.00000	100.32282			0.00	140,000,000	0
Total SSN027 SPOT									0.00	140,000,000	0
Total For SSN027									0.00	140,000,000	0
SSN02: On 07/12/2023 Spot Bond					0.00000	100.91734			0.00	0	0
Total SSN029 SPOT									0.00	0	0
Total For SSN029									0.00	0	0
SSN03: On 17/03/2020 Spot Bond					0.00000	100.51877			0.00	180,000,000	0
Total SSN033 SPOT									0.00	180,000,000	0
Total For SSN033									0.00	180,000,000	0
SSN03: On 02/06/2020 Spot Bond					0.00000	100.88419			0.00	180,000,000	60,000,000
Total SSN034 SPOT									0.00	180,000,000	60,000,000
Total For SSN034									0.00	180,000,000	60,000,000
SSN03: On 17/11/2020 Spot Bond					0.00000	101.33231			0.00	180,000,000	60,000,000
Total SSN035 SPOT									0.00	180,000,000	60,000,000
Total For SSN035									0.00	180,000,000	60,000,000
SSN03: On 18/12/2020 Spot Bond					0.00000	107.38958			0.00	0	0
Total SSN036 SPOT									0.00	0	0
Total For SSN036									0.00	0	0
SSN03: On 01/06/2021 Spot Bond					0.00000	101.01469			0.00	0	0
Total SSN037 SPOT									0.00	0	0
Total For SSN037									0.00	0	0
SSN03: On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	101.91948			0.00	0	0
Total SSN038 SPOT									0.00	0	0
Total For SSN038									0.00	0	0
SSN04: On 13/10/2023 Spot Bond					0.00000	99.90832			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			9.35500	101.90947	9.35500	101.88402			0.00	0	0
Total SSN041 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN041										0.00	0	0
SSN04: On 01/12/2017 Spot Bond					0.00000	95.40940				0.00	0	0
Total SSN042 SPOT										0.00	0	0
Total For SSN042										0.00	0	0
SSN04: On 31/01/2038 Spot Bond			4.09000	99.78509	4.09000	99.76475				0.00	0	0
Total SSN043 SPOT										0.00	0	0
Total For SSN043										0.00	0	0
SSN04: On 09/02/2027 Spot Bond					0.00000	101.50403				0.00	0	30,000,000
Total SSN044 SPOT										0.00	0	30,000,000
Total For SSN044										0.00	0	30,000,000
SSN04: On 14/02/2018 Spot Bond					0.00000	101.24267				0.00	0	0
Total SSN045 SPOT										0.00	0	0
Total For SSN045										0.00	0	0
SSN04: On 30/04/2027 Spot Bond					0.00000	101.84128				0.00	0	0
Total SSN046 SPOT										0.00	0	0
Total For SSN046										0.00	0	0
SSN04: On 05/04/2027 Spot Bond					0.00000	99.96735				0.00	0	0
Total SSN047 SPOT										0.00	0	0
Total For SSN047										0.00	0	0
SSN04: On 21/06/2018 Spot Bond					0.00000	102.47575				0.00	0	0
Total SSN048 SPOT										0.00	0	0
Total For SSN048										0.00	0	0
SSN04: On 30/09/2027 Spot Bond					0.00000	100.40242				0.00	0	0
Total SSN049 SPOT										0.00	0	0
Total For SSN049										0.00	0	0
SSN05: On 08/12/2023 Spot Bond			3.39000	3.39000	3.39000	282.97465				0.00	0	0
Total SSN050 SPOT										0.00	0	0
Total For SSN050										0.00	0	0
SSN05: On 26/09/2018 Spot Bond					0.00000	100.28126				0.00	0	0
Total SSN051 SPOT										0.00	0	0
Total For SSN051										0.00	0	0
SZ25 On 30/09/2025 Spot Bond			9.55500	97.19323	9.55500	97.16831				0.00	0	0
Total SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0
T12A10 On 21/08/2019 Spot Bond					0.00000	101.15429				0.00	33,636,600	11,212,200
Total T12A10 SPOT										0.00	33,636,600	11,212,200

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For T12A10										0.00	33,636,600	11,212,200
T12A11 On 21/08/2019 Spot Bond					0.00000	101.71434				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			8.98000	101.29145	8.98000	101.26728				0.00	0	0
Total T12A12 SPOT										0.00	0	0
Total For T12A12										0.00	0	0
T13A10 On 21/08/2018 Spot Bond					0.00000	101.67849				0.00	0	0
Total T13A10 SPOT										0.00	0	0
Total For T13A10										0.00	0	0
T13A11 On 21/08/2020 Spot Bond					0.00000	101.20713				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			8.88000	105.24016	8.88000	105.21532				0.00	0	0
Total T13A12 SPOT										0.00	0	0
Total For T13A12										0.00	0	0
T13A13 On 21/08/2018 Spot Bond					0.00000	101.11241				0.00	0	0
Total T13A13 SPOT										0.00	0	0
Total For T13A13										0.00	0	0
T13A14 On 21/08/2018 Spot Bond					0.00000	101.33679				0.00	0	0
Total T13A14 SPOT										0.00	0	0
Total For T13A14										0.00	0	0
T13A15 On 21/08/2020 Spot Bond					0.00000	101.20450				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			8.98000	104.67295	8.98000	104.64796				0.00	0	0
Total T13A16 SPOT										0.00	0	0
Total For T13A16										0.00	0	0
T13A18 On 21/08/2018 Spot Bond					0.00000	101.18087				0.00	0	0
