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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 17/10/2017

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			10.91656	75.58383	10.80193	76.27648			0.00	0	7,515
ES33 On 01/02/2018 Bond Future			11.02754	76.97152	10.90874	77.67738			0.00	0	1,951
ES33 On 03/05/2018 Bond Future			11.13671	74.60901	11.01375	75.32774			0.00	0	0
Total ES33 Future									0.00	0	9,466
ES33 On 02/11/2017 Bond Future	10.67	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/11/2017 Bond Future	10.67	Put			809.14000	0.80914	1,501,790		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			747.36000	0.74736	1,440,010		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			871.00000	0.87100	1,563,650		0.00	0	0
ES33 On 01/02/2018 Bond Future	11.00	Call			543.12000	0.54312	0,000		0.00	0	0
ES33 On 01/02/2018 Bond Future	11.00	Put			0.00000	0.00000	162,740		0.00	0	0
ES33 On 01/02/2018 Bond Future	11.01	Call			602.27000	0.60227	0,000		0.00	0	0
ES33 On 01/02/2018 Bond Future	11.01	Put			0.00000	0.00000	103,590		0.00	0	0
ES33 On 01/02/2018 Bond Future	10.99	Call			483.89000	0.48389	0,000		0.00	0	0
ES33 On 01/02/2018 Bond Future	10.99	Put			0.00000	0.00000	221,970		0.00	0	0
ES33 On 03/05/2018 Bond Future	11.20	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	03/05/2018	Bond Future	11.21	Call			1,142.22000	1.14222	423,490		0.00	0	0
ES33	On	03/05/2018	Bond Future	11.21	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	03/05/2018	Bond Future	11.22	Call			1,199.72000	1.19972	480,990		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			1,084.65000	1.08465	365,920		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			11.14063	78.26411	11.04104	78.94175			0.00	0	2,202
ES42	On	01/02/2018	Bond Future			11.24716	79.70108	11.14401	80.39155			0.00	0	7,887
ES42	On	03/05/2018	Bond Future			11.35714	76.91937	11.25028	77.62246			0.00	0	0
Total ES42 Future												0.00	0	10,089
Total For ES42												0.00	0	10,089
I2025	On	02/11/2017	Bond Future			130.48617	130.48617	130.49172	130.49172			0.00	0	949
I2025	On	01/02/2018	Bond Future			131.58304	131.58304	131.59382	131.59382			0.00	0	21
I2025	On	03/05/2018	Bond Future			134.07245	134.07245	134.08355	134.08355			0.00	0	0
Total I2025 Future												0.00	0	970
I2025	On	02/11/2017	Bond Future	132.98	Put			2,488.28000	2.48828	2,493,830		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			2,468.28000	2.46828	2,473,830		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			2,478.28000	2.47828	2,483,830		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	133.88	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	01/02/2018	Bond Future	133.88	Put			2,286.18000	2.28618	2,296,960		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			2,296.18000	2.29618	2,306,960		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			2,306.18000	2.30618	2,316,960		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.21	Call			873.55000	0.87355	862,450		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			863.55000	0.86355	852,450		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			883.55000	0.88355	872,450		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	970
I2029	On	02/11/2017	Bond Future			99.89388	99.89388	99.89772	99.89772			0.00	0	0
I2029	On	01/02/2018	Bond Future			101.76042	101.76042	101.76542	101.76542			0.00	0	1,370
I2029	On	03/05/2018	Bond Future			102.66742	102.66742	102.67380	102.67380			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			104.82310	104.82310	104.82707	104.82707			0.00	0	5,179
I2033	On	01/02/2018	Bond Future			106.78165	106.78165	106.78702	106.78702			0.00	0	381
I2033	On	03/05/2018	Bond Future			107.71313	107.71313	107.72072	107.72072			0.00	0	0
Total I2033 Future												0.00	0	5,560
I2033	On	02/11/2017	Bond Future	110.08	Put			5,252.93000	5.25293	5,256,900		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.09	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.09	Put			5,262.93000	5.26293	5,266,900		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.07	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.07	Put			5,242.93000	5.24293	5,246,900		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			2,862.98000	2.86298	2,868,350		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			2,872.98000	2.87298	2,878,350		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			2,852.98000	2.85298	2,858,350		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.69	Call			30.72000	0.03072	23,130		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.69	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.70	Call			20.72000	0.02072	13,130		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.70	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.71	Call			10.72000	0.01072	3,130		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.71	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2033 Option												0.00	0	0
Total For I2033												0.00	0	5,560
I2038	On	02/11/2017	Bond Future			128.65108	128.65108	128.65621	128.65621			0.00	0	13,390
I2038	On	01/02/2018	Bond Future			129.54581	129.54581	129.55664	129.55664			0.00	0	5,252
I2038	On	03/05/2018	Bond Future			131.99671	131.99671	132.00780	132.00780			0.00	0	0
Total I2038 Future												0.00	0	18,642
I2038	On	02/11/2017	Bond Future	136.80	Put			8,143.79000	8.14379	8,148,920		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.81	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.81	Put			8,153.79000	8.15379	8,158,920		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.82	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.82	Put			8,163.79000	8.16379	8,168,920		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			7,383.36000	7.38336	7,394,190		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			7,393.36000	7.39336	7,404,190		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			7,373.36000	7.37336	7,384,190		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			282.20000	0.28220	293,290		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.27	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.27	Put			262.20000	0.26220	273,290		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.28	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.28	Put			272.20000	0.27220	283,290		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												0.00	0	18,642
I2046	On	02/11/2017	Bond Future			123.88701	123.88701	123.89149	123.89149			0.00	0	20,942
I2046	On	01/02/2018	Bond Future			126.20185	126.20185	126.20785	126.20785			0.00	0	2,943
I2046	On	03/05/2018	Bond Future			126.98972	126.98972	126.99770	126.99770			0.00	0	0
Total I2046 Future												0.00	0	23,885
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			12,418.51000	12.41851	12,422,990		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			12,428.51000	12.42851	12,432,990		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			12,408.51000	12.40851	12,412,990		0.00	0	0
I2046	On	01/02/2018	Bond Future	132.90	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	01/02/2018	Bond Future	132.90	Put			6,692.15000	6.69215	6,698,150		0.00	0	0
I2046	On	01/02/2018	Bond Future	132.91	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	01/02/2018	Bond Future	132.91	Put			6,702.15000	6.70215	6,708,150		0.00	0	0
I2046	On	01/02/2018	Bond Future	132.92	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	01/02/2018	Bond Future	132.92	Put			6,712.15000	6.71215	6,718,150		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			942.30000	0.94230	950,280		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			952.30000	0.95230	960,280		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			932.30000	0.93230	940,280		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												0.00	0	23,885
I2050	On	02/11/2017	Bond Future			131.64430	131.64430	131.64925	131.64925			0.00	0	22,149
I2050	On	01/02/2018	Bond Future			132.42526	132.42526	132.43734	132.43734			0.00	0	3,661
I2050	On	03/05/2018	Bond Future			134.93038	134.93038	134.94300	134.94300			0.00	0	0
Total I2050 Future												0.00	0	25,810
I2050	On	02/11/2017	Bond Future	144.66	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.66	Put			13,010.75000	13.01075	13,015,700		0.00	0	0

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I2050	On	02/11/2017	Bond Future	144.67	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.67	Put			13,020.75000	13.02075	13,025,700		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.65	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.65	Put			13,000.75000	13.00075	13,005,700		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			7,802.66000	7.80266	7,814,740		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			7,812.66000	7.81266	7,824,740		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.23	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.23	Put			7,792.66000	7.79266	7,804,740		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.62	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.62	Put			677.00000	0.67700	689,620		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.63	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.63	Put			687.00000	0.68700	699,620		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.61	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.61	Put			667.00000	0.66700	679,620		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												0.00	0	25,810
R186	On	02/11/2017	Bond Future			8.74107	114.86794	8.63070	115.60413		7.61	291,764,567.60	2,540	116,147
R186	On	01/02/2018	Bond Future			8.79636	111.67712	8.68112	112.42752		7.41	0.00	0	25,431
R186	On	03/05/2018	Bond Future			8.85261	113.75014	8.73233	114.51418		7.34	0.00	0	0
Total R186 Future												291,764,567.60	2,540	141,578
R186	On	02/11/2017	Bond Future	8.89	Call			1,909.49000	1.90949	1,328,380	7.69	0.00	0	0
R186	On	02/11/2017	Bond Future	8.89	Put			190.09000	0.19009	345,170	7.69	0.00	0	0
R186	On	02/11/2017	Bond Future	8.90	Call			1,963.61000	1.96361	1,375,230	7.69	0.00	0	0
R186	On	02/11/2017	Bond Future	8.90	Put			178.61000	0.17861	326,420	7.69	0.00	0	0
R186	On	02/11/2017	Bond Future	8.60	Put			860.17000	0.86017	1,293,920	7.56	0.00	0	3,750
R186	On	02/11/2017	Bond Future	9.00	Call			2,530.10000	2.53010	1,881,070	7.75	0.00	0	0
R186	On	02/11/2017	Bond Future	8.88	Call			1,855.98000	1.85598	1,282,380	7.68	0.00	0	0
R186	On	02/11/2017	Bond Future	9.00	Put			91.93000	0.09193	179,090	7.75	0.00	0	5,000
R186	On	02/11/2017	Bond Future	8.88	Put			202.23000	0.20223	364,820	7.68	0.00	0	0
R186	On	02/11/2017	Bond Future	8.75	Call			1,218.31000	1.21831	759,980	7.61	0.00	0	0
R186	On	02/11/2017	Bond Future	8.75	Put			422.83000	0.42283	700,690	7.61	0.00	0	0
R186	On	02/11/2017	Bond Future	8.60	Call			654.24000	0.65424	351,800	7.56	0.00	0	0
R186	On	01/02/2018	Bond Future	8.96	Call			2,864.17000	2.86417	2,382,720	7.53	0.00	0	0
R186	On	01/02/2018	Bond Future	8.96	Put			1,059.71000	1.05971	1,328,660	7.53	0.00	0	0
R186	On	01/02/2018	Bond Future	8.50	Put			2,454.52000	2.45452	2,918,860	7.32	0.00	0	0
R186	On	01/02/2018	Bond Future	8.50	Call			1,261.44000	1.26144	975,380	7.32	0.00	0	1,460
R186	On	01/02/2018	Bond Future	8.97	Call			2,907.00000	2.90700	2,421,660	7.53	0.00	0	0
R186	On	01/02/2018	Bond Future	8.97	Put			1,038.56000	1.03856	1,303,620	7.53	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	01/02/2018	Bond Future	8.98	Call			2,950.13000	2.95013	2,460,920	7.54	0.00	0	0
R186	On	01/02/2018	Bond Future	8.98	Put			1,017.75000	1.01775	1,278,940	7.54	0.00	0	0
R186	On	01/02/2018	Bond Future	9.00	Call			3,037.01000	3.03701	2,540,130	7.55	0.00	0	0
R186	On	01/02/2018	Bond Future	9.00	Put			976.92000	0.97692	1,230,440	7.55	0.00	0	6,200
R186	On	01/02/2018	Bond Future	8.75	Call			2,037.69000	2.03769	1,643,250	7.41	0.00	0	0
R186	On	01/02/2018	Bond Future	8.75	Put			1,588.36000	1.58836	1,944,320	7.41	0.00	0	820
R186	On	01/02/2018	Bond Future	9.25	Call			4,210.75000	4.21075	3,628,850	7.70	0.00	0	0
R186	On	01/02/2018	Bond Future	9.25	Put			570.86000	0.57086	739,360	7.70	0.00	0	820
R186	On	01/02/2018	Bond Future	7.75	Put			6,469.93000	6.46993	7,167,360	7.04	0.00	0	0
R186	On	01/02/2018	Bond Future	7.75	Call			152.62000	0.15262	99,650	7.04	0.00	0	1,460
R186	On	03/05/2018	Bond Future	8.91	Put			1,970.96000	1.97096	2,302,240	7.43	0.00	0	0
R186	On	03/05/2018	Bond Future	8.92	Call			3,134.15000	3.13415	2,698,360	7.44	0.00	0	0
R186	On	03/05/2018	Bond Future	8.92	Put			1,945.09000	1.94509	2,273,340	7.44	0.00	0	0
R186	On	03/05/2018	Bond Future	8.93	Call			3,171.76000	3.17176	2,732,960	7.44	0.00	0	0
R186	On	03/05/2018	Bond Future	8.93	Put			1,919.81000	1.91981	2,245,050	7.44	0.00	0	0
R186	On	03/05/2018	Bond Future	8.91	Call			3,097.09000	3.09709	2,664,330	7.43	0.00	0	0
Total R186 Option												0.00	0	19,510
Total For R186												291,764,567.60	2,540	161,088
R197	On	02/11/2017	Bond Future			301.14979	301.14979	301.16287	301.16287			0.00	0	851
R197	On	01/02/2018	Bond Future			299.78723	299.78723	299.80848	299.80848			0.00	0	2,350
R197	On	03/05/2018	Bond Future			305.45885	305.45885	305.48086	305.48086			0.00	0	0
Total R197 Future												0.00	0	3,201
R197	On	02/11/2017	Bond Future	305.17	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	02/11/2017	Bond Future	305.17	Put			4,007.13000	4.00713	4,020,210		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			3,987.13000	3.98713	4,000,210		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			3,997.13000	3.99713	4,010,210		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			1,851.52000	1.85152	1,872,770		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			1,861.52000	1.86152	1,882,770		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			1,871.52000	1.87152	1,892,770		0.00	0	0
R197	On	03/05/2018	Bond Future	304.45	Call			1,030.86000	1.03086	1,008,850		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			1,020.86000	1.02086	998,850		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			1,040.86000	1.04086	1,018,850		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	3,201
R202	On	02/11/2017	Bond Future			242.16454	242.16454	242.77838	242.77838		4.24	0.00	0	25,338
R202	On	01/02/2018	Bond Future			242.97692	242.97692	243.60740	243.60740		4.47	0.00	0	4,194
R202	On	03/05/2018	Bond Future			247.57382	247.57382	248.21636	248.21636		4.40	0.00	0	0
Total R202 Future												0.00	0	29,532
R202	On	02/11/2017	Bond Future	253.90	Put			11,121.62000	11.12162	11,735,460	4.54	0.00	0	0
R202	On	02/11/2017	Bond Future	253.91	Call			0.00000	0.00000	0,000	4.54	0.00	0	0
R202	On	02/11/2017	Bond Future	253.91	Put			11,131.62000	11.13162	11,745,460	4.54	0.00	0	0
R202	On	02/11/2017	Bond Future	253.89	Call			0.00000	0.00000	0,000	4.54	0.00	0	0
R202	On	02/11/2017	Bond Future	253.89	Put			11,111.62000	11.11162	11,725,460	4.54	0.00	0	0
R202	On	02/11/2017	Bond Future	253.90	Call			0.00000	0.00000	0,000	4.54	0.00	0	0
R202	On	01/02/2018	Bond Future	249.07	Call			708.09000	0.70809	582,040	4.80	0.00	0	0
R202	On	01/02/2018	Bond Future	249.07	Put			6,170.69000	6.17069	6,675,120	4.80	0.00	0	0
R202	On	01/02/2018	Bond Future	249.08	Call			706.15000	0.70615	580,370	4.80	0.00	0	0
R202	On	01/02/2018	Bond Future	249.08	Put			6,178.75000	6.17875	6,683,450	4.80	0.00	0	0
R202	On	01/02/2018	Bond Future	249.06	Call			710.04000	0.71004	583,710	4.80	0.00	0	0
R202	On	01/02/2018	Bond Future	249.06	Put			6,162.64000	6.16264	6,666,790	4.80	0.00	0	0
R202	On	03/05/2018	Bond Future	247.48	Call			3,826.54000	3.82654	3,479,850	4.72	0.00	0	0
R202	On	03/05/2018	Bond Future	247.48	Put			3,090.18000	3.09018	3,386,030	4.72	0.00	0	0
R202	On	03/05/2018	Bond Future	247.49	Call			3,821.27000	3.82127	3,474,880	4.72	0.00	0	0
R202	On	03/05/2018	Bond Future	247.49	Put			3,094.91000	3.09491	3,391,060	4.72	0.00	0	0
R202	On	03/05/2018	Bond Future	247.47	Call			3,831.81000	3.83181	3,484,830	4.72	0.00	0	0
R202	On	03/05/2018	Bond Future	247.47	Put			3,085.45000	3.08545	3,381,010	4.72	0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												0.00	0	29,532
R2023	On	02/11/2017	Bond Future			8.03836	100.21083	7.94266	100.61623		4.33	39,082,223.70	390	55,681
R2023	On	01/02/2018	Bond Future			8.07907	102.05071	7.97736	102.46417		4.55	0.00	0	21,312
R2023	On	03/05/2018	Bond Future			8.11217	100.01550	8.00421	100.43631		4.49	0.00	0	0
Total R2023 Future												39,082,223.70	390	76,993
R2023	On	02/11/2017	Bond Future	8.57	Put			0.95000	0.00095	2,720	4.49	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.58	Call			2,662.77000	2.66277	2,258,930	4.50	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.58	Put			0.83000	0.00083	2,390	4.50	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.56	Call			2,580.83000	2.58083	2,177,440	4.49	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.56	Put			1.08000	0.00108	3,090	4.49	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.57	Call			2,621.80000	2.62180	2,218,170	4.49	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.31	Put			492.06000	0.49206	621,890	4.65	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.32	Call			1,865.16000	1.86516	1,579,290	4.66	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.32	Put			480.70000	0.48070	608,290	4.66	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.33	Call			1,894.07000	1.89407	1,605,980	4.66	0.00	0	0

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	8.33	Put			469.56000	0.46956	594,930	4.66	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.31	Call			1,836.45000	1.83645	1,552,820	4.65	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.28	Call			1,949.62000	1.94962	1,690,830	4.58	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.28	Put			878.96000	0.87896	1,040,980	4.58	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.29	Call			1,974.36000	1.97436	1,713,750	4.58	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.29	Put			865.15000	0.86515	1,025,350	4.58	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.27	Call			1,925.02000	1.92502	1,668,070	4.58	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.27	Put			892.93000	0.89293	1,056,790	4.58	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												39,082,223.70	390	76,993
R2030	On	02/11/2017	Bond Future			9.34236	92.46423	9.23225	93.20807			0.00	0	54,042
R2030	On	01/02/2018	Bond Future			9.40497	90.15705	9.29088	90.91511			0.00	0	6,567
R2030	On	03/05/2018	Bond Future			9.47151	91.83052	9.35339	92.60238			0.00	0	0
Total R2030 Future												0.00	0	60,609
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			727.99000	0.72799	0,000		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.34	Put			0.00000	0.00000	15,850		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.35	Call			795.15000	0.79515	51,310		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.35	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.36	Call			862.23000	0.86223	118,390		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.39	Call			659.09000	0.65909	0,000		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.39	Put			0.00000	0.00000	98,970		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.37	Call			526.63000	0.52663	0,000		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.37	Put			0.00000	0.00000	231,430		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.38	Call			592.89000	0.59289	0,000		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.38	Put			0.00000	0.00000	165,170		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.50	Call			956.69000	0.95669	184,830		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			1,021.44000	1.02144	249,580		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			891.87000	0.89187	120,010		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.49	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2030 Option												0.00	0	0
Total For R2030												0.00	0	60,609
R2032	On	02/11/2017	Bond Future			9.55324	90.76347	9.44825	91.52094		11.15	0.00	0	35,391
R2032	On	01/02/2018	Bond Future			9.62036	92.42987	9.51177	93.20182		10.69	0.00	0	7,596
R2032	On	03/05/2018	Bond Future			9.68729	89.98872	9.57506	90.77471		11.16	0.00	0	0
Total R2032 Future												0.00	0	42,987
R2032	On	02/11/2017	Bond Future	9.49	Call			1,036.15000	1.03615	638,820	11.15	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.49	Put			733.85000	0.73385	1,093,990	11.15	0.00	0	0

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			1,076.71000	1.07671	669,310	11.15	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.50	Put			702.21000	0.70221	1,052,280	11.15	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.48	Call			996.48000	0.99648	609,250	11.14	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.48	Put			766.45000	0.76645	1,136,690	11.14	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.20	Put			3,480.61000	3.48061	3,995,670	10.55	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.20	Call			1,210.88000	1.21088	953,990	10.55	0.00	0	7,500
R2032	On	01/02/2018	Bond Future	9.45	Put			2,390.98000	2.39098	2,805,390	10.67	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.45	Call			1,947.63000	1.94763	1,590,090	10.67	0.00	0	750
R2032	On	01/02/2018	Bond Future	9.40	Put			2,587.41000	2.58741	3,022,320	10.64	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.40	Call			1,782.91000	1.78291	1,445,870	10.64	0.00	0	6,800
R2032	On	01/02/2018	Bond Future	9.30	Put			3,012.45000	3.01245	3,487,990	10.59	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.30	Call			1,479.49000	1.47949	1,183,080	10.59	0.00	0	7,800
R2032	On	01/02/2018	Bond Future	9.56	Call			2,343.46000	2.34346	1,940,910	10.74	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.56	Put			1,999.43000	1.99943	2,368,830	10.74	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.57	Call			2,381.56000	2.38156	1,974,970	10.74	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.57	Put			1,966.43000	1.96643	2,331,790	10.74	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.55	Call			2,305.47000	2.30547	1,906,990	10.73	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.55	Put			2,032.62000	2.03262	2,406,090	10.73	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.70	Call			3,466.70000	3.46670	3,033,140	11.31	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.70	Put			2,592.31000	2.59231	2,944,740	11.31	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.71	Call			3,505.72000	3.50572	3,069,280	11.32	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.71	Put			2,561.87000	2.56187	2,911,420	11.32	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.72	Call			3,544.69000	3.54469	3,105,370	11.33	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.72	Put			2,531.45000	2.53145	2,878,120	11.33	0.00	0	0
Total R2032 Option												0.00	0	22,850
Total For R2032												0.00	0	65,837
R2035	On	02/11/2017	Bond Future			9.74903	94.40247	9.63403	95.30936			415,842,880.35	4,405	41,191
R2035	On	01/02/2018	Bond Future			9.82038	96.13563	9.70151	97.05975			0.00	0	0
R2035	On	03/05/2018	Bond Future			9.88750	93.42018	9.76484	94.36113			0.00	0	0
Total R2035 Future												415,842,880.35	4,405	41,191
R2035	On	02/11/2017	Bond Future	9.59	Put			350.78000	0.35078	1,257,670		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.60	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.60	Put			270.94000	0.27094	1,177,830		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.61	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.61	Put			191.20000	0.19120	1,098,090		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			300.76000	0.30076	0,000		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.74	Put			0.00000	0.00000	623,360		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.75	Call			378.66000	0.37866	0,000		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.75	Put			0.00000	0.00000	545,460		0.00	0	0

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			222.76000	0.22276	0,000		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.73	Put			0.00000	0.00000	701,360		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			1,036.03000	1.03603	95,080		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			1,111.99000	1.11199	171,040		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			959.98000	0.95998	19,030		0.00	0	0
Total R2035 Option												0.00	0	0
Total For R2035												415,842,880.35	4,405	41,191
R2037	On	02/11/2017	Bond Future			9.84318	90.76578	9.73823	91.58897		13.29	27,683,562.90	305	54,462
R2037	On	01/02/2018	Bond Future			9.91012	88.17706	9.80177	89.01597		12.75	26,453,118.00	300	13,484
R2037	On	03/05/2018	Bond Future			9.98012	89.81375	9.86838	90.66789		12.73	0.00	0	0
Total R2037 Future												54,136,680.90	605	67,946
R2037	On	02/11/2017	Bond Future	9.67	Call			798.90000	0.79890	472,340	13.25	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.67	Put			1,340.49000	1.34049	1,837,120	13.25	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.65	Call			734.01000	0.73401	426,930	13.23	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.65	Put			1,435.32000	1.43532	1,951,430	13.23	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.66	Call			766.05000	0.76605	449,260	13.24	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.66	Put			1,387.44000	1.38744	1,893,840	13.24	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.83	Put			2,364.77000	2.36477	2,772,010	12.82	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.81	Call			2,504.00000	2.50400	2,080,800	12.80	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.81	Put			2,439.85000	2.43985	2,855,560	12.80	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.82	Call			2,544.10000	2.54410	2,116,660	12.81	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.82	Put			2,402.09000	2.40209	2,813,560	12.81	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.83	Call			2,584.53000	2.58453	2,152,860	12.82	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.98	Call			3,880.03000	3.88003	3,411,300	12.93	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.98	Put			3,026.80000	3.02680	3,412,210	12.93	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.99	Call			3,922.00000	3.92200	3,450,270	12.94	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.99	Put			2,992.96000	2.99296	3,375,370	12.94	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.97	Call			3,838.28000	3.83828	3,372,550	12.92	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.97	Put			3,060.97000	3.06097	3,449,380	12.92	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												54,136,680.90	605	67,946
R204	On	02/11/2017	Bond Future			7.11863	103.95857	7.01827	104.06581		0.32	0.00	0	42,520
R204	On	01/02/2018	Bond Future			7.02549	101.82931	6.89454	101.93913		0.68	0.00	0	10,099
R204	On	03/05/2018	Bond Future			6.83113	103.71955	6.64645	103.83112		0.50	0.00	0	0
Total R204 Future												0.00	0	52,619
R204	On	02/11/2017	Bond Future	7.75	Call			778.10000	0.77810	670,860	0.35	0.00	0	0
R204	On	02/11/2017	Bond Future	7.75	Put			0.00000	0.00000	0,000	0.35	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/11/2017	Bond Future	7.76	Call			788.67000	0.78867	681,430	0.35	0.00	0	0
R204	On	02/11/2017	Bond Future	7.76	Put			0.00000	0.00000	0,000	0.35	0.00	0	0
R204	On	02/11/2017	Bond Future	7.74	Call			767.52000	0.76752	660,280	0.35	0.00	0	0
R204	On	02/11/2017	Bond Future	7.74	Put			0.00000	0.00000	0,000	0.35	0.00	0	0
R204	On	01/02/2018	Bond Future	7.26	Call			355.25000	0.35525	273,540	0.71	0.00	0	0
R204	On	01/02/2018	Bond Future	7.26	Put			49.24000	0.04924	77,350	0.71	0.00	0	0
R204	On	01/02/2018	Bond Future	7.27	Call			361.96000	0.36196	279,530	0.71	0.00	0	0
R204	On	01/02/2018	Bond Future	7.27	Put			47.60000	0.04760	74,990	0.71	0.00	0	0
R204	On	01/02/2018	Bond Future	7.25	Call			348.58000	0.34858	267,590	0.71	0.00	0	0
R204	On	01/02/2018	Bond Future	7.25	Put			50.93000	0.05093	79,760	0.71	0.00	0	0
R204	On	03/05/2018	Bond Future	7.09	Call			323.34000	0.32334	243,940	0.50	0.00	0	0
R204	On	03/05/2018	Bond Future	7.09	Put			55.76000	0.05576	87,930	0.50	0.00	0	0
R204	On	03/05/2018	Bond Future	7.10	Call			327.90000	0.32790	247,910	0.50	0.00	0	0
R204	On	03/05/2018	Bond Future	7.10	Put			54.30000	0.05430	85,880	0.50	0.00	0	0
R204	On	03/05/2018	Bond Future	7.08	Call			318.56000	0.31856	239,720	0.50	0.00	0	0
R204	On	03/05/2018	Bond Future	7.08	Put			57.00000	0.05700	89,730	0.50	0.00	0	0
Total R204 Option												0.00	0	0
Total For R204												0.00	0	52,619
R2040	On	02/11/2017	Bond Future			9.90815	94.29627	9.81830	95.04958		14.00	0.00	0	16,838
R2040	On	01/02/2018	Bond Future			9.97491	91.52210	9.88217	92.28984		13.41	17,389,199.00	190	4,290
R2040	On	03/05/2018	Bond Future			10.04457	93.22084	9.94895	94.00256		13.39	0.00	0	0
Total R2040 Future												17,389,199.00	190	21,128
R2040	On	02/11/2017	Bond Future	9.67	Put			1,880.76000	1.88076	2,391,340	13.81	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.65	Call			560.33000	0.56033	334,070	13.80	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.65	Put			1,998.68000	1.99868	2,525,730	13.80	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.66	Call			587.33000	0.58733	352,890	13.81	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.66	Put			1,939.21000	1.93921	2,458,080	13.81	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.67	Call			615.22000	0.61522	372,490	13.81	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.88	Call			2,700.37000	2.70037	2,310,950	13.53	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.88	Put			2,718.46000	2.71846	3,096,780	13.53	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.89	Call			2,742.71000	2.74271	2,349,510	13.54	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.89	Put			2,677.49000	2.67749	3,052,030	13.54	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.87	Call			2,658.36000	2.65836	2,272,740	13.52	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.87	Put			2,759.89000	2.75989	3,142,010	13.52	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.07	Call			4,218.62000	4.21862	3,783,030	13.45	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.07	Put			3,230.83000	3.23083	3,576,960	13.45	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.08	Call			4,263.19000	4.26319	3,824,900	13.46	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.08	Put			3,194.57000	3.19457	3,538,000	13.46	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.06	Call			4,174.00000	4.17400	3,741,130	13.44	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.06	Put			3,267.15000	3.26715	3,616,000	13.44	0.00	0	0

Contract 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										17,389,199.00	190	21,128
R2044 On 02/11/2017 Bond Future			9.94280	91.27202	9.85294	92.03184		14.70		0.00	0	21,405
R2044 On 01/02/2018 Bond Future			10.00777	88.56747	9.91508	89.34179		14.07		60,491,582.01	683	11,044
R2044 On 03/05/2018 Bond Future			10.07542	90.21139	9.97991	90.99978		14.06		0.00	0	0
Total R2044 Future										60,491,582.01	683	32,449
R2044 On 02/11/2017 Bond Future	9.67	Put			2,117.46000	2.11746	2,658,950	14.51		0.00	0	0
R2044 On 02/11/2017 Bond Future	9.68	Call			562.08000	0.56208	335,720	14.51		0.00	0	0
R2044 On 02/11/2017 Bond Future	9.68	Put			2,055.89000	2.05589	2,589,350	14.51		0.00	0	0
R2044 On 02/11/2017 Bond Future	9.66	Call			510.82000	0.51082	300,390	14.50		0.00	0	0
R2044 On 02/11/2017 Bond Future	9.66	Put			2,180.11000	2.18011	2,729,500	14.50		0.00	0	0
R2044 On 02/11/2017 Bond Future	9.67	Call			535.98000	0.53598	317,650	14.51		0.00	0	0
R2044 On 01/02/2018 Bond Future	9.90	Call			2,694.01000	2.69401	2,305,300	14.21		0.00	0	0
R2044 On 01/02/2018 Bond Future	9.90	Put			2,821.07000	2.82107	3,206,680	14.21		0.00	0	0
R2044 On 01/02/2018 Bond Future	9.91	Call			2,736.38000	2.73638	2,343,870	14.22		0.00	0	0
R2044 On 01/02/2018 Bond Future	9.91	Put			2,779.15000	2.77915	3,160,960	14.22		0.00	0	0
R2044 On 01/02/2018 Bond Future	9.89	Call			2,652.17000	2.65217	2,267,280	14.21		0.00	0	0
R2044 On 01/02/2018 Bond Future	9.89	Put			2,863.67000	2.86367	3,253,100	14.21		0.00	0	0
R2044 On 03/05/2018 Bond Future	10.10	Call			4,285.44000	4.28544	3,845,660	14.15		0.00	0	0
R2044 On 03/05/2018 Bond Future	10.10	Put			3,296.09000	3.29609	3,644,700	14.15		0.00	0	0
R2044 On 03/05/2018 Bond Future	10.11	Call			4,330.44000	4.33044	3,887,950	14.16		0.00	0	0
R2044 On 03/05/2018 Bond Future	10.11	Put			3,259.55000	3.25955	3,605,450	14.16		0.00	0	0
R2044 On 03/05/2018 Bond Future	10.09	Call			4,240.66000	4.24066	3,803,590	14.14		0.00	0	0
R2044 On 03/05/2018 Bond Future	10.09	Put			3,332.97000	3.33297	3,684,290	14.14		0.00	0	0
Total R2044 Option										0.00	0	0
Total For R2044										60,491,582.01	683	32,449
R2048 On 02/11/2017 Bond Future			9.88287	90.77173	9.79804	91.51156		14.56		0.00	0	49,714
R2048 On 01/02/2018 Bond Future			9.94817	92.43826	9.86066	93.19221		13.95		0.00	0	42,721
R2048 On 03/05/2018 Bond Future			10.00941	89.71759	9.91932	90.48519		14.60		0.00	0	0
Total R2048 Future										0.00	0	92,435
R2048 On 02/11/2017 Bond Future	9.65	Call			599.46000	0.59946	364,520	14.35		0.00	0	0
R2048 On 02/11/2017 Bond Future	9.65	Put			1,916.85000	1.91685	2,421,740	14.35		0.00	0	0
R2048 On 02/11/2017 Bond Future	9.66	Call			628.92000	0.62892	385,430	14.36		0.00	0	0
R2048 On 02/11/2017 Bond Future	9.66	Put			1,856.25000	1.85625	2,352,590	14.36		0.00	0	0
R2048 On 02/11/2017 Bond Future	9.64	Call			570.97000	0.57097	344,450	14.35		0.00	0	0
R2048 On 02/11/2017 Bond Future	9.64	Put			1,978.58000	1.97858	2,491,890	14.35		0.00	0	0
R2048 On 01/02/2018 Bond Future	9.90	Call			3,016.59000	3.01659	2,616,550	14.09		0.00	0	0
R2048 On 01/02/2018 Bond Future	9.90	Put			2,676.25000	2.67625	3,030,160	14.09		0.00	0	0
R2048 On 01/02/2018 Bond Future	9.91	Call			3,062.00000	3.06200	2,658,310	14.10		0.00	0	0
R2048 On 01/02/2018 Bond Future	9.91	Put			2,635.52000	2.63552	2,985,780	14.10		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048	On	01/02/2018	Bond Future	9.89	Call			2,971.52000	2.97152	2,575,130	14.08	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.89	Put			2,717.48000	2.71748	3,075,040	14.08	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.06	Call			4,568.20000	4.56820	4,132,730	14.90	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.06	Put			3,374.67000	3.37467	3,706,800	14.90	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.07	Call			4,614.78000	4.61478	4,176,730	14.91	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.07	Put			3,337.49000	3.33749	3,667,040	14.91	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.05	Call			4,521.57000	4.52157	4,088,690	14.89	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.05	Put			3,411.94000	3.41194	3,746,660	14.89	0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												0.00	0	92,435
R207	On	02/11/2017	Bond Future			7.40470	101.94295	7.30721	102.13661		1.27	0.00	0	36,050
R207	On	01/02/2018	Bond Future			7.39644	100.17351	7.28507	100.37135		1.56	0.00	0	8,512
R207	On	03/05/2018	Bond Future			7.38763	102.03298	7.25880	102.23420		1.39	0.00	0	0
Total R207 Future												0.00	0	44,562
R207	On	02/11/2017	Bond Future	8.04	Call			1,444.02000	1.44402	1,250,360	1.39	0.00	0	0
R207	On	02/11/2017	Bond Future	8.04	Put			0.00000	0.00000	0,000	1.39	0.00	0	0
R207	On	02/11/2017	Bond Future	8.05	Call			1,463.54000	1.46354	1,269,880	1.39	0.00	0	0
R207	On	02/11/2017	Bond Future	8.05	Put			0.00000	0.00000	0,000	1.39	0.00	0	0
R207	On	02/11/2017	Bond Future	8.03	Call			1,424.49000	1.42449	1,230,830	1.39	0.00	0	0
R207	On	02/11/2017	Bond Future	8.03	Put			0.00000	0.00000	0,000	1.39	0.00	0	0
R207	On	01/02/2018	Bond Future	7.61	Call			704.84000	0.70484	562,590	1.58	0.00	0	0
R207	On	01/02/2018	Bond Future	7.61	Put			129.05000	0.12905	184,640	1.58	0.00	0	0
R207	On	01/02/2018	Bond Future	7.62	Call			718.26000	0.71826	574,670	1.58	0.00	0	0
R207	On	01/02/2018	Bond Future	7.62	Put			124.82000	0.12482	179,070	1.58	0.00	0	0
R207	On	01/02/2018	Bond Future	7.60	Call			691.36000	0.69136	550,450	1.58	0.00	0	0
R207	On	01/02/2018	Bond Future	7.60	Put			133.22000	0.13322	190,150	1.58	0.00	0	0
R207	On	03/05/2018	Bond Future	7.57	Call			707.21000	0.70721	576,600	1.40	0.00	0	0
R207	On	03/05/2018	Bond Future	7.57	Put			222.07000	0.22207	292,680	1.40	0.00	0	0
R207	On	03/05/2018	Bond Future	7.58	Call			718.28000	0.71828	586,610	1.40	0.00	0	0
R207	On	03/05/2018	Bond Future	7.58	Put			217.60000	0.21760	287,150	1.40	0.00	0	0
R207	On	03/05/2018	Bond Future	7.56	Call			696.49000	0.69649	566,960	1.40	0.00	0	0
R207	On	03/05/2018	Bond Future	7.56	Put			226.89000	0.22689	298,580	1.40	0.00	0	0
Total R207 Option												0.00	0	0
Total For R207												0.00	0	44,562
R208	On	02/11/2017	Bond Future			7.64492	98.06165	7.54854	98.34120		2.33	0.00	0	31,609
R208	On	01/02/2018	Bond Future			7.66567	99.86206	7.56051	100.14731		2.68	0.00	0	16,591
R208	On	03/05/2018	Bond Future			7.68049	98.31469	7.56537	98.60496		2.52	0.00	0	0
Total R208 Future												0.00	0	48,200
R208	On	02/11/2017	Bond Future	8.19	Call			1,842.33000	1.84233	1,562,860	2.42	0.00	0	0
R208	On	02/11/2017	Bond Future	8.19	Put			0.02000	0.00002	0,100	2.42	0.00	0	0

