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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 13/12/2017

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 01/02/2018 Bond Future			11.21516	75.87690	11.25987	75.61963			0.00	0	9,466
ES33 On 03/05/2018 Bond Future			11.32956	73.50245	11.37599	73.23976			0.00	0	0
ES33 On 02/08/2018 Bond Future			11.44369	74.89207	11.49173	74.62480			0.00	0	0
Total ES33 Future									0.00	0	9,466
ES33 On 01/02/2018 Bond Future	11.00	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 01/02/2018 Bond Future	11.00	Put			1,514.63000	1.51463	1,257,360		0.00	0	0
ES33 On 01/02/2018 Bond Future	11.01	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 01/02/2018 Bond Future	11.01	Put			1,455.48000	1.45548	1,198,210		0.00	0	0
ES33 On 01/02/2018 Bond Future	10.99	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 01/02/2018 Bond Future	10.99	Put			1,573.86000	1.57386	1,316,590		0.00	0	0
ES33 On 03/05/2018 Bond Future	11.21	Put			945.76000	0.94576	683,070		0.00	0	0
ES33 On 03/05/2018 Bond Future	11.22	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 03/05/2018 Bond Future	11.22	Put			888.26000	0.88826	625,570		0.00	0	0
ES33 On 03/05/2018 Bond Future	11.20	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 03/05/2018 Bond Future	11.20	Put			1,003.33000	1.00333	740,640		0.00	0	0
ES33 On 03/05/2018 Bond Future	11.21	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/08/2018 Bond Future	11.15	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 02/08/2018 Bond Future	11.15	Put			1,933.97000	1.93397	1,666,700		0.00	0	0
ES33 On 02/08/2018 Bond Future	11.16	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/08/2018 Bond Future	11.16	Put			1,876.28000	1.87628	1,609,010		0.00	0	0
ES33 On 02/08/2018 Bond Future	11.14	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/08/2018 Bond Future	11.14	Put			1,991.72000	1.99172	1,724,450		0.00	0	0
Total ES33 Option									0.00	0	0
Total For ES33									0.00	0	9,466
ES42 On 01/02/2018 Bond Future			11.45810	78.32149	11.50269	78.03532			0.00	0	7,957
ES42 On 03/05/2018 Bond Future			11.57449	75.52291	11.62084	75.23081			0.00	0	0
ES42 On 02/08/2018 Bond Future			11.68854	76.95070	11.73652	76.65345			0.00	0	0
Total ES42 Future									0.00	0	7,957
Total For ES42									0.00	0	7,957
I2025 On 01/02/2018 Bond Future			128.46452	128.46452	128.45441	128.45441			0.00	0	1,070
I2025 On 03/05/2018 Bond Future			130.87250	130.87250	130.86130	130.86130			0.00	0	0
I2025 On 02/08/2018 Bond Future			133.32683	133.32683	133.31662	133.31662			0.00	0	0
Total I2025 Future									0.00	0	1,070
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			5,435.59000	5.43559	5,425,480		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			5,445.59000	5.44559	5,435,480		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			5,425.59000	5.42559	5,415,480		0.00	0	0
I2025 On 03/05/2018 Bond Future	133.20	Call			0.00000	0.00000	0,000		0.00	0	0
I2025 On 03/05/2018 Bond Future	133.20	Put			2,338.70000	2.33870	2,327,500		0.00	0	0
I2025 On 03/05/2018 Bond Future	133.21	Call			0.00000	0.00000	0,000		0.00	0	0
I2025 On 03/05/2018 Bond Future	133.21	Put			2,348.70000	2.34870	2,337,500		0.00	0	0
I2025 On 03/05/2018 Bond Future	133.22	Call			0.00000	0.00000	0,000		0.00	0	0
I2025 On 03/05/2018 Bond Future	133.22	Put			2,358.70000	2.35870	2,347,500		0.00	0	0
I2025 On 02/08/2018 Bond Future	136.66	Call			0.00000	0.00000	0,000		0.00	0	0
I2025 On 02/08/2018 Bond Future	136.66	Put			3,343.38000	3.34338	3,333,170		0.00	0	0
I2025 On 02/08/2018 Bond Future	136.67	Call			0.00000	0.00000	0,000		0.00	0	0
I2025 On 02/08/2018 Bond Future	136.67	Put			3,353.38000	3.35338	3,343,170		0.00	0	0
I2025 On 02/08/2018 Bond Future	136.65	Call			0.00000	0.00000	0,000		0.00	0	0
I2025 On 02/08/2018 Bond Future	136.65	Put			3,333.38000	3.33338	3,323,170		0.00	0	0
Total I2025 Option									0.00	0	0
Total For I2025									0.00	0	1,070
I2029 On 01/02/2018 Bond Future			99.52371	99.52371	99.51557	99.51557			0.00	0	1,370
I2029 On 03/05/2018 Bond Future			100.37112	100.37112	100.36216	100.36216			0.00	0	0