Total T13A18 SPOT										0.00	0	0
Total For T13A18										0.00	0	0
T13A19 On 21/08/2020 Spot Bond					0.00000	100.92551				0.00	0	0
Total T13A19 SPOT										0.00	0	0
Total For T13A19										0.00	0	0
T13A20 On 21/08/2020 Spot Bond			8.93000	103.31036	8.93000	103.28583				0.00	0	0
Total T13A20 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For T13A20										0.00	0	0
T14A1C On 21/11/2019 Spot Bond					0.00000	101.17417				0.00	0	0
Total T14A10 SPOT										0.00	0	0
Total For T14A10										0.00	0	0
T14A11 On 21/11/2021 Spot Bond					0.00000	101.20057				0.00	0	0
Total T14A11 SPOT										0.00	0	0
Total For T14A11										0.00	0	0
T14A12 On 21/11/2021 Spot Bond			9.15000	103.50683	9.15000	103.48153				0.00	0	0
Total T14A12 SPOT										0.00	0	0
Total For T14A12										0.00	0	0
TFS117 On 02/09/2018 Spot Bond					0.00000	100.80367				0.00	100,000,000	100,000,000
Total TFS117 SPOT										0.00	100,000,000	100,000,000
Total For TFS117										0.00	100,000,000	100,000,000
TFS123 On 20/03/2019 Spot Bond					0.00000	100.15562				0.00	0	0
Total TFS123 SPOT										0.00	0	0
Total For TFS123										0.00	0	0
TFS135 On 06/07/2018 Spot Bond					0.00000	100.44196				0.00	0	0
Total TFS135 SPOT										0.00	0	0
Total For TFS135										0.00	0	0
TFS136 On 06/07/2020 Spot Bond					0.00000	100.06590				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS139 On 27/05/2019 Spot Bond					0.00000	101.79331				0.00	0	0
Total TFS139 SPOT										0.00	0	0
Total For TFS139										0.00	0	0
TFS141 On 28/10/2019 Spot Bond					0.00000	101.70132				0.00	0	1,195,000,000
Total TFS141 SPOT										0.00	0	1,195,000,000
Total For TFS141										0.00	0	1,195,000,000
TFS142 On 28/10/2021 Spot Bond					0.00000	101.76097				0.00	0	0
Total TFS142 SPOT										0.00	0	0
Total For TFS142										0.00	0	0
TFS143 On 17/11/2017 Spot Bond					0.00000	101.16702				0.00	0	0
Total TFS143 SPOT										0.00	0	0
Total For TFS143										0.00	0	0
TFS144 On 20/03/2020 Spot Bond					0.00000	100.43250				0.00	0	0
Total TFS144 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TFS144										0.00	0	0
TFS14€ On 20/03/2022 Spot Bond					0.00000	100.44568				0.00	0	0
Total TFS145 SPOT										0.00	0	0
Total For TFS145										0.00	0	0
TFS14€ On 25/04/2018 Spot Bond					0.00000	101.41776				0.00	0	0
Total TFS146 SPOT										0.00	0	0
Total For TFS146										0.00	0	0
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH11A1 On 18/07/2018 Spot Bond					0.00000	101.96357				0.00	0	0
Total TH11A1 SPOT										0.00	0	0
Total For TH11A1										0.00	0	0
TH11A2 On 18/07/2018 Spot Bond					0.00000	102.03619				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	101.96960	8.73000	101.94593				0.00	0	0
Total TH11A3 SPOT										0.00	0	0
Total For TH11A3										0.00	0	0
TH11A4 On 18/07/2018 Spot Bond					0.00000	101.84560				0.00	0	0
Total TH11A4 SPOT										0.00	0	0
Total For TH11A4										0.00	0	0
TH11A5 On 18/07/2018 Spot Bond					0.00000	102.33427				0.00	0	0
Total TH11A5 SPOT										0.00	0	0
Total For TH11A5										0.00	0	0
TH11A6 On 18/07/2018 Spot Bond			8.53500	8.53500	8.53500	101.58225				0.00	0	0
Total TH11A6 SPOT										0.00	0	0
Total For TH11A6										0.00	0	0
TH11A7 On 18/07/2018 Spot Bond					0.00000	101.82454				0.00	0	0
Total TH11A7 SPOT										0.00	0	0
Total For TH11A7										0.00	0	0
TH11A8 On 18/07/2018 Spot Bond					0.00000	102.16342				0.00	0	140,000,000
Total TH11A8 SPOT										0.00	0	140,000,000
Total For TH11A8										0.00	0	140,000,000
TH11B1 On 18/07/2018 Spot Bond					0.00000	102.32322				0.00	0	0
Total TH11B1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH11B1										0.00	0	0
TH11B1 On 18/07/2018 Spot Bond					0.00000	102.11335				0.00	0	0
Total TH11B2 SPOT										0.00	0	0
Total For TH11B2										0.00	0	0
TH11B2 On 18/07/2018 Spot Bond					0.00000	102.10427				0.00	0	0
Total TH11B3 SPOT										0.00	0	0
Total For TH11B3										0.00	0	0
TH11B3 On 18/07/2018 Spot Bond					0.00000	102.33797				0.00	0	0
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0
TH11C1 On 18/07/2018 Spot Bond					0.00000	102.32889				0.00	0	0
Total TH11C2 SPOT										0.00	0	0
Total For TH11C2										0.00	0	0
TH11C2 On 18/07/2018 Spot Bond					0.00000	102.24949				0.00	0	0
Total TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11C3 On 18/07/2018 Spot Bond					0.00000	103.04554				0.00	0	0