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			1,870.70000	1.87070	1,591,220	2.42	0.00	0	0
R208	On	02/11/2017	Bond Future	8.20	Put			0.01000	0.00001	0,080	2.42	0.00	0	0
R208	On	02/11/2017	Bond Future	8.18	Call			1,813.93000	1.81393	1,534,480	2.42	0.00	0	0
R208	On	02/11/2017	Bond Future	8.18	Put			0.02000	0.00002	0,120	2.42	0.00	0	0
R208	On	01/02/2018	Bond Future	7.84	Call			1,039.00000	1.03900	846,830	2.70	0.00	0	0
R208	On	01/02/2018	Bond Future	7.84	Put			283.10000	0.28310	376,180	2.70	0.00	0	0
R208	On	01/02/2018	Bond Future	7.85	Call			1,058.14000	1.05814	864,120	2.70	0.00	0	0
R208	On	01/02/2018	Bond Future	7.85	Put			275.33000	0.27533	366,560	2.70	0.00	0	0
R208	On	01/02/2018	Bond Future	7.83	Call			1,019.82000	1.01982	829,510	2.70	0.00	0	0
R208	On	01/02/2018	Bond Future	7.83	Put			290.84000	0.29084	385,780	2.70	0.00	0	0
R208	On	03/05/2018	Bond Future	7.79	Put			483.94000	0.48394	599,930	2.53	0.00	0	0
R208	On	03/05/2018	Bond Future	7.77	Call			1,017.51000	1.01751	846,280	2.52	0.00	0	0
R208	On	03/05/2018	Bond Future	7.77	Put			502.28000	0.50228	621,320	2.52	0.00	0	0
R208	On	03/05/2018	Bond Future	7.78	Call			1,033.37000	1.03337	860,610	2.53	0.00	0	0
R208	On	03/05/2018	Bond Future	7.78	Put			493.05000	0.49305	610,560	2.53	0.00	0	0
R208	On	03/05/2018	Bond Future	7.79	Call			1,049.34000	1.04934	875,060	2.53	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												0.00	0	48,200
R209	On	02/11/2017	Bond Future			9.70211	71.28686	9.58709	72.04882		13.36	285,147,440.00	4,000	114,458
R209	On	01/02/2018	Bond Future			9.76336	72.59568	9.64488	73.37210		12.69	0.00	0	13,222
R209	On	03/05/2018	Bond Future			9.82414	70.79404	9.70218	71.58464		13.31	0.00	0	0
Total R209 Future												285,147,440.00	4,000	127,680
R209	On	02/11/2017	Bond Future	9.53	Call			645.45000	0.64545	349,400	13.23	0.00	0	0
R209	On	02/11/2017	Bond Future	9.53	Put			1,028.23000	1.02823	1,494,140	13.23	0.00	0	0
R209	On	02/11/2017	Bond Future	9.54	Call			674.55000	0.67455	368,780	13.23	0.00	0	0
R209	On	02/11/2017	Bond Future	9.54	Put			990.06000	0.99006	1,446,250	13.23	0.00	0	0
R209	On	02/11/2017	Bond Future	9.52	Call			617.17000	0.61717	330,750	13.22	0.00	0	0
R209	On	02/11/2017	Bond Future	9.52	Put			1,067.31000	1.06731	1,542,850	13.22	0.00	0	0
R209	On	02/11/2017	Bond Future	9.00	Put			4,105.65000	4.10565	4,853,970	12.92	0.00	0	0
R209	On	02/11/2017	Bond Future	9.00	Call			18.55000	0.01855	4,910	12.92	0.00	0	2,248
R209	On	02/11/2017	Bond Future	10.00	Call			2,775.12000	2.77512	2,097,450	13.58	0.00	0	0
R209	On	02/11/2017	Bond Future	10.00	Put			95.71000	0.09571	180,000	13.58	0.00	0	1,138
R209	On	02/11/2017	Bond Future	10.60	Call			6,310.27000	6.31027	5,549,400	14.11	0.00	0	0
R209	On	02/11/2017	Bond Future	10.60	Put			0.77000	0.00077	1,860	14.11	0.00	0	1,300
R209	On	02/11/2017	Bond Future	9.75	Call			1,469.78000	1.46978	960,390	13.36	0.00	0	0
R209	On	02/11/2017	Bond Future	9.75	Put			394.17000	0.39417	646,740	13.36	0.00	0	6,500
R209	On	02/11/2017	Bond Future	8.30	Put			9,427.51000	9.42751	10,189,470	12.78	0.00	0	0
R209	On	02/11/2017	Bond Future	8.30	Call			0.00000	0.00000	0,000	12.78	0.00	0	2,800
R209	On	02/11/2017	Bond Future	9.58	Call			799.20000	0.79920	453,980	13.26	0.00	0	0
R209	On	02/11/2017	Bond Future	9.58	Put			846.57000	0.84657	1,263,310	13.26	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			1,976.36000	1.97636	2,608,760	13.12	0.00	0	0
R209	On	02/11/2017	Bond Future	9.33	Call			228.16000	0.22816	98,600	13.12	0.00	0	1,350
R209	On	02/11/2017	Bond Future	9.88	Call			2,114.03000	2.11403	1,502,800	13.48	0.00	0	0
R209	On	02/11/2017	Bond Future	9.88	Put			197.48000	0.19748	348,210	13.48	0.00	0	1,350
R209	On	01/02/2018	Bond Future	9.85	Call			2,789.39000	2.78939	2,324,210	13.01	0.00	0	0
R209	On	01/02/2018	Bond Future	9.85	Put			1,453.21000	1.45321	1,764,450	13.01	0.00	0	7,500
R209	On	01/02/2018	Bond Future	9.33	Put			3,271.68000	3.27168	3,789,490	12.60	0.00	0	0
R209	On	01/02/2018	Bond Future	9.33	Call			1,145.06000	1.14506	886,450	12.60	0.00	0	220
R209	On	01/02/2018	Bond Future	10.00	Call			3,404.52000	3.40452	2,885,290	13.15	0.00	0	0
R209	On	01/02/2018	Bond Future	10.00	Put			1,114.91000	1.11491	1,372,100	13.15	0.00	0	7,500
R209	On	01/02/2018	Bond Future	10.10	Call			3,841.83000	3.84183	3,289,570	13.24	0.00	0	0
R209	On	01/02/2018	Bond Future	10.10	Put			927.45000	0.92745	1,151,610	13.24	0.00	0	3,000
R209	On	01/02/2018	Bond Future	9.32	Put			3,317.53000	3.31753	3,839,180	12.59	0.00	0	0
R209	On	01/02/2018	Bond Future	9.32	Call			1,121.83000	1.12183	867,060	12.59	0.00	0	157
R209	On	01/02/2018	Bond Future	9.88	Call			2,908.20000	2.90820	2,431,830	13.04	0.00	0	0
R209	On	01/02/2018	Bond Future	9.88	Put			1,379.76000	1.37976	1,679,810	13.04	0.00	0	220
R209	On	01/02/2018	Bond Future	9.59	Call			1,861.57000	1.86157	1,499,050	12.77	0.00	0	0
R209	On	01/02/2018	Bond Future	9.59	Put			2,225.55000	2.22555	2,639,450	12.77	0.00	0	377
R209	On	01/02/2018	Bond Future	9.73	Call			2,337.73000	2.33773	1,918,940	12.90	0.00	0	0
R209	On	01/02/2018	Bond Future	9.73	Put			1,778.64000	1.77864	2,136,270	12.90	0.00	0	0
R209	On	01/02/2018	Bond Future	9.71	Call			2,266.16000	2.26616	1,855,290	12.88	0.00	0	0
R209	On	01/02/2018	Bond Future	9.71	Put			1,837.84000	1.83784	2,203,390	12.88	0.00	0	0
R209	On	01/02/2018	Bond Future	9.89	Call			2,948.25000	2.94825	2,468,180	13.05	0.00	0	0
R209	On	01/02/2018	Bond Future	9.89	Put			1,355.90000	1.35590	1,652,250	13.05	0.00	0	157
R209	On	01/02/2018	Bond Future	9.72	Call			2,301.88000	2.30188	1,887,040	12.89	0.00	0	0
R209	On	01/02/2018	Bond Future	9.72	Put			1,808.13000	1.80813	2,169,710	12.89	0.00	0	0
R209	On	03/05/2018	Bond Future	9.84	Call			3,274.15000	3.27415	2,834,030	13.39	0.00	0	0
R209	On	03/05/2018	Bond Future	9.84	Put			2,381.70000	2.38170	2,732,180	13.39	0.00	0	0
R209	On	03/05/2018	Bond Future	10.00	Call			0.00000	0.00000	3,387,060	13.54	0.00	0	0
R209	On	03/05/2018	Bond Future	10.00	Put			0.00000	0.00000	2,270,020	13.54	11,350,100.00	5,000	5,000
R209	On	03/05/2018	Bond Future	9.85	Call			3,310.16000	3.31016	2,867,180	13.40	0.00	0	0
R209	On	03/05/2018	Bond Future	9.85	Put			2,353.61000	2.35361	2,701,230	13.40	0.00	0	0
R209	On	03/05/2018	Bond Future	9.86	Call			3,346.35000	3.34635	2,900,510	13.41	0.00	0	0
R209	On	03/05/2018	Bond Future	9.86	Put			2,325.79000	2.32579	2,670,550	13.41	0.00	0	0
Total R209 Option												11,350,100.00	5,000	42,167
Total For R209												296,497,540.00	9,000	169,847
R210	On	02/11/2017	Bond Future			185.35825	185.35825	185.36546	185.36546			0.00	0	1,480
R210	On	01/02/2018	Bond Future			188.82169	188.82169	188.83124	188.83124			0.00	0	699
R210	On	03/05/2018	Bond Future			189.96876	189.96876	189.98133	189.98133			0.00	0	0
Total R210 Future												0.00	0	2,179

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	02/11/2017	Bond Future	192.07	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	02/11/2017	Bond Future	192.07	Put			6,704.54000	6.70454	6,711,750		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			6,714.54000	6.71454	6,721,750		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			6,724.54000	6.72454	6,731,750		0.00	0	0
R210	On	01/02/2018	Bond Future	192.36	Put			3,528.76000	3.52876	3,538,310		0.00	0	0
R210	On	01/02/2018	Bond Future	192.37	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	01/02/2018	Bond Future	192.37	Put			3,538.76000	3.53876	3,548,310		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			3,548.76000	3.54876	3,558,310		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	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			1,468.67000	1.46867	1,481,240		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			1,478.67000	1.47867	1,491,240		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			1,458.67000	1.45867	1,471,240		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												0.00	0	2,179
R212	On	02/11/2017	Bond Future			150.84127	150.84127	151.08941	151.08941			0.00	0	2,533
R212	On	01/02/2018	Bond Future			151.61602	151.61602	151.87601	151.87601			0.00	0	1,546
R212	On	03/05/2018	Bond Future			154.48437	154.48437	154.74944	154.74944			0.00	0	0
Total R212 Future												0.00	0	4,079
R212	On	02/11/2017	Bond Future	152.41	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	02/11/2017	Bond Future	152.41	Put			1,320.59000	1.32059	1,568,730		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			1,330.59000	1.33059	1,578,730		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			1,310.59000	1.31059	1,558,730		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			2,823.99000	2.82399	3,083,980		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			2,833.99000	2.83399	3,093,980		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			2,813.99000	2.81399	3,073,980		0.00	0	0
R212	On	03/05/2018	Bond Future	154.28	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/05/2018	Bond Future	154.29	Call			459.44000	0.45944	194,370		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			449.44000	0.44944	184,370		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	03/05/2018	Bond Future	154.30	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/05/2018	Bond Future	154.28	Call			469.44000	0.46944	204,370		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												0.00	0	4,079
R213	On	02/11/2017	Bond Future			9.43292	83.06555	9.31784	83.82110		10.91	0.00	0	54,670
R213	On	01/02/2018	Bond Future			9.49836	84.59062	9.37933	85.36057		10.45	0.00	0	17,044
R213	On	03/05/2018	Bond Future			9.55957	82.61159	9.43666	83.39551		10.92	0.00	0	0
Total R213 Future												0.00	0	71,714
R213	On	02/11/2017	Bond Future	9.35	Call			891.78000	0.89178	513,620	10.84	0.00	0	0
R213	On	02/11/2017	Bond Future	9.35	Put			679.67000	0.67967	1,057,060	10.84	0.00	0	0
R213	On	02/11/2017	Bond Future	9.36	Call			928.00000	0.92800	539,570	10.84	0.00	0	0
R213	On	02/11/2017	Bond Future	9.36	Put			650.09000	0.65009	1,017,210	10.84	0.00	0	0
R213	On	02/11/2017	Bond Future	9.34	Call			856.39000	0.85639	488,520	10.83	0.00	0	0
R213	On	02/11/2017	Bond Future	9.34	Put			710.15000	0.71015	1,097,830	10.83	0.00	0	0
R213	On	01/02/2018	Bond Future	9.42	Call			2,091.28000	2.09128	1,696,080	10.58	0.00	0	0
R213	On	01/02/2018	Bond Future	9.42	Put			1,827.08000	1.82708	2,201,830	10.58	0.00	0	0
R213	On	01/02/2018	Bond Future	9.43	Call			2,125.96000	2.12596	1,726,680	10.59	0.00	0	0
R213	On	01/02/2018	Bond Future	9.43	Put			1,796.98000	1.79698	2,167,650	10.59	0.00	0	0
R213	On	01/02/2018	Bond Future	9.41	Call			2,057.08000	2.05708	1,665,970	10.57	0.00	0	0
R213	On	01/02/2018	Bond Future	9.41	Put			1,857.74000	1.85774	2,236,580	10.57	0.00	0	0
R213	On	03/05/2018	Bond Future	9.57	Call			3,127.52000	3.12752	2,694,940	10.97	0.00	0	0
R213	On	03/05/2018	Bond Future	9.57	Put			2,277.55000	2.27755	2,628,890	10.97	0.00	0	0
R213	On	03/05/2018	Bond Future	9.58	Call			3,163.36000	3.16336	2,727,850	10.98	0.00	0	0
R213	On	03/05/2018	Bond Future	9.58	Put			2,250.14000	2.25014	2,598,550	10.98	0.00	0	0
R213	On	03/05/2018	Bond Future	9.56	Call			3,092.11000	3.09211	2,662,460	10.97	0.00	0	0
R213	On	03/05/2018	Bond Future	9.56	Put			2,305.47000	2.30547	2,659,740	10.97	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	71,714
R214	On	02/11/2017	Bond Future			9.83254	70.92659	9.73262	71.61262		14.18	0.00	0	34,367
R214	On	01/02/2018	Bond Future			9.89605	72.22885	9.79311	72.92788		13.44	0.00	0	10,685
R214	On	03/05/2018	Bond Future			9.95557	70.27379	9.84970	70.98556		14.13	0.00	0	0
Total R214 Future												0.00	0	45,052
R214	On	02/11/2017	Bond Future	9.59	Call			464.36000	0.46436	256,170	14.08	0.00	0	0
R214	On	02/11/2017	Bond Future	9.59	Put			1,462.76000	1.46276	1,940,600	14.08	0.00	0	0
R214	On	02/11/2017	Bond Future	9.60	Call			487.67000	0.48767	271,550	14.09	0.00	0	0
R214	On	02/11/2017	Bond Future	9.60	Put			1,415.32000	1.41532	1,885,230	14.09	0.00	0	0
R214	On	02/11/2017	Bond Future	9.58	Call			441.83000	0.44183	241,460	14.08	0.00	0	0
R214	On	02/11/2017	Bond Future	9.58	Put			1,511.09000	1.51109	1,996,750	14.08	0.00	0	0
R214	On	01/02/2018	Bond Future	9.83	Call			2,262.82000	2.26282	1,898,350	13.51	0.00	0	0
R214	On	01/02/2018	Bond Future	9.83	Put			2,011.00000	2.01100	2,345,560	13.51	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	01/02/2018	Bond Future	9.84	Call			2,298.69000	2.29869	1,930,660	13.52	0.00	0	0
R214	On	01/02/2018	Bond Future	9.84	Put			1,978.86000	1.97886	2,309,860	13.52	0.00	0	0
R214	On	01/02/2018	Bond Future	9.82	Call			2,227.23000	2.22723	1,866,340	13.51	0.00	0	0
R214	On	01/02/2018	Bond Future	9.82	Put			2,043.53000	2.04353	2,381,670	13.51	0.00	0	0
R214	On	03/05/2018	Bond Future	9.98	Call			3,438.47000	3.43847	3,040,470	14.35	0.00	0	0
R214	On	03/05/2018	Bond Future	9.98	Put			2,564.13000	2.56413	2,877,900	14.35	0.00	0	0
R214	On	03/05/2018	Bond Future	9.99	Call			3,475.52000	3.47552	3,075,010	14.36	0.00	0	0
R214	On	03/05/2018	Bond Future	9.99	Put			2,534.82000	2.53482	2,846,080	14.36	0.00	0	0
R214	On	03/05/2018	Bond Future	9.97	Call			3,401.80000	3.40180	3,006,320	14.34	0.00	0	0
R214	On	03/05/2018	Bond Future	9.97	Put			2,593.93000	2.59393	2,910,220	14.34	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												0.00	0	45,052
Total for Bond												1,175,204,673.56	17,813	1,186,453
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total E170 Future												0.00	0	0
Total For E170												0.00	0	0
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES18 Future												0.00	0	0
Total For ES18												0.00	0	0
ES18A	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES18A Future												0.00	0	0
Total For ES18A												0.00	0	0
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23 Future												0.00	0	0
Total For ES23												0.00	0	0
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23A Future												0.00	0	0
Total For ES23A												0.00	0	0
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26 Future												0.00	0	0
Total For ES26												0.00	0	0
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26A Future												0.00	0	0
Total For ES26A												0.00	0	0
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES33 Future												0.00	0	0
Total For ES33												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33A Future										0.00	0	0
Total For ES33A										0.00	0	0
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES42 Future										0.00	0	0
Total For ES42										0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2025 Future										0.00	0	0
Total For I2025										0.00	0	0
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2033 Future										0.00	0	0
Total For I2033										0.00	0	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2038 Future										0.00	0	0
Total For I2038										0.00	0	0
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2046 Future										0.00	0	0
Total For I2046										0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2050 Future										0.00	0	0
Total For I2050										0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186 Future										0.00	0	0
Total For R186										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R207 Future										0.00	0	0
Total For R186/R207										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R208 Future										0.00	0	0
Total For R186/R208										0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R197 Future										0.00	0	0
Total For R197										0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R202 Future										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R202										0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2023 Future										0.00	0	0
Total For R2023										0.00	0	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2030 Future										0.00	0	0
Total For R2030										0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2032 Future										0.00	0	0
Total For R2032										0.00	0	0
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2035 Future										0.00	0	0
Total For R2035										0.00	0	0
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2037 Future										0.00	0	0
Total For R2037										0.00	0	0
R204 On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204 Future										0.00	0	0
Total For R204										0.00	0	0
R204/R On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204/R203 Future										0.00	0	0
Total For R204/R203										0.00	0	0
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2040 Future										0.00	0	0
Total For R2040										0.00	0	0
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2044 Future										0.00	0	0
Total For R2044										0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2048 Future										0.00	0	0
Total For R2048										0.00	0	0
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207 Future										0.00	0	0
Total For R207										0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R207/R203 Future										0.00	0	0
Total For R207/R203										0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208 Future										0.00	0	0
Total For R208										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R204 Future										0.00	0	0
Total For R208/R204										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R207 Future										0.00	0	0
Total For R208/R207										0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	0
Total R209 Future										0.00	0	0
Total For R209										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R186 Future										0.00	0	0
Total For R209/R186										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R204 Future										0.00	0	0
Total For R209/R204										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R208 Future										0.00	0	0
Total For R209/R208										0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R210 Future										0.00	0	0
Total For R210										0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R212 Future										0.00	0	0
Total For R212										0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213 Future										0.00	0	0
Total For R213										0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213/R186 Future										0.00	0	0
Total For R213/R186										0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R214 Future									0.00	0	0
Total For R214									0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214/R209 Future									0.00	0	0
Total For R214/R209									0.00	0	0
Total for Price Contribution									0.00	0	0
GOVI On 02/11/2017 GOVI			570.55900	570.55900	574.63500	574.63500			0.00	0	677
GOVI On 01/02/2018 GOVI			581.03500	581.03500	585.18900	585.18900			0.00	0	0
GOVI On 03/05/2018 GOVI			591.82200	591.82200	596.05200	596.05200			0.00	0	0
Total GOVI Future									0.00	0	677
GOVI On 02/11/2017 GOVI	572.45	Call			21,850.00000	2.18500	0,000		0.00	0	0
GOVI On 02/11/2017 GOVI	572.45	Put			0.00000	0.00000	18,910,000		0.00	0	0
GOVI On 02/11/2017 GOVI	572.46	Call			21,750.00000	2.17500	0,000		0.00	0	0
GOVI On 02/11/2017 GOVI	572.46	Put			0.00000	0.00000	19,010,000		0.00	0	0
GOVI On 02/11/2017 GOVI	572.44	Call			21,950.00000	2.19500	0,000		0.00	0	0
GOVI On 02/11/2017 GOVI	572.44	Put			0.00000	0.00000	18,810,000		0.00	0	0
GOVI On 01/02/2018 GOVI	581.03	Call			41,590.00000	4.15900	50,000		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			41,490.00000	4.14900	0,000		0.00	0	0
GOVI On 01/02/2018 GOVI	581.04	Put			0.00000	0.00000	50,000		0.00	0	0
GOVI On 01/02/2018 GOVI	581.02	Call			41,690.00000	4.16900	150,000		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			57,620.00000	5.76200	15,320,000		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			57,820.00000	5.78200	15,520,000		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			57,720.00000	5.77200	15,420,000		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	677
Total for GOVI									0.00	0	677
AL37 On 02/11/2017 Index Future			555.83500	555.83500	557.82900	557.82900			0.00	0	0
AL37 On 01/02/2018 Index Future			566.04000	566.04000	568.07500	568.07500			0.00	0	0
AL37 On 03/05/2018 Index Future			576.54900	576.54900	578.62000	578.62000			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			637.41400	637.41400	641.50400	641.50400			0.00	0	0
AL7T On 01/02/2018 Index Future			649.11700	649.11700	653.28600	653.28600			0.00	0	0
AL7T On 03/05/2018 Index Future			661.16800	661.16800	665.41300	665.41300			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AL7T Future										0.00	0	0
Total For AL7T										0.00	0	0
ALBI On 02/11/2017 Index Future			571.93100	571.93100	576.05500	576.05500				0.00	0	483
ALBI On 01/02/2018 Index Future			582.43100	582.43100	586.63500	586.63500				0.00	0	294
ALBI On 03/05/2018 Index Future			593.24500	593.24500	597.52500	597.52500				0.00	0	0
Total ALBI Future										0.00	0	777
Total For ALBI										0.00	0	777
IGOV On 02/11/2017 Index Future			250.47900	250.47900	250.64000	250.64000				0.00	0	1,172
IGOV On 01/02/2018 Index Future			255.15800	255.15800	255.32500	255.32500				0.00	0	0
IGOV On 03/05/2018 Index Future			259.98600	259.98600	260.15600	260.15600				0.00	0	0
Total IGOV Future										0.00	0	1,172
Total For IGOV										0.00	0	1,172
Total for Index										0.00	0	1,949
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			95.37079	95.37079	94.73524	94.73524				0.00	0	0
10Y ST On 16/03/2026 Interest Rate Swap			92.40617	92.40617	91.74967	91.74967				0.00	0	0
10Y ST On 15/06/2026 Interest Rate Swap			91.17817	91.17817	90.50587	90.50587				0.00	0	0
10Y ST On 21/09/2026 Interest Rate Swap			93.34783	93.34783	92.67108	92.67108				0.00	0	0
10Y ST On 21/12/2026 Interest Rate Swap			97.13618	97.13618	96.46259	96.46259				0.00	0	0
10Y ST On 15/03/2027 Interest Rate Swap			95.73401	95.73401	95.04494	95.04494				0.00	0	0
10Y ST On 21/06/2027 Interest Rate Swap			97.80960	97.80960	97.11750	97.11750				0.00	0	0
10Y ST On 20/09/2027 Interest Rate Swap			101.53756	101.53756	100.85073	100.85073				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			99.75955	99.75955	99.75955	99.75955				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
1Y STN On 15/03/2018			Interest Rate Swap	99.68523	99.68523	99.68024	99.68024			0.00	0	0
1Y STN On 21/06/2018			Interest Rate Swap	99.80467	99.80467	99.78823	99.78823			0.00	0	0
1Y STN On 20/09/2018			Interest Rate Swap	99.92455	99.92455	99.89314	99.89314			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	99.79703	99.79703	99.79703	99.79703			0.00	0	0
2Y STN On 16/03/2018			Interest Rate Swap	98.96767	98.96767	98.96263	98.96263			0.00	0	0
2Y STN On 15/06/2018			Interest Rate Swap	98.49940	98.49940	98.48354	98.48354			0.00	0	0
2Y STN On 21/09/2018			Interest Rate Swap	98.39197	98.39197	98.36033	98.36033			0.00	0	0
2Y STN On 21/12/2018			Interest Rate Swap	98.75000	98.75000	98.70000	98.70000			0.00	0	0
2Y STN On 15/03/2019			Interest Rate Swap	99.12502	99.12502	99.05941	99.05941			0.00	0	0
2Y STN On 21/06/2019			Interest Rate Swap	99.48915	99.48915	99.40519	99.40519			0.00	0	0
2Y STN On 20/09/2019			Interest Rate Swap	99.88480	99.88480	99.77958	99.77958			0.00	0	0
Total 2Y STND Future										0.00	0	0
Total For 2Y STND										0.00	0	0
5Y STN On 17/12/2020			Interest Rate Swap	96.06817	96.06817	95.85502	95.85502			0.00	0	0
5Y STN On 16/03/2021			Interest Rate Swap	95.30622	95.30622	95.05544	95.05544			0.00	0	0
5Y STN On 15/06/2021			Interest Rate Swap	94.51723	94.51723	94.22572	94.22572			0.00	0	0
5Y STN On 21/09/2021			Interest Rate Swap	94.70195	94.70195	94.37150	94.37150			0.00	0	0
5Y STN On 21/12/2021			Interest Rate Swap	96.90609	96.90609	96.54970	96.54970			0.00	0	51
5Y STN On 15/03/2022			Interest Rate Swap	97.05800	97.05800	96.67961	96.67961			0.00	0	0
5Y STN On 21/06/2022			Interest Rate Swap	98.25840	98.25840	97.85912	97.85912			0.00	0	0
5Y STN On 20/09/2022			Interest Rate Swap	100.47616	100.47616	100.06062	100.06062			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 :									1,175,204,673.56	17,813	1,191,630	
AA05 On 22/03/2019			Spot Bond	8.49500	101.72280	8.49500	101.69943			0.00	0	1,480,000,000
Total AA05 SPOT										0.00	0	1,480,000,000
Total For AA05										0.00	0	1,480,000,000
AA06 On 15/04/2021			Spot Bond		100.00000	0.00000	98.14493			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	9.69500	99.53296	9.69500	99.50707			0.00	0	146,000,000