I2029 On 02/08/2018 Bond Future			102.28758	102.28758	102.27934	102.27934			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total I2029 Future												0.00	0	1,370
Total For I2029												0.00	0	1,370
I2033	On	01/02/2018	Bond Future			102.45721	102.45721	102.44794	102.44794			0.00	0	5,283
I2033	On	03/05/2018	Bond Future			103.28913	103.28913	103.27895	103.27895			0.00	0	0
I2033	On	02/08/2018	Bond Future			105.26123	105.26123	105.25182	105.25182			0.00	0	0
Total I2033 Future												0.00	0	5,283
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			7,202.06000	7.20206	7,192,790		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			7,212.06000	7.21206	7,202,790		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			7,192.06000	7.19206	7,182,790		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.70	Put			4,421.05000	4.42105	4,410,870		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.71	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.71	Put			4,431.05000	4.43105	4,420,870		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.69	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.69	Put			4,411.05000	4.41105	4,400,870		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.70	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/08/2018	Bond Future	109.93	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/08/2018	Bond Future	109.93	Put			4,678.18000	4.67818	4,668,770		0.00	0	0
I2033	On	02/08/2018	Bond Future	109.94	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/08/2018	Bond Future	109.94	Put			4,688.18000	4.68818	4,678,770		0.00	0	0
I2033	On	02/08/2018	Bond Future	109.92	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/08/2018	Bond Future	109.92	Put			4,668.18000	4.66818	4,658,770		0.00	0	0
Total I2033 Option												0.00	0	0
Total For I2033												0.00	0	5,283
I2038	On	01/02/2018	Bond Future			124.64822	124.64822	124.04340	124.04340			0.00	0	19,692
I2038	On	03/05/2018	Bond Future			126.98471	126.98471	126.36768	126.36768			0.00	0	0
I2038	On	02/08/2018	Bond Future			129.35932	129.35932	128.73163	128.73163			0.00	0	0
Total I2038 Future												0.00	0	19,692
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			12,896.60000	12.89660	12,291,780		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			12,906.60000	12.90660	12,301,780		0.00	0	0
I2038	On	01/02/2018	Bond Future	136.93	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	01/02/2018	Bond Future	136.93	Put			12,886.60000	12.88660	12,281,780		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			5,912.32000	5.91232	5,295,290		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			5,922.32000	5.92232	5,305,290		0.00	0	0

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	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			5,902.32000	5.90232	5,285,290		0.00	0	0
I2038	On	02/08/2018	Bond Future	134.54	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/08/2018	Bond Future	134.54	Put			5,808.37000	5.80837	5,180,680		0.00	0	0
I2038	On	02/08/2018	Bond Future	134.55	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/08/2018	Bond Future	134.55	Put			5,818.37000	5.81837	5,190,680		0.00	0	0
I2038	On	02/08/2018	Bond Future	134.53	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/08/2018	Bond Future	134.53	Put			5,798.37000	5.79837	5,170,680		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												0.00	0	19,692
I2046	On	01/02/2018	Bond Future			117.83499	117.83499	115.87421	115.87421			0.00	0	21,177
I2046	On	03/05/2018	Bond Future			118.44407	118.44407	116.44564	116.44564			0.00	0	0
I2046	On	02/08/2018	Bond Future			120.70547	120.70547	118.66998	118.66998			0.00	0	0
Total I2046 Future												0.00	0	21,177
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			17,025.79000	17.02579	15,065,010		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			17,035.79000	17.03579	15,075,010		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			17,045.79000	17.04579	15,085,010		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			11,494.36000	11.49436	9,495,930		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			11,504.36000	11.50436	9,505,930		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			11,484.36000	11.48436	9,485,930		0.00	0	0