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11D1 On 18/07/2018 Spot Bond					0.00000	103.05461				0.00	0	0
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11D2 On 18/07/2018 Spot Bond					0.00000	103.00927				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH11D3 On 21/08/2019 Spot Bond					0.00000	101.12385				0.00	0	0
Total TH12A1 SPOT										0.00	0	0
Total For TH12A1										0.00	0	0
TH12A1 On 21/08/2019 Spot Bond					0.00000	101.17422				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A2 On 21/08/2019 Spot Bond			8.93000	8.93000	8.93000	101.60596				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A3 On 21/08/2019 Spot Bond					0.00000	101.15429				0.00	0	0
Total TH12A4 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH12A4										0.00	0	0
TH12A4 On 21/08/2019 Spot Bond					0.00000	101.20080				0.00	111,000,000	37,000,000
Total TH12A5 SPOT										0.00	111,000,000	37,000,000
Total For TH12A5										0.00	111,000,000	37,000,000
TH12A5 On 21/08/2019 Spot Bond			8.84000	100.63672	8.84000	100.61307				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A6 On 21/08/2019 Spot Bond					0.00000	101.14764				0.00	0	0
Total TH12A7 SPOT										0.00	0	0
Total For TH12A7										0.00	0	0
TH12A7 On 21/08/2019 Spot Bond					0.00000	101.20080				0.00	0	0
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
TH12A8 On 21/08/2019 Spot Bond			8.95000	100.03429	8.95000	100.01049				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12A9 On 21/08/2019 Spot Bond					0.00000	101.26057				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B1 On 21/08/2019 Spot Bond					0.00000	101.26057				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B2 On 21/08/2019 Spot Bond					0.00000	101.26057				0.00	0	0
Total TH12B3 SPOT										0.00	0	0
Total For TH12B3										0.00	0	0
TH12B3 On 21/08/2019 Spot Bond					0.00000	101.26057				0.00	0	0
Total TH12B4 SPOT										0.00	0	0
Total For TH12B4										0.00	0	0
TH12B4 On 21/08/2019 Spot Bond					0.00000	102.72593				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C1 On 21/08/2019 Spot Bond					0.00000	102.72593				0.00	0	0
Total TH12C2 SPOT										0.00	0	0
Total For TH12C2										0.00	0	0
TH12C2 On 21/08/2019 Spot Bond					0.00000	101.36675				0.00	0	0
Total TH12C3 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH12C3										0.00	0	0
TH12C On 21/08/2019 Spot Bond					0.00000	101.36543				0.00	0	0
Total TH12C4 SPOT										0.00	0	0
Total For TH12C4										0.00	0	0
TH12D On 21/08/2019 Spot Bond					0.00000	101.79713				0.00	0	0
Total TH12D1 SPOT										0.00	0	0
Total For TH12D1										0.00	0	0
TH12D On 21/08/2019 Spot Bond					0.00000	101.79713				0.00	0	0
Total TH12D2 SPOT										0.00	0	0
Total For TH12D2										0.00	0	0
TH12D On 21/08/2019 Spot Bond					0.00000	101.89510				0.00	0	0
Total TH12D3 SPOT										0.00	0	0
Total For TH12D3										0.00	0	0
TH12D On 21/08/2019 Spot Bond					0.00000	101.78920				0.00	0	0
Total TH12D4 SPOT										0.00	0	0
Total For TH12D4										0.00	0	0
TH13A On 21/08/2018 Spot Bond					0.00000	101.12372				0.00	0	0
Total TH13A1 SPOT										0.00	0	0
Total For TH13A1										0.00	0	0
TH13A On 21/08/2018 Spot Bond					0.00000	101.15296				0.00	0	0
Total TH13A2 SPOT										0.00	0	0
Total For TH13A2										0.00	0	0
TH13A On 21/08/2020 Spot Bond					0.00000	101.57903				0.00	0	0
Total TH13A3 SPOT										0.00	0	0
Total For TH13A3										0.00	0	0
TH13A On 21/08/2020 Spot Bond			9.08000	101.83947	9.08000	101.81490				0.00	0	0
Total TH13A4 SPOT										0.00	0	0
Total For TH13A4										0.00	0	0
TH13A On 21/08/2018 Spot Bond					0.00000	101.12505				0.00	0	0
Total TH13A5 SPOT										0.00	0	0
Total For TH13A5										0.00	0	0
TH13A On 21/08/2018 Spot Bond					0.00000	101.48603				0.00	0	0
Total TH13A6 SPOT										0.00	0	0
Total For TH13A6										0.00	0	0
TH13A On 21/08/2020 Spot Bond					0.00000	100.63093				0.00	0	0
Total TH13A7 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TH13A7									0.00	0	0
TH13A: On 21/08/2020 Spot Bond			8.97000	102.92269	8.97000	102.89815			0.00	0	0
Total TH13A8 SPOT									0.00	0	0
Total For TH13A8									0.00	0	0
TH13A: On 21/08/2018 Spot Bond					0.00000	101.34169			0.00	0	0
Total TH13A9 SPOT									0.00	0	0
Total For TH13A9									0.00	0	0
TH13B: On 21/08/2020 Spot Bond					0.00000	101.26047			0.00	0	0
Total TH13B1 SPOT									0.00	0	0
Total For TH13B1									0.00	0	0