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 AA07 SPOT									0.00	0	146,000,000
Total For AA07									0.00	0	146,000,000
AB01/R On 24/11/2020 Spot Bond			10.00000	111.59100	10.00000	111.56100			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	101.51904			0.00	0	0
Total AB010 SPOT									0.00	0	0
Total For AB010									0.00	0	0
AB011 On 21/11/2018 Spot Bond					0.00000	101.53708			0.00	0	250,000,000
Total AB011 SPOT									0.00	0	250,000,000
Total For AB011									0.00	0	250,000,000
AB013 On 21/11/2018 Spot Bond			8.43500	103.27128	8.43500	103.24809		16,532,600,000,000.00	1,960,000,000	2,965,000,000	
Total AB013 SPOT								16,532,600,000,000.00	1,960,000,000	2,965,000,000	
Total For AB013								16,532,600,000,000.00	1,960,000,000	2,965,000,000	
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	104.50549	10.84000	104.47551		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	101.40256	11.37000	101.37158		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	101.50093	11.81000	101.46876		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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	18.16352	100.00000	18.13514				0.00	0	0
Total AB024U SPOT										0.00	0	0
Total For AB024U										0.00	0	0
AB025L On 20/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB025U SPOT										0.00	0	0
Total For AB025U										0.00	0	0
AB026L On 20/08/2021 Spot Bond			100.00000	17.36832	100.00000	17.33008				0.00	0	0
Total AB026U SPOT										0.00	0	0
Total For AB026U										0.00	0	0
AB028L On 17/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB028U SPOT										0.00	0	0
Total For AB028U										0.00	0	0
AB029L On 25/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB029U SPOT										0.00	0	0
Total For AB029U										0.00	0	0
AB030L On 14/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB030U SPOT										0.00	0	0
Total For AB030U										0.00	0	0
AB031L On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB031U SPOT										0.00	0	0
Total For AB031U										0.00	0	0
AB032L On 29/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB032U SPOT										0.00	0	0
Total For AB032U										0.00	0	0
ABC12: On 25/11/2020 Spot Bond			10.00000	112.42500	10.00000	112.39600				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	271.00535				0.00	0	0
Total ABCPI3 SPOT										0.00	0	0
Total For ABCPI3										0.00	0	0
ABF19L On 21/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABF19U SPOT										0.00	0	0
Total For ABF19U										0.00	0	0
ABFN0 On 17/03/2018 Spot Bond					0.00000	100.93095				0.00	0	0
Total ABFN07 SPOT										0.00	0	0
Total For ABFN07										0.00	0	0
ABFN0 On 17/03/2020 Spot Bond					0.00000	102.12638				0.00	0	0
Total ABFN08 SPOT										0.00	0	0
Total For ABFN08										0.00	0	0
ABFN0 On 17/03/2026 Spot Bond					0.00000	100.77419				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN1 On 28/10/2019 Spot Bond					0.00000	99.91969				0.00	0	0
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0
ABFN1 On 09/04/2019 Spot Bond					0.00000	100.01011				0.00	0	0
Total ABFN12 SPOT										0.00	0	0
Total For ABFN12										0.00	0	0
ABFN1 On 14/05/2020 Spot Bond					0.00000	102.54742				0.00	0	0
Total ABFN13 SPOT										0.00	0	0
Total For ABFN13										0.00	0	0
ABFN1 On 14/05/2022 Spot Bond					0.00000	101.59259				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	101.95664				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	101.65866				0.00	0	43,000,000,000
Total ABFN16 SPOT										0.00	0	43,000,000,000
Total For ABFN16										0.00	0	43,000,000,000
ABFN1 On 17/05/2019 Spot Bond					0.00000	101.69289				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	100.55730				0.00	0	0
Total ABFN18 SPOT										0.00	0	0
Total For ABFN18										0.00	0	0
ABFN2 On 30/05/2020 Spot Bond					0.00000	101.15889				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN20 SPOT										0.00	0	0
Total For ABFN20										0.00	0	0
ABFN2 On 30/05/2022 Spot Bond					0.00000	101.19950				0.00	0	198,000,000
Total ABFN21 SPOT										0.00	0	198,000,000
Total For ABFN21										0.00	0	198,000,000
ABFN2 On 30/05/2024 Spot Bond					0.00000	101.23333				0.00	0	0
Total ABFN22 SPOT										0.00	0	0
Total For ABFN22										0.00	0	0
ABFN2 On 25/05/2027 Spot Bond					0.00000	103.02566				0.00	7,861,000,000	36,600,000,000
Total ABFN23 SPOT										0.00	7,861,000,000	36,600,000,000
Total For ABFN23										0.00	7,861,000,000	36,600,000,000
ABFN2 On 17/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			90,000,000,000,000.00	900,000,000	900,000,000	35,200,000,000
Total ABFN24 SPOT									10,000,000,000,000.00	900,000,000	900,000,000	35,200,000,000
Total For ABFN24									10,000,000,000,000.00	900,000,000	900,000,000	35,200,000,000
ABFN2 On 17/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	41,000,000,000
Total ABFN25 SPOT										0.00	0	41,000,000,000
Total For ABFN25										0.00	0	41,000,000,000
ABFN2 On 17/10/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			786,100,000,000,000.00	7,861,000,000	7,861,000,000	157,800,000,000
Total ABFN26 SPOT									16,100,000,000,000.00	7,861,000,000	7,861,000,000	157,800,000,000
Total For ABFN26									16,100,000,000,000.00	7,861,000,000	7,861,000,000	157,800,000,000
ABK1 On 07/11/2018 Spot Bond			9.18500	105.70120	9.18500	107.41556			0.00	0	0	0
Total ABK1 SPOT										0.00	0	0
Total For ABK1										0.00	0	0
ABK10 On 14/02/2020 Spot Bond					0.00000	100.49716				0.00	0	0
Total ABK10 SPOT										0.00	0	0
Total For ABK10										0.00	0	0
ABK11 On 20/05/2019 Spot Bond					0.00000	102.12362				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	94.97328				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	101.30429	8.88500	104.15487				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	103.04709				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.85083				0.00	0	319,256,200
Total ABK4 SPOT										0.00	0	319,256,200
Total For ABK4										0.00	0	319,256,200
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	102.32957				0.00	0	0
Total ABK5 SPOT										0.00	0	0
Total For ABK5										0.00	0	0
ABK5/J On 31/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABK5/JIBAR SPOT										0.00	0	0
Total For ABK5/JIBAR										0.00	0	0
ABK6 On 05/06/2020 Spot Bond					0.00000	101.16302				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	99.57312				0.00	0	0
Total ABK7 SPOT										0.00	0	0
Total For ABK7										0.00	0	0
ABK8 On 03/06/2021 Spot Bond					0.00000	94.90532				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	99.68843				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			4.48000	152.58786	4.48000	153.70924				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			5.84500	5.84500	5.84500	134.59085				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	16.07788	100.00000	16.05112				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABKI02/R212 SPOT										0.00	0	0
Total For ABKI02/R212										0.00	0	0
ABKI03 On 13/10/2021 Spot Bond			7.59000	94.76040	7.59000	109.87327				0.00	0	0
Total ABKI03 SPOT										0.00	0	0
Total For ABKI03										0.00	0	0
ABKI03 On 13/10/2021 Spot Bond			100.00000	8.04570	100.00000	8.03223				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			8.36000	96.60479	8.36000	109.88292				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	7.44840	100.00000	7.43103				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	86.77606				0.00	30,000,000,000	10,000,000,000
Total ABKS1 SPOT										0.00	30,000,000,000	10,000,000,000
Total For ABKS1										0.00	30,000,000,000	10,000,000,000
ABN05 On 18/04/2021 Spot Bond			3.62000	185.29666	3.62000	185.26102				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	98.35888				0.00	0	0
Total ABN33 SPOT										0.00	0	0
Total For ABN33										0.00	0	0
ABN34 On 29/01/2018 Spot Bond			6.05625	6.05625	6.05625	98.35888				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			3.33000	3.33000	3.33000	122.01715				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	172.69521				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			3.08000	3.08000	3.08000	224.57022				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			9.54500	9.54500	9.54500	93.62940				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN67 SPOT										0.00	0	0
Total For ABN67										0.00	0	0
ABN72 On 17/03/2018 Spot Bond					0.00000	101.04271				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	135.35000				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			10.02500	10.02500	10.02500	106.21993				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			8.72000	8.72000	8.72000	94.58630				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			10.57000	10.57000	10.57000	103.00724				0.00	0	0
Total ABN87 SPOT										0.00	0	0
Total For ABN87										0.00	0	0
ABN91 On 11/12/2018 Spot Bond					0.00000	100.93931				0.00	0	0
Total ABN91 SPOT										0.00	0	0
Total For ABN91										0.00	0	0
ABN92 On 31/01/2019 Spot Bond					0.00000	101.99821				0.00	0	0
Total ABN92 SPOT										0.00	0	0
Total For ABN92										0.00	0	0
ABS10 On 17/03/2018 Spot Bond			6.36000	102.30179	6.36000	102.28441				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			8.84500	101.99493	8.84500	101.97069				0.00	0	620,000,000
Total ABS11 SPOT										0.00	0	620,000,000
Total For ABS11										0.00	0	620,000,000
ABS12 On 14/05/2020 Spot Bond			8.89000	104.82216	8.89000	104.79739				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABS12 SPOT									0.00	0	0
Total For ABS12									0.00	0	0
ABS12/ On 14/05/2020 Spot Bond			9.20000	104.12314	9.20000	104.09769			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			9.42500	105.07798	9.42500	105.05168			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			8.68500	105.70552	8.68500	105.68110		6,513,750,000,000.00	750,000,000	250,000,000	
Total ABS14 SPOT								6,513,750,000,000.00	750,000,000	250,000,000	
Total For ABS14								6,513,750,000,000.00	750,000,000	250,000,000	
ABS15 On 11/11/2022 Spot Bond			9.22500	106.43178	9.22500	106.40570		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			9.47000	109.69740	9.47000	109.66982		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			9.90500	109.25133	9.90500	109.22263		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			9.39500	102.62894	9.39500	102.60291		0.00	0	0	
Total ABS18 SPOT								0.00	0	0	
Total For ABS18								0.00	0	0	
ABS6 On 01/06/2020 Spot Bond			8.56000	102.31605	8.56000	102.29263		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			9.92000	94.41300	9.92000	94.38775		0.00	0	4,000,000,000	
Total ABS7 SPOT								0.00	0	4,000,000,000	
Total For ABS7								0.00	0	4,000,000,000	
ABS7/F On 11/09/2026 Spot Bond			100.00000	9.67074	100.00000	9.64910		0.00	0	0	
Total ABS7/R186 SPOT								0.00	0	0	
Total For ABS7/R186								0.00	0	0	
ABS12 On 07/12/2023 Spot Bond			3.46000	3.46000	3.46000	283.38530		0.00	0	60,000,000	
Total ABS12 SPOT								0.00	0	60,000,000	
Total For ABS12								0.00	0	60,000,000	
ABS14 On 31/01/2022 Spot Bond			2.83000	144.66148	2.83000	147.54218		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	92.20697				0.00	0	0
Total ACL047 SPOT										0.00	0	0
Total For ACL047										0.00	0	0
ACL08E On 25/11/2020 Spot Bond			10.00000	112.42500	10.00000	112.39600				0.00	0	0
Total ACL089/JIBAR SPOT										0.00	0	0
Total For ACL089/JIBAR										0.00	0	0
ACL09E On 20/12/2018 Spot Bond					0.00000	100.73973				0.00	0	0
Total ACL095 SPOT										0.00	0	0
Total For ACL095										0.00	0	0
ACL09E On 20/06/2020 Spot Bond					0.00000	100.75898				0.00	0	0
Total ACL096 SPOT										0.00	0	0
Total For ACL096										0.00	0	0
ACL097 On 20/12/2025 Spot Bond					0.00000	100.76671				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL09E On 20/12/2025 Spot Bond					0.00000	100.75110				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL10C On 20/12/2017 Spot Bond					0.00000	100.71625				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			8.91000	8.91000	8.91000	102.92030				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	211.42001				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL12£ On 20/09/2021 Spot Bond					0.00000	211.41954				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL12£ On 20/09/2021 Spot Bond					0.00000	100.73177				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL14£ On 25/11/2020 Spot Bond			10.00000	112.42500	10.00000	112.39600				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL14£ On 20/12/2021 Spot Bond					0.00000	100.73414				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL16£ On 20/03/2022 Spot Bond			10.23000	10.23000	10.23000	100.80246				0.00	0	0
Total ACL161 SPOT										0.00	0	0
Total For ACL161										0.00	0	0
ACL16£ On 20/06/2019 Spot Bond			9.16500	9.16500	9.16500	104.17794				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL17£ On 20/06/2019 Spot Bond					0.00000	100.73196				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL17£ On 20/06/2019 Spot Bond					0.00000	100.69281				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	101.72180				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	100.72786				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL18£ On 20/09/2020 Spot Bond					0.00000	100.73715				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	100.74730				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL193 On 20/09/2022 Spot Bond					0.00000	100.74974				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	100.74974				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL196 On 20/12/2017 Spot Bond					0.00000	100.71625				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	100.76305				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	100.76305				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	149.46142				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	150.47221				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL208 On 20/03/2018 Spot Bond					0.00000	100.67171				0.00	0	0
Total ACL208 SPOT										0.00	0	0
Total For ACL208										0.00	0	0
ACL210 On 20/05/2018 Spot Bond					0.00000	101.31720				0.00	0	0
Total ACL210 SPOT										0.00	0	0
Total For ACL210										0.00	0	0
ACL212 On 20/09/2018 Spot Bond					0.00000	100.68649				0.00	0	0
Total ACL212 SPOT										0.00	0	0
Total For ACL212										0.00	0	0
ACL213 On 20/06/2018 Spot Bond					0.00000	100.49614				0.00	0	260,000,000
Total ACL213 SPOT										0.00	0	260,000,000
Total For ACL213										0.00	0	260,000,000
ACL214 On 20/09/2020 Spot Bond					0.00000	93.73715				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL214 On 20/09/2018 Spot Bond					0.00000	100.67788				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	100.67711				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	100.72476				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	101.75275				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	99.83367				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	100.72160				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	100.70988				0.00	0	0
Total ACL222 SPOT										0.00	0	0
Total For ACL222										0.00	0	0
ADCB0 On 08/03/2018 Spot Bond					0.00000	101.52549				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	90.29447	100.00000	90.07637				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	101.49600				0.00	0	0
Total ADCB04 SPOT										0.00	0	0
Total For ADCB04										0.00	0	0
ADCB0 On 04/12/2018 Spot Bond					0.00000	101.18920				0.00	80,000,000	40,000,000
Total ADCB05 SPOT										0.00	80,000,000	40,000,000
Total For ADCB05										0.00	80,000,000	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
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	101.50288				0.00	0	0
Total AECI00 SPOT										0.00	0	0
Total For AECI00										0.00	0	0
AHF2A: On 18/10/2018 Spot Bond					0.00000	100.02252				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	100.02332				0.00	0	0
Total AHF2B2 SPOT										0.00	0	0
Total For AHF2B2										0.00	0	0
AHF2C: On 18/10/2018 Spot Bond					0.00000	100.02600				0.00	0	0
Total AHF2C2 SPOT										0.00	0	0
Total For AHF2C2										0.00	0	0
AHF3A: On 18/04/2019 Spot Bond					0.00000	100.02174				0.00	0	0
Total AHF3A3 SPOT										0.00	0	0
Total For AHF3A3										0.00	0	0
AHF3A: On 18/04/2019 Spot Bond					0.00000	100.02201				0.00	0	0
Total AHF3A4 SPOT										0.00	0	0
Total For AHF3A4										0.00	0	0
AHF3B: On 18/04/2019 Spot Bond					0.00000	100.02877				0.00	0	0
Total AHF3B2 SPOT										0.00	0	0
Total For AHF3B2										0.00	0	0
AHF3B: On 18/04/2019 Spot Bond					0.00000	100.02742				0.00	0	0
Total AHF3B3 SPOT										0.00	0	0
Total For AHF3B3										0.00	0	0
AHF3C: On 18/04/2019 Spot Bond					0.00000	100.03844				0.00	0	0
Total AHF3C2 SPOT										0.00	0	0
Total For AHF3C2										0.00	0	0
AHF3C: On 18/04/2019 Spot Bond					0.00000	100.03442				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHL1A1 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	101.19942	8.28500	101.17672		34,134,200,000,000.00	4,120,000,000	1,030,000,000	
Total AIR01 SPOT								34,134,200,000,000.00	4,120,000,000	1,030,000,000	
Total For AIR01								34,134,200,000,000.00	4,120,000,000	1,030,000,000	
AIR02 On 30/04/2023 Spot Bond			10.16000	105.99903	10.16000	111.79296		0.00	0	200,000,000	
Total AIR02 SPOT								0.00	0	200,000,000	
Total For AIR02								0.00	0	200,000,000	
AIR04 On 29/05/2024 Spot Bond			9.51000	102.34682	9.51000	102.32098		0.00	0	0	
Total AIR04 SPOT								0.00	0	0	
Total For AIR04								0.00	0	0	
AIR04U On 26/10/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total AIR04U SPOT								0.00	0	0	
Total For AIR04U								0.00	0	0	
AIR05 On 29/05/2030 Spot Bond			10.70500	99.07337	10.70500	99.04529		0.00	0	500,000,000	
Total AIR05 SPOT								0.00	0	500,000,000	
Total For AIR05								0.00	0	500,000,000	
AIRL01 On 30/04/2028 Spot Bond			3.53000	174.12695	3.53000	177.23240		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	101.11500		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	101.89039		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	99.90326		0.00	0	0	
Total APF04 SPOT								0.00	0	0	
Total For APF04								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
APF05 On 24/08/2020 Spot Bond					0.00000	101.38696				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	101.42495				0.00	0	0
Total APF06 SPOT										0.00	0	0
Total For APF06										0.00	0	0
AS116L On 18/01/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS116U SPOT										0.00	0	0
Total For AS116U										0.00	0	0
AS120L On 01/02/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS120U SPOT										0.00	0	0
Total For AS120U										0.00	0	0
AS126L On 19/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS126U SPOT										0.00	0	0
Total For AS126U										0.00	0	0
AS127L On 19/02/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS127U SPOT										0.00	0	0
Total For AS127U										0.00	0	0
AS133L On 07/12/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS133U SPOT										0.00	0	0
Total For AS133U										0.00	0	0
AS139L On 30/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS139U SPOT										0.00	0	0
Total For AS139U										0.00	0	0
AS167L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS167U SPOT										0.00	0	0
Total For AS167U										0.00	0	0
AS168L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS168U SPOT										0.00	0	0
Total For AS168U										0.00	0	0
AS180L On 09/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS180U SPOT										0.00	0	0
Total For AS180U										0.00	0	0
AS221L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS221U SPOT										0.00	0	0
Total For AS221U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN01: On 20/03/2019 Spot Bond					0.00000	100.69287				0.00	0	0
Total ASN011 SPOT										0.00	0	0
Total For ASN011										0.00	0	0
ASN014: 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
ASN022: On 07/12/2033 Spot Bond			3.33000	243.84317	3.33000	243.79827				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN028: On 20/06/2019 Spot Bond					0.00000	99.73322				0.00	0	0
Total ASN028 SPOT										0.00	0	0
Total For ASN028										0.00	0	0
ASN034: 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
ASN036: On 10/11/2019 Spot Bond					0.00000	101.72981				0.00	0	0
Total ASN036 SPOT										0.00	0	0
Total For ASN036										0.00	0	0
ASN037: On 07/12/2033 Spot Bond			3.34500	217.45417	3.34500	217.41407				0.00	0	0
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0
ASN041: 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
ASN048: 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
ASN051: 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
ASN057: On 16/04/2018 Spot Bond					0.00000	100.01337				0.00	0	0
Total ASN057 SPOT										0.00	0	0
Total For ASN057										0.00	0	0
ASN058: On 22/04/2020 Spot Bond					0.00000	99.90427				0.00	0	0
Total ASN058 SPOT										0.00	0	0
Total For ASN058										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN05: On 28/04/2020 Spot Bond					0.00000	99.73685				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	101.99773				0.00	0	0
Total ASN061 SPOT										0.00	0	0
Total For ASN061										0.00	0	0
ASN06: On 14/05/2018 Spot Bond					0.00000	99.69704				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	101.14593				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	100.78247				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	101.78536				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	98.38790				0.00	0	0
Total ASN073 SPOT										0.00	0	0
Total For ASN073										0.00	0	0
ASN07: On 23/07/2018 Spot Bond					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	100.81828				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	100.70042				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	100.94444				0.00	0	0
Total ASN081 SPOT										0.00	0	0
Total For ASN081										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN08: On 20/06/2020 Spot Bond					0.00000	101.24841			0.00	24,000,000	33,800,000
Total ASN083 SPOT									0.00	24,000,000	33,800,000
Total For ASN083									0.00	24,000,000	33,800,000
ASN08: On 03/09/2020 Spot Bond					0.00000	101.25008			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	100.54137			0.00	0	0
Total ASN086 SPOT									0.00	0	0
Total For ASN086									0.00	0	0
ASN08: On 01/10/2020 Spot Bond					0.00000	129.56627			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	100.23193			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	99.90645			0.00	0	0
Total ASN092 SPOT									0.00	0	0
Total For ASN092									0.00	0	0
ASN09: On 27/10/2017 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN094 SPOT									0.00	0	0
Total For ASN094									0.00	0	0
ASN09: On 10/11/2020 Spot Bond					0.00000	101.74900			0.00	0	0
Total ASN096 SPOT									0.00	0	0
Total For ASN096									0.00	0	0
ASN09: On 20/12/2020 Spot Bond					0.00000	75.66729			0.00	0	0
Total ASN099 SPOT									0.00	0	0
Total For ASN099									0.00	0	0
ASN111: On 02/12/2020 Spot Bond					0.00000	101.14056			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	100.72017			0.00	0	0
Total ASN112 SPOT									0.00	0	0
Total For ASN112									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN113 On 07/03/2021 Spot Bond					0.00000	101.05389				0.00	0	0
Total ASN113 SPOT										0.00	0	0
Total For ASN113										0.00	0	0
ASN114 On 03/12/2020 Spot Bond					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	99.82090				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	100.91884				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	100.70658				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	101.40156				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	101.39648				0.00	0	0
Total ASN129 SPOT										0.00	0	0
Total For ASN129										0.00	0	0
ASN130 On 24/02/2019 Spot Bond					0.00000	101.37877				0.00	0	0
Total ASN130 SPOT										0.00	0	0
Total For ASN130										0.00	0	0
ASN131 On 03/03/2019 Spot Bond					0.00000	101.12840				0.00	0	0
Total ASN131 SPOT										0.00	0	0
Total For ASN131										0.00	0	0
ASN132 On 03/03/2019 Spot Bond					0.00000	101.11925				0.00	0	0
Total ASN132 SPOT										0.00	0	0
Total For ASN132										0.00	0	0
ASN134 On 20/12/2020 Spot Bond					0.00000	100.91106				0.00	0	0
Total ASN134 SPOT										0.00	0	0
Total For ASN134										0.00	0	0

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 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	88.47000			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			3.56000	143.34464	3.56000	143.31744			277,680,000,000.00	78,000,000	26,000,000
Total ASN137 SPOT									277,680,000,000.00	78,000,000	26,000,000
Total For ASN137									277,680,000,000.00	78,000,000	26,000,000
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	88.47000			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	102.88957			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
ASN14: On 04/05/2021 Spot Bond					0.00000	101.92281			0.00	0	0
Total ASN146 SPOT									0.00	0	0
Total For ASN146									0.00	0	0
ASN14: On 04/05/2021 Spot Bond					0.00000	101.92281			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			3.60500	143.08897	3.60500	143.06166			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	111.22551			0.00	0	0
Total ASN150 SPOT									0.00	0	0
Total For ASN150									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN15: On 02/06/2021 Spot Bond					0.00000	101.16499			0.00	0	0
Total ASN152 SPOT									0.00	0	0
Total For ASN152									0.00	0	0
ASN15: On 31/03/2028 Spot Bond			4.12000	159.34591	4.12000	159.31310			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	101.83936			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	101.47769			0.00	0	0
Total ASN161 SPOT									0.00	0	0
Total For ASN161									0.00	0	0
ASN16: On 29/08/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN163 SPOT									0.00	0	0
Total For ASN163									0.00	0	0
ASN16: On 06/09/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN164 SPOT									0.00	0	0
Total For ASN164									0.00	0	0
ASN16: On 20/06/2021 Spot Bond					0.00000	100.76300			0.00	0	0
Total ASN165 SPOT									0.00	0	0
Total For ASN165									0.00	0	0
ASN17: On 22/11/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN172 SPOT									0.00	0	0
Total For ASN172									0.00	0	0
ASN17: On 02/12/2019 Spot Bond					0.00000	101.09185			0.00	0	0
Total ASN174 SPOT									0.00	0	0
Total For ASN174									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.80372				0.00	0	0
Total ASN181 SPOT										0.00	0	0
Total For ASN181										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	100.96162				0.00	0	0
Total ASN189 SPOT										0.00	0	0
Total For ASN189										0.00	0	0
ASN19(On 12/06/2020 Spot Bond					0.00000	100.89483				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	103.68516				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	100.42922				0.00	0	0
Total ASN194 SPOT										0.00	0	0
Total For ASN194										0.00	0	0

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 31/01/2038 Spot Bond			3.65000	106.97112	3.65000	106.95056			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	100.68489			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
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	100.69131			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	100.73574			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	101.62190			0.00	0	0
Total ASN208 SPOT									0.00	0	0
Total For ASN208									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN209 On 24/08/2025 Spot Bond					0.00000	101.76564			0.00	0	0
Total ASN209 SPOT									0.00	0	0
Total For ASN209									0.00	0	0
ASN210 On 28/08/2020 Spot Bond					0.00000	101.19291			0.00	0	0
Total ASN210 SPOT									0.00	0	0
Total For ASN210									0.00	0	0
ASN211 On 05/03/2018 Spot Bond					0.00000	100.98359			0.00	0	0
Total ASN211 SPOT									0.00	0	0
Total For ASN211									0.00	0	0
ASN212 On 02/09/2022 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN212 SPOT									0.00	0	0
Total For ASN212									0.00	0	0
ASN213 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
ASN214 On 29/08/2022 Spot Bond					0.00000	100.95747			0.00	0	0
Total ASN214 SPOT									0.00	0	0
Total For ASN214									0.00	0	0
ASN215 On 14/09/2018 Spot Bond					0.00000	100.79972			0.00	0	0
Total ASN215 SPOT									0.00	0	0
Total For ASN215									0.00	0	0
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
ASN220 On 22/09/2022 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN220 SPOT									0.00	0	0
Total For ASN220									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN22: On 13/07/2018 Spot Bond					0.00000	100.12986				0.00	0	0
Total ASN22 SPOT										0.00	0	0
Total For ASN222										0.00	0	0
ASN38: On 20/12/2017 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ASN38U SPOT										0.00	0	0
Total For ASN38U										0.00	0	0
ASN39: On 20/12/2017 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ASN39U SPOT										0.00	0	0
Total For ASN39U										0.00	0	0
ASN40: On 20/12/2017 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ASN40U SPOT										0.00	0	0
Total For ASN40U										0.00	0	0
ASN50: On 16/03/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ASN50U SPOT										0.00	0	0
Total For ASN50U										0.00	0	0
ASN75: On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ASN75U SPOT										0.00	0	0
Total For ASN75U										0.00	0	0
ASN89: On 02/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ASN89U SPOT										0.00	0	0
Total For ASN89U										0.00	0	0
BAR00: On 12/06/2018 Spot Bond					0.00000	100.84284				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	101.63081	8.53500	101.60748				0.00	0	0
Total BAW11 SPOT										0.00	0	0
Total For BAW11										0.00	0	0
BAW17: On 05/12/2018 Spot Bond					0.00000	100.91364				0.00	4,000,000,000	1,000,000,000
Total BAW17 SPOT										0.00	4,000,000,000	1,000,000,000
Total For BAW17										0.00	4,000,000,000	1,000,000,000
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	100.95869				0.00	0	1,000,000,000
Total BAW18 SPOT										0.00	0	1,000,000,000
Total For BAW18										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
BAW19 On 05/12/2020 Spot Bond			9.29500	104.26278	9.29500	104.23691				0.00	0	1,000,000,000
Total BAW19 SPOT										0.00	0	1,000,000,000
Total For BAW19										0.00	0	1,000,000,000
BAW21 On 24/03/2022 Spot Bond			9.39500	100.29898	9.39500	100.27354				0.00	0	0
Total BAW21 SPOT										0.00	0	0
Total For BAW21										0.00	0	0
BAW21 On 24/03/2022 Spot Bond			9.30000	100.63686	9.30000	100.61159				0.00	0	0
Total BAW21/R208 SPOT										0.00	0	0
Total For BAW21/R208										0.00	0	0
BAW22 On 07/12/2022 Spot Bond					0.00000	101.05387				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	101.34096				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	101.75917				0.00	258,000,000	86,000,000
Total BAW25 SPOT										0.00	258,000,000	86,000,000
Total For BAW25										0.00	258,000,000	86,000,000
BAW26 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW26U SPOT										0.00	0	0
Total For BAW26U										0.00	0	0
BAW27 On 11/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW27U SPOT										0.00	0	0
Total For BAW27U										0.00	0	0
BAW28 On 06/06/2022 Spot Bond					0.00000	101.08451				0.00	0	0
Total BAW28 SPOT										0.00	0	0
Total For BAW28										0.00	0	0
BAYA31 On 31/12/2018 Spot Bond					0.00000	100.52284				0.00	0	0
Total BAYA31 SPOT										0.00	0	0
Total For BAYA31										0.00	0	0
BAYA33 On 31/03/2018 Spot Bond					0.00000	100.50877				0.00	0	0
Total BAYA33 SPOT										0.00	0	0
Total For BAYA33										0.00	0	0
BAYA34 On 31/03/2018 Spot Bond					0.00000	100.52015				0.00	0	0
Total BAYA34 SPOT										0.00	0	0
Total For BAYA34										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA35 On 31/03/2018 Spot Bond					0.00000	100.14247				0.00	0	0
Total BAYA35 SPOT										0.00	0	0
Total For BAYA35										0.00	0	0
BAYA36 On 31/03/2018 Spot Bond					0.00000	99.65469				0.00	0	0
Total BAYA36 SPOT										0.00	0	0
Total For BAYA36										0.00	0	0
BAYA39 On 30/09/2018 Spot Bond					0.00000	99.75850				0.00	0	0
Total BAYA39 SPOT										0.00	0	0
Total For BAYA39										0.00	0	0
BAYA41 On 30/09/2018 Spot Bond					0.00000	100.07776				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA42 On 30/09/2018 Spot Bond					0.00000	100.52050				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA45 On 31/03/2019 Spot Bond					0.00000	100.52062				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA51 On 31/03/2019 Spot Bond					0.00000	100.54280				0.00	0	0
Total BAYA51 SPOT										0.00	0	0
Total For BAYA51										0.00	0	0
BAYA52 On 31/03/2019 Spot Bond					0.00000	100.55937				0.00	0	0
Total BAYA52 SPOT										0.00	0	0
Total For BAYA52										0.00	0	0
BAYA54 On 30/09/2019 Spot Bond					0.00000	100.55950				0.00	0	0
Total BAYA54 SPOT										0.00	0	0
Total For BAYA54										0.00	0	0
BAYA55 On 31/03/2018 Spot Bond					0.00000	100.66100				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	100.57757				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	100.55943				0.00	0	0
Total BAYA58 SPOT										0.00	0	0
Total For BAYA58										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA59 On 30/06/2022 Spot Bond			13.06500	104.24401	13.06500	104.20816			0.00	0	150,000,000
Total BAYA59 SPOT									0.00	0	150,000,000
Total For BAYA59									0.00	0	150,000,000
BAYA60 On 30/06/2020 Spot Bond			12.34500	12.34500	12.34500	103.88744			0.00	0	0
Total BAYA60 SPOT									0.00	0	0
Total For BAYA60									0.00	0	0
BAYA61 On 30/06/2020 Spot Bond					0.00000	100.55941			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	100.66856			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	100.66836			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	100.66846			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	105.53415			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	100.69123			0.00	0	0
Total BAYB11 SPOT									0.00	0	0
Total For BAYB11									0.00	0	0
BAYD1U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BAYD1U SPOT									0.00	0	0
Total For BAYD1U									0.00	0	0
BAYD2U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BAYD2U SPOT									0.00	0	0
Total For BAYD2U									0.00	0	0
BAYD3U 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
BAYD4U 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYD5I On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BAYD5U SPOT									0.00	0	0
Total For BAYD5U									0.00	0	0
BAYD6I On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BAYD6U SPOT									0.00	0	0
Total For BAYD6U									0.00	0	0
BC121L On 24/11/2017 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BC121U SPOT									0.00	0	0
Total For BC121U									0.00	0	0
BCJ10 On 12/07/2019 Spot Bond					0.00000	100.16295			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	101.49746			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	99.26072	8.65000	100.62862			0.00	0	0
Total BCJ12 SPOT									0.00	0	0
Total For BCJ12									0.00	0	0
BCJ13 On 20/04/2018 Spot Bond					0.00000	100.00326			0.00	0	0
Total BCJ13 SPOT									0.00	0	0
Total For BCJ13									0.00	0	0
BD0205 On 28/04/2028 Spot Bond			8.64000	8.64000	8.64000	184.47442			0.00	0	0
Total BD0205 SPOT									0.00	0	0
Total For BD0205									0.00	0	0
BD0206 On 02/03/2028 Spot Bond			8.64000	8.64000	8.64000	184.99684			0.00	0	0
Total BD0206 SPOT									0.00	0	0
Total For BD0206									0.00	0	0
BD0302 On 18/04/2028 Spot Bond			9.02500	9.02500	9.02500	93.96397			0.00	0	0
Total BD0302 SPOT									0.00	0	0
Total For BD0302									0.00	0	0
BD302L On 18/04/2028 Spot Bond			100.00000	8.22729	100.00000	8.19602			0.00	0	0
Total BD302U SPOT									0.00	0	0
Total For BD302U									0.00	0	0
BEER02 On 28/03/2018 Spot Bond			7.78500	100.16561	7.78500	100.14495		46,710,000,000.00		6,000,000	6,000,000
Total BEER02 SPOT								46,710,000,000.00		6,000,000	6,000,000
Total For BEER02								46,710,000,000.00		6,000,000	6,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	102.24524				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			9.61000	106.77908	9.61000	106.75184				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	103.96287				0.00	0	213,000,000
Total BGL03 SPOT										0.00	0	213,000,000
Total For BGL03										0.00	0	213,000,000
BGL04 On 05/02/2020 Spot Bond			10.06000	102.02565	10.06000	101.99845				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			10.94500	102.42758	10.94500	102.39743				0.00	0	0
Total BGL05 SPOT										0.00	0	0
Total For BGL05										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BGL06 On 04/09/2020 Spot Bond					0.00000	103.68112			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			11.54000	102.48659	11.54000	102.45482			0.00	0	100,000,000
Total BGL07 SPOT									0.00	0	100,000,000
Total For BGL07									0.00	0	100,000,000
BGL08 On 03/09/2022 Spot Bond					0.00000	101.32281			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			10.94500	101.76461	10.94500	101.73466			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	102.20341			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			11.32500	104.85897	11.32500	108.78162			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	103.83661			0.00	0	0
Total BGL12 SPOT									0.00	0	0
Total For BGL12									0.00	0	0
BGL13 On 20/08/2021 Spot Bond			10.79500	104.81627	10.79500	104.78633			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	103.97370			0.00	0	0
Total BGL14 SPOT									0.00	0	0
Total For BGL14									0.00	0	0
BGL15 On 17/03/2022 Spot Bond					0.00000	103.14446			0.00	0	0
Total BGL15 SPOT									0.00	0	0
Total For BGL15									0.00	0	0
BGL16 On 25/05/2022 Spot Bond					0.00000	101.65302			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	101.98208			0.00	0	0
Total BGL17 SPOT									0.00	0	0
Total For BGL17									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BGL18 On 30/09/2022 Spot Bond					0.00000	100.55511			0.00	0	100,000,000
Total BGL18 SPOT									0.00	0	100,000,000
Total For BGL18									0.00	0	100,000,000
BGL19 On 29/09/2024 Spot Bond					0.00000	100.57113			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	105.58562			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	102.60038			0.00	0	0
Total BGT01 SPOT									0.00	0	0
Total For BGT01									0.00	0	0
BID04 On 23/11/2017 Spot Bond					0.00000	101.37043			0.00	140,000,000	70,000,000
Total BID04 SPOT									0.00	140,000,000	70,000,000
Total For BID04									0.00	140,000,000	70,000,000
BID05 On 30/06/2019 Spot Bond					0.00000	99.91328			0.00	230,000,000	230,000,000
Total BID05 SPOT									0.00	230,000,000	230,000,000
Total For BID05									0.00	230,000,000	230,000,000
BID06 On 30/06/2019 Spot Bond			8.43500	103.33829	8.43500	103.31497			0.00	0	3,170,000,000
Total BID06 SPOT									0.00	0	3,170,000,000
Total For BID06									0.00	0	3,170,000,000
BID07 On 30/06/2020 Spot Bond					0.00000	100.39943			0.00	0	0
Total BID07 SPOT									0.00	0	0
Total For BID07									0.00	0	0
BID08 On 30/06/2022 Spot Bond					0.00000	100.40860			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	100.59209			0.00	0	0
Total BPPF01 SPOT									0.00	0	0
Total For BPPF01									0.00	0	0
BPPF02 On 22/03/2020 Spot Bond					0.00000	100.64298			0.00	0	0
Total BPPF02 SPOT									0.00	0	0
Total For BPPF02									0.00	0	0
BPPF03 On 17/09/2018 Spot Bond					0.00000	100.75133			0.00	0	0
Total BPPF03 SPOT									0.00	0	0
Total For BPPF03									0.00	0	0