I2046	On	02/08/2018	Bond Future	128.78	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/08/2018	Bond Future	128.78	Put			10,110.02000	10.11002	8,074,530		0.00	0	0
I2046	On	02/08/2018	Bond Future	128.79	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/08/2018	Bond Future	128.79	Put			10,120.02000	10.12002	8,084,530		0.00	0	0
I2046	On	02/08/2018	Bond Future	128.77	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/08/2018	Bond Future	128.77	Put			10,100.02000	10.10002	8,064,530		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												0.00	0	21,177
I2050	On	01/02/2018	Bond Future			122.19474	122.19474	122.18257	122.18257			0.00	0	24,012
I2050	On	03/05/2018	Bond Future			124.48530	124.48530	124.47197	124.47197			0.00	0	0
I2050	On	02/08/2018	Bond Future			125.12888	125.12888	125.11660	125.11660			0.00	0	0
Total I2050 Future												0.00	0	24,012
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			18,057.43000	18.05743	18,045,260		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2050	On	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			18,067.43000	18.06743	18,055,260		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			18,047.43000	18.04743	18,035,260		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			11,148.03000	11.14803	11,134,700		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			11,158.03000	11.15803	11,144,700		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			11,138.03000	11.13803	11,124,700		0.00	0	0
I2050	On	02/08/2018	Bond Future	137.53	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/08/2018	Bond Future	137.53	Put			12,413.40000	12.41340	12,401,120		0.00	0	0
I2050	On	02/08/2018	Bond Future	137.54	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/08/2018	Bond Future	137.54	Put			12,423.40000	12.42340	12,411,120		0.00	0	0
I2050	On	02/08/2018	Bond Future	137.52	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/08/2018	Bond Future	137.52	Put			12,403.40000	12.40340	12,391,120		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												0.00	0	24,012
R186	On	01/02/2018	Bond Future			9.26089	108.71951	9.30421	108.44909		9.71	944,881,261.41	8,691	89,578
R186	On	03/05/2018	Bond Future			9.33583	110.75002	9.38124	110.47370		10.08	0.00	0	0
Total R186 Future												944,881,261.41	8,691	89,578
R186	On	01/02/2018	Bond Future	8.75	Put			3,903.41000	3.90341	3,683,930	9.42	0.00	0	775
R186	On	01/02/2018	Bond Future	9.25	Call			1,396.32000	1.39632	1,525,330	9.71	0.00	0	0
R186	On	01/02/2018	Bond Future	9.25	Put			1,734.86000	1.73486	1,593,450	9.71	0.00	0	775
R186	On	01/02/2018	Bond Future	9.65	Call			2,871.81000	2.87181	3,065,170	10.00	0.00	0	0
R186	On	01/02/2018	Bond Future	9.65	Put			745.41000	0.74541	668,350	10.00	0.00	0	1,950
R186	On	01/02/2018	Bond Future	8.50	Call			153.90000	0.15390	179,140	9.27	0.00	0	1,460
R186	On	01/02/2018	Bond Future	7.75	Put			10,300.02000	10.30002	10,030,700	9.12	0.00	0	0
R186	On	01/02/2018	Bond Future	7.75	Call			4.28000	0.00428	5,380	9.12	0.00	0	1,460
R186	On	01/02/2018	Bond Future	9.00	Call			773.00000	0.77300	861,400	9.57	0.00	0	0
R186	On	01/02/2018	Bond Future	9.00	Put			2,691.34000	2.69134	2,509,320	9.57	0.00	0	6,200
R186	On	01/02/2018	Bond Future	8.75	Call			374.31000	0.37431	425,250	9.42	0.00	0	0
R186	On	01/02/2018	Bond Future	8.97	Put			2,823.93000	2.82393	2,636,990	9.55	0.00	0	0
R186	On	01/02/2018	Bond Future	8.98	Call			733.32000	0.73332	818,380	9.56	0.00	0	0
R186	On	01/02/2018	Bond Future	8.98	Put			2,779.37000	2.77937	2,594,010	9.56	0.00	0	0
R186	On	01/02/2018	Bond Future	8.96	Call			695.06000	0.69506	776,830	9.55	0.00	0	0
R186	On	01/02/2018	Bond Future	8.96	Put			2,869.03000	2.86903	2,680,380	9.55	0.00	0	0
R186	On	01/02/2018	Bond Future	8.50	Put			5,325.41000	5.32541	5,080,230	9.27	0.00	0	0
R186	On	01/02/2018	Bond Future	8.97	Call			713.94000	0.71394	797,420	9.55	0.00	0	0
R186	On	03/05/2018	Bond Future	9.30	Put			3,018.59000	3.01859	2,890,980	10.12	0.00	0	0

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	03/05/2018	Bond Future	9.30	Call			2,523.56000	2.52356	2,672,270	10.12	0.00	0	1,120