TH13B: On 21/08/2020 Spot Bond					0.00000	101.26179			0.00	0	0
Total TH13B2 SPOT									0.00	0	0
Total For TH13B2									0.00	0	0
TH13B: On 21/08/2020 Spot Bond					0.00000	101.27675			0.00	0	0
Total TH13B3 SPOT									0.00	0	0
Total For TH13B3									0.00	0	0
TH13B: On 21/08/2020 Spot Bond					0.00000	101.25048			0.00	0	0
Total TH13B4 SPOT									0.00	0	0
Total For TH13B4									0.00	0	0
TH13B: On 21/08/2020 Spot Bond					0.00000	101.25648			0.00	0	0
Total TH13B5 SPOT									0.00	0	0
Total For TH13B5									0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	101.35335			0.00	0	0
Total TH13C1 SPOT									0.00	0	0
Total For TH13C1									0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	101.36396			0.00	0	0
Total TH13C2 SPOT									0.00	0	0
Total For TH13C2									0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	101.34235			0.00	0	0
Total TH13C3 SPOT									0.00	0	0
Total For TH13C3									0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	101.36857			0.00	0	0
Total TH13C4 SPOT									0.00	0	0
Total For TH13C4									0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	101.42627			0.00	0	0
Total TH13C5 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TH13C5									0.00	0	0
TH13D On 21/08/2020 Spot Bond					0.00000	101.79020			0.00	0	0
Total TH13D1 SPOT									0.00	0	0
Total For TH13D1									0.00	0	0
TH13D On 21/08/2020 Spot Bond					0.00000	101.79020			0.00	0	0
Total TH13D2 SPOT									0.00	0	0
Total For TH13D2									0.00	0	0
TH13D On 21/08/2020 Spot Bond					0.00000	101.79941			0.00	0	0
Total TH13D3 SPOT									0.00	0	0
Total For TH13D3									0.00	0	0
TH13D On 21/08/2020 Spot Bond					0.00000	101.77990			0.00	0	0
Total TH13D4 SPOT									0.00	0	0
Total For TH13D4									0.00	0	0
TH13D On 21/08/2020 Spot Bond					0.00000	101.81662			0.00	0	0
Total TH13D5 SPOT									0.00	0	0
Total For TH13D5									0.00	0	0
TH14A On 21/11/2017 Spot Bond					0.00000	101.06245			0.00	0	0
Total TH14A1 SPOT									0.00	0	0
Total For TH14A1									0.00	0	0
TH14A On 21/11/2019 Spot Bond					0.00000	101.46934			0.00	0	0
Total TH14A2 SPOT									0.00	0	0
Total For TH14A2									0.00	0	0
TH14A On 21/11/2021 Spot Bond					0.00000	101.21915			0.00	0	0
Total TH14A3 SPOT									0.00	0	0
Total For TH14A3									0.00	0	0
TH14A On 21/11/2021 Spot Bond			9.09500	107.25612	9.09500	107.23020			0.00	0	0
Total TH14A4 SPOT									0.00	0	0
Total For TH14A4									0.00	0	0
TH14A On 21/02/2018 Spot Bond					0.00000	101.06781			0.00	0	0
Total TH14A5 SPOT									0.00	0	0
Total For TH14A5									0.00	0	0
TH14A On 21/11/2019 Spot Bond					0.00000	101.75253			0.00	0	0
Total TH14A6 SPOT									0.00	0	0
Total For TH14A6									0.00	0	0
TH14A On 21/11/2021 Spot Bond					0.00000	101.20853			0.00	0	0
Total TH14A7 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TH14A7									0.00	0	0
TH14A7 On 21/11/2021 Spot Bond			9.04500	103.42411	9.04500	104.59318			0.00	0	0
Total TH14A8 SPOT									0.00	0	0
Total For TH14A8									0.00	0	0
TH14A8 On 21/05/2018 Spot Bond					0.00000	101.08385			0.00	0	0
Total TH14A9 SPOT									0.00	0	0
Total For TH14A9									0.00	0	0
TH14A9 On 21/11/2021 Spot Bond					0.00000	101.30006			0.00	0	0
Total TH14B1 SPOT									0.00	0	0
Total For TH14B1									0.00	0	0
TH14B1 On 21/11/2021 Spot Bond					0.00000	101.26028			0.00	0	0
Total TH14B2 SPOT									0.00	0	0
Total For TH14B2									0.00	0	0
TH14B2 On 21/11/2021 Spot Bond					0.00000	101.24436			0.00	0	0
Total TH14B3 SPOT									0.00	0	0
Total For TH14B3									0.00	0	0
TH14B3 On 21/11/2021 Spot Bond					0.00000	101.36634			0.00	0	0
Total TH14C1 SPOT									0.00	0	0
Total For TH14C1									0.00	0	0
TH14C1 On 21/11/2021 Spot Bond					0.00000	101.33984			0.00	0	0
Total TH14C2 SPOT									0.00	0	0
Total For TH14C2									0.00	0	0
TH14C2 On 21/11/2021 Spot Bond					0.00000	101.32393			0.00	0	0
Total TH14C3 SPOT									0.00	0	0
Total For TH14C3									0.00	0	0
TH14C3 On 21/11/2021 Spot Bond					0.00000	101.76320			0.00	0	0
Total TH14D1 SPOT									0.00	0	0
Total For TH14D1									0.00	0	0
TH14D1 On 21/11/2021 Spot Bond					0.00000	101.73547			0.00	0	0
Total TH14D2 SPOT									0.00	0	0
Total For TH14D2									0.00	0	0
TH14D2 On 21/11/2021 Spot Bond					0.00000	101.69716			0.00	0	0
Total TH14D3 SPOT									0.00	0	0
Total For TH14D3									0.00	0	0
TH9A12 On 18/07/2019 Spot Bond					0.00000	102.71294			0.00	0	0