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 15/09/2020 Spot Bond					0.00000	100.80005			0.00	0	141,000,000
Total BPPF04 SPOT									0.00	0	141,000,000
Total For BPPF04									0.00	0	141,000,000
BSR17 On 19/06/2018 Spot Bond					0.00000	101.89913			0.00	0	0
Total BSR17 SPOT									0.00	0	0
Total For BSR17									0.00	0	0
BTC186 On 08/11/2017 Spot Bond					0.00000	99.59414			0.00	0	0
Total BTC186 SPOT									0.00	0	0
Total For BTC186									0.00	0	0
BTC187 On 15/11/2017 Spot Bond					0.00000	99.43382			0.00	0	0
Total BTC187 SPOT									0.00	0	0
Total For BTC187									0.00	0	0
BTC188 On 04/12/2017 Spot Bond					0.00000	99.06998			0.00	0	0
Total BTC188 SPOT									0.00	0	0
Total For BTC188									0.00	0	0
BTC189 On 12/12/2017 Spot Bond					0.00000	98.90926			0.00	0	0
Total BTC189 SPOT									0.00	0	0
Total For BTC189									0.00	0	0
BTC190 On 09/01/2018 Spot Bond					0.00000	98.35437			0.00	0	0
Total BTC190 SPOT									0.00	0	0
Total For BTC190									0.00	0	0
BTC191 On 12/01/2018 Spot Bond					0.00000	98.29433			0.00	0	0
Total BTC191 SPOT									0.00	0	0
Total For BTC191									0.00	0	0
BTC192 On 17/01/2018 Spot Bond					0.00000	98.31225			0.00	0	0
Total BTC192 SPOT									0.00	0	0
Total For BTC192									0.00	0	0
BTC193 On 22/01/2018 Spot Bond					0.00000	98.09271			0.00	0	0
Total BTC193 SPOT									0.00	0	0
Total For BTC193									0.00	0	0
BWZ18 On 27/03/2018 Spot Bond					0.00000	100.53486			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	100.55255			0.00	0	0
Total BWZ20A SPOT									0.00	0	0
Total For BWZ20A									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BWZJ1 On 19/11/2018 Spot Bond					0.00000	101.44563				0.00	0	0
Total BWZJ18 SPOT										0.00	0	0
Total For BWZJ18										0.00	0	0
BWZJ1 On 10/11/2019 Spot Bond					0.00000	101.75853				0.00	0	0
Total BWZJ19 SPOT										0.00	0	0
Total For BWZJ19										0.00	0	0
BWZJ2 On 10/11/2021 Spot Bond					0.00000	101.80619				0.00	0	0
Total BWZJ21 SPOT										0.00	0	0
Total For BWZJ21										0.00	0	0
BX161L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX161U SPOT										0.00	0	0
Total For BX161U										0.00	0	0
BX162L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX162U SPOT										0.00	0	0
Total For BX162U										0.00	0	0
BX163L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX163U SPOT										0.00	0	0
Total For BX163U										0.00	0	0
BX164L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX164U SPOT										0.00	0	0
Total For BX164U										0.00	0	0
BYA49L On 30/06/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BYA49U SPOT										0.00	0	0
Total For BYA49U										0.00	0	0
BYB10L On 30/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BYB10U SPOT										0.00	0	0
Total For BYB10U										0.00	0	0
CBL12 On 06/09/2018 Spot Bond			14.73500	98.61803	14.73500	98.57931				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	103.40439				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	101.33320	12.53500	101.29972				0.00	0	0
Total CBL14 SPOT										0.00	0	0
Total For CBL14										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CBL17 On 23/08/2019 Spot Bond					0.00000	101.87722				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	100.13906	12.03500	100.10726				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	101.47499				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			9.64500	101.31732	9.64500	101.29139				0.00	0	0
Total CBL22 SPOT										0.00	0	0
Total For CBL22										0.00	0	0
CBL23 On 18/05/2018 Spot Bond					0.00000	102.20367				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	102.07518				0.00	0	0
Total CBL24 SPOT										0.00	0	0
Total For CBL24										0.00	0	0
CBL25 On 06/05/2019 Spot Bond					0.00000	101.84362				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			9.94500	108.44163	9.94500	108.41303				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	101.65047				0.00	0	700,000,000
Total CBL27 SPOT										0.00	0	700,000,000
Total For CBL27										0.00	0	700,000,000
CCT01 On 23/06/2023 Spot Bond			10.44500	112.97890	10.44500	112.94748				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			9.92000	112.20357	9.92000	112.17390				0.00	0	0
Total CCT02 SPOT										0.00	0	0
Total For CCT02										0.00	0	0
CCT03 On 15/03/2025 Spot Bond			10.22000	105.85762	10.22000	105.82848				0.00	0	0
Total CCT03 SPOT										0.00	0	0
Total For CCT03										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CCT04 On 17/07/2027 Spot Bond			9.95000	101.51159	9.95000	103.31066				0.00	0	0
Total CCT04 SPOT										0.00	0	0
Total For CCT04										0.00	0	0
CGR14 On 13/02/2018 Spot Bond					0.00000	103.00537				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	112.42500	10.00000	112.39570				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	99.86013				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	100.21885				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	102.19059				0.00	0	0
Total CGR23 SPOT										0.00	0	0
Total For CGR23										0.00	0	0
CGR24 On 08/02/2021 Spot Bond					0.00000	103.74800				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	100.66207				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	101.67532				0.00	0	0
Total CGR27 SPOT										0.00	0	0
Total For CGR27										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR28 On 08/02/2018 Spot Bond					0.00000	101.73945			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	102.25890			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	100.52589			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	99.88640			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	100.80418			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	100.63758			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	100.40388			0.00	0	0
Total CGR36 SPOT									0.00	0	0
Total For CGR36									0.00	0	0
CIG04 On 30/06/2018 Spot Bond					0.00000	101.03924			0.00	0	0
Total CIG04 SPOT									0.00	0	0
Total For CIG04									0.00	0	0
CIG05 On 30/06/2019 Spot Bond					0.00000	101.57068			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	101.44418			0.00	0	0
Total CIG06 SPOT									0.00	0	0
Total For CIG06									0.00	0	0
CIG07 On 28/08/2020 Spot Bond					0.00000	103.02512			0.00	0	0
Total CIG07 SPOT									0.00	0	0
Total For CIG07									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	102.21660			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	102.27546			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	102.36943			0.00	0	0
Total CIG12 SPOT									0.00	0	0
Total For CIG12									0.00	0	0
CLA1U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CLA1U SPOT									0.00	0	0
Total For CLA1U									0.00	0	0
CLA2U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CLA2U SPOT									0.00	0	0
Total For CLA2U									0.00	0	0
CLA3U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CLA3U SPOT									0.00	0	0
Total For CLA3U									0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CLB1U SPOT									0.00	0	0
Total For CLB1U									0.00	0	0
CLC1U On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CLC1U SPOT									0.00	0	0
Total For CLC1U									0.00	0	0
CLN18 On 01/07/2021 Spot Bond			10.11000	103.01961	10.11000	102.99200			0.00	0	0
Total CLN184 SPOT									0.00	0	0
Total For CLN184									0.00	0	0
CLN19 On 29/08/2021 Spot Bond			3.14000	140.43986	3.14000	140.34478			0.00	0	0
Total CLN193 SPOT									0.00	0	0
Total For CLN193									0.00	0	0
CLN19 On 13/09/2021 Spot Bond			3.53000	3.53000	3.53000	137.68798			0.00	0	0
Total CLN198 SPOT									0.00	0	0
Total For CLN198									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN23(On 25/11/2020 Spot Bond			10.00000	112.42500	10.00000	112.39600			0.00	0	0
Total CLN230/JIBAR SPOT									0.00	0	0
Total For CLN230/JIBAR									0.00	0	0
CLN23(On 25/11/2020 Spot Bond			10.00000	112.42500	10.00000	112.39600			0.00	0	0
Total CLN231/JIBAR SPOT									0.00	0	0
Total For CLN231/JIBAR									0.00	0	0
CLN24(On 24/02/2019 Spot Bond			13.50000	96.46185	13.50000	96.42761			0.00	0	0
Total CLN242 SPOT									0.00	0	0
Total For CLN242									0.00	0	0
CLN24(On 24/02/2018 Spot Bond			9.35000	101.37692	9.35000	101.35177			0.00	0	0
Total CLN243 SPOT									0.00	0	0
Total For CLN243									0.00	0	0
CLN26(On 26/03/2019 Spot Bond			8.96500	101.53044	8.96500	101.50585			0.00	0	0
Total CLN262 SPOT									0.00	0	0
Total For CLN262									0.00	0	0
CLN29(On 25/11/2020 Spot Bond			10.00000	112.42500	10.00000	112.39600			0.00	0	0
Total CLN292/JIBAR SPOT									0.00	0	0
Total For CLN292/JIBAR									0.00	0	0
CLN29(On 20/12/2017 Spot Bond					0.00000	100.79210			0.00	0	0
Total CLN296 SPOT									0.00	0	0
Total For CLN296									0.00	0	0
CLN30(On 20/12/2017 Spot Bond					0.00000	154.95526			0.00	0	0
Total CLN301 SPOT									0.00	0	0
Total For CLN301									0.00	0	0
CLN30(On 20/12/2017 Spot Bond					0.00000	100.86636			0.00	0	0
Total CLN302 SPOT									0.00	0	0
Total For CLN302									0.00	0	0
CLN30(On 20/12/2017 Spot Bond					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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN311 On 14/11/2022 Spot Bond					0.00000	101.77936			0.00	0	0
Total CLN313 SPOT									0.00	0	0
Total For CLN313									0.00	0	0
CLN314 On 14/11/2022 Spot Bond			10.82500	99.19373	10.82500	99.16531			0.00	0	0
Total CLN314 SPOT									0.00	0	0
Total For CLN314									0.00	0	0
CLN315 On 20/03/2023 Spot Bond			11.34500	95.73830	11.34500	95.70911			0.00	0	0
Total CLN315 SPOT									0.00	0	0
Total For CLN315									0.00	0	0
CLN317 On 20/03/2023 Spot Bond					0.00000	100.80380			0.00	0	0
Total CLN317 SPOT									0.00	0	0
Total For CLN317									0.00	0	0
CLN318 On 14/11/2022 Spot Bond					0.00000	101.74346			0.00	0	0
Total CLN318 SPOT									0.00	0	0
Total For CLN318									0.00	0	0
CLN320 On 30/04/2018 Spot Bond					0.00000	102.17330			0.00	0	0
Total CLN320 SPOT									0.00	0	0
Total For CLN320									0.00	0	0
CLN321 On 30/04/2018 Spot Bond			8.80500	104.13394	8.80500	104.10957			0.00	0	0
Total CLN321 SPOT									0.00	0	0
Total For CLN321									0.00	0	0
CLN325 On 20/06/2018 Spot Bond					0.00000	100.74526			0.00	0	0
Total CLN325 SPOT									0.00	0	0
Total For CLN325									0.00	0	0
CLN326 On 20/06/2018 Spot Bond					0.00000	100.75700			0.00	0	0
Total CLN326 SPOT									0.00	0	0
Total For CLN326									0.00	0	0
CLN327 On 20/06/2023 Spot Bond					0.00000	100.80216			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	100.88189			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	100.82579			0.00	0	0
Total CLN332 SPOT									0.00	0	0
Total For CLN332									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.53538				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	100.85671				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	100.67711				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	99.89485				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	99.75296				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	102.01969				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	100.65995				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			10.00500	103.39250	10.00500	103.36463				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN363 On 20/03/2024 Spot Bond					0.00000	100.71265				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	102.14323				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			12.14500	104.69844	12.14500	104.66434				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN366 On 06/08/2023 Spot Bond					0.00000	102.22277				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN367 On 06/08/2023 Spot Bond			12.17500	104.76708	12.17500	104.73344				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	100.54765				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	99.82724				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	100.84895				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	100.70284				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN373 On 20/09/2023 Spot Bond					0.00000	100.71614				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	100.71630				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			9.34500	102.33806	9.34500	102.31225				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN378 On 20/06/2019 Spot Bond					0.00000	96.84259				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	98.91099	10.98000	98.88179				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	100.89137	11.00000	100.86152				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN382 On 20/03/2021 Spot Bond					0.00000	100.79407				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			11.93500	101.43551	11.93500	101.40304				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	100.86279				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	100.71601				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	99.81674				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	100.75925				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	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN394 On 20/09/2022 Spot Bond					0.00000	100.72004				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	101.07366				0.00	0	0
Total CLN395 SPOT										0.00	0	0
Total For CLN395										0.00	0	0
CLN396 On 20/03/2020 Spot Bond					0.00000	100.77495				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	101.41819				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	101.68601				0.00	0	0
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN39(On 14/11/2022 Spot Bond					0.00000	101.67703				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN40(On 20/06/2020 Spot Bond					0.00000	100.71993				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN40(On 21/02/2018 Spot Bond					0.00000	101.79779				0.00	0	0
Total CLN404 SPOT										0.00	0	0
Total For CLN404										0.00	0	0
CLN40(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
CLN40(On 20/06/2020 Spot Bond					0.00000	100.72384				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN40(On 18/07/2020 Spot Bond					0.00000	100.02695				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN41(On 20/09/2020 Spot Bond					0.00000	100.79413				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	100.79803				0.00	0	0
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN41(On 18/07/2020 Spot Bond					0.00000	100.02708				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN41(On 20/09/2020 Spot Bond					0.00000	102.61027				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN41(On 20/09/2020 Spot Bond					0.00000	100.93435				0.00	0	0
Total CLN414 SPOT										0.00	0	0
Total For CLN414										0.00	0	0
CLN41(On 20/09/2020 Spot Bond					0.00000	100.82533				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN416 On 18/07/2020 Spot Bond					0.00000	100.02873			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	100.32876	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	100.65491			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	100.86434			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	49.10945			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	100.87213			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	99.77099			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
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	103.55002			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN427 On 20/12/2018 Spot Bond					0.00000	102.74840			0.00	0	291,000,000
Total CLN427 SPOT									0.00	0	291,000,000
Total For CLN427									0.00	0	291,000,000
CLN428 On 15/11/2020 Spot Bond					0.00000	101.71708			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	101.02766			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	100.79026			0.00	0	0
Total CLN436 SPOT									0.00	0	0
Total For CLN436									0.00	0	0
CLN437 On 20/12/2020 Spot Bond					0.00000	100.75514			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	102.02799			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN44 On 20/03/2021 Spot Bond					0.00000	101.41385				0.00	0	0
Total CLN441 SPOT										0.00	0	0
Total For CLN441										0.00	0	0
CLN44 On 23/05/2021 Spot Bond					0.00000	101.55007				0.00	0	0
Total CLN444 SPOT										0.00	0	0
Total For CLN444										0.00	0	0
CLN44 On 24/05/2021 Spot Bond			9.59500	109.78996	9.59500	109.76199				0.00	0	0
Total CLN445 SPOT										0.00	0	0
Total For CLN445										0.00	0	0
CLN45 On 31/01/2022 Spot Bond			4.23000	139.59225	4.23000	139.56328				0.00	0	0
Total CLN452 SPOT										0.00	0	0
Total For CLN452										0.00	0	0
CLN45 On 31/01/2025 Spot Bond			6.18000	101.22169	6.18000	101.19545				0.00	0	0
Total CLN453 SPOT										0.00	0	0
Total For CLN453										0.00	0	0
CLN45 On 31/01/2025 Spot Bond			5.82000	103.61563	5.82000	103.58975				0.00	0	0
Total CLN454 SPOT										0.00	0	0
Total For CLN454										0.00	0	0
CLN45 On 04/05/2021 Spot Bond					0.00000	101.50812				0.00	0	0
Total CLN455 SPOT										0.00	0	0
Total For CLN455										0.00	0	0
CLN45 On 20/12/2021 Spot Bond					0.00000	100.88944				0.00	0	0
Total CLN456 SPOT										0.00	0	0
Total For CLN456										0.00	0	0
CLN45 On 17/11/2021 Spot Bond					0.00000	101.61863				0.00	0	0
Total CLN457 SPOT										0.00	0	0
Total For CLN457										0.00	0	0
CLN45 On 29/11/2021 Spot Bond					0.00000	101.32670				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	101.31288				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	101.83724				0.00	0	0
Total CLN461 SPOT										0.00	0	0
Total For CLN461										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN462 On 16/02/2022 Spot Bond			10.51500	103.74064	10.51500	103.71175				0.00	0	0
Total CLN462 SPOT										0.00	0	0
Total For CLN462										0.00	0	0
CLN463 On 23/02/2018 Spot Bond					0.00000	101.38376				0.00	0	0
Total CLN463 SPOT										0.00	0	0
Total For CLN463										0.00	0	0
CLN464 On 13/03/2022 Spot Bond			9.75500	102.02828	9.75500	102.00145				0.00	0	0
Total CLN464 SPOT										0.00	0	0
Total For CLN464										0.00	0	0
CLN465 On 14/03/2020 Spot Bond					0.00000	100.85165				0.00	0	0
Total CLN465 SPOT										0.00	0	0
Total For CLN465										0.00	0	0
CLN466 On 21/02/2024 Spot Bond					0.00000	101.54956				0.00	0	0
Total CLN466 SPOT										0.00	0	0
Total For CLN466										0.00	0	0
CLN467 On 27/03/2020 Spot Bond					0.00000	100.51697				0.00	0	0
Total CLN467 SPOT										0.00	0	0
Total For CLN467										0.00	0	0
CLN468 On 28/03/2020 Spot Bond					0.00000	100.50998				0.00	0	0
Total CLN468 SPOT										0.00	0	0
Total For CLN468										0.00	0	0
CLN469 On 28/03/2022 Spot Bond					0.00000	100.53276				0.00	0	0
Total CLN469 SPOT										0.00	0	0
Total For CLN469										0.00	0	0
CLN470 On 07/05/2018 Spot Bond					0.00000	101.68597				0.00	0	0
Total CLN470 SPOT										0.00	0	0
Total For CLN470										0.00	0	0
CLN471 On 17/05/2019 Spot Bond					0.00000	101.49034				0.00	0	0
Total CLN471 SPOT										0.00	0	0
Total For CLN471										0.00	0	0
CLN472 On 19/11/2022 Spot Bond					0.00000	101.65047				0.00	0	0
Total CLN472 SPOT										0.00	0	0
Total For CLN472										0.00	0	0
CLN473 On 05/10/2022 Spot Bond					0.00000	100.36283				0.00	0	0
Total CLN473 SPOT										0.00	0	0
Total For CLN473										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN474 On 05/10/2022 Spot Bond			9.95500	9.95500	9.95500	100.39376				0.00	0	0
Total CLN474 SPOT										0.00	0	0
Total For CLN474										0.00	0	0
CLN475 On 23/06/2021 Spot Bond					0.00000	101.43378				0.00	0	0
Total CLN475 SPOT										0.00	0	0
Total For CLN475										0.00	0	0
CLN476 On 20/09/2020 Spot Bond					0.00000	100.79803				0.00	0	0
Total CLN476 SPOT										0.00	0	0
Total For CLN476										0.00	0	0
CLN477 On 29/11/2021 Spot Bond			100.00000	15.91870	100.00000	15.87867				0.00	0	0
Total CLN477 SPOT										0.00	0	0
Total For CLN477										0.00	0	0
CLN478 On 05/10/2022 Spot Bond			9.81000	100.35650	9.81000	98.69501				0.00	0	0
Total CLN478 SPOT										0.00	0	0
Total For CLN478										0.00	0	0
CLN479 On 05/10/2022 Spot Bond					0.00000	100.35720				0.00	0	0
Total CLN479 SPOT										0.00	0	0
Total For CLN479										0.00	0	0
CLN480 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLN480 SPOT										0.00	0	0
Total For CLN480										0.00	0	0
CLN481 On 07/06/2022 Spot Bond					0.00000	101.42812				0.00	0	0
Total CLN481 SPOT										0.00	0	0
Total For CLN481										0.00	0	0
CLN482 On 20/05/2021 Spot Bond					0.00000	101.54179				0.00	0	0
Total CLN482 SPOT										0.00	0	0
Total For CLN482										0.00	0	0
CLN483 On 20/05/2021 Spot Bond					0.00000	102.46614				0.00	0	0
Total CLN483 SPOT										0.00	0	0
Total For CLN483										0.00	0	0
CLN484 On 02/12/2021 Spot Bond					0.00000	101.66425				0.00	0	0
Total CLN484 SPOT										0.00	0	0
Total For CLN484										0.00	0	0
CLN485 On 02/12/2021 Spot Bond			9.44500	104.13663	9.44500	104.10438				0.00	0	0
Total CLN485 SPOT										0.00	0	0
Total For CLN485										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN486 On 20/06/2022 Spot Bond					0.00000	101.49929				0.00	0	0
Total CLN486 SPOT										0.00	0	0
Total For CLN486										0.00	0	0
CLN487 On 07/12/2021 Spot Bond			12.43500	104.76195	12.43500	104.77514				0.00	0	0
Total CLN487 SPOT										0.00	0	0
Total For CLN487										0.00	0	0
CLN488 On 28/07/2022 Spot Bond			9.23500	108.40426	9.23500	101.71587				0.00	0	0
Total CLN488 SPOT										0.00	0	0
Total For CLN488										0.00	0	0
CLN489 On 28/03/2020 Spot Bond					0.00000	100.50433				0.00	0	0
Total CLN489 SPOT										0.00	0	0
Total For CLN489										0.00	0	0
CLN490 On 28/03/2022 Spot Bond					0.00000	100.52993				0.00	0	0
Total CLN490 SPOT										0.00	0	0
Total For CLN490										0.00	0	0
CLN491 On 07/12/2017 Spot Bond					0.00000	100.25808				0.00	0	0
Total CLN491 SPOT										0.00	0	0
Total For CLN491										0.00	0	0
CLN492 On 30/09/2019 Spot Bond					0.00000	100.44986				0.00	0	0
Total CLN492 SPOT										0.00	0	0
Total For CLN492										0.00	0	0
CLN493 On 20/06/2022 Spot Bond					0.00000	100.79747				0.00	0	0
Total CLN493 SPOT										0.00	0	0
Total For CLN493										0.00	0	0
CLN494 On 07/12/2017 Spot Bond			11.94500	104.31142	11.94500	103.02328				0.00	0	0
Total CLN494 SPOT										0.00	0	0
Total For CLN494										0.00	0	0
CLN495 On 29/08/2020 Spot Bond					0.00000	101.18927				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			10.23500	106.68612	10.23500	100.42790				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	101.19096				0.00	0	0
Total CLN497 SPOT										0.00	0	0
Total For CLN497										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN498 On 08/06/2022 Spot Bond					0.00000	100.79407				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	100.70963				0.00	0	0
Total CLN499 SPOT										0.00	0	0
Total For CLN499										0.00	0	0
CLN500 On 10/10/2020 Spot Bond					0.00000	100.14768				0.00	0	0
Total CLN500 SPOT										0.00	0	0
Total For CLN500										0.00	0	0
CLN501 On 11/10/2022 Spot Bond					0.00000	100.08115				0.00	0	0
Total CLN501 SPOT										0.00	0	0
Total For CLN501										0.00	0	0
CLN502 On 11/10/2024 Spot Bond					0.00000	100.08396				0.00	0	0
Total CLN502 SPOT										0.00	0	0
Total For CLN502										0.00	0	0
CLN55 On 18/04/2028 Spot Bond					0.00000	213.02753				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			9.02500	93.98675	9.02500	93.96397				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			8.64000	8.64000	8.64000	184.47442				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			8.64000	8.64000	8.64000	184.99684				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	100.67015				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	100.70064				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	101.08224			0.00	0	0
Total CLNF13 SPOT									0.00	0	0
Total For CLNF13									0.00	0	0
CLNF14 On 20/09/2019 Spot Bond					0.00000	100.70058			0.00	0	0
Total CLNF14 SPOT									0.00	0	0
Total For CLNF14									0.00	0	0
CLNF15 On 20/06/2020 Spot Bond					0.00000	100.72775			0.00	0	0
Total CLNF15 SPOT									0.00	0	0
Total For CLNF15									0.00	0	0
CLNF16 On 17/08/2021 Spot Bond					0.00000	101.60586			0.00	0	0
Total CLNF16 SPOT									0.00	0	0
Total For CLNF16									0.00	0	0
COJ04 On 05/06/2018 Spot Bond			7.68500	104.14144	7.68500	104.11999			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			9.07500	118.09894	9.07500	118.07031		18,150,000,000,000.00	2,000,000,000	1,000,000,000	
Total COJ05 SPOT								18,150,000,000,000.00	2,000,000,000	1,000,000,000	
Total For COJ05								18,150,000,000,000.00	2,000,000,000	1,000,000,000	
COJ07 On 23/03/2021 Spot Bond			9.55500	104.29646	9.55500	104.26958		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			10.22000	110.71643	10.22000	110.68628		0.00	0	100,000,000	
Total COJ08 SPOT								0.00	0	100,000,000	
Total For COJ08								0.00	0	100,000,000	
COJG0 On 09/06/2024 Spot Bond			9.89500	105.03777	9.89500	105.01006		2,287,724,000,000.00	231,200,000	57,800,000	
Total COJG01 SPOT								2,287,724,000,000.00	231,200,000	57,800,000	
Total For COJG01								2,287,724,000,000.00	231,200,000	57,800,000	
COT01 On 03/04/2023 Spot Bond			10.07000	96.46184	10.07000	96.43580		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			11.35000	93.52778	11.35000	93.49941		4,540,000,000,000.00	400,000,000	200,000,000	
Total COT02 SPOT								4,540,000,000,000.00	400,000,000	200,000,000	
Total For COT02								4,540,000,000,000.00	400,000,000	200,000,000	
COT03 On 05/06/2028 Spot Bond			11.37000	91.90521	11.37000	91.87744		0.00	0	0	
Total COT03 SPOT								0.00	0	0	
Total For COT03								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CPV01 On 30/06/2029 Spot Bond			11.71000	98.84931	11.71000	100.06937				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	100.41070				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	100.74491				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	100.48707				0.00	0	0
Total CS003 SPOT										0.00	0	0
Total For CS003										0.00	0	0
CSA04U On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	413,000,000
Total CSA04U SPOT										0.00	0	413,000,000
Total For CSA04U										0.00	0	413,000,000
CSD04U On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CSD04U SPOT										0.00	0	0
Total For CSD04U										0.00	0	0
DEN38U On 10/06/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total DEN38U SPOT										0.00	0	0
Total For DEN38U										0.00	0	0
DEN40U 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
DENG72 On 04/12/2017 Spot Bond					0.00000	101.01712				0.00	0	0
Total DENG72 SPOT										0.00	0	0
Total For DENG72										0.00	0	0
DENG73 On 21/09/2018 Spot Bond					0.00000	100.63060				0.00	0	0
Total DENG73 SPOT										0.00	0	0
Total For DENG73										0.00	0	0
DENG74 On 28/09/2018 Spot Bond					0.00000	100.46741				0.00	0	0
Total DENG74 SPOT										0.00	0	0
Total For DENG74										0.00	0	0
DOL003 On 20/09/2018 Spot Bond					0.00000	100.91535				0.00	0	0
Total DOL003 SPOT										0.00	0	0
Total For DOL003										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DOL00: On 24/01/2019 Spot Bond					0.00000	99.81932			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	72.49155			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	101.34147			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			9.11500	102.77766	9.11500	102.75263			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			8.61000	103.59512	8.61000	103.57139		861,000,000,000.00	100,000,000	50,000,000	
Total DV22 SPOT								861,000,000,000.00	100,000,000	50,000,000	
Total For DV22								861,000,000,000.00	100,000,000	50,000,000	
DV22/R On 07/02/2020 Spot Bond			100.00000	25.16001	100.00000	25.10463		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			9.33500	104.19644	9.33500	104.17061		26,431,119,000.00	2,831,400	211,415,700	
Total DV23 SPOT								26,431,119,000.00	2,831,400	211,415,700	
Total For DV23								26,431,119,000.00	2,831,400	211,415,700	
DV23/R On 27/02/2023 Spot Bond			100.00000	12.43562	100.00000	12.40824		0.00	0	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	12.43562	100.00000	12.40824		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			9.60500	102.02959	9.60500	102.00358		0.00	0	0	
Total DV24 SPOT								0.00	0	0	
Total For DV24								0.00	0	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.63314	9.69000	101.60701		0.00	0	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.63314	9.69000	101.60701		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			11.10500	95.30862	11.10500	95.28064		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	101.70114	10.10000	101.67392		0.00	0	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	101.70114	10.10000	101.67392		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DV29/R213 SPOT									0.00	0	0
Total For DV29/R213									0.00	0	0
DVC02 On 19/02/2018 Spot Bond					0.00000	101.37517			0.00	0	0
Total DVC028 SPOT									0.00	0	0
Total For DVC028									0.00	0	0
DVC02 On 29/08/2018 Spot Bond					0.00000	101.12624			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	101.14005			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	100.53145			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	101.49226			0.00	0	74,000,000
Total DVF19 SPOT									0.00	0	74,000,000
Total For DVF19									0.00	0	74,000,000
DVF20 On 29/11/2019 Spot Bond					0.00000	101.20234			0.00	0	0
Total DVF20 SPOT									0.00	0	0
Total For DVF20									0.00	0	0
DVF20 On 28/03/2020 Spot Bond					0.00000	100.47889			0.00	0	0
Total DVF20B SPOT									0.00	0	0
Total For DVF20B									0.00	0	0
DVF20 On 31/08/2020 Spot Bond					0.00000	101.18129			0.00	0	0
Total DVF20C SPOT									0.00	0	0
Total For DVF20C									0.00	0	0
DVF21 On 29/11/2021 Spot Bond					0.00000	101.24653			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	100.60578			0.00	0	0
Total DVF22 SPOT									0.00	0	0
Total For DVF22									0.00	0	0
DVF22 On 29/08/2022 Spot Bond					0.00000	101.22304			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			8.20000	115.85296	8.20000	115.82767			3,280,000,000,000.00	400,000,000	235,000,000