R186	On	03/05/2018	Bond Future	10.14	Call			5,636.94000	5.63694	5,857,070	10.70	0.00	0	0
R186	On	03/05/2018	Bond Future	10.14	Put			1,157.07000	1.15707	1,100,880	10.70	0.00	0	1,120
R186	On	03/05/2018	Bond Future	8.91	Call			1,518.29000	1.51829	1,627,790	9.89	0.00	0	0
R186	On	03/05/2018	Bond Future	8.91	Put			4,432.64000	4.43264	4,265,820	9.89	0.00	0	0
R186	On	03/05/2018	Bond Future	9.75	Call			4,054.95000	4.05495	4,246,080	10.43	0.00	0	0
R186	On	03/05/2018	Bond Future	9.75	Put			1,845.73000	1.84573	1,760,540	10.43	0.00	0	3,200
R186	On	03/05/2018	Bond Future	8.92	Call			1,540.07000	1.54007	1,650,560	9.90	0.00	0	0
R186	On	03/05/2018	Bond Future	8.92	Put			4,391.49000	4.39149	4,225,660	9.90	0.00	0	0
R186	On	03/05/2018	Bond Future	8.93	Call			1,562.30000	1.56230	1,673,790	9.90	0.00	0	0
R186	On	03/05/2018	Bond Future	8.93	Put			4,350.83000	4.35083	4,186,000	9.90	0.00	0	0
Total R186 Option												0.00	0	18,060
Total For R186												944,881,261.41	8,691	107,638
R197	On	01/02/2018	Bond Future			295.02844	295.02844	295.00693	295.00693			0.00	0	2,350
R197	On	03/05/2018	Bond Future			300.55860	300.55860	300.53461	300.53461			0.00	0	0
Total R197 Future												0.00	0	2,350
R197	On	01/02/2018	Bond Future	301.66	Put			6,653.07000	6.65307	6,631,560		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			6,663.07000	6.66307	6,641,560		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			6,673.07000	6.67307	6,651,560		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	03/05/2018	Bond Future	304.45	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/05/2018	Bond Future	304.45	Put			3,915.39000	3.91539	3,891,400		0.00	0	0
R197	On	03/05/2018	Bond Future	304.46	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/05/2018	Bond Future	304.46	Put			3,925.39000	3.92539	3,901,400		0.00	0	0
R197	On	03/05/2018	Bond Future	304.44	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/05/2018	Bond Future	304.44	Put			3,905.39000	3.90539	3,881,400		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												0.00	0	2,350
R202	On	01/02/2018	Bond Future			233.00987	233.00987	232.98875	232.98875		4.66	0.00	0	21,522
R202	On	03/05/2018	Bond Future			237.37742	237.37742	237.35434	237.35434		4.60	0.00	0	0
Total R202 Future												0.00	0	21,522
R202	On	01/02/2018	Bond Future	249.07	Call			0.19000	0.00019	0,170	4.99	0.00	0	0
R202	On	01/02/2018	Bond Future	249.07	Put			16,081.44000	16.08144	16,060,300	4.99	0.00	0	0
R202	On	01/02/2018	Bond Future	249.08	Call			0.19000	0.00019	0,170	4.99	0.00	0	0
R202	On	01/02/2018	Bond Future	249.08	Put			16,091.44000	16.09144	16,070,300	4.99	0.00	0	0
R202	On	01/02/2018	Bond Future	249.06	Call			0.19000	0.00019	0,170	4.99	0.00	0	0
R202	On	01/02/2018	Bond Future	249.06	Put			16,071.44000	16.07144	16,050,300	4.99	0.00	0	0
R202	On	03/05/2018	Bond Future	247.48	Put			10,420.06000	10.42006	10,394,910	4.91	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	03/05/2018	Bond Future	247.49	Call			293.56000	0.29356	291,490	4.91	0.00	0	0
R202	On	03/05/2018	Bond Future	247.49	Put			10,429.22000	10.42922	10,404,070	4.91	0.00	0	0
R202	On	03/05/2018	Bond Future	247.47	Call			295.24000	0.29524	293,160	4.91	0.00	0	0
R202	On	03/05/2018	Bond Future	247.47	Put			10,410.90000	10.41090	10,385,740	4.91	0.00	0	0
R202	On	03/05/2018	Bond Future	247.48	Call			294.40000	0.29440	292,330	4.91	0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												0.00	0	21,522
R2023	On	01/02/2018	Bond Future			8.64063	99.80560	8.68959	99.61284		6.13	10,579,393.60	106	60,552
R2023	On	03/05/2018	Bond Future			8.70596	97.73970	8.75819	97.54262		6.43	0.00	0	0
Total R2023 Future												10,579,393.60	106	60,552
R2023	On	01/02/2018	Bond Future	8.32	Call			345.11000	0.34511	387,580	5.95	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.32	Put			1,811.98000	1.81198	1,661,690	5.95	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.33	Call			355.83000	0.35583	399,370	5.95	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.33	Put			1,782.65000	1.78265	1,633,430	5.95	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.31	Call			334.50000	0.33450	376,050	5.94	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.31	Put			1,841.44000	1.84144	1,690,230	5.94	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.27	Call			776.95000	0.77695	832,640	6.23	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.27	Put			2,638.55000	2.63855	2,497,160	6.23	0.00	0	0