Total TH9A12 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH9A12										0.00	0	0
THE9B On 18/07/2019 Spot Bond					0.00000	102.19502				0.00	0	0
Total THE9B4 SPOT										0.00	0	0
Total For THE9B4										0.00	0	0
THE9C On 18/07/2019 Spot Bond					0.00000	104.42098				0.00	0	0
Total THE9C4 SPOT										0.00	0	0
Total For THE9C4										0.00	0	0
THE9D On 18/07/2019 Spot Bond					0.00000	103.12485				0.00	0	0
Total THE9D4 SPOT										0.00	0	0
Total For THE9D4										0.00	0	0
TL20 On 22/02/2020 Spot Bond			8.68000	8.68000	8.68000	98.04565				0.00	0	0
Total TL20 SPOT										0.00	0	0
Total For TL20										0.00	0	0
TL20/R On 22/02/2020 Spot Bond			100.00000	27.47189	100.00000	27.41976				0.00	0	0
TL20/R On 25/11/2020 Spot Bond			10.00000	112.13200	10.00000	112.10300				0.00	0	0
Total TL20/R207 SPOT										0.00	0	0
Total For TL20/R207										0.00	0	0
TL21U On 09/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TL21U SPOT										0.00	0	0
Total For TL21U										0.00	0	0
TL22 On 04/03/2021 Spot Bond					0.00000	100.83211				0.00	0	0
Total TL22 SPOT										0.00	0	0
Total For TL22										0.00	0	0
TL23 On 05/09/2022 Spot Bond					0.00000	100.85626				0.00	0	0
Total TL23 SPOT										0.00	0	0
Total For TL23										0.00	0	0
TL24 On 05/09/2022 Spot Bond			9.14500	100.45078	9.14500	100.42597				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			9.67500	106.06258	9.67500	100.38775				0.00	0	0
Total TL25 SPOT										0.00	0	0
Total For TL25										0.00	0	0
TLC02 On 22/03/2018 Spot Bond					0.00000	100.38019				0.00	0	0
Total TLC02 SPOT										0.00	0	0
Total For TLC02										0.00	0	0
TLC03 On 22/03/2018 Spot Bond					0.00000	100.35737				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TLC03 SPOT										0.00	0	0
Total For TLC03										0.00	0	0
TN17 On 14/11/2017 Spot Bond			6.92500	103.93483	6.92500	103.91524				0.00	0	0
Total TN17 SPOT										0.00	0	0
Total For TN17										0.00	0	0
TN17/R On 14/11/2017 Spot Bond			100.00000	95.47032	100.00000	95.23223				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			8.83500	104.87990	8.83500	104.85486		348,982,500,000.00		39,500,000	56,803,960,079	
Total TN20 SPOT								348,982,500,000.00		39,500,000	56,803,960,079	
Total For TN20								348,982,500,000.00		39,500,000	56,803,960,079	
TN20/R On 17/09/2020 Spot Bond			100.00000	19.32795	100.00000	19.28471				0.00	0	0
Total TN20/R208 SPOT										0.00	0	0
Total For TN20/R208										0.00	0	0
TN20U On 14/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TN20U SPOT										0.00	0	0
Total For TN20U										0.00	0	0
TN21U On 13/05/2021 Spot Bond			100.00000	17.37412	100.00000	17.31402				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			9.48500	110.55889	9.48500	110.53105		121,408,000,000.00		12,800,000	4,266,000,000	
Total TN23 SPOT								121,408,000,000.00		12,800,000	4,266,000,000	
Total For TN23								121,408,000,000.00		12,800,000	4,266,000,000	
TN23/R On 06/11/2023 Spot Bond			100.00000	15.91204	100.00000	15.87701				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			10.40500	96.53967	10.40500	96.51307				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	10.80791	100.00000	10.78413				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			10.55500	93.45715	10.55500	93.43104				0.00	0	1,310,000,000
Total TN27 SPOT										0.00	0	1,310,000,000
Total For TN27										0.00	0	1,310,000,000
TN27/R On 14/11/2027 Spot Bond			100.00000	12.38443	100.00000	12.35717				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TN27/R186 SPOT										0.00	0	0
Total For TN27/R186										0.00	0	0
TN30 On 09/10/2030 Spot Bond			11.26000	94.90383	11.26000	94.87527				0.00	0	9,200,000,000
Total TN30 SPOT										0.00	0	9,200,000,000
Total For TN30										0.00	0	9,200,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	120.00432	8.00000	119.97846				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			11.81500	91.65805	11.81500	91.62915				0.00	0	2,800,000,000
Total TN40 SPOT										0.00	0	2,800,000,000
Total For TN40										0.00	0	2,800,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	100.02877	10.75000	100.00000				0.00	0	0
Total TN40/R214 SPOT										0.00	0	0
Total For TN40/R214										0.00	0	0
TNF18 On 22/08/2018 Spot Bond					0.00000	101.15780				0.00	0	0
Total TNF18 SPOT										0.00	0	0
Total For TNF18										0.00	0	0
TORQ1 On 15/08/2018 Spot Bond					0.00000	101.53097				0.00	0	0