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 E170 SPOT									3,280,000,000,000.00	400,000,000	235,000,000
Total For E170									3,280,000,000,000.00	400,000,000	235,000,000
E170/R On 01/08/2020 Spot Bond			100.00000	25.16052	100.00000	25.10514			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			8.92000	102.48975	8.92000	102.46504			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			9.15500	103.06839	9.15500	103.04291			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			9.54500	102.87807	9.54500	102.85158			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			3.59000	104.46297	3.59000	104.44290			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	102.86739			0.00	0	0
Total EFS00B SPOT									0.00	0	0
Total For EFS00B									0.00	0	0
EFS0A1 On 28/10/2023 Spot Bond					0.00000	102.30088			0.00	0	0
Total EFS0A2 SPOT									0.00	0	0
Total For EFS0A2									0.00	0	0
EFS0C1 On 28/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total EFS0CU SPOT									0.00	0	0
Total For EFS0CU									0.00	0	0
EL037 On 31/01/2037 Spot Bond			3.29000	99.28367	3.29000	99.26553			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	116.37857	2.25000	116.36056			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	128.82452	3.20000	128.80131			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	115.19441	3.21000	115.17363			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EL29 SPOT										0.00	0	0
Total For EL29										0.00	0	0
EL30 On 29/07/2030 Spot Bond			3.23000	113.52900	3.23000	113.50846				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			3.23500	105.83414	3.23500	105.81493				0.00	0	0
Total EL31 SPOT										0.00	0	0
Total For EL31										0.00	0	0
EL36 On 31/01/2036 Spot Bond			3.26000	100.36531	3.26000	100.34707				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	116.37857	2.25000	116.36056				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			9.14500	105.77785	9.14500	105.75215				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			9.22500	105.40589	9.22500	105.37963				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			10.42000	102.88211	10.42000	102.85371				0.00	0	100,000,000
Total EMM03 SPOT										0.00	0	100,000,000
Total For EMM03										0.00	0	100,000,000
EMM04 On 16/05/2028 Spot Bond			10.90500	10.90500	10.90500	97.51790				0.00	0	0
Total EMM04 SPOT										0.00	0	0
Total For EMM04										0.00	0	0
EMM05 On 17/04/2029 Spot Bond			11.15500	11.15500	11.15500	98.10575				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			10.52000	101.90461	10.52000	102.48020				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			10.37000	103.78822	10.37000	103.33518				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			11.18500	101.13561	11.18500	91.83233				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EMM07P SPOT										0.00	0	0
Total For EMM07P										0.00	0	0
EPF002 On 28/05/2018 Spot Bond					0.00000	101.24680				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	101.80211				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	101.55909				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	101.08566				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	101.34428				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	100.38554				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	101.78144				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	101.51154				0.00	0	0
Total EPF011 SPOT										0.00	0	0
Total For EPF011										0.00	0	0
EPF012 On 01/09/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF012 SPOT										0.00	0	0
Total For EPF012										0.00	0	0
EPF021 On 01/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF021 SPOT										0.00	0	0
Total For EPF021										0.00	0	0
EPF031 On 28/09/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF031 SPOT										0.00	0	0
Total For EPF031										0.00	0	0
EPFC21 On 06/11/2017 Spot Bond					0.00000	101.65577				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPFC29 SPOT										0.00	0	0
Total For EPFC29										0.00	0	0
EPFC31 On 02/03/2018 Spot Bond					0.00000	101.02480				0.00	0	0
Total EPFC30 SPOT										0.00	0	0
Total For EPFC30										0.00	0	0
EPFC3: On 03/11/2017 Spot Bond					0.00000	101.64545				0.00	0	0
Total EPFC32 SPOT										0.00	0	0
Total For EPFC32										0.00	0	0
EPFC3: On 06/03/2018 Spot Bond					0.00000	100.92774				0.00	0	0
Total EPFC33 SPOT										0.00	0	0
Total For EPFC33										0.00	0	0
EPFC3: On 06/09/2018 Spot Bond					0.00000	100.98170				0.00	0	661,000,000
Total EPFC34 SPOT										0.00	0	661,000,000
Total For EPFC34										0.00	0	661,000,000
EQS05 On 25/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	126,666,700
Total EQS05 SPOT										0.00	0	126,666,700
Total For EQS05										0.00	0	126,666,700
EQS06 On 09/04/2020 Spot Bond					0.00000	97.42317				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	98.75915	12.03500	98.72833				0.00	0	0
Total EQS07 SPOT										0.00	0	0
Total For EQS07										0.00	0	0
EQS08: On 04/10/2018 Spot Bond					0.00000	99.37339				0.00	80,000,000	40,000,000
Total EQS08A SPOT										0.00	80,000,000	40,000,000
Total For EQS08A										0.00	80,000,000	40,000,000
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	102.30122				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3B On 17/08/2019 Spot Bond					0.00000	101.55010			0.00	7,600,000,000	7,600,000,000
Total ERS3B4 SPOT									0.00	7,600,000,000	7,600,000,000
Total For ERS3B4									0.00	7,600,000,000	7,600,000,000
ERS3B On 17/05/2019 Spot Bond					0.00000	101.58051			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	101.63572			0.00	3,500,000,000	3,500,000,000
Total ERS3C4 SPOT									0.00	3,500,000,000	3,500,000,000
Total For ERS3C4									0.00	3,500,000,000	3,500,000,000
ERS3C On 17/05/2019 Spot Bond					0.00000	101.75049			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	112.42500	10.00000	112.39600			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	101.38438			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	101.72815			0.00	0	0
Total ERSA20 SPOT									0.00	0	0
Total For ERSA20									0.00	0	0
ERSA2 On 17/08/2020 Spot Bond					0.00000	101.15210			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	101.89857			0.00	0	300,000,000
Total ERSA22 SPOT									0.00	0	300,000,000
Total For ERSA22									0.00	0	300,000,000
ERSA2 On 17/08/2019 Spot Bond					0.00000	101.53297			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	101.49021			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	101.54161			0.00	0	1,700,000,000
Total ERSA25 SPOT									0.00	0	1,700,000,000
Total For ERSA25									0.00	0	1,700,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES18 On 20/04/2018 Spot Bond			7.92500	100.64776	7.92500	100.61588			530,182,500,000,000.00	66,900,000,000	54,910,000,000
Total ES18 SPOT									10,182,500,000,000.00	66,900,000,000	54,910,000,000
Total For ES18									10,182,500,000,000.00	66,900,000,000	54,910,000,000
ES18/R On 20/04/2018 Spot Bond			9.25000	100.01211	9.25000	99.97530			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			8.96500	106.60533	8.96500	106.57993			34,168,809,229,500.00	3,811,356,300	1,916,962,900
Total ES23 SPOT									14,168,809,229,500.00	3,811,356,300	1,916,962,900
Total For ES23									14,168,809,229,500.00	3,811,356,300	1,916,962,900
ES23/R On 25/01/2023 Spot Bond			10.00000	102.33374	10.00000	102.30661			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			9.79000	89.39943	9.79000	89.37596			357,409,748,608,000.00	36,507,635,200	22,603,244,500
Total ES26 SPOT									17,409,748,608,000.00	36,507,635,200	22,603,244,500
Total For ES26									17,409,748,608,000.00	36,507,635,200	22,603,244,500
ES26/R On 02/04/2026 Spot Bond			7.85000	100.38148	7.85000	100.36026			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			10.89500	75.31504	10.78000	75.99016			207,257,762,048,000.00	110,808,422,400	57,914,211,200
Total ES33 SPOT									17,257,762,048,000.00	110,808,422,400	57,914,211,200
Total For ES33									17,257,762,048,000.00	110,808,422,400	57,914,211,200
ES33/R On 15/09/2033 Spot Bond			7.50000	100.71441	7.50000	100.69393			0.00	0	0
Total ES33/R209 SPOT									0.00	0	0
Total For ES33/R209									0.00	0	0
ES42 On 25/04/2042 Spot Bond			11.02000	78.66844	11.02000	78.64538			241,384,480,156,000.00	21,904,217,800	15,002,108,900
Total ES42 SPOT									11,384,480,156,000.00	21,904,217,800	15,002,108,900
Total For ES42									11,384,480,156,000.00	21,904,217,800	15,002,108,900
ES42/R On 25/04/2042 Spot Bond			8.50000	99.88634	8.50000	99.86362			0.00	0	0
Total ES42/R214 SPOT									0.00	0	0
Total For ES42/R214									0.00	0	0
EXX02 On 19/05/2019 Spot Bond					0.00000	100.09157			0.00	0	0
Total EXX02 SPOT									0.00	0	0
Total For EXX02									0.00	0	0
FBJ20Z On 20/03/2020 Spot Bond					0.00000	100.70454			0.00	0	0
Total FBJ20Z SPOT									0.00	0	0
Total For FBJ20Z									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.72782				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	101.42954				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	101.25384				0.00	0	0
Total FIFB07 SPOT										0.00	0	0
Total For FIFB07										0.00	0	0
FIFB08 On 31/05/2019 Spot Bond					0.00000	101.20795				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	100.53420				0.00	0	0
Total FIFB09 SPOT										0.00	0	0
Total For FIFB09										0.00	0	0
FIFB10 On 12/09/2019 Spot Bond					0.00000	101.17511				0.00	0	270,000,000
Total FIFB10 SPOT										0.00	0	270,000,000
Total For FIFB10										0.00	0	270,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FIFB11 On 07/02/2020 Spot Bond					0.00000	101.77541			0.00	0	538,000,000
Total FIFB11 SPOT									0.00	0	538,000,000
Total For FIFB11									0.00	0	538,000,000
FIFB12 On 13/08/2020 Spot Bond					0.00000	101.61436			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			8.48500	102.80666	8.48500	102.78332			0.00	0	660,000,000
Total FRB05 SPOT									0.00	0	660,000,000
Total For FRB05									0.00	0	660,000,000
FRB11 On 11/12/2017 Spot Bond					0.00000	101.27699			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	101.53271			0.00	351,000,000	351,000,000
Total FRB12 SPOT									0.00	351,000,000	351,000,000
Total For FRB12									0.00	351,000,000	351,000,000
FRB13 On 02/06/2021 Spot Bond					0.00000	99.93757			0.00	0	0
Total FRB13 SPOT									0.00	0	0
Total For FRB13									0.00	0	0
FRB14 On 02/06/2021 Spot Bond			10.54500	10.54500	10.54500	102.16863			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	103.90101			0.00	0	0
Total FRB15 SPOT									0.00	0	0
Total For FRB15									0.00	0	0
FRB16 On 08/07/2020 Spot Bond					0.00000	102.89981			0.00	0	0
Total FRB16 SPOT									0.00	0	0
Total For FRB16									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB17 On 08/01/2022 Spot Bond					0.00000	100.45511			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	103.68849			0.00	0	300,000,000
Total FRB18 SPOT									0.00	0	300,000,000
Total For FRB18									0.00	0	300,000,000
FRB19 On 14/04/2021 Spot Bond			11.24500	103.29805	11.24500	103.26701			0.00	0	0
Total FRB19 SPOT									0.00	0	0
Total For FRB19									0.00	0	0
FRB20 On 15/04/2021 Spot Bond					0.00000	101.47927			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	101.68247			0.00	0	0
Total FRB21 SPOT									0.00	0	0
Total For FRB21									0.00	0	0
FRB22 On 08/12/2022 Spot Bond					0.00000	101.23944			0.00	0	0
Total FRB22 SPOT									0.00	0	0
Total For FRB22									0.00	0	0
FRB23 On 20/09/2027 Spot Bond					0.00000	100.81810			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	106.86994	9.29500	106.84342			0.00	0	0
Total FRBC21 SPOT									0.00	0	0
Total For FRBC21									0.00	0	0
FRBC2: On 21/12/2018 Spot Bond					0.00000	102.59350			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			3.08000	146.10510	3.08000	146.07926			0.00	0	0
Total FRBI22 SPOT									0.00	0	0
Total For FRBI22									0.00	0	0
FRBI23 On 07/12/2023 Spot Bond			3.26000	3.26000	3.26000	286.32689			0.00	0	0
Total FRBI23 SPOT									0.00	0	0
Total For FRBI23									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI25 On 31/01/2025 Spot Bond			3.48000	3.48000	3.48000	120.80787			3,480,000,000,000.00	1,000,000,000	4,500,000,000
Total FRBI25 SPOT									3,480,000,000,000.00	1,000,000,000	4,500,000,000
Total For FRBI25									3,480,000,000,000.00	1,000,000,000	4,500,000,000
FRBI28 On 31/03/2028 Spot Bond			3.88000	3.88000	3.88000	162.76171			22,504,000,000,000.00	5,800,000,000	2,961,557,400
Total FRBI28 SPOT									22,504,000,000,000.00	5,800,000,000	2,961,557,400
Total For FRBI28									22,504,000,000,000.00	5,800,000,000	2,961,557,400
FRBI29 On 31/03/2029 Spot Bond			3.85000	3.85000	3.85000	82.50323			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			3.98000	3.98000	3.98000	201.37326			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			4.24500	89.45559	4.24500	89.43688			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			4.43500	88.92300	4.43500	89.27304			0.00	0	0
Total FRBI50 SPOT									0.00	0	0
Total For FRBI50									0.00	0	0
FRBZ01 On 30/11/2020 Spot Bond			8.60000	8.60000	8.60000	77.25829			0.00	0	0
Total FRBZ01 SPOT									0.00	0	0
Total For FRBZ01									0.00	0	0
FRBZ02 On 28/10/2024 Spot Bond			9.85000	9.85000	9.85000	51.62864			0.00	0	0
Total FRBZ02 SPOT									0.00	0	0
Total For FRBZ02									0.00	0	0
FRBZ03 On 10/12/2024 Spot Bond			9.88000	9.88000	9.88000	50.95800			0.00	0	0
Total FRBZ03 SPOT									0.00	0	0
Total For FRBZ03									0.00	0	0
FRC06U On 31/12/2017 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRC06U SPOT									0.00	0	0
Total For FRC06U									0.00	0	0
FRC107 On 03/06/2021 Spot Bond					0.00000	101.40106			0.00	0	0
Total FRC107 SPOT									0.00	0	0
Total For FRC107									0.00	0	0
FRC152 On 20/12/2017 Spot Bond					0.00000	100.78820			0.00	0	0
Total FRC152 SPOT									0.00	0	0
Total For FRC152									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC15: On 20/12/2017 Spot Bond					0.00000	100.72643				0.00	0	0
Total FRC153 SPOT										0.00	0	0
Total For FRC153										0.00	0	0
FRC15: On 20/12/2017 Spot Bond					0.00000	100.74755				0.00	0	0
Total FRC154 SPOT										0.00	0	0
Total For FRC154										0.00	0	0
FRC15: On 20/12/2017 Spot Bond					0.00000	100.95435				0.00	0	0
Total FRC155 SPOT										0.00	0	0
Total For FRC155										0.00	0	0
FRC16: On 20/12/2017 Spot Bond					0.00000	100.73581				0.00	0	0
Total FRC161 SPOT										0.00	0	0
Total For FRC161										0.00	0	0
FRC16: On 20/03/2018 Spot Bond					0.00000	100.69836				0.00	0	0
Total FRC163 SPOT										0.00	0	0
Total For FRC163										0.00	0	0
FRC16: On 20/03/2018 Spot Bond					0.00000	100.69915				0.00	0	0
Total FRC166 SPOT										0.00	0	0
Total For FRC166										0.00	0	0
FRC16: On 20/03/2018 Spot Bond					0.00000	100.98201				0.00	0	0
Total FRC167 SPOT										0.00	0	0
Total For FRC167										0.00	0	0
FRC16: On 20/06/2018 Spot Bond					0.00000	100.70159				0.00	0	0
Total FRC168 SPOT										0.00	0	0
Total For FRC168										0.00	0	0
FRC16: On 31/01/2025 Spot Bond			4.27500	4.27500	4.27500	114.61976				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC17: On 20/06/2018 Spot Bond					0.00000	100.75544				0.00	0	0
Total FRC170 SPOT										0.00	0	0
Total For FRC170										0.00	0	0
FRC17: On 20/06/2018 Spot Bond					0.00000	100.74582				0.00	0	0
Total FRC171 SPOT										0.00	0	0
Total For FRC171										0.00	0	0
FRC17: On 21/02/2018 Spot Bond					0.00000	100.69315				0.00	0	0
Total FRC172 SPOT										0.00	0	0
Total For FRC172										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC17: On 20/06/2018 Spot Bond					0.00000	100.75544				0.00	0	0
Total FRC174 SPOT										0.00	0	0
Total For FRC174										0.00	0	0
FRC17: On 20/09/2018 Spot Bond					0.00000	100.71623				0.00	0	0
Total FRC176 SPOT										0.00	0	0
Total For FRC176										0.00	0	0
FRC17: On 20/09/2018 Spot Bond					0.00000	100.70136				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC17: On 06/08/2023 Spot Bond					0.00000	101.61035				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC17: On 20/09/2020 Spot Bond					0.00000	100.80739				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC18: On 06/08/2023 Spot Bond					0.00000	115.46475				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC18: On 20/12/2018 Spot Bond					0.00000	103.44070				0.00	0	0
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0
FRC18: On 20/12/2018 Spot Bond					0.00000	100.91463				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC18: On 20/03/2019 Spot Bond					0.00000	100.72800				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC18: On 20/03/2019 Spot Bond					0.00000	100.74769				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC19: On 02/04/2019 Spot Bond					0.00000	100.41399				0.00	0	0
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0
FRC19: On 25/11/2020 Spot Bond			10.00000	112.42500	10.00000	112.39600				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC19: On 20/06/2024 Spot Bond					0.00000	100.78488			0.00	0	0
Total FRC195 SPOT									0.00	0	0
Total For FRC195									0.00	0	0
FRC20: On 20/06/2019 Spot Bond					0.00000	101.18044			0.00	0	0
Total FRC206 SPOT									0.00	0	0
Total For FRC206									0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRC207 SPOT									0.00	0	0
Total For FRC207									0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRC208 SPOT									0.00	0	0
Total For FRC208									0.00	0	0
FRC20: On 07/10/2020 Spot Bond					0.00000	102.63331			0.00	0	0
Total FRC209 SPOT									0.00	0	0
Total For FRC209									0.00	0	0
FRC21: On 20/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
FRC21: On 20/12/2019 Spot Bond					0.00000	100.77101			0.00	0	0
Total FRC210 SPOT									0.00	0	0
Total For FRC210									0.00	0	0
FRC21: On 29/10/2017 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRC211 SPOT									0.00	0	0
Total For FRC211									0.00	0	0
FRC21: On 07/05/2020 Spot Bond					0.00000	101.81533			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	101.81528			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

Contract 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 FRC216										0.00	0	0
FRC21: On 07/11/2017 Spot Bond					0.00000	101.81131				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	101.72969				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	101.89944				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	101.79561				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			3.64000	142.89049	3.64000	142.86307				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	101.47765				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	100.54329				0.00	0	0
Total FRC231 SPOT										0.00	0	0
Total For FRC231										0.00	0	0
FRC23: On 31/01/2022 Spot Bond			4.50000	138.11249	4.50000	138.08283				0.00	0	0
Total FRC233 SPOT										0.00	0	0
Total For FRC233										0.00	0	0
FRC23: On 20/12/2020 Spot Bond					0.00000	101.10291				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	108.43367				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	112.18638				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	108.97033				0.00	0	0
Total FRC238 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 FRC238										0.00	0	0
FRC23: On 19/10/2020 Spot Bond					0.00000	113.15985				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	112.90958				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	108.30851				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	107.94457				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	99.99889				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	108.93773				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	99.99891				0.00	0	0
Total FRC245 SPOT										0.00	0	0
Total For FRC245										0.00	0	0
FRC24: On 19/10/2020 Spot Bond					0.00000	99.99934				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	108.24344				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	98.22341				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	111.03144				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	92.29585				0.00	0	0
Total FRC250 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 FRC250										0.00	0	0
FRC25 On 13/02/2022 Spot Bond					0.00000	101.90135				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	100.88017				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	100.51401				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	100.35532				0.00	0	0
Total FRC255 SPOT										0.00	0	0
Total For FRC255										0.00	0	0
FRC25 On 17/07/2027 Spot Bond					0.00000	100.04742				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	100.50807				0.00	0	0
Total FRC257 SPOT										0.00	0	0
Total For FRC257										0.00	0	0
FRC25 On 08/05/2020 Spot Bond					0.00000	101.05476				0.00	0	0
Total FRC258 SPOT										0.00	0	0
Total For FRC258										0.00	0	0
FRC25 On 06/11/2023 Spot Bond			3.33700	3.33700	3.33700	100.48921				0.00	0	0
Total FRC259 SPOT										0.00	0	0
Total For FRC259										0.00	0	0
FRC26 On 27/02/2023 Spot Bond			100.00000	4.96352	100.00000	0.00000				0.00	0	0
Total FRC260 SPOT										0.00	0	0
Total For FRC260										0.00	0	0
FRC66 On 31/01/2022 Spot Bond			4.16000	4.16000	4.16000	139.95011				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			4.22000	4.22000	4.22000	139.61846				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			4.20000	4.20000	4.20000	139.72892				0.00	0	0
Total FRC71 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC71										0.00	0	0
FRD01: On 31/10/2020 Spot Bond					0.00000	102.54435				0.00	0	0
Total FRD013 SPOT										0.00	0	0
Total For FRD013										0.00	0	0
FRD011 On 22/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD01U SPOT										0.00	0	0
Total For FRD01U										0.00	0	0
FRD151 On 31/12/2017 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD15U SPOT										0.00	0	0
Total For FRD15U										0.00	0	0
FRD171 On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD17U SPOT										0.00	0	0
Total For FRD17U										0.00	0	0
FRI33 On 28/02/2033 Spot Bond			4.05500	85.47904	4.05500	85.46598				0.00	0	0
Total FRI33 SPOT										0.00	0	0
Total For FRI33										0.00	0	0
FRI38 On 31/01/2038 Spot Bond			4.10000	99.83669	4.10000	99.81631				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	101.78876				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	100.67440				0.00	126,000,000	126,000,000
Total FRJ19 SPOT										0.00	126,000,000	126,000,000
Total For FRJ19										0.00	126,000,000	126,000,000
FRJ20 On 20/09/2020 Spot Bond					0.00000	100.35350				0.00	0	1,000,000,000
Total FRJ20 SPOT										0.00	0	1,000,000,000
Total For FRJ20										0.00	0	1,000,000,000
FRJ21 On 15/09/2021 Spot Bond					0.00000	100.58066				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	101.84010				0.00	0	2,500,000,000
Total FRJ22 SPOT										0.00	0	2,500,000,000
Total For FRJ22										0.00	0	2,500,000,000
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.61661				0.00	0	3,600,000,000
Total FRJ25 SPOT										0.00	0	3,600,000,000

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 FRJ25										0.00	0	3,600,000,000
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.40481				0.00	0	0
Total FRJ27 SPOT										0.00	0	0
Total For FRJ27										0.00	0	0
FRS011 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRS01U SPOT										0.00	0	0
Total For FRS01U										0.00	0	0
FRS021 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRS02U SPOT										0.00	0	0
Total For FRS02U										0.00	0	0
FRS101 On 15/01/2024 Spot Bond			2.77300	2.77300	2.77300	106.08199				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			3.12000	3.12000	3.12000	116.16116				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS102 On 23/01/2024 Spot Bond					0.00000	99.91484				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS103 On 23/01/2024 Spot Bond					0.00000	99.91484				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS104 On 31/01/2038 Spot Bond			3.26000	104.68905	3.26000	113.63839				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS108 On 07/12/2033 Spot Bond			3.28000	219.18326	3.28000	219.14320				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS110 On 31/01/2038 Spot Bond			4.21500	98.10735	4.21500	98.08701				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS111 On 07/12/2033 Spot Bond			3.31000	3.31000	3.31000	218.34305				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS112 On 29/04/2019 Spot Bond					0.00000	102.34771				0.00	0	0
Total FRS113 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS113										0.00	0	0
FRS113 On 31/01/2025 Spot Bond			3.53000	120.43053	3.53000	120.40778				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS114 On 31/01/2038 Spot Bond			3.42500	110.76973	3.42500	110.74911				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS115 On 31/01/2038 Spot Bond			3.79000	104.68701	3.79000	104.66649				0.00	0	0
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS119 On 07/12/2033 Spot Bond			3.43000	119.23814	3.43000	215.17801				0.00	0	0
Total FRS120 SPOT										0.00	0	0
Total For FRS120										0.00	0	0
FRS120 On 07/12/2033 Spot Bond			3.48000	213.91610	3.48000	213.87585				0.00	0	0
Total FRS121 SPOT										0.00	0	0
Total For FRS121										0.00	0	0
FRS121 On 31/01/2025 Spot Bond			3.06000	108.77807	3.06000	108.75888				0.00	0	0
Total FRS122 SPOT										0.00	0	0
Total For FRS122										0.00	0	0
FRS122 On 07/12/2033 Spot Bond			3.51000	213.13948	3.51000	213.09921				0.00	0	0
Total FRS123 SPOT										0.00	0	0
Total For FRS123										0.00	0	0
FRS123 On 31/01/2038 Spot Bond			4.33500	96.34176	4.33500	96.32148				0.00	0	0
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0
FRS124 On 31/03/2028 Spot Bond			3.84500	163.30419	3.84500	163.27176				0.00	0	0
Total FRS126 SPOT										0.00	0	0
Total For FRS126										0.00	0	0
FRS126 On 31/01/2038 Spot Bond			4.15000	86.49021	4.15000	99.05990				0.00	0	0
Total FRS127 SPOT										0.00	0	0
Total For FRS127										0.00	0	0
FRS127 On 31/03/2028 Spot Bond			3.82000	103.99862	3.82000	163.63720				0.00	0	0
Total FRS129 SPOT										0.00	0	0
Total For FRS129										0.00	0	0
FRS129 On 11/02/2018 Spot Bond			100.00000	101.15548	100.00000	101.02114				0.00	0	0
Total FRS130 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS130										0.00	0	0
FRS13: On 31/03/2028 Spot Bond			3.88000	162.79419	3.88000	162.76171				0.00	0	0
Total FRS131 SPOT										0.00	0	0
Total For FRS131										0.00	0	0
FRS13: On 07/12/2033 Spot Bond			4.02000	200.45314	4.02000	200.41253				0.00	0	0
Total FRS132 SPOT										0.00	0	0
Total For FRS132										0.00	0	0
FRS13: On 24/03/2020 Spot Bond					0.00000	102.73933				0.00	0	0
Total FRS133 SPOT										0.00	0	0
Total For FRS133										0.00	0	0
FRS13: On 31/01/2038 Spot Bond			4.08000	87.11716	4.08000	100.12084				0.00	0	0
Total FRS134 SPOT										0.00	0	0
Total For FRS134										0.00	0	0
FRS13: On 31/01/2038 Spot Bond			4.33500	4.33500	4.33500	96.32148				0.00	0	0
Total FRS135 SPOT										0.00	0	0
Total For FRS135										0.00	0	0
FRS13: On 31/01/2038 Spot Bond			3.86000	103.56714	3.86000	103.54665				0.00	0	0
Total FRS136 SPOT										0.00	0	0
Total For FRS136										0.00	0	0
FRS13: On 31/03/2028 Spot Bond			3.69000	165.58486	3.69000	165.55268				0.00	0	0
Total FRS137 SPOT										0.00	0	0
Total For FRS137										0.00	0	0
FRS13: On 07/12/2033 Spot Bond			3.79000	206.05571	3.79000	206.01524				0.00	0	0
Total FRS138 SPOT										0.00	0	0
Total For FRS138										0.00	0	0
FRS14: On 31/03/2028 Spot Bond			3.82000	163.66958	3.82000	163.63720				0.00	0	0
Total FRS142 SPOT										0.00	0	0
Total For FRS142										0.00	0	0
FRS14: On 31/03/2028 Spot Bond			3.82000	163.66958	3.82000	163.63720				0.00	0	0
Total FRS143 SPOT										0.00	0	0
Total For FRS143										0.00	0	0
FRS14: On 31/03/2028 Spot Bond			4.11000	96.47658	4.11000	159.45511				0.00	0	0
Total FRS145 SPOT										0.00	0	0
Total For FRS145										0.00	0	0
FRS14: On 31/01/2025 Spot Bond			3.83000	118.06158	3.83000	118.03833				0.00	0	0
Total FRS146 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS146										0.00	0	0
FRS146 On 31/01/2022 Spot Bond			3.34000	144.60226	3.34000	144.57568				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	158.63813	4.17000	158.60523				0.00	0	0
Total FRS149 SPOT										0.00	0	0
Total For FRS149										0.00	0	0
FRS149 On 31/03/2028 Spot Bond			4.21000	158.07450	4.21000	158.04155				0.00	0	0
Total FRS150 SPOT										0.00	0	0
Total For FRS150										0.00	0	0
FRS150 On 31/01/2025 Spot Bond			3.80000	118.29610	3.80000	118.27290				0.00	0	0
Total FRS151 SPOT										0.00	0	0
Total For FRS151										0.00	0	0
FRS151 On 31/03/2028 Spot Bond			4.18000	158.49700	4.18000	158.46410				0.00	0	0
Total FRS152 SPOT										0.00	0	0
Total For FRS152										0.00	0	0
FRS152 On 31/03/2028 Spot Bond			4.22000	4.22000	4.22000	157.90100				0.00	0	0
Total FRS153 SPOT										0.00	0	0
Total For FRS153										0.00	0	0
FRS153 On 19/05/2019 Spot Bond					0.00000	112.04760				0.00	0	0
Total FRS157 SPOT										0.00	0	0
Total For FRS157										0.00	0	0
FRS157 On 20/06/2022 Spot Bond					0.00000	97.55033				0.00	0	0
Total FRS158 SPOT										0.00	0	0
Total For FRS158										0.00	0	0
FRS158 On 06/06/2023 Spot Bond					0.00000	97.13521				0.00	0	0
Total FRS159 SPOT										0.00	0	0
Total For FRS159										0.00	0	0
FRS159 On 06/06/2024 Spot Bond					0.00000	96.79222				0.00	0	0
Total FRS160 SPOT										0.00	0	0
Total For FRS160										0.00	0	0
FRS160 On 06/06/2025 Spot Bond					0.00000	96.00115				0.00	0	0
Total FRS161 SPOT										0.00	0	0
Total For FRS161										0.00	0	0
FRS161 On 20/06/2022 Spot Bond					0.00000	79.60185				0.00	0	0
Total FRS162 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS162										0.00	0	0
FRS16: On 06/06/2023 Spot Bond					0.00000	79.84069				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	82.18328				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	82.76853				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	65.40390				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	71.10185				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	68.62185				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	68.25771				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	74.89721				0.00	0	0
Total FRS170 SPOT										0.00	0	0
Total For FRS170										0.00	0	0
FRS17: On 16/10/2022 Spot Bond					0.00000	100.07026				0.00	0	0
Total FRS171 SPOT										0.00	0	0
Total For FRS171										0.00	0	0
FRS17: On 16/10/2024 Spot Bond					0.00000	100.07464				0.00	0	0
Total FRS172 SPOT										0.00	0	0
Total For FRS172										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			2.97000	2.97000	2.97000	290.65764				0.00	0	0
Total FRS36 SPOT										0.00	0	0
Total For FRS36										0.00	0	0
FRS37 On 07/12/2023 Spot Bond			2.86000	2.86000	2.86000	292.32090				0.00	0	0
Total FRS37 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS37										0.00	0	0
FRS43 On 07/12/2023 Spot Bond			3.58000	3.58000	3.58000	281.63780				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			3.30000	3.30000	3.30000	144.80583				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	102.02822				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			2.83000	147.56729	2.83000	147.54218				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	101.85780				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			3.10000	111.69046	3.10000	111.67064				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			2.80000	91.21464	2.80000	119.90678				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			2.99000	2.99000	2.99000	124.80892				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	99.79628				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			3.02000	3.02000	3.02000	124.55972				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	278.89740				0.00	0	0
Total FRS90 SPOT										0.00	0	0
Total For FRS90										0.00	0	0
FRS94 On 08/08/2018 Spot Bond					0.00000	101.71994				0.00	0	0
Total FRS94 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRS94									0.00	0	0
FRS96 On 27/08/2018 Spot Bond					0.00000	101.27507			0.00	0	0
Total FRS96 SPOT									0.00	0	0
Total For FRS96									0.00	0	0
FRX18 On 14/04/2018 Spot Bond			7.53500	101.56000	7.53500	101.53978			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			7.81000	106.08882	7.81000	106.06674		49,827,800,000,000.00	6,380,000,000	3,095,000,000	
Total FRX19 SPOT								19,827,800,000,000.00	6,380,000,000	3,095,000,000	
Total For FRX19								19,827,800,000,000.00	6,380,000,000	3,095,000,000	
FRX20 On 01/10/2020 Spot Bond			8.09500	102.13634	8.09500	102.11408		2,428,500,000,000.00	300,000,000	300,000,000	
Total FRX20 SPOT								2,428,500,000,000.00	300,000,000	300,000,000	
Total For FRX20								2,428,500,000,000.00	300,000,000	300,000,000	
FRX23 On 28/02/2023 Spot Bond			8.93500	8.93500	8.93500	96.06784		0.00	0	38,200,000,000	
Total FRX23 SPOT								0.00	0	38,200,000,000	
Total For FRX23								0.00	0	38,200,000,000	
FRX24 On 10/12/2024 Spot Bond			9.33000	111.13485	9.33000	111.10717		0.00	0	0	
Total FRX24 SPOT								0.00	0	0	
Total For FRX24								0.00	0	0	
FRX26 On 01/10/2026 Spot Bond			9.74000	99.07349	9.74000	99.04760		0.00	0	1,700,000,000	
Total FRX26 SPOT								0.00	0	1,700,000,000	
Total For FRX26								0.00	0	1,700,000,000	
FRX27 On 07/03/2027 Spot Bond			9.77000	103.73058	9.77000	103.70325		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			10.19000	99.07246	10.19000	99.04570		0.00	0	0	
Total FRX30 SPOT								0.00	0	0	
Total For FRX30								0.00	0	0	
FRX31 On 21/02/2031 Spot Bond			10.37500	95.27738	10.37500	95.25120		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			10.35500	101.60125	10.35500	101.75967		0.00	0	0	
Total FRX32 SPOT								0.00	0	0	
Total For FRX32								0.00	0	0	
FRX45 On 14/04/2045 Spot Bond			11.17000	73.17992	11.17000	73.15807		0.00	0	0	
Total FRX45 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRX45										0.00	0	0
FS1A5 On 20/09/2018 Spot Bond					0.00000	100.74930				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	100.91213				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	100.71623				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	100.81785				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	101.27360				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	101.48308				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	101.40538				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	101.44547				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	101.62178				0.00	0	0
Total FS2D1 SPOT										0.00	0	0
Total For FS2D1										0.00	0	0
FS3A3L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3A3U SPOT										0.00	0	0
Total For FS3A3U										0.00	0	0
FS3A4L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3A4U SPOT										0.00	0	0
Total For FS3A4U										0.00	0	0
FS3A5 On 20/02/2020 Spot Bond					0.00000	101.34442				0.00	0	739,000,000
Total FS3A5 SPOT										0.00	0	739,000,000

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 FS3A5									0.00	0	739,000,000
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	101.38934			0.00	0	0
Total FS3B1 SPOT									0.00	0	0
Total For FS3B1									0.00	0	0
FS3B1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS3B1U SPOT									0.00	0	0
Total For FS3B1U									0.00	0	0
FS3C1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS3C1U SPOT									0.00	0	0
Total For FS3C1U									0.00	0	0
FS3D1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS3D1U SPOT									0.00	0	0
Total For FS3D1U									0.00	0	0
FS4A3L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS4A3U SPOT									0.00	0	0
Total For FS4A3U									0.00	0	0
FS4A4L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS4A4U SPOT									0.00	0	0
Total For FS4A4U									0.00	0	0
FS4A5L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS4A5U SPOT									0.00	0	0
Total For FS4A5U									0.00	0	0
FS4B1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS4B1U SPOT									0.00	0	0
Total For FS4B1U									0.00	0	0
FS4C1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS4C1U SPOT									0.00	0	0
Total For FS4C1U									0.00	0	0
FS4D1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS4D1U SPOT									0.00	0	0
Total For FS4D1U									0.00	0	0
FS5A1L On 20/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5A1U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FS5A1U									0.00	0	0
FS5A2L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5A2U SPOT									0.00	0	0
Total For FS5A2U									0.00	0	0
FS5A3L On 20/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5A3U SPOT									0.00	0	0
Total For FS5A3U									0.00	0	0
FS5A4L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5A4U SPOT									0.00	0	0
Total For FS5A4U									0.00	0	0
FS5A5L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5A5U SPOT									0.00	0	0
Total For FS5A5U									0.00	0	0
FS5B1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5B1U SPOT									0.00	0	0
Total For FS5B1U									0.00	0	0
FS5C1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5C1U SPOT									0.00	0	0
Total For FS5C1U									0.00	0	0
FS5D1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5D1U SPOT									0.00	0	0
Total For FS5D1U									0.00	0	0
FS5E1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5E1U SPOT									0.00	0	0
Total For FS5E1U									0.00	0	0
GBL02 On 15/10/2018 Spot Bond					0.00000	100.01814			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	101.36211			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	101.29494			0.00	0	0
Total GH31A2 SPOT									0.00	0	0
Total For GH31A2									0.00	0	0
GH31A On 25/02/2020 Spot Bond					0.00000	101.30987			0.00	0	0
Total GH31A3 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 GH31A3										0.00	0	0
GH31B On 25/02/2020 Spot Bond					0.00000	101.40688				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	101.52618				0.00	6,500,000,000	6,500,000,000
Total GH31C SPOT										0.00	6,500,000,000	6,500,000,000
Total For GH31C										0.00	6,500,000,000	6,500,000,000
GH31D On 25/02/2020 Spot Bond					0.00000	101.60070				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	100.88121				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
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

Contract 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 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
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

Contract 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 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	102.04452			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	102.12198			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	102.23961			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	101.01831			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	101.46145			0.00	0	0
Total GRT07 SPOT									0.00	0	0
Total For GRT07									0.00	0	0
GRT08 On 24/06/2019 Spot Bond					0.00000	101.07902			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	100.55427			0.00	0	0
Total GRT09 SPOT									0.00	0	0
Total For GRT09									0.00	0	0
GRT10 On 13/05/2019 Spot Bond					0.00000	102.29835			0.00	0	300,000,000
Total GRT10 SPOT									0.00	0	300,000,000
Total For GRT10									0.00	0	300,000,000
GRT11 On 13/05/2021 Spot Bond					0.00000	101.58044			0.00	80,000,000	40,000,000
Total GRT11 SPOT									0.00	80,000,000	40,000,000
Total For GRT11									0.00	80,000,000	40,000,000
GRT12 On 24/06/2020 Spot Bond					0.00000	100.84656			0.00	0	0
Total GRT12 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 GRT12										0.00	0	0
GRT13 On 15/04/2020 Spot Bond					0.00000	100.01218				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	100.84455				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	100.12370				0.00	0	50,000,000
Total GRT15 SPOT										0.00	0	50,000,000
Total For GRT15										0.00	0	50,000,000
GRT16 On 17/10/2021 Spot Bond					0.00000	100.04506				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			9.47500	103.11477	9.47500	103.08856				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	100.84616				0.00	0	0
Total GRT18 SPOT										0.00	0	0
Total For GRT18										0.00	0	0
GRT19 On 14/03/2022 Spot Bond					0.00000	101.21496				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	100.38593				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			10.17000	98.50688	10.17000	98.60662				0.00	0	0
Total GRT21 SPOT										0.00	0	0
Total For GRT21										0.00	0	0
GRT22 On 16/10/2022 Spot Bond					0.00000	100.06455				0.00	0	0
Total GRT22 SPOT										0.00	0	0
Total For GRT22										0.00	0	0
GRT23 On 16/10/2024 Spot Bond					0.00000	100.06663				0.00	0	0
Total GRT23 SPOT										0.00	0	0
Total For GRT23										0.00	0	0
GRX01 On 03/07/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRX01U SPOT										0.00	0	0

Contract 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 GRX01U										0.00	0	0
HC1M1 On 31/10/2017 Spot Bond					0.00000	120.03630				0.00	0	0
Total HC1M1 SPOT										0.00	0	0
Total For HC1M1										0.00	0	0
HC1M2 On 31/10/2017 Spot Bond					0.00000	115.20548				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	104.31255				0.00	0	0
Total HC1M3 SPOT										0.00	0	0
Total For HC1M3										0.00	0	0
HC2T2 On 05/10/2018 Spot Bond					0.00000	100.31177				0.00	0	0
Total HC2T2 SPOT										0.00	0	0
Total For HC2T2										0.00	0	0
HC4T1 On 15/12/2017 Spot Bond					0.00000	100.78119				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	101.83055				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	101.57881				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	100.18868				0.00	0	0
Total HILB05 SPOT										0.00	0	0
Total For HILB05										0.00	0	0
HILB06 On 11/07/2020 Spot Bond					0.00000	100.19059				0.00	0	0
Total HILB06 SPOT										0.00	0	0
Total For HILB06										0.00	0	0
HILB07 On 11/07/2021 Spot Bond					0.00000	100.19302				0.00	0	250,000,000
Total HILB07 SPOT										0.00	0	250,000,000
Total For HILB07										0.00	0	250,000,000
HM1C4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HM1C4U SPOT										0.00	0	0

Contract 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 HM1C4U									0.00	0	0
HM1C5 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HM1C5U SPOT									0.00	0	0
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	112.42500	10.00000	112.39600			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	101.60576			0.00	0	0
Total HPF06 SPOT									0.00	0	0
Total For HPF06									0.00	0	0
HPF08 On 15/04/2019 Spot Bond					0.00000	100.02479			0.00	0	0
Total HPF08 SPOT									0.00	0	0
Total For HPF08									0.00	0	0
HPF09 On 15/04/2019 Spot Bond					0.00000	100.07456			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	101.43867			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			8.29000	105.68145	8.29000	105.65813		13,245,762,000,000.00	1,597,800,000	7,800,000	
Total HWAY20 SPOT								13,245,762,000,000.00	1,597,800,000	7,800,000	
Total For HWAY20								13,245,762,000,000.00	1,597,800,000	7,800,000	
HWAY2 On 31/07/2020 Spot Bond			100.00000	21.12678	100.00000	21.08027		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	290.10655	3.01000	290.05563		45,150,000,000.00	15,000,000	5,000,000	
Total HWAY23 SPOT								45,150,000,000.00	15,000,000	5,000,000	

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 HWAY23										45,150,000,000.00	15,000,000	5,000,000
HWAY2 On 07/12/2024 Spot Bond			2.72000	2.72000	2.72000	300.23301				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			3.13500	89.58484	3.13500	99.83598				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			10.67500	90.98859	10.67500	90.96288				0.00	0	2,920,000,000
Total HWAY34 SPOT										0.00	0	2,920,000,000
Total For HWAY34										0.00	0	2,920,000,000
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.05769	100.00000	11.03336				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			10.69500	90.61458	10.69500	90.58893				19,251,000,000,000.00	1,800,000,000	2,700,000,000
Total HWAY35 SPOT										19,251,000,000,000.00	1,800,000,000	2,700,000,000
Total For HWAY35										19,251,000,000,000.00	1,800,000,000	2,700,000,000
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.05763	100.00000	11.03329				0.00	0	0
Total HWAY35/R209 SPOT										0.00	0	0
Total For HWAY35/R209										0.00	0	0
HWF08 On 15/07/2019 Spot Bond					0.00000	100.01193				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	100.83558				0.00	0	490,000,000
Total HWF09 SPOT										0.00	0	490,000,000
Total For HWF09										0.00	0	490,000,000
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	112.42500	10.00000	112.39600				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			2.38000	130.02003	2.38000	129.99946				285,958,634,108,000.00	120,150,686,600	153,836,000,000
Total I2025 SPOT										15,958,634,108,000.00	120,150,686,600	153,836,000,000
Total For I2025										15,958,634,108,000.00	120,150,686,600	153,836,000,000
I2029 On 31/03/2029 Spot Bond			2.52000	99.53698	2.52000	99.52078				89,972,698,032,000.00	35,703,451,600	26,865,000,000
Total I2029 SPOT										19,972,698,032,000.00	35,703,451,600	26,865,000,000