R2023	On	03/05/2018	Bond Future	9.19	Call			2,527.85000	2.52785	2,651,050	6.61	0.00	0	0
R2023	On	03/05/2018	Bond Future	9.19	Put			917.23000	0.91723	843,350	6.61	0.00	0	2,500
R2023	On	03/05/2018	Bond Future	8.28	Call			789.73000	0.78973	846,120	6.23	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.28	Put			2,612.76000	2.61276	2,472,070	6.23	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.29	Call			802.87000	0.80287	859,730	6.24	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.29	Put			2,587.35000	2.58735	2,447,130	6.24	0.00	0	0
Total R2023 Option												0.00	0	2,500
Total For R2023												10,579,393.60	106	63,052
R2030	On	01/02/2018	Bond Future			9.72578	88.07138	9.76390	87.82797			0.00	0	70,732
R2030	On	03/05/2018	Bond Future			9.80230	89.71620	9.84192	89.46755			0.00	0	0
R2030	On	02/08/2018	Bond Future			9.88036	87.40669	9.92140	87.15377			0.00	0	0
Total R2030 Future												0.00	0	70,732
R2030	On	01/02/2018	Bond Future	9.38	Put			2,494.25000	2.49425	2,250,840		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.39	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.39	Put			2,428.05000	2.42805	2,184,640		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.37	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.37	Put			2,560.51000	2.56051	2,317,100		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.38	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.51	Put			2,113.39000	2.11339	1,864,740		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.49	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.49	Put			2,242.96000	2.24296	1,994,310		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.50	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	03/05/2018	Bond Future	9.50	Put			2,178.14000	2.17814	1,929,490		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.51	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/08/2018	Bond Future	9.46	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/08/2018	Bond Future	9.46	Put			2,902.24000	2.90224	2,649,320		0.00	0	0
R2030	On	02/08/2018	Bond Future	9.47	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/08/2018	Bond Future	9.47	Put			2,837.95000	2.83795	2,585,030		0.00	0	0
R2030	On	02/08/2018	Bond Future	9.45	Call			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/08/2018	Bond Future	9.45	Put			2,966.58000	2.96658	2,713,660		0.00	0	0
Total R2030 Option												0.00	0	0
Total For R2030												0.00	0	70,732
R2032	On	01/02/2018	Bond Future			9.89711	90.50469	9.94039	90.20900		13.65	3,167,664.15	35	46,184
R2032	On	03/05/2018	Bond Future			9.97206	88.03779	10.01694	87.73590		14.98	0.00	0	0
R2032	On	02/08/2018	Bond Future			10.04579	89.70227	10.09216	89.39510		14.25	0.00	0	0
Total R2032 Future												3,167,664.15	35	46,184
R2032	On	01/02/2018	Bond Future	9.56	Call			803.53000	0.80353	864,880	13.32	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.56	Put			3,452.32000	3.45232	3,217,980	13.32	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.57	Call			824.09000	0.82409	886,720	13.32	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.57	Put			3,401.78000	3.40178	3,168,720	13.32	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.55	Call			783.32000	0.78332	843,300	13.31	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.55	Put			3,503.29000	3.50329	3,267,580	13.31	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.20	Put			5,543.24000	5.54324	5,270,570	13.04	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.20	Call			280.69000	0.28069	303,710	13.04	0.00	0	7,500
R2032	On	01/02/2018	Bond Future	9.45	Put			4,036.70000	4.03670	3,788,360	13.23	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.45	Call			600.53000	0.60053	647,880	13.23	0.00	0	750
R2032	On	01/02/2018	Bond Future	9.40	Put			4,319.04000	4.31904	4,064,940	13.19	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.40	Call			521.72000	0.52172	563,310	13.19	0.00	0	6,800