Total TORQ10 SPOT										0.00	0	0
Total For TORQ10										0.00	0	0
TORQ3 On 15/04/2022 Spot Bond					0.00000	100.92510				0.00	0	0
Total TORQ3 SPOT										0.00	0	0
Total For TORQ3										0.00	0	0
TORQ6 On 15/04/2022 Spot Bond					0.00000	101.75395				0.00	0	0
Total TORQ6 SPOT										0.00	0	0
Total For TORQ6										0.00	0	0
TORQ7 On 15/08/2019 Spot Bond					0.00000	101.32198				0.00	0	0
Total TORQ7 SPOT										0.00	0	0
Total For TORQ7										0.00	0	0
TORQ8 On 15/08/2018 Spot Bond					0.00000	101.35186				0.00	0	0
Total TORQ8 SPOT										0.00	0	0
Total For TORQ8										0.00	0	0
TORQ9 On 15/08/2018 Spot Bond					0.00000	101.39666				0.00	0	0
Total TORQ9 SPOT										0.00	0	0
Total For TORQ9										0.00	0	0
TPDA0 On 25/11/2020 Spot Bond			10.00000	112.13200	10.00000	112.10300				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TPDA01/JIBAR SPOT										0.00	0	0
Total For TPDA01/JIBAR										0.00	0	0
TPDA0: On 05/04/2018 Spot Bond					0.00000	100.27582				0.00	0	0
Total TPDA03 SPOT										0.00	0	0
Total For TPDA03										0.00	0	0
TPDA0: On 10/04/2019 Spot Bond					0.00000	100.18884				0.00	0	0
Total TPDA05 SPOT										0.00	0	0
Total For TPDA05										0.00	0	0
TPDA0: On 30/11/2018 Spot Bond					0.00000	101.38967				0.00	0	0
Total TPDA06 SPOT										0.00	0	0
Total For TPDA06										0.00	0	0
TPDA0: On 30/11/2020 Spot Bond			9.05500	104.62006	9.05500	104.59487				0.00	0	0
Total TPDA08 SPOT										0.00	0	0
Total For TPDA08										0.00	0	0
TRA2A: On 14/12/2018 Spot Bond					0.00000	100.59777				0.00	0	0
Total TRA2A1 SPOT										0.00	0	0
Total For TRA2A1										0.00	0	0
TRA2A: On 14/12/2020 Spot Bond					0.00000	100.62532				0.00	0	0
Total TRA2A2 SPOT										0.00	0	0
Total For TRA2A2										0.00	0	0
TRA2A: On 14/12/2020 Spot Bond			9.23000	104.28096	9.23000	104.25526				0.00	0	0
Total TRA2A3 SPOT										0.00	0	0
Total For TRA2A3										0.00	0	0
TRA2A: On 14/12/2018 Spot Bond					0.00000	100.59844				0.00	0	0
Total TRA2A4 SPOT										0.00	0	0
Total For TRA2A4										0.00	0	0
TRA2A: On 14/12/2020 Spot Bond					0.00000	100.62532				0.00	0	0
Total TRA2A5 SPOT										0.00	0	0
Total For TRA2A5										0.00	0	0
TRA2A: On 14/12/2020 Spot Bond			9.03000	9.03000	9.03000	104.86279				0.00	0	0
Total TRA2A6 SPOT										0.00	0	0
Total For TRA2A6										0.00	0	0
TRA2B: On 14/12/2020 Spot Bond					0.00000	100.66906				0.00	0	0
Total TRA2B1 SPOT										0.00	0	0
Total For TRA2B1										0.00	0	0
TRA2B: On 14/12/2020 Spot Bond					0.00000	100.68587				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRA2B2 SPOT										0.00	0	0
Total For TRA2B2										0.00	0	0
TRA2C On 14/12/2020 Spot Bond					0.00000	100.75639				0.00	0	0
Total TRA2C1 SPOT										0.00	0	0
Total For TRA2C1										0.00	0	0
TRA2C: On 14/12/2020 Spot Bond					0.00000	100.78322				0.00	0	0
Total TRA2C2 SPOT										0.00	0	0
Total For TRA2C2										0.00	0	0
TRA2D On 14/12/2020 Spot Bond					0.00000	100.95713				0.00	0	0
Total TRA2D1 SPOT										0.00	0	0
Total For TRA2D1										0.00	0	0
TRA2D: On 14/12/2020 Spot Bond					0.00000	100.95713				0.00	0	0
Total TRA2D2 SPOT										0.00	0	0
Total For TRA2D2										0.00	0	0
TRAA2 On 14/06/2019 Spot Bond					0.00000	100.63083				0.00	16,867,500	5,622,500
Total TRAA2 SPOT										0.00	16,867,500	5,622,500
Total For TRAA2										0.00	16,867,500	5,622,500
TRAA4I On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRAA4U SPOT										0.00	0	0
Total For TRAA4U										0.00	0	0
TRAB1 On 14/06/2019 Spot Bond					0.00000	100.63219				0.00	0	0
Total TRAB1 SPOT										0.00	0	0
Total For TRAB1										0.00	0	0
TRAB2I On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRAB2U SPOT										0.00	0	0
Total For TRAB2U										0.00	0	0
TRAC1 On 14/06/2019 Spot Bond					0.00000	100.63556				0.00	0	0
Total TRAC1 SPOT										0.00	0	0
Total For TRAC1										0.00	0	0
TRAC2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRAC2U SPOT										0.00	0	0
Total For TRAC2U										0.00	0	0
TRAD1 On 14/06/2019 Spot Bond					0.00000	102.57983				0.00	0	0
Total TRAD1 SPOT										0.00	0	0
Total For TRAD1										0.00	0	0
TRAD2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRAD2U SPOT										0.00	0	0
Total For TRAD2U										0.00	0	0
TRAE1 On 14/06/2019 Spot Bond					0.00000	103.19189				0.00	275,000,000	137,500,000
Total TRAE1 SPOT										0.00	275,000,000	137,500,000