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 I2029									19,972,698,032,000.00	35,703,451,600	26,865,000,000
I2033 On 28/02/2033 Spot Bond			2.50500	104.44858	2.50500	104.43160			91,698,810,558,000.00	36,606,311,600	67,955,000,000
Total I2033 SPOT									11,698,810,558,000.00	36,606,311,600	67,955,000,000
Total For I2033									11,698,810,558,000.00	36,606,311,600	67,955,000,000
I2038 On 31/01/2038 Spot Bond			2.50000	128.19143	2.50000	128.17074			261,514,151,500,000.00	104,605,660,600	151,054,683,400
Total I2038 SPOT									11,514,151,500,000.00	104,605,660,600	151,054,683,400
Total For I2038									11,514,151,500,000.00	104,605,660,600	151,054,683,400
I2046 On 31/03/2046 Spot Bond			2.57500	123.44445	2.57500	123.42417			117,192,177,905,000.00	45,511,525,400	188,913,300,000
Total I2046 SPOT									17,192,177,905,000.00	45,511,525,400	188,913,300,000
Total For I2046									17,192,177,905,000.00	45,511,525,400	188,913,300,000
I2050 On 31/12/2050 Spot Bond			2.58500	131.17406	2.58500	131.15257			75,429,760,252,000.00	29,179,791,200	109,258,336,543
Total I2050 SPOT									15,429,760,252,000.00	29,179,791,200	109,258,336,543
Total For I2050									15,429,760,252,000.00	29,179,791,200	109,258,336,543
IB105U On 22/01/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB105U SPOT									0.00	0	0
Total For IB105U									0.00	0	0
IB107U On 08/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB107U SPOT									0.00	0	0
Total For IB107U									0.00	0	0
IBL02U On 24/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IBL02U SPOT									0.00	0	0
Total For IBL02U									0.00	0	0
IBL100 On 24/05/2020 Spot Bond					0.00000	101.31044			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			8.95000	8.95000	8.95000	104.09688			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	101.34091			0.00	0	0
Total IBL102 SPOT									0.00	0	0
Total For IBL102									0.00	0	0
IBL103 On 08/06/2018 Spot Bond					0.00000	101.01194			0.00	0	0
Total IBL103 SPOT									0.00	0	0
Total For IBL103									0.00	0	0
IBL104 On 17/07/2018 Spot Bond			8.70500	8.70500	8.70500	100.04681			0.00	0	0
Total IBL104 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 IBL104									0.00	0	0
IBL106 On 06/08/2020 Spot Bond			8.28000	8.28000	8.28000	101.66165			0.00	0	0
Total IBL106 SPOT									0.00	0	0
Total For IBL106									0.00	0	0
IBL22 On 15/03/2018 Spot Bond			6.06000	6.06000	6.06000	102.49354			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			2.90000	2.90000	2.90000	147.13085			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	101.56235	6.18000	101.54562			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	112.42500	10.00000	112.39600			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	102.09549			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			8.94000	8.94000	8.94000	98.50947			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	100.78296	6.37000	100.76586			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	100.35773	7.34000	100.33820			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			8.93000	102.34040	8.93000	102.31610			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	101.81256			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	101.66492	8.24500	101.64260			0.00	0	0
Total IBL55 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 IBL55									0.00	0	0
IBL56 On 31/01/2019 Spot Bond					0.00000	101.97636			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	102.81966	8.20500	102.79720			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			9.63500	104.64286	9.63500	104.61610			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	100.24103			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	101.65933			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	101.85574			0.00	0	0
Total IBL65 SPOT									0.00	0	0
Total For IBL65									0.00	0	0
IBL66 On 12/03/2018 Spot Bond					0.00000	101.13486			0.00	0	0
Total IBL66 SPOT									0.00	0	0
Total For IBL66									0.00	0	0
IBL67 On 31/01/2022 Spot Bond			3.63000	142.94716	3.63000	142.91977		239,580,000,000.00	66,000,000	22,000,000	
Total IBL67 SPOT								239,580,000,000.00	66,000,000	22,000,000	
Total For IBL67								239,580,000,000.00	66,000,000	22,000,000	
IBL68 On 29/06/2018 Spot Bond					0.00000	100.52534			0.00	0	0
Total IBL68 SPOT									0.00	0	0
Total For IBL68									0.00	0	0
IBL69U On 22/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IBL69U SPOT									0.00	0	0
Total For IBL69U									0.00	0	0
IBL73 On 19/08/2018 Spot Bond					0.00000	101.46142			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	101.42154			0.00	23,260,000,000	44,000,000,000
Total IBL75 SPOT									0.00	23,260,000,000	44,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL75										0.00	23,260,000,000	44,000,000,000
IBL76 On 25/11/2018 Spot Bond					0.00000	101.62257				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	101.32478				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			9.68500	105.39950	9.68500	105.37241				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	104.61193	8.03500	104.58953				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	101.91253				0.00	420,000,000	210,000,000
Total IBL82 SPOT										0.00	420,000,000	210,000,000
Total For IBL82										0.00	420,000,000	210,000,000
IBL83 On 22/03/2019 Spot Bond					0.00000	100.63585				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	101.93568				0.00	0	484,000,000
Total IBL85 SPOT										0.00	0	484,000,000
Total For IBL85										0.00	0	484,000,000
IBL86 On 20/05/2021 Spot Bond					0.00000	102.83567				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	106.09978	8.33500	106.07623		17,336,800,000,000.00		0.00	2,080,000,000	520,000,000
Total IBL87 SPOT								17,336,800,000,000.00		0.00	2,080,000,000	520,000,000

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 IBL87										17,336,800,000,000.00	2,080,000,000	520,000,000
IBL88 On 20/05/2021 Spot Bond			8.98500	108.28973	8.98500	108.26386				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	19.36002	100.00000	19.31740				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	101.33552				0.00	0	0
Total IBL89 SPOT										0.00	0	0
Total For IBL89										0.00	0	0
IBL90U On 20/05/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL90U SPOT										0.00	0	0
Total For IBL90U										0.00	0	0
IBL91 On 02/06/2018 Spot Bond					0.00000	101.06856				0.00	0	0
Total IBL91 SPOT										0.00	0	0
Total For IBL91										0.00	0	0
IBL92 On 12/01/2020 Spot Bond					0.00000	100.16559				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	101.52268				0.00	0	0
Total IBL93 SPOT										0.00	0	0
Total For IBL93										0.00	0	0
IBL94 On 06/09/2019 Spot Bond					0.00000	101.22756				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	101.69517				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	100.65262				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	100.37055				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	100.38811				0.00	0	0
Total IBL98 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 IBL98										0.00	0	0
IBL99 On 21/10/2019 Spot Bond			8.20500	101.41712	8.20500	101.39484				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	100.20301				0.00	0	0
Total IDC02 SPOT										0.00	0	0
Total For IDC02										0.00	0	0
IDCG03 On 22/10/2020 Spot Bond			9.30500	97.47507	9.30500	97.45085				0.00	0	0
Total IDC03 SPOT										0.00	0	0
Total For IDC03										0.00	0	0
IDCG04 On 24/11/2017 Spot Bond					0.00000	101.28280				0.00	0	0
Total IDC04 SPOT										0.00	0	0
Total For IDC04										0.00	0	0
IDCG05 On 24/11/2019 Spot Bond					0.00000	101.23024				0.00	0	0
Total IDC05 SPOT										0.00	0	0
Total For IDC05										0.00	0	0
IDCG06 On 24/11/2024 Spot Bond			10.47000	99.32057	10.47000	99.29304				0.00	0	0
Total IDC06 SPOT										0.00	0	0
Total For IDC06										0.00	0	0
IDCG07 On 13/11/2020 Spot Bond					0.00000	101.56937				0.00	0	0
Total IDC07 SPOT										0.00	0	0
Total For IDC07										0.00	0	0
IDCG08 On 13/05/2030 Spot Bond			11.55500	103.05161	11.55500	102.98791				0.00	0	100,000,000
Total IDC08 SPOT										0.00	0	100,000,000
Total For IDC08										0.00	0	100,000,000
IDCG09 On 05/12/2019 Spot Bond					0.00000	101.05823				0.00	0	0
Total IDC09 SPOT										0.00	0	0
Total For IDC09										0.00	0	0
IDCG10 On 05/12/2021 Spot Bond					0.00000	101.07355				0.00	0	0
Total IDC10 SPOT										0.00	0	0
Total For IDC10										0.00	0	0
IDCG11 On 05/12/2026 Spot Bond			10.57000	105.34229	10.57000	105.31264				0.00	0	0
Total IDC11 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 IDCG11										0.00	0	0
IDCP04 On 19/10/2017 Spot Bond			5.00000	99.98630	5.00000	100.00000				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	100.40453	4.00000	100.39370				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	100.02177				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			8.87000	102.34480	8.87000	102.32054				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			7.69500	103.35783	7.69500	103.33640				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

Contract 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 IN289U										0.00	0	0
IN306U On 24/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN306U SPOT										0.00	0	0
Total For IN306U										0.00	0	0
IN313U On 11/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN313U SPOT										0.00	0	0
Total For IN313U										0.00	0	0
IN319U On 20/12/2017 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN319U SPOT										0.00	0	0
Total For IN319U										0.00	0	0
IN327U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN327U SPOT										0.00	0	0
Total For IN327U										0.00	0	0
IN329U On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN329U SPOT										0.00	0	0
Total For IN329U										0.00	0	0
IN334U On 22/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN334U SPOT										0.00	0	0
Total For IN334U										0.00	0	0
IN339U On 12/12/2017 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN339U SPOT										0.00	0	0
Total For IN339U										0.00	0	0
IN341U On 12/12/2017 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN341U SPOT										0.00	0	0
Total For IN341U										0.00	0	0
IN342U On 31/03/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN342U SPOT										0.00	0	0
Total For IN342U										0.00	0	0
IN343U On 28/02/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN343U SPOT										0.00	0	0
Total For IN343U										0.00	0	0
IN345U On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN345U SPOT										0.00	0	0
Total For IN345U										0.00	0	0
IN346U On 15/04/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN346U SPOT										0.00	0	0

Contract 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 IN346U									0.00	0	0
IN347U On 21/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN347U SPOT									0.00	0	0
Total For IN347U									0.00	0	0
IN355U On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN355U SPOT									0.00	0	0
Total For IN355U									0.00	0	0
IN359U On 01/07/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN359U SPOT									0.00	0	0
Total For IN359U									0.00	0	0
IN364U On 13/04/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN364U SPOT									0.00	0	0
Total For IN364U									0.00	0	0
ING132 On 22/12/2018 Spot Bond					0.00000	100.71196			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	112.42500	10.00000	112.39600			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	100.69729			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	102.68221			0.00	0	0
Total ING232 SPOT									0.00	0	0
Total For ING232									0.00	0	0
ING335 On 15/08/2019 Spot Bond					0.00000	100.41727			0.00	0	0
Total ING335 SPOT									0.00	0	0
Total For ING335									0.00	0	0
ING360 On 22/09/2022 Spot Bond					0.00000	100.71204			0.00	0	0
Total ING360 SPOT									0.00	0	0
Total For ING360									0.00	0	0
ING362 On 24/02/2021 Spot Bond					0.00000	101.19341			0.00	0	0
Total ING362 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 ING362										0.00	0	0
INLV01 On 12/08/2024 Spot Bond					0.00000	102.10114				0.00	0	0
Total INLV01 SPOT										0.00	0	0
Total For INLV01										0.00	0	0
INLV02 On 20/10/2020 Spot Bond					0.00000	101.12439				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	102.16547				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			11.34500	106.23074	11.34500	106.19889				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	112.42500	10.00000	112.39600				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	100.39844				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	100.79613				0.00	0	0
Total IPF09 SPOT										0.00	0	0
Total For IPF09										0.00	0	0
IPF11 On 15/10/2018 Spot Bond			100.00000	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	100.01234				0.00	0	0
Total IPF12 SPOT										0.00	0	0
Total For IPF12										0.00	0	0
IPF13 On 04/12/2020 Spot Bond					0.00000	101.09163				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	100.73653				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	100.75747				0.00	0	0
Total IPF15 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 IPF15										0.00	0	0
IPF16 On 17/12/2021 Spot Bond					0.00000	100.77002				0.00	0	0
Total IPF16 SPOT										0.00	0	0
Total For IPF16										0.00	0	0
IPF17 On 22/12/2020 Spot Bond					0.00000	100.63933				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	100.64661				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	100.65389				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	100.73494				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	100.76174				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	100.86120				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	101.75542				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			9.19500	104.40512	9.19500	104.37962				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	101.40933				0.00	0	0
Total IPL11 SPOT										0.00	0	0
Total For IPL11										0.00	0	0
IPL7 On 05/04/2018 Spot Bond					0.00000	100.32349				0.00	0	0
Total IPL7 SPOT										0.00	0	0
Total For IPL7										0.00	0	0
IPL7/JIB On 05/04/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPL7/JIBAR SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IPL7/JIBAR										0.00	0	0
IPL8 On 10/10/2020 Spot Bond					0.00000	100.54032				0.00	0	0
Total IPL8 SPOT										0.00	0	0
Total For IPL8										0.00	0	0
IPL8/JIB On 10/10/2020 Spot Bond			100.00000	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	101.35713				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	100.60298	2.75000	100.59552				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	138.27274	5.73000	138.23829				0.00	0	0
Total IV019 SPOT										0.00	0	0
Total For IV019										0.00	0	0
IV025 On 12/09/2019 Spot Bond					0.00000	100.02163				0.00	0	0
Total IV025 SPOT										0.00	0	0
Total For IV025										0.00	0	0
IV026 On 27/09/2019 Spot Bond					0.00000	99.50612				0.00	0	0
Total IV026 SPOT										0.00	0	0
Total For IV026										0.00	0	0
IV030 On 31/01/2025 Spot Bond			4.38000	4.38000	4.38000	113.82950				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			4.38000	4.38000	4.38000	113.82950				0.00	0	0
Total IV030A SPOT										0.00	0	0
Total For IV030A										0.00	0	0
IV031 On 11/03/2020 Spot Bond					0.00000	101.05230				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	102.95774				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	102.83460				0.00	0	0
Total IV033 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 IV033										0.00	0	0
IV034 On 11/02/2021 Spot Bond			11.24500	105.64127	11.24500	105.60987				0.00	0	0
Total IV034 SPOT										0.00	0	0
Total For IV034										0.00	0	0
IV035 On 07/04/2022 Spot Bond					0.00000	102.58320				0.00	0	0
Total IV035 SPOT										0.00	0	0
Total For IV035										0.00	0	0
IV036 On 22/07/2021 Spot Bond					0.00000	99.88249				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	100.70752				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			5.08000	5.08000	5.08000	134.96398				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	100.61418				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			11.59500	101.83742	11.59500	101.80573				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	101.93039				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			11.48500	11.48500	11.48500	108.34341				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	102.46756				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			5.08000	134.99505	5.08000	134.96398				0.00	0	188,650,000
Total IV045 SPOT										0.00	0	188,650,000
Total For IV045										0.00	0	188,650,000
IV046 On 21/06/2022 Spot Bond					0.00000	100.83449				0.00	0	0
Total IV046 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 IV046										0.00	0	0
IV08 On 30/04/2018 Spot Bond			8.73500	102.13404	8.73500	108.95869				0.00	0	0
Total IV08 SPOT										0.00	0	0
Total For IV08										0.00	0	0
IV09 On 30/04/2018 Spot Bond					0.00000	102.76279				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	154.32964	4.48000	154.29636				0.00	0	0
Total IV19A SPOT										0.00	0	0
Total For IV19A										0.00	0	0
IVA695 On 19/10/2017 Spot Bond			7.35000	7.35000	7.35000	99.93963				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			7.35000	7.35000	7.35000	99.79903				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			7.35000	7.35000	7.35000	99.65884				0.00	0	0
Total IVA697 SPOT										0.00	0	0
Total For IVA697										0.00	0	0
IVA698 On 09/11/2019 Spot Bond			7.35000	7.35000	7.35000	99.51904				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	99.37124				0.00	0	0
Total IVA699 SPOT										0.00	0	0
Total For IVA699										0.00	0	0
IVA701 On 30/11/2017 Spot Bond			7.45000	7.45000	7.45000	99.08987				0.00	0	0
Total IVA701 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 IVA701										0.00	0	0
IVA702 On 07/12/2017 Spot Bond			7.50000	7.50000	7.50000	98.94280				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	98.84233				0.00	0	0
Total IVA703 SPOT										0.00	0	0
Total For IVA703										0.00	0	0
IVA707 On 09/01/2018 Spot Bond			7.50000	7.50000	7.50000	98.28341				0.00	0	0
Total IVA707 SPOT										0.00	0	0
Total For IVA707										0.00	0	0
IVA708 On 15/01/2018 Spot Bond			7.50000	7.50000	7.50000	98.16446				0.00	0	0
Total IVA708 SPOT										0.00	0	0
Total For IVA708										0.00	0	0
IVA709 On 18/01/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVA709 SPOT										0.00	0	0
Total For IVA709										0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	112.42500	10.00000	112.39600				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	100.38222				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	100.39943				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	100.40860				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	96.66444				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	103.16507	8.80500	103.14092				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	33.61791	100.00000	33.54392				0.00	0	0
Total IVC037 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 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			9.11500	102.94420	9.11500	102.91927				0.00	0	0
Total IVC040 SPOT										0.00	0	0
Total For IVC040										0.00	0	0
IVC046 On 24/10/2017 Spot Bond					0.00000	99.89357				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	101.85210				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	101.46160				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	101.10999				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	101.90609				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	101.72436				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	100.56798				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	101.96557				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	100.48499				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	101.89487				0.00	0	0
Total IVC063 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 IVC063										0.00	0	0
IVC064 On 15/09/2018 Spot Bond					0.00000	100.97398				0.00	0	0
Total IVC064 SPOT										0.00	0	0
Total For IVC064										0.00	0	0
IVC065 On 10/09/2018 Spot Bond					0.00000	100.95480				0.00	0	0
Total IVC065 SPOT										0.00	0	0
Total For IVC065										0.00	0	0
IVC067 On 04/11/2017 Spot Bond					0.00000	101.85081				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	100.74427				0.00	6,920,000,000	6,920,000,000
Total IVC070 SPOT										0.00	6,920,000,000	6,920,000,000
Total For IVC070										0.00	6,920,000,000	6,920,000,000
IVC075 On 21/04/2019 Spot Bond					0.00000	99.90437				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	101.97293				0.00	0	0
Total IVC077 SPOT										0.00	0	0
Total For IVC077										0.00	0	0
IVC081 On 14/07/2019 Spot Bond					0.00000	100.01719				0.00	0	0
Total IVC081 SPOT										0.00	0	0
Total For IVC081										0.00	0	0
IVC088 On 12/04/2018 Spot Bond					0.00000	100.15730				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	101.82894				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	101.85844				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	101.43200				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	101.37115				0.00	0	0
Total IVC093 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 IVC093										0.00	0	0
IVC094 On 06/12/2021 Spot Bond			9.96500	106.75874	9.96500	106.73038				0.00	0	0
Total IVC094 SPOT										0.00	0	0
Total For IVC094										0.00	0	0
IVC097 On 29/06/2021 Spot Bond					0.00000	100.50964				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	103.59304	8.20500	103.57029				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	99.89312				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	102.18390				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	100.51771				0.00	0	0
Total IVC103 SPOT										0.00	0	0
Total For IVC103										0.00	0	0
IVC105 On 08/03/2020 Spot Bond					0.00000	101.03683				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	100.90505				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	100.51233				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	102.11821				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	101.55795				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			9.61500	104.53324	9.61500	104.50657				0.00	0	0
Total IVC110 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 IVC110										0.00	0	0
IVC111 On 19/05/2020 Spot Bond					0.00000	101.39752				0.00	0	0
Total IVC111 SPOT										0.00	0	0
Total For IVC111										0.00	0	0
IVC112 On 24/05/2018 Spot Bond					0.00000	101.31820				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	101.28213				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	100.90367				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	101.67868				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	101.43749				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	100.42225				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	100.64644				0.00	0	0
Total IVC121 SPOT										0.00	0	0
Total For IVC121										0.00	0	0
IVC122 On 20/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC122 SPOT										0.00	0	0
Total For IVC122										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

Contract 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 IVC80U										0.00	0	0
IVC84U On 01/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC84U SPOT										0.00	0	0
Total For IVC84U										0.00	0	0
IVC85U On 12/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC85U SPOT										0.00	0	0
Total For IVC85U										0.00	0	0
IVC91U On 07/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC91U SPOT										0.00	0	0
Total For IVC91U										0.00	0	0
IVC95U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC95U SPOT										0.00	0	0
Total For IVC95U										0.00	0	0
IVC96U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC96U SPOT										0.00	0	0
Total For IVC96U										0.00	0	0
IVC99U On 14/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC99U SPOT										0.00	0	0
Total For IVC99U										0.00	0	0
IVF36U On 22/03/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVF36U SPOT										0.00	0	0
Total For IVF36U										0.00	0	0
IVF38U On 16/04/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVF38U SPOT										0.00	0	0
Total For IVF38U										0.00	0	0
JAS01 On 31/01/2019 Spot Bond					0.00000	102.27126				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	100.90897				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	101.08345				0.00	0	0
Total KAP003 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 KAP003										0.00	0	0
KAP003 On 29/06/2018 Spot Bond					0.00000	100.47746				0.00	0	0
Total KAP005 SPOT										0.00	0	0
Total For KAP005										0.00	0	0
KAP005 On 29/06/2021 Spot Bond					0.00000	100.50695				0.00	0	0
Total KAP006 SPOT										0.00	0	0
Total For KAP006										0.00	0	0
KAP006 On 26/10/2021 Spot Bond			9.51500	102.17108	9.51500	102.14514				0.00	0	0
Total KAP007 SPOT										0.00	0	0
Total For KAP007										0.00	0	0
KAP007 On 28/11/2019 Spot Bond					0.00000	101.78061				0.00	0	0
Total KAP008 SPOT										0.00	0	0
Total For KAP008										0.00	0	0
KAP008 On 24/05/2020 Spot Bond					0.00000	101.39406				0.00	0	0
Total KAP009 SPOT										0.00	0	0
Total For KAP009										0.00	0	0
KAP009 On 15/09/2020 Spot Bond					0.00000	100.83677				0.00	0	0
Total KAP010 SPOT										0.00	0	0
Total For KAP010										0.00	0	0
KAP010 On 01/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total KAP04U SPOT										0.00	0	0
Total For KAP04U										0.00	0	0
KAP04U On 01/11/2017 Spot Bond					0.00000	102.25435				0.00	0	0
Total KSB008 SPOT										0.00	0	0
Total For KSB008										0.00	0	0
KSB008 On 05/08/2020 Spot Bond					0.00000	102.19341				0.00	0	0
Total KSB009 SPOT										0.00	0	0
Total For KSB009										0.00	0	0
KSB009 On 12/07/2020 Spot Bond					0.00000	100.17554				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			9.62000	124.22160	9.62000	124.18988				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	100.76668				0.00	0	0
Total LBK05 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 LBK05										0.00	0	0
LBK08 On 30/10/2019 Spot Bond					0.00000	101.97592				0.00	0	0
Total LBK08 SPOT										0.00	0	0
Total For LBK08										0.00	0	0
LBK08/ On 30/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LBK08/JIBAR SPOT										0.00	0	0
Total For LBK08/JIBAR										0.00	0	0
LBK11 On 28/11/2019 Spot Bond			9.51000	103.97730	9.51000	103.95105				0.00	0	0
Total LBK11 SPOT										0.00	0	0
Total For LBK11										0.00	0	0
LBK11/ On 28/11/2019 Spot Bond			9.62000	103.77153	9.62000	103.74504				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	101.45332	9.71000	101.42718				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	100.19090				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	101.25354				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	100.66118				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	102.99727				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	100.53104				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			9.73500	105.41232	9.73500	105.38495				0.00	0	2,500,000,000
Total LBK20 SPOT										0.00	0	2,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For LBK20										0.00	0	2,500,000,000
LBK21 On 04/09/2018 Spot Bond					0.00000	101.02658				0.00	0	0
Total LBK21 SPOT										0.00	0	0
Total For LBK21										0.00	0	0
LBK22 On 04/09/2020 Spot Bond					0.00000	101.07530				0.00	0	0
Total LBK22 SPOT										0.00	0	0
Total For LBK22										0.00	0	0
LBK23 On 05/09/2022 Spot Bond					0.00000	101.16030				0.00	0	0
Total LBK23 SPOT										0.00	0	0
Total For LBK23										0.00	0	0
LBK24 On 10/10/2024 Spot Bond			10.21500	105.96490	10.21500	100.61621				0.00	0	0
Total LBK24 SPOT										0.00	0	0
Total For LBK24										0.00	0	0
LGL03 On 03/04/2018 Spot Bond			7.61500	100.36504	7.61500	100.34479				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			9.21000	101.53529	9.21000	101.51045				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	102.35041				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			9.78500	102.03823	9.78500	102.01146				0.00	0	2,500,000,000
Total LGL06 SPOT										0.00	0	2,500,000,000
Total For LGL06										0.00	0	2,500,000,000
LGL07 On 04/10/2022 Spot Bond					0.00000	101.28832				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	101.95518				0.00	0	0
Total LGL08 SPOT										0.00	0	0
Total For LGL08										0.00	0	0
LGL09 On 28/08/2024 Spot Bond					0.00000	101.36640				0.00	0	0
Total LGL09 SPOT										0.00	0	0
Total For LGL09										0.00	0	0
LHC02U On 12/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LHC02U SPOT										0.00	0	0

Contract 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 LHC02U										0.00	0	0
LHL17 On 14/11/2018 Spot Bond					0.00000	102.27819				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	106.49370	12.53500	106.45852				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			13.51000	107.53607	13.51000	107.49788				0.00	0	0
Total LHL19 SPOT										0.00	0	0
Total For LHL19										0.00	0	0
LHL26 On 13/11/2020 Spot Bond					0.00000	102.36790				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	105.55160				0.00	0	0
Total LOM01 SPOT										0.00	0	0
Total For LOM01										0.00	0	0
LRFA2 On 20/11/2019 Spot Bond					0.00000	101.42380				0.00	0	0
Total LRFA2 SPOT										0.00	0	0
Total For LRFA2										0.00	0	0
LRFB2 On 20/11/2019 Spot Bond					0.00000	102.09939				0.00	0	263,000,000
Total LRFB2 SPOT										0.00	0	263,000,000
Total For LRFB2										0.00	0	263,000,000
LRFC2 On 20/11/2019 Spot Bond					0.00000	101.60665				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	101.54882				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	100.84675				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	101.74736				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

Contract 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 MAQ0A1										0.00	0	0
MAQ0A On 31/08/2018 Spot Bond					0.00000	104.80835				0.00	0	0
Total MAQ0A3 SPOT										0.00	0	0
Total For MAQ0A3										0.00	0	0
MAQ0A On 31/08/2018 Spot Bond					0.00000	105.01418				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	100.98279				0.00	0	0
Total MAQ0A5 SPOT										0.00	0	0
Total For MAQ0A5										0.00	0	0
MAQ0J On 28/02/2020 Spot Bond					0.00000	100.98915				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	100.94759				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	99.55815				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	98.93822				0.00	0	0
Total MAQ106 SPOT										0.00	0	0
Total For MAQ106										0.00	0	0
MAQ10 On 27/10/2017 Spot Bond					0.00000	99.83872				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	99.61743				0.00	0	0
Total MAQ109 SPOT										0.00	0	0
Total For MAQ109										0.00	0	0
MAQ11 On 16/11/2017 Spot Bond					0.00000	99.44345				0.00	0	0
Total MAQ110 SPOT										0.00	0	0
Total For MAQ110										0.00	0	0
MBF04! On 13/04/2018 Spot Bond					0.00000	100.50046				0.00	6,400,000,000	1,600,000,000
Total MBF045 SPOT										0.00	6,400,000,000	1,600,000,000
Total For MBF045										0.00	6,400,000,000	1,600,000,000
MBF04! On 17/08/2018 Spot Bond					0.00000	101.89985				0.00	23,889,000,000	13,109,000,000
Total MBF046 SPOT										0.00	23,889,000,000	13,109,000,000

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 MBF046										0.00	23,889,000,000	13,109,000,000
MBF04 On 07/06/2019 Spot Bond					0.00000	101.39191				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	101.35788				0.00	0	473,000,000
Total MBF049 SPOT										0.00	0	473,000,000
Total For MBF049										0.00	0	473,000,000
MBF05 On 17/05/2019 Spot Bond					0.00000	101.75044				0.00	0	0
Total MBF051 SPOT										0.00	0	0
Total For MBF051										0.00	0	0
MBF05 On 16/05/2019 Spot Bond			100.00000	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	100.93117				0.00	45,420,000,000	22,710,000,000
Total MBF053 SPOT										0.00	45,420,000,000	22,710,000,000
Total For MBF053										0.00	45,420,000,000	22,710,000,000
MBF05 On 27/03/2018 Spot Bond					0.00000	100.47486				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	100.69604				0.00	0	0
Total MBF055 SPOT										0.00	0	0
Total For MBF055										0.00	0	0
MBF05 On 28/08/2018 Spot Bond					0.00000	101.13237				0.00	0	0
Total MBF056 SPOT										0.00	0	0
Total For MBF056										0.00	0	0
MBF05 On 28/08/2020 Spot Bond					0.00000	101.18739				0.00	0	483,000,000
Total MBF057 SPOT										0.00	0	483,000,000
Total For MBF057										0.00	0	483,000,000
MBLSA On 30/10/2017 Spot Bond			2.30000	2.30000	2.30000	99.66751				0.00	0	0
Total MBLA2 SPOT										0.00	0	0
Total For MBLA2										0.00	0	0
MBLSA On 11/12/2017 Spot Bond					0.00000	98.89970				0.00	0	0
Total MBLA3 SPOT										0.00	0	0
Total For MBLA3										0.00	0	0
MBP03 On 12/09/2019 Spot Bond					0.00000	100.87483				0.00	0	0
Total MBP035 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 MBP035										0.00	0	0
MBP03 On 11/04/2020 Spot Bond					0.00000	100.17796				0.00	0	0
Total MBP036 SPOT										0.00	0	0
Total For MBP036										0.00	0	0
MBP03 On 26/05/2020 Spot Bond					0.00000	101.19039				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
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	99.76469				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	100.92068	8.43500	100.89778				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	101.52358	8.00000	101.50171				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	100.69498	8.48500	100.67199				0.00	0	0
Total MBSA02 SPOT										0.00	0	0
Total For MBSA02										0.00	0	0
MBSA0 On 15/04/2019 Spot Bond			8.91000	100.11293	8.91000	100.08896				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	102.64417				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	102.74194				0.00	0	0
Total MEFSA6 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 MEFSA6										0.00	0	0
MEFSB On 05/01/2019 Spot Bond			8.45500	103.68956	8.45500	103.66622				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			9.37000	105.06729	9.37000	105.04115				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	100.65752				0.00	0	0
Total MFS1A2 SPOT										0.00	0	0
Total For MFS1A2										0.00	0	0
MFS1B On 20/09/2019 Spot Bond			9.31000	9.31000	9.31000	102.44586				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	100.85272				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	100.92143				0.00	0	0
Total MMF201 SPOT										0.00	0	0
Total For MMF201										0.00	0	0
MMF30 On 15/12/2024 Spot Bond					0.00000	101.17267				0.00	0	0
Total MMF301 SPOT										0.00	0	0
Total For MMF301										0.00	0	0
MMF40 On 15/12/2024 Spot Bond					0.00000	101.17267				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	100.35187				0.00	0	2,777,400,000
Total MMIG01 SPOT										0.00	0	2,777,400,000
Total For MMIG01										0.00	0	2,777,400,000
MMIG0 On 17/03/2021 Spot Bond			9.54500	9.54500	9.54500	102.35714				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	101.35868				0.00	0	3,000,000,000
Total MMIG03 SPOT										0.00	0	3,000,000,000
Total For MMIG03										0.00	0	3,000,000,000
MMIG0 On 12/08/2025 Spot Bond			11.42000	11.42000	11.42000	101.44194				0.00	0	0
Total MMIG04 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 MMIG04										0.00	0	0
MMIG0 On 12/08/2022 Spot Bond			10.18500	10.18500	10.18500	104.49509				0.00	0	1,050,000,000
Total MMIG05 SPOT										0.00	0	1,050,000,000
Total For MMIG05										0.00	0	1,050,000,000
MMIG0 On 19/10/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MMIG06 SPOT										0.00	0	0
Total For MMIG06										0.00	0	0
MTN06 On 13/07/2020 Spot Bond					0.00000	100.74848				0.00	0	440,000,000
Total MTN06 SPOT										0.00	0	440,000,000
Total For MTN06										0.00	0	440,000,000
MTN07 On 13/07/2022 Spot Bond					0.00000	100.14717				0.00	0	0
Total MTN07 SPOT										0.00	0	0
Total For MTN07										0.00	0	0
MTN08 On 11/10/2020 Spot Bond					0.00000	100.18580				0.00	0	0
Total MTN08 SPOT										0.00	0	0
Total For MTN08										0.00	0	0
MTN08 On 20/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MTN08U SPOT										0.00	0	0
Total For MTN08U										0.00	0	0
MTN09 On 11/10/2022 Spot Bond					0.00000	100.19016				0.00	0	0
Total MTN09 SPOT										0.00	0	0
Total For MTN09										0.00	0	0
MTN09 On 20/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MTN09U SPOT										0.00	0	0
Total For MTN09U										0.00	0	0
MTN10 On 11/10/2024 Spot Bond					0.00000	100.19545				0.00	0	0
Total MTN10 SPOT										0.00	0	0
Total For MTN10										0.00	0	0
MTNC1 On 15/11/2017 Spot Bond					0.00000	103.58820				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	101.58553				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