R2032	On	01/02/2018	Bond Future	9.30	Put			4,913.00000	4.91300	4,648,710	13.12	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.30	Call			387.22000	0.38722	418,620	13.12	0.00	0	7,800
R2032	On	03/05/2018	Bond Future	9.70	Call			2,311.41000	2.31141	2,405,880	14.75	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.70	Put			4,475.83000	4.47583	4,268,410	14.75	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.71	Call			2,339.52000	2.33952	2,434,930	14.76	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.71	Put			4,434.48000	4.43448	4,228,000	14.76	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.72	Call			2,367.83000	2.36783	2,464,200	14.77	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.72	Put			4,393.40000	4.39340	4,187,880	14.77	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.66	Call			2,729.51000	2.72951	2,873,280	13.99	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.66	Put			5,653.59000	5.65359	5,490,190	13.99	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.67	Call			2,756.81000	2.75681	2,901,430	14.00	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.67	Put			5,611.65000	5.61165	5,449,100	14.00	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.68	Call			2,784.54000	2.78454	2,930,010	14.01	0.00	0	0
R2032	On	02/08/2018	Bond Future	9.68	Put			5,570.22000	5.57022	5,408,520	14.01	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R2032 Option										0.00	0	22,850
Total For R2032										3,167,664.15	35	69,034
R2035 On 01/02/2018 Bond Future			10.01796	94.63003	10.06128	94.30491				0.00	0	55,143
R2035 On 03/05/2018 Bond Future			10.09014	91.89697	10.13498	91.56509				0.00	0	0
Total R2035 Future										0.00	0	55,143
R2035 On 01/02/2018 Bond Future	9.74	Call			0.00000	0.00000	0,000			0.00	0	0
R2035 On 01/02/2018 Bond Future	9.74	Put			2,454.08000	2.45408	2,128,960			0.00	0	0
R2035 On 01/02/2018 Bond Future	9.75	Call			0.00000	0.00000	0,000			0.00	0	0
R2035 On 01/02/2018 Bond Future	9.75	Put			2,376.18000	2.37618	2,051,060			0.00	0	0
R2035 On 01/02/2018 Bond Future	9.73	Call			0.00000	0.00000	0,000			0.00	0	0
R2035 On 01/02/2018 Bond Future	9.73	Put			2,532.08000	2.53208	2,206,960			0.00	0	0
R2035 On 03/05/2018 Bond Future	9.90	Put			1,760.01000	1.76001	1,428,130			0.00	0	0
R2035 On 03/05/2018 Bond Future	9.91	Call			0.00000	0.00000	0,000			0.00	0	0
R2035 On 03/05/2018 Bond Future	9.91	Put			1,684.05000	1.68405	1,352,170			0.00	0	0
R2035 On 03/05/2018 Bond Future	9.89	Call			0.00000	0.00000	0,000			0.00	0	0
R2035 On 03/05/2018 Bond Future	9.89	Put			1,836.06000	1.83606	1,504,180			0.00	0	0
R2035 On 03/05/2018 Bond Future	9.90	Call			0.00000	0.00000	0,000			0.00	0	0
Total R2035 Option										0.00	0	0
Total For R2035										0.00	0	55,143
R2037 On 01/02/2018 Bond Future			10.10027	86.73433	10.14848	86.37442		15.97		0.00	0	53,670
R2037 On 03/05/2018 Bond Future			10.17503	88.35425	10.22490	87.98691		16.76		0.00	0	0
R2037 On 02/08/2018 Bond Future			10.25106	85.76857	10.30253	85.39476		16.71		0.00	0	0
Total R2037 Future										0.00	0	53,670
R2037 On 01/02/2018 Bond Future	9.88	Call			1,199.85000	1.19985	1,321,440	15.86		0.00	0	2,000
R2037 On 01/02/2018 Bond Future	9.81	Put			3,598.00000	3.59800	3,346,100	15.80		0.00	0	0
R2037 On 01/02/2018 Bond Future	10.32	Call			2,769.95000	2.76995	2,981,930	16.33		0.00	0	0
R2037 On 01/02/2018 Bond Future	10.32	Put			1,508.28000	1.50828	1,360,350	16.33		0.00	0	2,000
R2037 On 01/02/2018 Bond Future	10.72	Call			4,750.86000	4.75086	5,029,610	16.76		0.00	0	0
R2037 On 01/02/2018 Bond Future	10.72	Put			657.38000	0.65738	576,220	16.76		0.00	0	2,000
R2037 On 01/02/2018 Bond Future	9.88	Put			3,234.46000	3.23446	2,996,140	15.86		0.00	0	0
R2037 On 01/02/2018 Bond Future	9.82	Call			1,045.07000	1.04507	1,155,000	15.81		0.00	0	0
R2037 On 01/02/2018 Bond Future	9.82	Put			3,544.61000	3.54461	3,294,630	15.81		0.00	0	0
R2037 On 01/02/2018 Bond Future	9.83	Call			1,069.82000	1.06982	1,181,660	15.82		0.00	0	0
R2037 On 01/02/2018 Bond Future	9.83	Put			3,491.61000	3.49161	3,243,540	15.82		0.00	0	0
R2037 On 01/02/2018 Bond Future	9.81	Call			1,020.60000	1.02060	1,128,610	15.80		0.00	0	0