Total For TRAE1										0.00	275,000,000	137,500,000
TRAE2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRAE2U SPOT										0.00	0	0
Total For TRAE2U										0.00	0	0
TSE01 On 31/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSE03 On 31/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSE03U SPOT										0.00	0	0
Total For TSE03U										0.00	0	0
TSP22 On 26/10/2017 Spot Bond					0.00000	99.63608				0.00	0	0
Total TSP220 SPOT										0.00	0	0
Total For TSP220										0.00	0	0
TSP22 On 26/04/2018 Spot Bond					0.00000	95.71539				0.00	0	0
Total TSP221 SPOT										0.00	0	0
Total For TSP221										0.00	0	0
TSP22 On 10/05/2018 Spot Bond					0.00000	95.40751				0.00	0	0
Total TSP222 SPOT										0.00	0	0
Total For TSP222										0.00	0	0
TSP22 On 23/11/2017 Spot Bond					0.00000	99.03752				0.00	0	0
Total TSP223 SPOT										0.00	0	0
Total For TSP223										0.00	0	0
TSP22 On 24/05/2018 Spot Bond					0.00000	95.11886				0.00	0	2,000,000,000
Total TSP224 SPOT										0.00	0	2,000,000,000
Total For TSP224										0.00	0	2,000,000,000
TSP22 On 07/12/2017 Spot Bond					0.00000	98.73927				0.00	0	0
Total TSP225 SPOT										0.00	0	0
Total For TSP225										0.00	0	0
TSP22 On 07/06/2018 Spot Bond					0.00000	94.86201				0.00	0	0
Total TSP226 SPOT										0.00	0	0
Total For TSP226										0.00	0	0
TSP22 On 21/06/2018 Spot Bond					0.00000	94.57431				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TSP227 SPOT										0.00	0	0
Total For TSP227										0.00	0	0
TTO01L On 28/08/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TUHF0 On 26/01/2020 Spot Bond					0.00000	102.13419				0.00	0	0
Total TUHF01 SPOT										0.00	0	0
Total For TUHF01										0.00	0	0
TWC23 On 09/10/2017 Spot Bond					0.00000	102.01958				0.00	0	0
Total TWC239 SPOT										0.00	0	0
Total For TWC239										0.00	0	0
TWC24 On 13/10/2017 Spot Bond					0.00000	101.79024				0.00	0	0
Total TWC240 SPOT										0.00	0	0
Total For TWC240										0.00	0	0
TWC24 On 16/10/2017 Spot Bond					0.00000	101.86919				0.00	0	0
Total TWC242 SPOT										0.00	0	0
Total For TWC242										0.00	0	0
TWC24 On 23/10/2017 Spot Bond					0.00000	101.59970				0.00	0	0
Total TWC243 SPOT										0.00	0	0
Total For TWC243										0.00	0	0
TWC24 On 26/10/2017 Spot Bond					0.00000	101.55815				0.00	0	0
Total TWC244 SPOT										0.00	0	0
Total For TWC244										0.00	0	0
TWC24 On 10/11/2017 Spot Bond					0.00000	101.22170				0.00	0	0
Total TWC245 SPOT										0.00	0	0
Total For TWC245										0.00	0	0
TWC24 On 10/11/2017 Spot Bond					0.00000	101.09746				0.00	0	0
Total TWC246 SPOT										0.00	0	0
Total For TWC246										0.00	0	0
TWC24 On 14/11/2017 Spot Bond					0.00000	101.07676				0.00	0	0
Total TWC247 SPOT										0.00	0	0
Total For TWC247										0.00	0	0
TWC24 On 27/11/2017 Spot Bond					0.00000	100.86877				0.00	0	0
Total TWC248 SPOT										0.00	0	0
Total For TWC248										0.00	0	0
TWC24 On 30/11/2017 Spot Bond					0.00000	100.80458				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TWC249 SPOT										0.00	0	0
Total For TWC249										0.00	0	0
UG21 On 02/03/2021 Spot Bond			9.05500	105.82106	9.05500	105.79518				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			10.57500	104.97799	10.57500	104.94811				0.00	0	0
Total UG26 SPOT										0.00	0	0
Total For UG26										0.00	0	0
VCJA1L On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA1U SPOT										0.00	0	0
Total For VCJA1U										0.00	0	0
VCJA2L On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA2U SPOT										0.00	0	0
Total For VCJA2U										0.00	0	0
VCJB1L On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB1U SPOT										0.00	0	0
Total For VCJB1U										0.00	0	0
VCJB2L On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB2U SPOT										0.00	0	0
Total For VCJB2U										0.00	0	0
VCPA1L On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA1U SPOT										0.00	0	0
Total For VCPA1U										0.00	0	0
VCPA2L On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA2U SPOT										0.00	0	0
Total For VCPA2U										0.00	0	0
VCPB1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB1U SPOT										0.00	0	0
Total For VCPB1U										0.00	0	0
VCPB2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB2U SPOT										0.00	0	0
Total For VCPB2U										0.00	0	0
VJA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA03U SPOT										0.00	0	0