Contract 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 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
MWAR0 On 22/11/2019 Spot Bond					0.00000	101.44402				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	100.78753				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	100.76238				0.00	0	24,750,000,000
Total N5D23 SPOT										0.00	0	24,750,000,000
Total For N5D23										0.00	0	24,750,000,000
N5E23 On 20/06/2023 Spot Bond					0.00000	109.72821				0.00	0	0
Total N5E23 SPOT										0.00	0	0
Total For N5E23										0.00	0	0
N5F23L On 20/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total N5F23U SPOT										0.00	0	0
Total For N5F23U										0.00	0	0
N5G23I On 20/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total N5G23U SPOT										0.00	0	0
Total For N5G23U										0.00	0	0
NAM01 On 19/11/2022 Spot Bond			9.53500	98.40128	9.53500	98.37638				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			9.04500	104.22555	9.04500	104.20036				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			9.53500	104.45121	9.53500	104.42477				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			10.42000	102.76180	10.42000	102.73345				0.00	0	0
Total NAM04 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 NAM04									0.00	0	0
NBK11/ On 28/11/2020 Spot Bond			8.47500	104.69241	8.47500	104.66880			0.00	0	0
Total NBK11A SPOT									0.00	0	0
Total For NBK11A									0.00	0	0
NBK12/ On 19/03/2021 Spot Bond			9.27000	101.10403	9.27000	101.07872			0.00	0	0
Total NBK12A SPOT									0.00	0	0
Total For NBK12A									0.00	0	0
NBK12/ On 19/03/2021 Spot Bond			9.38000	100.78808	9.38000	100.76256			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			9.33500	102.69215	9.33500	102.66628			0.00	0	0
Total NBK13A SPOT									0.00	0	0
Total For NBK13A									0.00	0	0
NBK14/ On 25/06/2021 Spot Bond			8.74500	104.62194	8.74500	104.60635			0.00	0	0
Total NBK14A SPOT									0.00	0	0
Total For NBK14A									0.00	0	0
NBK15/ On 11/02/2022 Spot Bond			9.29500	99.88821	9.29500	99.86356			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			9.87000	99.54050	9.87000	99.51444		33,952,800,000,000.00	3,440,000,000	860,000,000	
Total NBK16A SPOT								33,952,800,000,000.00	3,440,000,000	860,000,000	
Total For NBK16A								33,952,800,000,000.00	3,440,000,000	860,000,000	
NBK17/ On 22/04/2026 Spot Bond			9.85500	100.48559	9.85500	100.45919		0.00	0	1,120,000,000	
Total NBK17A SPOT								0.00	0	1,120,000,000	
Total For NBK17A								0.00	0	1,120,000,000	
NBK18/ On 01/06/2020 Spot Bond			8.94000	104.28111	8.94000	104.25620		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			9.44500	104.41004	9.44500	104.38371		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			9.77000	107.35303	9.77000	107.32506		0.00	0	0	
Total NBK20A SPOT								0.00	0	0	
Total For NBK20A								0.00	0	0	
NBK20I On 25/06/2021 Spot Bond					0.00000	98.81009		0.00	0	0	
Total NBK20B 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 NBK20B										0.00	0	0
NBK21, On 21/07/2022 Spot Bond			11.07000	100.00791	11.07000	99.97863				0.00	0	0
Total NBK21A SPOT										0.00	0	0
Total For NBK21A										0.00	0	0
NBK21, On 10/11/2017 Spot Bond					0.00000	101.62575				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			9.67500	105.75444	9.67500	105.72729				0.00	0	0
Total NBK22A SPOT										0.00	0	0
Total For NBK22A										0.00	0	0
NBK22, On 12/02/2018 Spot Bond					0.00000	101.65567				0.00	0	200,000,000
Total NBK22B SPOT										0.00	0	200,000,000
Total For NBK22B										0.00	0	200,000,000
NBK23, On 19/11/2025 Spot Bond			9.92000	108.63892	9.92000	108.61034				0.00	0	0
Total NBK23A SPOT										0.00	0	0
Total For NBK23A										0.00	0	0
NBK23, On 12/02/2020 Spot Bond					0.00000	101.65595				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			10.02000	110.28162	10.02000	110.25233				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
NBK24, On 11/02/2022 Spot Bond					0.00000	101.63982				0.00	0	0
Total NBK24B SPOT										0.00	0	0
Total For NBK24B										0.00	0	0
NBK25, On 17/02/2023 Spot Bond			9.57500	9.57500	9.57500	106.24456				0.00	0	0
Total NBK25A SPOT										0.00	0	0
Total For NBK25A										0.00	0	0
NBK25, On 12/02/2025 Spot Bond					0.00000	101.59749				0.00	0	0
Total NBK25B SPOT										0.00	0	0
Total For NBK25B										0.00	0	0
NBK26, On 10/05/2023 Spot Bond			100.00000	16.28148	100.00000	16.24564				0.00	0	0
Total NBK26A SPOT										0.00	0	0
Total For NBK26A										0.00	0	0
NBK26, On 22/04/2026 Spot Bond					0.00000	100.60365				0.00	0	0
Total NBK26B 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 NBK26B									0.00	0	0
NBK27, On 10/05/2026 Spot Bond			9.97000	111.61275	9.97000	111.58324			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	101.20277			0.00	0	100,000,000
Total NBK27B SPOT									0.00	0	100,000,000
Total For NBK27B									0.00	0	100,000,000
NBK28, On 02/08/2023 Spot Bond			9.58500	103.97457	9.58500	103.94811			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	101.40544			0.00	0	0
Total NBK28B SPOT									0.00	0	0
Total For NBK28B									0.00	0	0
NBK29, On 31/07/2026 Spot Bond			9.92000	105.62777	9.92000	105.59998			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	101.83493			0.00	0	570,000,000
Total NBK29B SPOT									0.00	0	570,000,000
Total For NBK29B									0.00	0	570,000,000
NBK30, On 20/02/2024 Spot Bond			9.37500	102.62370	9.37500	102.59815			0.00	0	0
Total NBK30A SPOT									0.00	0	0
Total For NBK30A									0.00	0	0
NBK30I On 18/02/2021 Spot Bond					0.00000	101.51783			0.00	0	0
Total NBK30B SPOT									0.00	0	0
Total For NBK30B									0.00	0	0
NBK31I On 17/02/2023 Spot Bond					0.00000	101.55499			0.00	0	0
Total NBK31B SPOT									0.00	0	0
Total For NBK31B									0.00	0	0
NBK32I On 26/02/2019 Spot Bond					0.00000	101.22562			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	101.82516			0.00	0	0
Total NBK33B SPOT									0.00	0	0
Total For NBK33B									0.00	0	0
NBK34I On 10/05/2021 Spot Bond					0.00000	103.02368			0.00	0	0
Total NBK34B 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 NBK34B										0.00	0	0
NBK35I On 10/05/2023 Spot Bond					0.00000	101.74911				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	101.79659				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	102.14936				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	101.89430				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	107.01955	8.04500	106.99624			10,780,300,000,000.00	1,340,000,000	335,000,000	
Total NBK3A SPOT									10,780,300,000,000.00	1,340,000,000	335,000,000	
Total For NBK3A									10,780,300,000,000.00	1,340,000,000	335,000,000	
NBK3A On 09/09/2019 Spot Bond			100.00000	31.67261	100.00000	31.60174			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			11.19500	11.19500	11.19500	47.45335			0.00	0	0	
Total NBK4 SPOT									0.00	0	0	
Total For NBK4									0.00	0	0	
NBK40I On 31/07/2026 Spot Bond					0.00000	102.04184			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	101.44811			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	101.51332			0.00	0	0	
Total NBK42B SPOT									0.00	0	0	
Total For NBK42B									0.00	0	0	
NBK43I On 20/02/2024 Spot Bond					0.00000	101.44537			0.00	0	0	
Total NBK43B SPOT									0.00	0	0	
Total For NBK43B									0.00	0	0	
NBK7B On 19/04/2020 Spot Bond					0.00000	99.99983			0.00	0	0	
Total NBK7B 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 NBK7B										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.71617				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			10.36500	102.22295	10.36500	102.19442				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	100.71226				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			10.40000	101.26495	10.40000	101.23659				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	100.71617				0.00	0	0
Total NCLN87 SPOT										0.00	0	0
Total For NCLN87										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.72232				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	100.73014				0.00	0	0
Total NCLN91 SPOT										0.00	0	0
Total For NCLN91										0.00	0	0
NCLN9 On 02/03/2018 Spot Bond					0.00000	101.07977				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	100.23099				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	100.63718				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	100.23193				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	102.87028				0.00	6,800,000,000	1,700,000,000
Total NED13 SPOT										0.00	6,800,000,000	1,700,000,000
Total For NED13										0.00	6,800,000,000	1,700,000,000
NED14 On 29/11/2018 Spot Bond					0.00000	102.00974				0.00	0	0
Total NED14 SPOT										0.00	0	0
Total For NED14										0.00	0	0
NED15 On 08/04/2019 Spot Bond			8.93500	8.93500	8.93500	102.40880				0.00	0	0
Total NED15 SPOT										0.00	0	0
Total For NED15										0.00	0	0
NED16 On 08/04/2019 Spot Bond					0.00000	101.00683				0.00	3,200,000,000	1,600,000,000
Total NED16 SPOT										0.00	3,200,000,000	1,600,000,000
Total For NED16										0.00	3,200,000,000	1,600,000,000
NED17 On 14/10/2019 Spot Bond					0.00000	100.02280				0.00	0	0
Total NED17 SPOT										0.00	0	0
Total For NED17										0.00	0	0
NED18 On 16/01/2020 Spot Bond					0.00000	100.02243				0.00	0	0
Total NED18 SPOT										0.00	0	0
Total For NED18										0.00	0	0
NED19 On 01/07/2020 Spot Bond					0.00000	103.20714				0.00	0	0
Total NED19 SPOT										0.00	0	0
Total For NED19										0.00	0	0
NED20 On 01/07/2020 Spot Bond			10.51000	105.16297	10.51000	105.13370			2,102,000,000,000.00		200,000,000	3,190,000,000

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 NED20 SPOT									2,102,000,000,000.00	200,000,000	3,190,000,000
Total For NED20									2,102,000,000,000.00	200,000,000	3,190,000,000
NEDT1 On 21/05/2021 Spot Bond					0.00000	104.39439			0.00	0	0
Total NEDT1A SPOT									0.00	0	0
Total For NEDT1A									0.00	0	0
NEDT1 On 26/11/2021 Spot Bond					0.00000	101.90165			0.00	0	0
Total NEDT1B SPOT									0.00	0	0
Total For NEDT1B									0.00	0	0
NGL01 On 22/09/2021 Spot Bond					0.00000	104.03110			0.00	0	0
Total NGL01 SPOT									0.00	0	0
Total For NGL01									0.00	0	0
NGL02 On 15/03/2022 Spot Bond					0.00000	101.81960			0.00	100,000,000	50,000,000
Total NGL02 SPOT									0.00	100,000,000	50,000,000
Total For NGL02									0.00	100,000,000	50,000,000
NGL03 On 26/05/2022 Spot Bond					0.00000	101.55013			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	100.58397			0.00	0	0
Total NGLT1A SPOT									0.00	0	0
Total For NGLT1A									0.00	0	0
NHM00 On 25/11/2020 Spot Bond			10.00000	112.42500	10.00000	112.39600			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	105.88194	13.50000	105.84436			0.00	0	0
Total NHM002 SPOT									0.00	0	0
Total For NHM002									0.00	0	0
NHM00 On 09/06/2019 Spot Bond					0.00000	101.12372			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			3.24000	3.24000	3.24000	122.74926			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			3.63000	3.63000	3.63000	119.61206			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	164.96057				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	160.48594	4.04000	160.45323				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			3.97000	79.50009	3.97000	101.81619				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			8.36000	104.60853	8.36000	104.58525				0.00	0	0
Total NMP20N SPOT										0.00	0	0
Total For NMP20N										0.00	0	0
NQ1A1 On 22/05/2020 Spot Bond			8.99000	8.99000	8.99000	104.94650				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	101.29785				0.00	0	0
Total NQ1A17 SPOT										0.00	0	0
Total For NQ1A17										0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond					0.00000	101.29237				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	101.36118				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	101.30136				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	101.38801				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	101.42574				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	101.30136				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NQ1A26 SPOT										0.00	0	0
Total For NQ1A26										0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			9.19000	9.19000	9.19000	104.96889				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	101.36141				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	101.42268				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	101.33291				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			9.39000	9.39000	9.39000	104.99130				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	101.34868				0.00	0	0
Total NQ1C15 SPOT										0.00	0	0
Total For NQ1C15										0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond					0.00000	101.49043				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	101.38505				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	101.64788				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	101.38022				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	101.56112				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	108.93743	8.21500	108.91347				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NRA018 SPOT										0.00	0	0
Total For NRA018										0.00	0	0
NRA02: On 31/10/2022 Spot Bond			9.24500	117.62438	9.24500	117.59550				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	178.07855	3.56000	178.04466				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			11.12000	111.83268	11.12000	111.79962				0.00	0	5,590,000,000
Total NRA028 SPOT										0.00	0	5,590,000,000
Total For NRA028										0.00	0	5,590,000,000
NRA02: On 30/11/2028 Spot Bond			100.00000	16.79006	100.00000	16.75290				0.00	0	0
Total NRA028/R186 SPOT										0.00	0	0
Total For NRA028/R186										0.00	0	0
NTC16 On 22/03/2018 Spot Bond					0.00000	101.05629				0.00	0	0
Total NTC16 SPOT										0.00	0	0
Total For NTC16										0.00	0	0
NTC18 On 27/02/2019 Spot Bond					0.00000	101.61509				0.00	0	0
Total NTC18 SPOT										0.00	0	0
Total For NTC18										0.00	0	0
NTC19 On 27/07/2020 Spot Bond					0.00000	99.81527				0.00	0	0
Total NTC19 SPOT										0.00	0	0
Total For NTC19										0.00	0	0
NTC20 On 27/07/2020 Spot Bond					0.00000	100.18833				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	100.55573				0.00	0	0
Total NTC21 SPOT										0.00	0	0
Total For NTC21										0.00	0	0
OML02 On 27/11/2019 Spot Bond					0.00000	101.83594				0.00	94,000,000	94,000,000
Total OML02 SPOT										0.00	94,000,000	94,000,000
Total For OML02										0.00	94,000,000	94,000,000
OML03 On 27/11/2019 Spot Bond			9.51000	103.17817	9.51000	103.15212				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	100.87282				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total OML04 SPOT									0.00	0	0
Total For OML04									0.00	0	0
OML05 On 19/03/2020 Spot Bond			9.77500	9.77500	9.77500	100.76121			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			10.51500	100.19027	10.51500	100.16191			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			11.52000	98.14965	11.52000	98.11929			0.00	0	1,110,000,000
Total OML07 SPOT									0.00	0	1,110,000,000
Total For OML07									0.00	0	1,110,000,000
OML08 On 14/09/2020 Spot Bond					0.00000	101.66509			0.00	0	500,000,000
Total OML08 SPOT									0.00	0	500,000,000
Total For OML08									0.00	0	500,000,000
OML09 On 14/09/2022 Spot Bond			10.50500	102.54532	10.50500	102.51632		1,470,700,000,000.00		140,000,000	1,140,000,000
Total OML09 SPOT								1,470,700,000,000.00		140,000,000	1,140,000,000
Total For OML09								1,470,700,000,000.00		140,000,000	1,140,000,000
OML10 On 14/09/2025 Spot Bond			11.52000	100.23696	11.52000	100.20596			0.00	0	870,000,000
Total OML10 SPOT									0.00	0	870,000,000
Total For OML10									0.00	0	870,000,000
PMM12 On 25/11/2020 Spot Bond			10.00000	112.42500	10.00000	112.39600			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	100.90014			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	101.60902			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	101.75436			0.00	0	0
Total PMM36 SPOT									0.00	0	0
Total For PMM36									0.00	0	0
PMM37 On 27/11/2017 Spot Bond					0.00000	101.13975			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	100.91484			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total PMM38 SPOT										0.00	0	0
Total For PMM38										0.00	0	0
PMM39 On 04/09/2018 Spot Bond					0.00000	101.04487				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	100.97694				0.00	0	279,000,000
Total PMM40 SPOT										0.00	0	279,000,000
Total For PMM40										0.00	0	279,000,000
PPC001 On 31/12/2018 Spot Bond					0.00000	97.68941				0.00	0	0
Total PPC002 SPOT										0.00	0	0
Total For PPC002										0.00	0	0
PPC001 On 31/10/2019 Spot Bond					0.00000	99.11646				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	101.98379				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	101.99136				0.00	0	0
Total PRE1B1 SPOT										0.00	0	0
Total For PRE1B1										0.00	0	0
PRE1C On 27/01/2018 Spot Bond					0.00000	102.18874				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	102.23464				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	101.32507				0.00	0	0
Total PRE2A1 SPOT										0.00	0	0
Total For PRE2A1										0.00	0	0
PRE2A On 20/02/2022 Spot Bond					0.00000	101.38921				0.00	0	0
Total PRE2A2 SPOT										0.00	0	0
Total For PRE2A2										0.00	0	0
PRE2A On 20/02/2022 Spot Bond					0.00000	101.44531				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	101.55746				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total PRE2B1 SPOT									0.00	0	0
Total For PRE2B1									0.00	0	0
PRE2C On 20/02/2022 Spot Bond					0.00000	101.57347			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	101.58948			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			8.73000	114.45947	8.62000	115.17016		598,657,998,849,000.00	1,535,928,751,300	2,471,587,106,000	
Total R186 SPOT								18,657,998,849,000.00	535,928,751,300	471,587,106,000	
Total For R186								18,657,998,849,000.00	535,928,751,300	471,587,106,000	
R197 On 07/12/2023 Spot Bond			2.36000	300.07402	2.36000	300.02659		94,789,232,912,000.00	40,164,929,200	20,267,400,000	
Total R197 SPOT								14,789,232,912,000.00	40,164,929,200	20,267,400,000	
Total For R197								14,789,232,912,000.00	40,164,929,200	20,267,400,000	
R202 On 07/12/2033 Spot Bond			2.50000	241.29948	2.48000	241.86235		579,708,823,000,000.00	231,883,529,200	217,224,848,400	
Total R202 SPOT								9,708,823,000,000.00	231,883,529,200	217,224,848,400	
Total For R202								9,708,823,000,000.00	231,883,529,200	217,224,848,400	
R2023 On 28/02/2023 Spot Bond			8.03000	99.85449	7.93500	100.23852		027,579,362,196,000.00	1,248,764,553,200	675,253,908,800	
Total R2023 SPOT								27,579,362,196,000.00	248,764,553,200	575,253,908,800	
Total For R2023								27,579,362,196,000.00	248,764,553,200	575,253,908,800	
R2030 On 31/01/2030 Spot Bond			9.22000	92.88094	9.22000	92.85819		026,931,100,640,000.00	1,195,979,512,000	612,642,222,500	
Total R2030 SPOT								26,931,100,640,000.00	195,979,512,000	512,642,222,500	
Total For R2030								26,931,100,640,000.00	195,979,512,000	512,642,222,500	
R2032 On 31/03/2032 Spot Bond			9.43500	91.20045	9.43500	91.17736		944,405,014,072,000.00	948,002,651,200	639,454,695,000	
Total R2032 SPOT								14,405,014,072,000.00	948,002,651,200	639,454,695,000	
Total For R2032								14,405,014,072,000.00	948,002,651,200	639,454,695,000	
R2035 On 28/02/2035 Spot Bond			9.62000	94.97616	9.62000	94.95152		581,814,278,688,000.00	788,130,382,400	420,727,000,000	
Total R2035 SPOT								11,814,278,688,000.00	788,130,382,400	420,727,000,000	
Total For R2035								11,814,278,688,000.00	788,130,382,400	420,727,000,000	
R2037 On 31/01/2037 Spot Bond			9.72500	91.26868	9.72500	91.24513		787,758,648,875,000.00	1,109,281,095,000	806,072,429,400	
Total R2037 SPOT								17,758,648,875,000.00	109,281,095,000	306,072,429,400	
Total For R2037								17,758,648,875,000.00	109,281,095,000	306,072,429,400	
R204 On 21/12/2018 Spot Bond			7.13000	103.58889	7.03500	103.67513		457,726,986,045,000.00	484,954,696,500	256,727,691,500	
Total R204 SPOT								17,726,986,045,000.00	484,954,696,500	256,727,691,500	
Total For R204								17,726,986,045,000.00	484,954,696,500	256,727,691,500	
R2040 On 31/01/2040 Spot Bond			9.80500	94.71742	9.80500	94.69279		790,761,764,337,000.00	1,304,514,203,400	601,892,266,100	

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 R2040 SPOT									10,761,764,337,000.00	304,514,203,400	501,892,266,100
Total For R2040									10,761,764,337,000.00	304,514,203,400	501,892,266,100
R2044 On 31/01/2044 Spot Bond			9.84000	91.71026	9.84000	91.68633			405,970,432,736,000.00	1,057,517,320,400	776,844,750,700
Total R2044 SPOT									15,970,432,736,000.00	057,517,320,400	776,844,750,700
Total For R2044									15,970,432,736,000.00	057,517,320,400	776,844,750,700
R2048 On 28/02/2048 Spot Bond			9.78500	91.19203	9.78500	91.16797			257,486,393,794,000.00	1,457,075,768,400	1,461,017,947,149
Total R2048 SPOT									17,486,393,794,000.00	457,075,768,400	461,017,947,149
Total For R2048									17,486,393,794,000.00	457,075,768,400	461,017,947,149
R207 On 15/01/2020 Spot Bond			7.40500	101.58043	7.31000	101.75317			598,839,206,813,500.00	1,701,396,246,700	693,616,018,100
Total R207 SPOT									18,839,206,813,500.00	701,396,246,700	593,616,018,100
Total For R207									18,839,206,813,500.00	701,396,246,700	593,616,018,100
R208 On 31/03/2021 Spot Bond			7.64000	97.71294	7.54500	97.97201			682,174,992,100,000.00	481,960,077,500	435,743,896,300
Total R208 SPOT									12,174,992,100,000.00	481,960,077,500	435,743,896,300
Total For R208									12,174,992,100,000.00	481,960,077,500	435,743,896,300
R209 On 31/03/2036 Spot Bond			9.69000	71.03336	9.57500	71.77835			417,556,207,296,000.00	2,210,274,118,400	1,394,457,665,000
Total R209 SPOT									17,556,207,296,000.00	210,274,118,400	394,457,665,000
Total For R209									17,556,207,296,000.00	210,274,118,400	394,457,665,000
R210 On 31/03/2028 Spot Bond			2.48000	184.69603	2.48000	184.66618			259,547,610,608,000.00	104,656,294,600	73,084,920,400
Total R210 SPOT									19,547,610,608,000.00	104,656,294,600	73,084,920,400
Total For R210									19,547,610,608,000.00	104,656,294,600	73,084,920,400
R212 On 31/01/2022 Spot Bond			2.37000	150.30236	2.33000	150.51936			824,611,729,008,000.00	347,937,438,400	220,886,200,000
Total R212 SPOT									24,611,729,008,000.00	347,937,438,400	220,886,200,000
Total For R212									24,611,729,008,000.00	347,937,438,400	220,886,200,000
R213 On 28/02/2031 Spot Bond			9.42000	82.77019	9.30500	83.50642			638,620,109,013,200.00	810,893,854,460	450,026,640,660
Total R213 SPOT									18,620,109,013,200.00	810,893,854,460	450,026,640,660
Total For R213									18,620,109,013,200.00	810,893,854,460	450,026,640,660
R214 On 28/02/2041 Spot Bond			9.72000	71.36247	9.72000	71.34376			286,661,544,332,000.00	1,366,940,488,100	1,120,650,044,700
Total R214 SPOT									16,661,544,332,000.00	366,940,488,100	120,650,044,700
Total For R214									16,661,544,332,000.00	366,940,488,100	120,650,044,700
RCG01 On 24/10/2019 Spot Bond					0.00000	100.07089			0.00	0	247,000,000
Total RCG01B SPOT									0.00	0	247,000,000
Total For RCG01B									0.00	0	247,000,000
RCG01 On 24/10/2017 Spot Bond					0.00000	99.89639			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	100.59606			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RCSB05 SPOT										0.00	0	0
Total For RCSB05										0.00	0	0
RCSB0 On 10/12/2017 Spot Bond					0.00000	101.10241				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
RDF02I 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
RDF03I 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
RDF04I 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
RDF05I On 04/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF05U SPOT										0.00	0	0
Total For RDF05U										0.00	0	0
RDF06I On 28/08/2022 Spot Bond			100.00000	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	100.91363				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	101.33165				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	102.35602				0.00	0	0
Total RDFB05 SPOT										0.00	0	0
Total For RDFB05										0.00	0	0
RDFB0 On 22/03/2019 Spot Bond					0.00000	101.55594				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.84512				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	100.49349				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	101.11008				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	100.60375				0.00	0	231,000,000
Total RDFB10 SPOT										0.00	0	231,000,000
Total For RDFB10										0.00	0	231,000,000
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.52875				0.00	0	0
Total RDFB11 SPOT										0.00	0	0
Total For RDFB11										0.00	0	0
RDFC3 On 04/06/2018 Spot Bond					0.00000	101.00633				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	99.83359				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	100.57432				0.00	0	0
Total RDFC40 SPOT										0.00	0	0
Total For RDFC40										0.00	0	0
RDFC4 On 05/10/2018 Spot Bond					0.00000	100.30348				0.00	0	0
Total RDFC41 SPOT										0.00	0	0
Total For RDFC41										0.00	0	0
REB01 On 21/05/2018 Spot Bond					0.00000	101.51034				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	101.47778				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total REB02 SPOT										0.00	0	0
Total For REB02										0.00	0	0
REBC0 On 17/11/2017 Spot Bond					0.00000	101.39323				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	100.43633				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	100.46053				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	100.55567				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	100.45434				0.00	0	0
Total RED204 SPOT										0.00	0	0
Total For RED204										0.00	0	0
RED20 On 05/07/2020 Spot Bond					0.00000	100.76185				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	100.98731				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	101.68175				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RES15 SPOT										0.00	0	0
Total For RES15										0.00	0	0
RES18 On 05/02/2018 Spot Bond					0.00000	101.76533				0.00	0	0
Total RES18 SPOT										0.00	0	0
Total For RES18										0.00	0	0
RES30 On 07/03/2021 Spot Bond					0.00000	101.02548				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	99.98094				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	102.39962				0.00	9,760,000,000	4,880,000,000
Total RES34 SPOT										0.00	9,760,000,000	4,880,000,000
Total For RES34										0.00	9,760,000,000	4,880,000,000
RES35 On 25/08/2021 Spot Bond					0.00000	101.36215				0.00	0	0
Total RES35 SPOT										0.00	0	0
Total For RES35										0.00	0	0
RES36 On 21/10/2019 Spot Bond					0.00000	99.90888				0.00	0	0
Total RES36 SPOT										0.00	0	0
Total For RES36										0.00	0	0
RES38 On 01/08/2020 Spot Bond					0.00000	101.93062				0.00	0	0
Total RES38 SPOT										0.00	0	0
Total For RES38										0.00	0	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
RES40 On 13/10/2022 Spot Bond					0.00000	100.13802				0.00	0	0
Total RES40 SPOT										0.00	0	0
Total For RES40										0.00	0	0
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RMBI06 SPOT										0.00	0	0
Total For RMBI06										0.00	0	0
RP014 On 27/09/2019 Spot Bond					0.00000	81.90742				0.00	0	0
Total RP014 SPOT										0.00	0	0
Total For RP014										0.00	0	0
RPP011 On 31/08/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total RPP01U SPOT									0.00	0	0
Total For RPP01U									0.00	0	0
RPP08I On 30/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RPP08U SPOT									0.00	0	0
Total For RPP08U									0.00	0	0
RPS00 On 16/11/2022 Spot Bond					0.00000	107.57445			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	49.46960			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			9.06500	102.63841	9.06500	102.61355			0.00	0	0
Total RW21 SPOT									0.00	0	0
Total For RW21									0.00	0	0
RW23 On 10/12/2023 Spot Bond			9.61500	102.92882	9.61500	102.90242		8,845,800,000,000.00	920,000,000	330,000,000	
Total RW23 SPOT								8,845,800,000,000.00	920,000,000	330,000,000	
Total For RW23								8,845,800,000,000.00	920,000,000	330,000,000	
RW28 On 10/12/2028 Spot Bond			11.00500	98.85520	11.00500	98.82627		0.00	0	0	
Total RW28 SPOT								0.00	0	0	
Total For RW28								0.00	0	0	
S1328L On 02/11/2017 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total S1328U SPOT								0.00	0	0	
Total For S1328U								0.00	0	0	
SBK12 On 25/11/2020 Spot Bond			10.00000	112.42500	10.00000	112.39600		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	103.98170		184,205,000,000,000.00	26,600,000,000	13,300,000,000	
Total SBK14 SPOT								184,205,000,000,000.00	26,600,000,000	13,300,000,000	
Total For SBK14								184,205,000,000,000.00	26,600,000,000	13,300,000,000	
SBK16 On 15/03/2018 Spot Bond					0.00000	100.98003		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	102.44872		0.00	0	0	
Total SBK17 SPOT								0.00	0	0	
Total For SBK17								0.00	0	0	
SBK18 On 24/10/2020 Spot Bond					0.00000	99.09882		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBK18 SPOT										0.00	0	0
Total For SBK18										0.00	0	0
SBK19 On 24/10/2019 Spot Bond					0.00000	99.88017				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	102.63888				0.00	0	40,000,000
Total SBK20 SPOT										0.00	0	40,000,000
Total For SBK20										0.00	0	40,000,000
SBK21 On 28/01/2020 Spot Bond					0.00000	100.51030				0.00	800,000,000	800,000,000
Total SBK21 SPOT										0.00	800,000,000	800,000,000
Total For SBK21										0.00	800,000,000	800,000,000
SBK22 On 28/05/2020 Spot Bond					0.00000	102.99586				0.00	0	0
Total SBK22 SPOT										0.00	0	0
Total For SBK22										0.00	0	0
SBK23 On 28/05/2022 Spot Bond			10.76500	107.35822	10.76500	107.32764				0.00	0	1,910,000,000
Total SBK23 SPOT										0.00	0	1,910,000,000
Total For SBK23										0.00	0	1,910,000,000
SBK24 On 19/10/2020 Spot Bond					0.00000	101.28427				0.00	100,000,000	50,000,000
Total SBK24 SPOT										0.00	100,000,000	50,000,000
Total For SBK24										0.00	100,000,000	50,000,000
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	103.96996				0.00	0	350,000,000
Total SBK25 SPOT										0.00	0	350,000,000
Total For SBK25										0.00	0	350,000,000
SBK26 On 25/04/2021 Spot Bond			10.64500	104.44169	10.64500	104.41210				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			8.03500	100.39856	8.03500	100.37726				0.00	0	2,760,000,000
Total SBK9 SPOT										0.00	0	2,760,000,000
Total For SBK9										0.00	0	2,760,000,000
SBS16 On 22/09/2018 Spot Bond					0.00000	101.14526				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	101.65131				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBS18 SPOT									0.00	0	0
Total For SBS18									0.00	0	0
SBS19 On 23/06/2021 Spot Bond			8.42500	108.73522	8.42500	108.71071			12,637,500,000,000.00	1,500,000,000	1,500,000,000
Total SBS19 SPOT									12,637,500,000,000.00	1,500,000,000	1,500,000,000
Total For SBS19									12,637,500,000,000.00	1,500,000,000	1,500,000,000
SBS20 On 15/05/2026 Spot Bond			9.62000	106.77254	9.62000	106.74529			0.00	0	0
Total SBS20 SPOT									0.00	0	0
Total For SBS20									0.00	0	0
SBS21 On 15/05/2026 Spot Bond					0.00000	103.65787			0.00	0	0
Total SBS21 SPOT									0.00	0	0
Total For SBS21									0.00	0	0
SBS24 On 24/05/2019 Spot Bond					0.00000	102.31400			0.00	800,000,000	400,000,000
Total SBS24 SPOT									0.00	800,000,000	400,000,000
Total For SBS24									0.00	800,000,000	400,000,000
SBS25 On 24/05/2019 Spot Bond			7.91500	104.98324	7.91500	104.96110			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			9.18500	106.11734	9.18500	106.09145			18,645,550,000,000.00	2,030,000,000	595,000,000
Total SBS27 SPOT									18,645,550,000,000.00	2,030,000,000	595,000,000
Total For SBS27									18,645,550,000,000.00	2,030,000,000	595,000,000
SBS29 On 12/06/2019 Spot Bond			7.95500	104.18174	7.95500	104.15953			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			9.78500	94.20858	9.78500	94.18413			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	100.83482			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			9.83500	103.14431	9.83500	103.11726			1,626,709,000,000.00	165,400,000	127,700,000
Total SBS31 SPOT									1,626,709,000,000.00	165,400,000	127,700,000
Total For SBS31									1,626,709,000,000.00	165,400,000	127,700,000
SBS33 On 19/09/2019 Spot Bond					0.00000	100.68445			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			9.91500	101.75790	9.91500	101.73070			0.00	0	1,450,000,000

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 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	101.97370			0.00	0	250,000,000
Total SBS35 SPOT									0.00	0	250,000,000
Total For SBS35									0.00	0	250,000,000
SBS36 On 29/01/2020 Spot Bond					0.00000	102.27912			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			8.07000	101.58533	8.07000	101.56349			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			9.41500	100.34008	9.41500	100.31501			0.00	0	0
Total SBS38 SPOT									0.00	0	0
Total For SBS38									0.00	0	0
SBS39 On 29/01/2030 Spot Bond			10.36000	97.70158	10.36000	97.67476			0.00	0	1,000,000,000
Total SBS39 SPOT									0.00	0	1,000,000,000
Total For SBS39									0.00	0	1,000,000,000
SBS4 On 16/11/2021 Spot Bond			8.67500	103.40472	8.67500	103.38086		32,965,000,000,000.00		3,800,000,000	1,530,000,000
Total SBS4 SPOT								12,965,000,000,000.00	3,800,000,000	1,530,000,000	
Total For SBS4								12,965,000,000,000.00	3,800,000,000	1,530,000,000	
SBS40 On 12/11/2020 Spot Bond					0.00000	102.57929			0.00	0	1,500,000,000
Total SBS40 SPOT									0.00	0	1,500,000,000
Total For SBS40									0.00	0	1,500,000,000
SBS41 On 12/11/2022 Spot Bond			8.85500	108.86567	8.85500	108.84003			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			9.47500	111.10791	9.47500	111.07996			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			9.80000	111.15332	9.80000	111.12442			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	101.83070			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	102.45724			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBS45 SPOT									0.00	0	0
Total For SBS45									0.00	0	0
SBS46 On 15/02/2023 Spot Bond			8.87000	109.30528	8.87000	109.27951			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	102.46293			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	101.63906			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	101.90200			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			9.03500	103.51931	9.03500	103.49446			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			9.66000	9.66000	9.66000	102.62905			0.00	0	0
Total SBS51 SPOT									0.00	0	0
Total For SBS51									0.00	0	0
SBS52 On 29/01/2030 Spot Bond					0.00000	99.66826			0.00	0	0
Total SBS52 SPOT									0.00	0	0
Total For SBS52									0.00	0	0
SBS53 On 03/05/2027 Spot Bond					0.00000	102.70192			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	100.85981			0.00	0	510,000,000
Total SBS54 SPOT									0.00	0	510,000,000
Total For SBS54									0.00	0	510,000,000
SBS55 On 12/06/2022 Spot Bond					0.00000	101.34847			0.00	0	0
Total SBS55 SPOT									0.00	0	0
Total For SBS55									0.00	0	0
SBS56 On 12/06/2022 Spot Bond			8.76000	8.76000	8.76000	103.84732		39,560,160,000,000.00	4,516,000,000	2,258,000,000	
Total SBS56 SPOT								39,560,160,000,000.00	4,516,000,000	2,258,000,000	
Total For SBS56								39,560,160,000,000.00	4,516,000,000	2,258,000,000	
SBS57 On 12/06/2024 Spot Bond					0.00000	101.10092			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBS57 SPOT									0.00	0	0
Total For SBS57									0.00	0	0
SBS58 On 12/06/2027 Spot Bond					0.00000	101.68339			0.00	0	0
Total SBS58 SPOT									0.00	0	0
Total For SBS58									0.00	0	0
SBS59 On 09/10/2020 Spot Bond					0.00000	100.21879			0.00	0	0
Total SBS59 SPOT									0.00	0	0
Total For SBS59									0.00	0	0
SBSI11 On 07/12/2023 Spot Bond			3.41000	284.17021	3.41000	284.11727		112,530,000,000.00	33,000,000	11,000,000	
Total SBSI11 SPOT								112,530,000,000.00	33,000,000	11,000,000	
Total For SBSI11								112,530,000,000.00	33,000,000	11,000,000	
SBSI14 On 07/12/2033 Spot Bond			4.03000	4.03000	4.03000	200.17324		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	100.68892		0.00	0	0	
Total SBT101 SPOT								0.00	0	0	
Total For SBT101								0.00	0	0	
SBT102 On 30/09/2022 Spot Bond					0.00000	100.95529		0.00	0	0	
Total SBT102 SPOT								0.00	0	0	
Total For SBT102								0.00	0	0	
SF2A2L On 11/02/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total SF2A2U SPOT								0.00	0	0	
Total For SF2A2U								0.00	0	0	
SF2BU On 11/02/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total SF2BU SPOT								0.00	0	0	
Total For SF2BU								0.00	0	0	
SF2CU On 11/02/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total SF2CU SPOT								0.00	0	0	
Total For SF2CU								0.00	0	0	
SF2DU On 11/02/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total SF2DU SPOT								0.00	0	0	
Total For SF2DU								0.00	0	0	
SGI004 On 20/01/2021 Spot Bond					0.00000	100.30398		0.00	0	0	
Total SGI004 SPOT								0.00	0	0	
Total For SGI004								0.00	0	0	
SGI005 On 10/07/2021 Spot Bond					0.00000	100.30411		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SGI005 SPOT										0.00	0	0
Total For SGI005										0.00	0	0
SGI006 On 11/07/2022 Spot Bond					0.00000	100.24870				0.00	0	0
Total SGI006 SPOT										0.00	0	0
Total For SGI006										0.00	0	0
SHI02 On 01/10/2021 Spot Bond					0.00000	82.63494				0.00	0	0
Total SHI02 SPOT										0.00	0	0
Total For SHI02										0.00	0	0
SHS06 On 12/12/2017 Spot Bond					0.00000	101.07421				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	112.42500	10.00000	112.39600				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	101.84736				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	100.47477				0.00	0	1,100,000,000
Total SHS23 SPOT										0.00	0	1,100,000,000
Total For SHS23										0.00	0	1,100,000,000
SHS24 On 29/06/2020 Spot Bond					0.00000	100.49081				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			9.44500	103.90459	9.44500	103.87840				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	100.49081				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	100.37584				0.00	0	0
Total SHS28 SPOT										0.00	0	0
Total For SHS28										0.00	0	0
SHS29L 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	100.33461				0.00	0	360,000,000