R2037 On 03/05/2018 Bond Future	9.99	Put			4,630.91000	4.63091	4,384,720	16.54		0.00	0	0
R2037 On 03/05/2018 Bond Future	9.97	Call			2,814.37000	2.81437	2,933,230	16.53		0.00	0	0
R2037 On 03/05/2018 Bond Future	9.97	Put			4,718.04000	4.71804	4,469,560	16.53		0.00	0	0
R2037 On 03/05/2018 Bond Future	9.98	Call			2,846.46000	2.84646	2,966,460	16.53		0.00	0	0
R2037 On 03/05/2018 Bond Future	9.98	Put			4,674.21000	4.67421	4,426,870	16.53		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
R2037	On	03/05/2018	Bond Future	9.99	Call			2,878.97000	2.87897	3,000,120	16.54	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.96	Call			3,372.39000	3.37239	3,545,000	16.47	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.96	Put			5,908.87000	5.90887	5,707,670	16.47	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.97	Call			3,404.15000	3.40415	3,577,760	16.47	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.97	Put			5,864.93000	5.86493	5,664,730	16.47	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.95	Call			3,340.78000	3.34078	3,512,400	16.46	0.00	0	0
R2037	On	02/08/2018	Bond Future	9.95	Put			5,953.06000	5.95306	5,750,870	16.46	0.00	0	0
Total R2037 Option												0.00	0	6,000
Total For R2037												0.00	0	59,670
R204	On	01/02/2018	Bond Future			7.64396	101.31321	7.65070	101.30761		0.99	0.00	0	38,165
R204	On	03/05/2018	Bond Future			7.68706	103.20536	7.69785	103.19891		0.78	0.00	0	0
Total R204 Future												0.00	0	38,165
R204	On	01/02/2018	Bond Future	7.26	Call			36.07000	0.03607	36,150	0.95	0.00	0	0
R204	On	01/02/2018	Bond Future	7.26	Put			361.58000	0.36158	356,060	0.95	0.00	0	0
R204	On	01/02/2018	Bond Future	7.27	Call			37.72000	0.03772	37,830	0.95	0.00	0	0
R204	On	01/02/2018	Bond Future	7.27	Put			354.88000	0.35488	349,390	0.95	0.00	0	0
R204	On	01/02/2018	Bond Future	7.25	Call			34.46000	0.03446	34,540	0.95	0.00	0	0
R204	On	01/02/2018	Bond Future	7.25	Put			368.33000	0.36833	362,810	0.95	0.00	0	0
R204	On	03/05/2018	Bond Future	7.09	Call			60.50000	0.06050	61,440	0.74	0.00	0	0
R204	On	03/05/2018	Bond Future	7.09	Put			425.13000	0.42513	419,620	0.74	0.00	0	0
R204	On	03/05/2018	Bond Future	7.10	Call			62.03000	0.06203	62,990	0.74	0.00	0	0
R204	On	03/05/2018	Bond Future	7.10	Put			420.64000	0.42064	415,150	0.74	0.00	0	0
R204	On	03/05/2018	Bond Future	7.08	Call			58.99000	0.05899	59,910	0.74	0.00	0	0
R204	On	03/05/2018	Bond Future	7.08	Put			429.64000	0.42964	424,110	0.74	0.00	0	0
Total R204 Option												0.00	0	0
Total For R204												0.00	0	38,165
R2040	On	01/02/2018	Bond Future			10.19058	89.77653	10.23372	89.43391		16.61	0.00	0	25,970
R2040	On	03/05/2018	Bond Future			10.26581	91.45322	10.31044	91.10344		17.43	0.00	0	0
R2040	On	02/08/2018	Bond Future			10.34233	88.67579	10.38838	88.31990		17.41	0.00	0	0
Total R2040 Future												0.00	0	25,970
R2040	On	01/02/2018	Bond Future	9.88	Call			1,055.93000	1.05593	1,151,940	16.29	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.88	Put			3,929.95000	3.92995	3,683,340	16.29	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.89	Call			1,081.32000	1.08132	1,179,080	16.29	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.89	Put			3,872.03000	3.87203	3,627,170	16.29	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.87	Call			1,030.83000	1.03083	1,125,080	16.28	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.87	Put			3,988.29000	3.98829	3,739,920	16.28	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.07	Call			3,063.13000	3.06313	3,216,360	17.27	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.07	Put			4,974.46000	4.97446	4,777,910	17.27	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.08	Call			3,097.59000	3.09759	3,251,950	17.28	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.08	Put			4,928.09000	4.92809	4,732,670	17.28	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2040	On	03/05/2018	Bond Future	10.06	Call			3,028.67000	3.02867	3,180,770	17.26	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.06	Put			5,020.94000	5.02094	4,823,260	17.26	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.00	Put			5,306.95000	5.30695	5,102,510	17.21	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.00	Call			2,826.53000	2.82653	2,971,870	17.21	0.00	0	1,500