Total For VJA03U										0.00	0	0
VJA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VJB09U SPOT										0.00	0	0
Total For VJB09U										0.00	0	0
VKC21 On 06/03/2018 Spot Bond					0.00000	100.70295				0.00	0	0
Total VKC21 SPOT										0.00	0	0
Total For VKC21										0.00	0	0
VKC22 On 29/03/2018 Spot Bond					0.00000	100.20719				0.00	0	0
Total VKC22 SPOT										0.00	0	0
Total For VKC22										0.00	0	0
VKE01L On 01/04/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VKE01U SPOT										0.00	0	0
Total For VKE01U										0.00	0	0
VKE05 On 28/03/2018 Spot Bond					0.00000	100.43987				0.00	0	0
Total VKE05 SPOT										0.00	0	0
Total For VKE05										0.00	0	0
VKE06 On 08/05/2018 Spot Bond					0.00000	101.45575				0.00	0	0
Total VKE06 SPOT										0.00	0	0
Total For VKE06										0.00	0	0
VKE07 On 08/06/2020 Spot Bond					0.00000	100.75542				0.00	0	0
Total VKE07 SPOT										0.00	0	0
Total For VKE07										0.00	0	0
VKE08 On 29/03/2019 Spot Bond					0.00000	100.58494				0.00	0	0
Total VKE08 SPOT										0.00	0	0
Total For VKE08										0.00	0	0
VKE09 On 08/07/2020 Spot Bond					0.00000	100.00006				0.00	0	0
Total VKE09 SPOT										0.00	0	0
Total For VKE09										0.00	0	0
VKE10 On 08/07/2022 Spot Bond					0.00000	100.00005				0.00	0	0
Total VKE10 SPOT										0.00	0	0
Total For VKE10										0.00	0	0
VPA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA03U SPOT										0.00	0	0
Total For VPA03U										0.00	0	0
VPA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA04U SPOT										0.00	0	0
Total For VPA04U										0.00	0	0
VPA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VPA05U SPOT										0.00	0	0
Total For VPA05U										0.00	0	0
VPA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA06U SPOT										0.00	0	0
Total For VPA06U										0.00	0	0
VPA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA07U SPOT										0.00	0	0
Total For VPA07U										0.00	0	0
VPA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA08U SPOT										0.00	0	0
Total For VPA08U										0.00	0	0
VPA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA09U SPOT										0.00	0	0
Total For VPA09U										0.00	0	0
VPB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB03U SPOT										0.00	0	0
Total For VPB03U										0.00	0	0
VPB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB04U SPOT										0.00	0	0
Total For VPB04U										0.00	0	0
VPB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB05U SPOT										0.00	0	0
Total For VPB05U										0.00	0	0
VPB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB06U SPOT										0.00	0	0
Total For VPB06U										0.00	0	0
VPB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB07U SPOT										0.00	0	0
Total For VPB07U										0.00	0	0
VPB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB08U SPOT										0.00	0	0
Total For VPB08U										0.00	0	0
VPB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB09U SPOT										0.00	0	0
Total For VPB09U										0.00	0	0
VRI708 On 29/11/2017 Spot Bond					0.00000	100.84247				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VRI708 SPOT										0.00	0	0
Total For VRI708										0.00	0	0
WRS2L On 25/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WRS2U SPOT										0.00	0	0
Total For WRS2U										0.00	0	0
WS05 On 01/08/2018 Spot Bond			2.90000	2.90000	2.90000	252.05082				0.00	0	1,396,100,000
Total WS05 SPOT										0.00	0	1,396,100,000
Total For WS05										0.00	0	1,396,100,000
WSP3 On 28/05/2019 Spot Bond			7.59500	105.40560	7.59500	105.38424				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			7.97000	105.68810	7.97000	105.66566				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			8.30500	105.42553	8.30500	105.40222				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	16.89914	100.00000	16.86194				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			6.98000	87.34329	6.98000	87.32674				0.00	0	0
Total Z083 SPOT										0.00	0	0
Total For Z083										0.00	0	0
Total for SPOT										75,074,101,756,685,500.00	558,390,347,800	586,340,468,771
Total for SPOT :										75,074,101,756,685,500.00	558,390,347,800	586,340,468,771
Total Futures										75,074,102,868,762,100.00	558,390,359,303	586,341,462,537
Total Options										112,680.00	250	78,396
Grand Total:										75,074,102,868,874,800.00	558,390,359,553	586,341,540,933