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 SHS30 SPOT										0.00	0	360,000,000
Total For SHS30										0.00	0	360,000,000
SHS31 On 05/10/2022 Spot Bond					0.00000	100.46111				0.00	0	0
Total SHS31 SPOT										0.00	0	0
Total For SHS31										0.00	0	0
SHS32 On 10/07/2020 Spot Bond					0.00000	100.21562				0.00	0	0
Total SHS32 SPOT										0.00	0	0
Total For SHS32										0.00	0	0
SHS33 On 10/10/2022 Spot Bond					0.00000	100.22037				0.00	0	0
Total SHS33 SPOT										0.00	0	0
Total For SHS33										0.00	0	0
SLI3 On 15/08/2018 Spot Bond			8.17000	101.95292	8.17000	101.93075				0.00	0	3,900,000,000
Total SLI3 SPOT										0.00	0	3,900,000,000
Total For SLI3										0.00	0	3,900,000,000
SLI4 On 15/08/2021 Spot Bond					0.00000	101.98091				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	101.57767				0.00	0	0
Total SLRA1 SPOT										0.00	0	0
Total For SLRA1										0.00	0	0
SLRA2 On 15/08/2021 Spot Bond					0.00000	101.62170				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	101.64844				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	101.66590				0.00	2,800,000,000	2,800,000,000
Total SLRB2 SPOT										0.00	2,800,000,000	2,800,000,000
Total For SLRB2										0.00	2,800,000,000	2,800,000,000
SLRC1 On 15/08/2019 Spot Bond					0.00000	101.79169				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	101.82847				0.00	0	0
Total SLRC2 SPOT										0.00	0	0
Total For SLRC2										0.00	0	0
SNT02 On 12/04/2021 Spot Bond					0.00000	100.18067				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SNT02 SPOT										0.00	0	0
Total For SNT02										0.00	0	0
SNT03 On 12/04/2023 Spot Bond			10.53500	10.53500	10.53500	105.26554				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	100.92832				0.00	80,000,000	40,000,000
Total SNT04 SPOT										0.00	80,000,000	40,000,000
Total For SNT04										0.00	80,000,000	40,000,000
SPDA10 On 21/08/2021 Spot Bond					0.00000	102.22387				0.00	0	0
Total SPDA10 SPOT										0.00	0	0
Total For SPDA10										0.00	0	0
SPDA11 On 21/08/2020 Spot Bond					0.00000	101.39745				0.00	0	0
Total SPDA11 SPOT										0.00	0	0
Total For SPDA11										0.00	0	0
SPDA12 On 21/08/2022 Spot Bond					0.00000	101.42462				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	101.38949				0.00	0	0
Total SPDA6 SPOT										0.00	0	0
Total For SPDA6										0.00	0	0
SPDA7 On 21/08/2019 Spot Bond					0.00000	101.62982				0.00	0	0
Total SPDA7 SPOT										0.00	0	0
Total For SPDA7										0.00	0	0
SPDA8 On 21/08/2021 Spot Bond					0.00000	101.43151				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	101.41836				0.00	0	280,000,000
Total SPDA9 SPOT										0.00	0	280,000,000
Total For SPDA9										0.00	0	280,000,000
SPG002 On 09/09/2019 Spot Bond					0.00000	100.98573				0.00	0	0
Total SPG002 SPOT										0.00	0	0
Total For SPG002										0.00	0	0
SPG003 On 31/10/2019 Spot Bond					0.00000	102.05291				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	100.16699				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SSA05 SPOT									0.00	0	0
Total For SSA05									0.00	0	0
SSA06 On 16/04/2020 Spot Bond			9.24500	97.50458	9.24500	97.48038			9,245,000,000,000.00	1,000,000,000	500,000,000
Total SSA06 SPOT									9,245,000,000,000.00	1,000,000,000	500,000,000
Total For SSA06									9,245,000,000,000.00	1,000,000,000	500,000,000
SSN00 On 31/03/2021 Spot Bond			9.11500	93.50333	9.11500	93.48044			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			9.11500	93.50333	9.11500	93.48044			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			3.79500	3.79500	3.79500	118.31204			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			10.12000	105.67847	10.12000	105.64996			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			11.17500	72.32536	11.17500	72.30365			0.00	0	0
Total SSN021 SPOT									0.00	0	0
Total For SSN021									0.00	0	0
SSN02 On 21/01/2019 Spot Bond					0.00000	99.90924			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	100.01103			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	100.56803			0.00	0	0
Total SSN027 SPOT									0.00	0	0
Total For SSN027									0.00	0	0
SSN02 On 07/12/2023 Spot Bond					0.00000	101.19579			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	100.75734			0.00	0	0
Total SSN033 SPOT									0.00	0	0
Total For SSN033									0.00	0	0
SSN03 On 02/06/2020 Spot Bond					0.00000	101.12841			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN034 SPOT										0.00	0	0
Total For SSN034										0.00	0	0
SSN034 On 17/11/2020 Spot Bond					0.00000	101.57582				0.00	0	0
Total SSN035 SPOT										0.00	0	0
Total For SSN035										0.00	0	0
SSN035 On 18/12/2020 Spot Bond					0.00000	107.38958				0.00	0	0
Total SSN036 SPOT										0.00	0	0
Total For SSN036										0.00	0	0
SSN036 On 01/06/2021 Spot Bond					0.00000	101.27328				0.00	0	0
Total SSN037 SPOT										0.00	0	0
Total For SSN037										0.00	0	0
SSN037 On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	102.17818				0.00	0	0
Total SSN038 SPOT										0.00	0	0
Total For SSN038										0.00	0	0
SSN038 On 13/10/2023 Spot Bond					0.00000	100.14391				0.00	0	0
Total SSN040 SPOT										0.00	0	0
Total For SSN040										0.00	0	0
SSN040 On 13/10/2023 Spot Bond			9.33500	102.25658	9.33500	102.23095				0.00	0	0
Total SSN041 SPOT										0.00	0	0
Total For SSN041										0.00	0	0
SSN041 On 01/12/2017 Spot Bond					0.00000	95.40940				0.00	0	0
Total SSN042 SPOT										0.00	0	0
Total For SSN042										0.00	0	0
SSN042 On 31/01/2038 Spot Bond			4.10000	99.83669	4.10000	99.81631				0.00	0	0
Total SSN043 SPOT										0.00	0	0
Total For SSN043										0.00	0	0
SSN043 On 09/02/2027 Spot Bond					0.00000	101.74881				0.00	0	0
Total SSN044 SPOT										0.00	0	0
Total For SSN044										0.00	0	0
SSN044 On 14/02/2018 Spot Bond					0.00000	101.45698				0.00	0	0
Total SSN045 SPOT										0.00	0	0
Total For SSN045										0.00	0	0
SSN045 On 30/04/2027 Spot Bond					0.00000	102.10569				0.00	0	0
Total SSN046 SPOT										0.00	0	0
Total For SSN046										0.00	0	0
SSN046 On 05/04/2027 Spot Bond					0.00000	100.21386				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN047 SPOT										0.00	0	0
Total For SSN047										0.00	0	0
SSN047 On 21/06/2018 Spot Bond					0.00000	102.70082				0.00	0	0
Total SSN048 SPOT										0.00	0	0
Total For SSN048										0.00	0	0
SSN048 On 30/09/2027 Spot Bond					0.00000	100.97837				0.00	0	0
Total SSN049 SPOT										0.00	0	0
Total For SSN049										0.00	0	0
SSN049 On 08/12/2023 Spot Bond			3.39000	3.39000	3.39000	283.65483				0.00	0	0
Total SSN050 SPOT										0.00	0	0
Total For SSN050										0.00	0	0
SSN050 On 26/09/2018 Spot Bond					0.00000	100.49762				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			9.57000	97.36222	9.57000	97.33722				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	101.38147				0.00	0	0
Total T12A10 SPOT										0.00	0	0
Total For T12A10										0.00	0	0
T12A10 On 21/08/2019 Spot Bond					0.00000	101.94410				0.00	0	0
Total T12A11 SPOT										0.00	0	0
Total For T12A11										0.00	0	0
T12A11 On 21/08/2019 Spot Bond			8.96000	101.56678	8.96000	101.54259				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	101.89587				0.00	0	0
Total T13A10 SPOT										0.00	0	0
Total For T13A10										0.00	0	0
T13A10 On 21/08/2020 Spot Bond					0.00000	101.45059				0.00	0	0
Total T13A11 SPOT										0.00	0	0
Total For T13A11										0.00	0	0
T13A11 On 21/08/2020 Spot Bond			8.86000	105.53938	8.86000	105.51452				0.00	0	0
Total T13A12 SPOT										0.00	0	0
Total For T13A12										0.00	0	0
T13A12 On 21/08/2018 Spot Bond					0.00000	101.33601				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total T13A13 SPOT										0.00	0	0
Total For T13A13										0.00	0	0
T13A14 On 21/08/2018 Spot Bond					0.00000	101.56223				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	101.44741				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			8.96000	104.97330	8.96000	104.94831				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	101.41356				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	101.16755				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			8.91000	103.60575	8.91000	103.58121				0.00	0	0
Total T13A20 SPOT										0.00	0	0
Total For T13A20										0.00	0	0
T14A10 On 21/11/2019 Spot Bond					0.00000	101.40548				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	101.43739				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	103.76016	9.15000	103.73480				0.00	0	0
Total T14A12 SPOT										0.00	0	0
Total For T14A12										0.00	0	0
TFS117 On 02/09/2018 Spot Bond					0.00000	101.02465				0.00	36,040,000,000	18,020,000,000
Total TFS117 SPOT										0.00	36,040,000,000	18,020,000,000
Total For TFS117										0.00	36,040,000,000	18,020,000,000
TFS123 On 20/03/2019 Spot Bond					0.00000	100.38090				0.00	5,000,000,000	2,500,000,000
Total TFS123 SPOT										0.00	5,000,000,000	2,500,000,000
Total For TFS123										0.00	5,000,000,000	2,500,000,000
TFS135 On 06/07/2018 Spot Bond					0.00000	100.65529				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TFS135 SPOT										0.00	0	0
Total For TFS135										0.00	0	0
TFS13€ On 06/07/2020 Spot Bond					0.00000	100.29786				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS13€ On 27/05/2019 Spot Bond					0.00000	102.00948				0.00	0	0
Total TFS139 SPOT										0.00	0	0
Total For TFS139										0.00	0	0
TFS141On 28/10/2019 Spot Bond					0.00000	99.76037				0.00	0	0
Total TFS141 SPOT										0.00	0	0
Total For TFS141										0.00	0	0
TFS142 On 28/10/2021 Spot Bond					0.00000	99.75149				0.00	0	0
Total TFS142 SPOT										0.00	0	0
Total For TFS142										0.00	0	0
TFS14€ On 17/11/2017 Spot Bond					0.00000	101.37883				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	100.65675				0.00	0	0
Total TFS144 SPOT										0.00	0	0
Total For TFS144										0.00	0	0
TFS14€ On 20/03/2022 Spot Bond					0.00000	100.67699				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	99.65407				0.00	0	0
Total TFS146 SPOT										0.00	0	0
Total For TFS146										0.00	0	0
TFS147 On 12/10/2020 Spot Bond					0.00000	100.14914				0.00	0	0
Total TFS147 SPOT										0.00	0	0
Total For TFS147										0.00	0	0
TFS14€ On 12/10/2022 Spot Bond					0.00000	100.15328				0.00	0	0
Total TFS148 SPOT										0.00	0	0
Total For TFS148										0.00	0	0
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH11A1 On 18/07/2018 Spot Bond					0.00000	100.02130				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH11A1 SPOT										0.00	0	0
Total For TH11A1										0.00	0	0
TH11A2 On 18/07/2018 Spot Bond					0.00000	100.02217				0.00	0	0
Total TH11A2 SPOT										0.00	0	0
Total For TH11A2										0.00	0	0
TH11A3 On 18/07/2018 Spot Bond			8.73000	102.20664	8.73000	102.18292				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	99.91392				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	100.32284				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	101.81323				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	99.90658				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	100.15795				0.00	0	0
Total TH11A8 SPOT										0.00	0	0
Total For TH11A8										0.00	0	0
TH11B1 On 18/07/2018 Spot Bond					0.00000	100.20188				0.00	0	0
Total TH11B1 SPOT										0.00	0	0
Total For TH11B1										0.00	0	0
TH11B2 On 18/07/2018 Spot Bond					0.00000	100.02310				0.00	0	0
Total TH11B2 SPOT										0.00	0	0
Total For TH11B2										0.00	0	0
TH11B3 On 18/07/2018 Spot Bond					0.00000	100.02299				0.00	0	0
Total TH11B3 SPOT										0.00	0	0
Total For TH11B3										0.00	0	0
TH11C1 On 18/07/2018 Spot Bond					0.00000	100.02579				0.00	0	0
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0
TH11C2 On 18/07/2018 Spot Bond					0.00000	100.02568				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH11C2 SPOT										0.00	0	0
Total For TH11C2										0.00	0	0
TH11C3 On 18/07/2018 Spot Bond					0.00000	100.02473				0.00	0	0
Total TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11D1 On 18/07/2018 Spot Bond					0.00000	100.03427				0.00	0	0
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11D2 On 18/07/2018 Spot Bond					0.00000	100.03437				0.00	0	0
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11D3 On 18/07/2018 Spot Bond					0.00000	100.03383				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH12A1 On 21/08/2019 Spot Bond					0.00000	101.36543				0.00	499,497,000	166,499,000
Total TH12A1 SPOT										0.00	499,497,000	166,499,000
Total For TH12A1										0.00	499,497,000	166,499,000
TH12A2 On 21/08/2019 Spot Bond					0.00000	101.40553				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A3 On 21/08/2019 Spot Bond			8.91000	8.91000	8.91000	101.88085				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A4 On 21/08/2019 Spot Bond					0.00000	101.38147				0.00	0	0
Total TH12A4 SPOT										0.00	0	0
Total For TH12A4										0.00	0	0
TH12A5 On 21/08/2019 Spot Bond					0.00000	101.43761				0.00	0	0
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0
TH12A6 On 21/08/2019 Spot Bond			8.82000	100.90674	8.82000	100.88308				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A7 On 21/08/2019 Spot Bond					0.00000	101.37345				0.00	0	0
Total TH12A7 SPOT										0.00	0	0
Total For TH12A7										0.00	0	0
TH12A8 On 21/08/2019 Spot Bond					0.00000	101.43761				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
TH12A8 On 21/08/2019 Spot Bond			8.93000	100.30559	8.93000	100.28178				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	101.50977				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	101.50977				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	101.50977				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	101.50977				0.00	3,200,000,000	3,200,000,000
Total TH12B4 SPOT										0.00	3,200,000,000	3,200,000,000
Total For TH12B4										0.00	3,200,000,000	3,200,000,000
TH12B4 On 21/08/2019 Spot Bond					0.00000	102.97861				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	102.97861				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	101.63797				0.00	0	0
Total TH12C3 SPOT										0.00	0	0
Total For TH12C3										0.00	0	0
TH12C3 On 21/08/2019 Spot Bond					0.00000	101.63637				0.00	0	0
Total TH12C4 SPOT										0.00	0	0
Total For TH12C4										0.00	0	0
TH12C4 On 21/08/2019 Spot Bond					0.00000	102.15788				0.00	0	0
Total TH12D1 SPOT										0.00	0	0
Total For TH12D1										0.00	0	0
TH12D1 On 21/08/2019 Spot Bond					0.00000	102.15788				0.00	0	0
Total TH12D2 SPOT										0.00	0	0
Total For TH12D2										0.00	0	0
TH12D2 On 21/08/2019 Spot Bond					0.00000	102.25456				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH12D3 SPOT										0.00	0	0
Total For TH12D3										0.00	0	0
TH12D3 On 21/08/2019 Spot Bond					0.00000	102.14830				0.00	0	0
Total TH12D4 SPOT										0.00	0	0
Total For TH12D4										0.00	0	0
TH13A1 On 21/08/2018 Spot Bond					0.00000	101.34457				0.00	0	0
Total TH13A1 SPOT										0.00	0	0
Total For TH13A1										0.00	0	0
TH13A2 On 21/08/2018 Spot Bond					0.00000	101.37987				0.00	0	0
Total TH13A2 SPOT										0.00	0	0
Total For TH13A2										0.00	0	0
TH13A3 On 21/08/2020 Spot Bond					0.00000	101.81257				0.00	0	0
Total TH13A3 SPOT										0.00	0	0
Total For TH13A3										0.00	0	0
TH13A4 On 21/08/2020 Spot Bond			9.06000	102.13480	9.06000	102.11021				0.00	0	0
Total TH13A4 SPOT										0.00	0	0
Total For TH13A4										0.00	0	0
TH13A5 On 21/08/2018 Spot Bond					0.00000	101.34618				0.00	0	0
Total TH13A5 SPOT										0.00	0	0
Total For TH13A5										0.00	0	0
TH13A6 On 21/08/2018 Spot Bond					0.00000	101.70301				0.00	0	0
Total TH13A6 SPOT										0.00	0	0
Total For TH13A6										0.00	0	0
TH13A7 On 21/08/2020 Spot Bond					0.00000	100.87407				0.00	0	0
Total TH13A7 SPOT										0.00	0	0
Total For TH13A7										0.00	0	0
TH13A8 On 21/08/2020 Spot Bond			8.95000	103.21809	8.95000	103.19354				0.00	0	0
Total TH13A8 SPOT										0.00	0	0
Total For TH13A8										0.00	0	0
TH13A9 On 21/08/2018 Spot Bond					0.00000	101.55837				0.00	0	0
Total TH13A9 SPOT										0.00	0	0
Total For TH13A9										0.00	0	0
TH13B1 On 21/08/2020 Spot Bond					0.00000	101.50966				0.00	0	0
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0
TH13B2 On 21/08/2020 Spot Bond					0.00000	101.51127				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH13B2 SPOT										0.00	0	0
Total For TH13B2										0.00	0	0
TH13B: On 21/08/2020 Spot Bond					0.00000	101.53485				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	101.50306				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	101.50486				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	101.62181				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	101.63462				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	101.61425				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	101.64600				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	101.70988				0.00	0	0
Total TH13C5 SPOT										0.00	0	0
Total For TH13C5										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	102.14957				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	102.14957				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	102.16812				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	102.14445				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH13D4 SPOT										0.00	0	0
Total For TH13D4										0.00	0	0
TH13D4 On 21/08/2020 Spot Bond					0.00000	102.18150				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	101.27882				0.00	0	0
Total TH14A1 SPOT										0.00	0	0
Total For TH14A1										0.00	0	0
TH14A2 On 21/11/2019 Spot Bond					0.00000	101.69857				0.00	0	226,000,000
Total TH14A2 SPOT										0.00	0	226,000,000
Total For TH14A2										0.00	0	226,000,000
TH14A3 On 21/11/2021 Spot Bond					0.00000	101.45982				0.00	0	0
Total TH14A3 SPOT										0.00	0	0
Total For TH14A3										0.00	0	0
TH14A4 On 21/11/2021 Spot Bond			9.08500	107.54989	9.08500	107.52393				0.00	0	0
Total TH14A4 SPOT										0.00	0	0
Total For TH14A4										0.00	0	0
TH14A5 On 21/02/2018 Spot Bond					0.00000	101.27712				0.00	0	0
Total TH14A5 SPOT										0.00	0	0
Total For TH14A5										0.00	0	0
TH14A6 On 21/11/2019 Spot Bond					0.00000	101.97689				0.00	0	0
Total TH14A6 SPOT										0.00	0	0
Total For TH14A6										0.00	0	0
TH14A7 On 21/11/2021 Spot Bond					0.00000	101.44700				0.00	0	0
Total TH14A7 SPOT										0.00	0	0
Total For TH14A7										0.00	0	0
TH14A8 On 21/11/2021 Spot Bond			9.03500	103.62499	9.03500	104.87871				0.00	0	0
Total TH14A8 SPOT										0.00	0	0
Total For TH14A8										0.00	0	0
TH14A9 On 21/05/2018 Spot Bond					0.00000	101.29646				0.00	0	0
Total TH14A9 SPOT										0.00	0	0
Total For TH14A9										0.00	0	0
TH14B On 21/11/2021 Spot Bond					0.00000	101.55753				0.00	0	0
Total TH14B1 SPOT										0.00	0	0
Total For TH14B1										0.00	0	0
TH14B2 On 21/11/2021 Spot Bond					0.00000	101.50948				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH14B2 SPOT										0.00	0	0
Total For TH14B2										0.00	0	0
TH14B: On 21/11/2021 Spot Bond					0.00000	101.49026				0.00	0	0
Total TH14B3 SPOT										0.00	0	0
Total For TH14B3										0.00	0	0
TH14C: On 21/11/2021 Spot Bond					0.00000	101.63758				0.00	0	0
Total TH14C1 SPOT										0.00	0	0
Total For TH14C1										0.00	0	0
TH14C: On 21/11/2021 Spot Bond					0.00000	101.60556				0.00	0	0
Total TH14C2 SPOT										0.00	0	0
Total For TH14C2										0.00	0	0
TH14C: On 21/11/2021 Spot Bond					0.00000	101.58635				0.00	0	0
Total TH14C3 SPOT										0.00	0	0
Total For TH14C3										0.00	0	0
TH14D: On 21/11/2021 Spot Bond					0.00000	102.11709				0.00	0	0
Total TH14D1 SPOT										0.00	0	0
Total For TH14D1										0.00	0	0
TH14D: On 21/11/2021 Spot Bond					0.00000	102.08356				0.00	0	0
Total TH14D2 SPOT										0.00	0	0
Total For TH14D2										0.00	0	0
TH14D: On 21/11/2021 Spot Bond					0.00000	102.03726				0.00	0	0
Total TH14D3 SPOT										0.00	0	0
Total For TH14D3										0.00	0	0
TH9A1: On 18/07/2019 Spot Bond					0.00000	100.66692				0.00	0	573,000,000
Total TH9A12 SPOT										0.00	0	573,000,000
Total For TH9A12										0.00	0	573,000,000
THE9B: On 18/07/2019 Spot Bond					0.00000	100.02407				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	101.94160				0.00	0	0
Total THE9C4 SPOT										0.00	0	0
Total For THE9C4										0.00	0	0
THE9D: On 18/07/2019 Spot Bond					0.00000	100.03518				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			8.66000	8.66000	8.66000	98.39859				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TL20 SPOT									0.00	0	0
Total For TL20									0.00	0	0
TL20/R On 22/02/2020 Spot Bond			100.00000	27.99858	100.00000	27.94546			0.00	0	0
TL20/R On 25/11/2020 Spot Bond			10.00000	112.42500	10.00000	112.39600			0.00	0	0
Total TL20/R207 SPOT									0.00	0	0
Total For TL20/R207									0.00	0	0
TL21U On 09/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TL21U SPOT									0.00	0	0
Total For TL21U									0.00	0	0
TL22 On 04/03/2021 Spot Bond					0.00000	101.06076			0.00	0	0
Total TL22 SPOT									0.00	0	0
Total For TL22									0.00	0	0
TL23 On 05/09/2022 Spot Bond					0.00000	101.09211			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			9.12500	100.77638	9.12500	100.75154			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			9.65500	106.70585	9.65500	100.74864			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	100.59940			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	100.56759			0.00	0	0
Total TLC03 SPOT									0.00	0	0
Total For TLC03									0.00	0	0
TN17 On 14/11/2017 Spot Bond			6.92500	104.13109	6.92500	104.11143			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	97.91827	100.00000	97.66784			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			8.85500	105.07901	8.85500	105.05386		834,141,000,000,000.00	94,200,000,000	59,131,960,079	
Total TN20 SPOT								14,141,000,000,000.00	94,200,000,000	59,131,960,079	
Total For TN20								14,141,000,000,000.00	94,200,000,000	59,131,960,079	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN20/R On 17/09/2020 Spot Bond			100.00000	19.76582	100.00000	19.72159			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	17.98678	100.00000	17.92455			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			9.49500	110.79072	9.49500	110.76280		250,668,000,000,000.00	26,400,000,000	4,289,320,000	
Total TN23 SPOT								0,668,000,000,000.00	26,400,000,000	4,289,320,000	
Total For TN23								0,668,000,000,000.00	26,400,000,000	4,289,320,000	
TN23/R On 06/11/2023 Spot Bond			100.00000	16.26657	100.00000	16.23076			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			10.42000	96.72960	10.42000	96.70291		341,776,000,000,000.00	32,800,000,000	15,580,000,000	
Total TN25 SPOT								1,776,000,000,000.00	32,800,000,000	15,580,000,000	
Total For TN25								1,776,000,000,000.00	32,800,000,000	15,580,000,000	
TN25/R On 19/08/2025 Spot Bond			100.00000	11.04873	100.00000	11.02440			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			10.57000	93.63350	10.57000	93.60729		12,684,000,000,000.00	1,200,000,000	1,660,000,000	
Total TN27 SPOT								12,684,000,000,000.00	1,200,000,000	1,660,000,000	
Total For TN27								12,684,000,000,000.00	1,200,000,000	1,660,000,000	
TN27/R On 14/11/2027 Spot Bond			100.00000	12.66037	100.00000	12.63249			0.00	0	0
Total TN27/R186 SPOT									0.00	0	0
Total For TN27/R186									0.00	0	0
TN30 On 09/10/2030 Spot Bond			11.29000	94.99569	11.29000	94.96703		83,546,000,000,000.00	7,400,000,000	10,500,000,000	
Total TN30 SPOT								13,546,000,000,000.00	7,400,000,000	10,500,000,000	
Total For TN30								13,546,000,000,000.00	7,400,000,000	10,500,000,000	
TN30/R On 09/10/2030 Spot Bond			8.00000	120.26321	8.00000	120.23729			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			11.85000	91.69301	11.85000	91.66402		61,620,000,000,000.00	5,200,000,000	3,900,000,000	
Total TN40 SPOT								1,620,000,000,000.00	5,200,000,000	3,900,000,000	
Total For TN40								1,620,000,000,000.00	5,200,000,000	3,900,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN40/R On 09/10/2040 Spot Bond			10.75000	100.31693	10.75000	100.28808			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	101.38101			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	101.80231			0.00	0	0
Total TORQ10 SPOT									0.00	0	0
Total For TORQ10									0.00	0	0
TORQ3 On 15/04/2022 Spot Bond					0.00000	101.15955			0.00	0	0
Total TORQ3 SPOT									0.00	0	0
Total For TORQ3									0.00	0	0
TORQ6 On 15/04/2022 Spot Bond					0.00000	102.06673			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	101.55467			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	101.59007			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	101.64314			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	112.42500	10.00000	112.39600			0.00	0	0
Total TPDA01/JIBAR SPOT									0.00	0	0
Total For TPDA01/JIBAR									0.00	0	0
TPDA0: On 05/04/2018 Spot Bond					0.00000	100.49700			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	100.40896			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	101.60738			0.00	0	0
Total TPDA06 SPOT									0.00	0	0
Total For TPDA06									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TPDA0: On 30/11/2020 Spot Bond			9.04500	104.89895	9.04500	104.87374				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	100.82719				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	100.86589				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			9.21000	104.59245	9.21000	104.56672				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	100.82814				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	100.86589				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			9.01000	9.01000	9.01000	105.17064				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	100.92731				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	100.95091				0.00	0	0
Total TRA2B2 SPOT										0.00	0	0
Total For TRA2B2										0.00	0	0
TRA2C: On 14/12/2020 Spot Bond					0.00000	101.04995				0.00	0	0
Total TRA2C1 SPOT										0.00	0	0
Total For TRA2C1										0.00	0	0
TRA2C: On 14/12/2020 Spot Bond					0.00000	101.08764				0.00	0	0
Total TRA2C2 SPOT										0.00	0	0
Total For TRA2C2										0.00	0	0
TRA2D: On 14/12/2020 Spot Bond					0.00000	101.33206				0.00	0	0
Total TRA2D1 SPOT										0.00	0	0
Total For TRA2D1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRA2D On 14/12/2020 Spot Bond					0.00000	101.33206				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	100.86708				0.00	0	0
Total TRAA2 SPOT										0.00	0	0
Total For TRAA2										0.00	0	0
TRAA4U 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	100.87548				0.00	0	0
Total TRAB1 SPOT										0.00	0	0
Total For TRAB1										0.00	0	0
TRAB2U 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	100.88021				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	102.83452				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
Total TRAD2U SPOT										0.00	0	0
Total For TRAD2U										0.00	0	0
TRAE1 On 14/06/2019 Spot Bond					0.00000	103.52540				0.00	0	0
Total TRAE1 SPOT										0.00	0	0
Total For TRAE1										0.00	0	0
TRAE2U 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
TSE01U 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSE03L On 31/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TSE03U SPOT									0.00	0	0
Total For TSE03U									0.00	0	0
TSP22C On 26/10/2017 Spot Bond					0.00000	99.85015			0.00	0	0
Total TSP220 SPOT									0.00	0	0
Total For TSP220									0.00	0	0
TSP221 On 26/04/2018 Spot Bond					0.00000	95.93069			0.00	0	0
Total TSP221 SPOT									0.00	0	0
Total For TSP221									0.00	0	0
TSP222 On 10/05/2018 Spot Bond					0.00000	95.62312			0.00	0	0
Total TSP222 SPOT									0.00	0	0
Total For TSP222									0.00	0	0
TSP223 On 23/11/2017 Spot Bond					0.00000	99.25140			0.00	0	0
Total TSP223 SPOT									0.00	0	0
Total For TSP223									0.00	0	0
TSP224 On 24/05/2018 Spot Bond					0.00000	95.33389			0.00	0	0
Total TSP224 SPOT									0.00	0	0
Total For TSP224									0.00	0	0
TSP225 On 07/12/2017 Spot Bond					0.00000	98.95296			0.00	0	0
Total TSP225 SPOT									0.00	0	0
Total For TSP225									0.00	0	0
TSP226 On 07/06/2018 Spot Bond					0.00000	95.07521			0.00	0	0
Total TSP226 SPOT									0.00	0	0
Total For TSP226									0.00	0	0
TSP227 On 21/06/2018 Spot Bond					0.00000	94.78625			0.00	0	0
Total TSP227 SPOT									0.00	0	0
Total For TSP227									0.00	0	0
TTO01L On 28/08/2019 Spot Bond			100.00000	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	102.41163			0.00	0	0
Total TUHF01 SPOT									0.00	0	0
Total For TUHF01									0.00	0	0
TWC24 On 23/10/2017 Spot Bond					0.00000	101.80745			0.00	0	0
Total TWC243 SPOT									0.00	0	0
Total For TWC243									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TWC24 On 26/10/2017 Spot Bond					0.00000	101.76590			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	101.42877			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	101.30453			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	101.28382			0.00	0	0
Total TWC247 SPOT									0.00	0	0
Total For TWC247									0.00	0	0
TWC24 On 27/11/2017 Spot Bond					0.00000	101.07562			0.00	0	0
Total TWC248 SPOT									0.00	0	0
Total For TWC248									0.00	0	0
TWC24 On 30/11/2017 Spot Bond					0.00000	101.01088			0.00	0	0
Total TWC249 SPOT									0.00	0	0
Total For TWC249									0.00	0	0
TWC25 On 10/01/2018 Spot Bond					0.00000	100.20444			0.00	0	0
Total TWC250 SPOT									0.00	0	0
Total For TWC250									0.00	0	0
TWC25 On 15/01/2018 Spot Bond					0.00000	100.12324			0.00	0	0
Total TWC251 SPOT									0.00	0	0
Total For TWC251									0.00	0	0
TWC25 On 18/01/2018 Spot Bond					0.00000	100.06160			0.00	0	0
Total TWC252 SPOT									0.00	0	0
Total For TWC252									0.00	0	0
UG21 On 02/03/2021 Spot Bond			9.04500	106.10960	9.04500	106.08367			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			10.59000	105.19298	10.59000	105.16300		3,329,496,000,000.00	314,400,000	78,600,000	
Total UG26 SPOT								3,329,496,000,000.00	314,400,000	78,600,000	
Total For UG26								3,329,496,000,000.00	314,400,000	78,600,000	
VCJA1U On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total VCJA1U SPOT								0.00	0	0	
Total For VCJA1U								0.00	0	0	

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
Total VJB09U SPOT										0.00	0	0
Total For VJB09U										0.00	0	0
VKC21 On 06/03/2018 Spot Bond					0.00000	100.91596				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	100.40883				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VKE05 On 28/03/2018 Spot Bond					0.00000	100.66116			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	101.68465			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	100.99027			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	100.81879			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	100.23299			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	100.23728			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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.04795				0.00	0	0
Total VRI708 SPOT										0.00	0	0
Total For VRI708										0.00	0	0
WHL01 On 10/10/2020 Spot Bond					0.00000	100.20207				0.00	260,000,000	230,000,000
Total WHL01 SPOT										0.00	260,000,000	230,000,000
Total For WHL01										0.00	260,000,000	230,000,000
WRS2L On 25/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WRS2U SPOT										0.00	0	0
Total For WRS2U										0.00	0	0
WS05 On 01/08/2018 Spot Bond			2.91000	2.91000	2.91000	252.46588				0.00	0	0
Total WS05 SPOT										0.00	0	0
Total For WS05										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
WSP3 On 28/05/2019 Spot Bond			7.59500	105.61932	7.59500	105.59793				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			7.95000	105.95977	7.95000	105.93732				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			8.29500	105.68995	8.29500	105.66660				0.00	0	0
Total WSP5 SPOT										0.00	0	0
Total For WSP5										0.00	0	0
WSP5/R203 On 28/05/2021 Spot Bond			100.00000	17.27566	100.00000	17.23763				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	87.50899	6.98000	87.49241				0.00	0	0
Total Z083 SPOT										0.00	0	0
Total For Z083										0.00	0	0
Total for SPOT										1.96e+017	525,664,097,460	358,640,256,331
Total for SPOT :										1.96e+017	525,664,097,460	358,640,256,331
Total Futures										1.96e+017	525,664,110,273	358,641,363,434
Total Options										11 350 100.00	5,000	84,527
Grand Total:										1.96e+017	525,664,115,273	358,641,447,961