R2040	On	03/05/2018	Bond Future	9.00	Put			11,922.21000	11.92221	11,620,340	16.56	0.00	0	0
R2040	On	03/05/2018	Bond Future	9.00	Call			638.69000	0.63869	686,600	16.56	0.00	0	1,500
R2040	On	02/08/2018	Bond Future	10.04	Put			6,404.83000	6.40483	6,210,110	17.23	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.05	Call			3,686.85000	3.68685	3,848,950	17.23	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.05	Put			6,357.67000	6.35767	6,163,880	17.23	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.03	Call			3,619.47000	3.61947	3,779,720	17.22	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.03	Put			6,452.26000	6.45226	6,256,620	17.22	0.00	0	0
R2040	On	02/08/2018	Bond Future	10.04	Call			3,653.08000	3.65308	3,814,250	17.23	0.00	0	0
Total R2040 Option												0.00	0	3,000
Total For R2040												0.00	0	28,970
R2044	On	01/02/2018	Bond Future			10.22963	86.76005	10.28289	86.33557		17.35	0.00	0	22,082
R2044	On	03/05/2018	Bond Future			10.30299	88.38037	10.35803	87.94731		18.21	0.00	0	0
R2044	On	02/08/2018	Bond Future			10.37752	85.67008	10.43431	85.22925		18.20	0.00	0	0
Total R2044 Future												0.00	0	22,082
R2044	On	01/02/2018	Bond Future	9.90	Call			1,001.14000	1.00114	1,117,860	17.02	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.90	Put			4,134.42000	4.13442	3,826,660	17.02	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.91	Call			1,025.79000	1.02579	1,144,560	17.03	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.91	Put			4,074.78000	4.07478	3,769,070	17.03	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.89	Call			977.01000	0.97701	1,091,580	17.01	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.89	Put			4,194.73000	4.19473	3,884,820	17.01	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.10	Put			5,108.47000	5.10847	4,862,510	18.07	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.11	Call			3,079.76000	3.07976	3,268,250	18.08	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.11	Put			5,061.34000	5.06134	4,816,770	18.08	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.09	Call			3,011.15000	3.01115	3,196,870	18.06	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.09	Put			5,155.93000	5.15593	4,908,590	18.06	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.10	Call			3,045.35000	3.04535	3,232,450	18.07	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.06	Call			3,618.40000	3.61840	3,813,000	18.03	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.06	Put			6,597.66000	6.59766	6,351,430	18.03	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.07	Call			3,651.86000	3.65186	3,847,610	18.03	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.07	Put			6,549.22000	6.54922	6,304,140	18.03	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.05	Call			3,585.09000	3.58509	3,778,550	18.02	0.00	0	0
R2044	On	02/08/2018	Bond Future	10.05	Put			6,646.37000	6.64637	6,399,000	18.02	0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												0.00	0	22,082
R2048	On	01/02/2018	Bond Future			10.17998	90.49462	10.23327	90.05850		17.02	0.00	0	102,506
R2048	On	03/05/2018	Bond Future			10.24709	87.74781	10.30212	87.30288		18.78	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R2048 Future									0.00	0	102,506
R2048 On 01/02/2018 Bond Future	9.90	Call			1,145.07000	1.14507	1,274,540	16.70	0.00	0	0
R2048 On 01/02/2018 Bond Future	9.90	Put			3,938.44000	3.93844	3,631,790	16.70	0.00	0	0
R2048 On 01/02/2018 Bond Future	9.91	Call			1,172.33000	1.17233	1,304,100	16.71	0.00	0	0
R2048 On 01/02/2018 Bond Future	9.91	Put			3,879.56000	3.87956	3,575,210	16.71	0.00	0	0
R2048 On 01/02/2018 Bond Future	9.89	Call			1,118.23000	1.11823	1,245,400	16.69	0.00	0	0
R2048 On 01/02/2018 Bond Future	9.89	Put			3,997.90000	3.99790	3,688,950	16.69	0.00	0	0
R2048 On 03/05/2018 Bond Future	10.06	Call			3,161.88000	3.16188	3,355,670	18.61	0.00	0	0
R2048 On 03/05/2018 Bond Future	10.06	Put			5,150.66000	5.15066	4,899,520	18.61	0.00	0	0
R2048 On 03/05/2018 Bond Future	10.07	Call			3,197.49000	3.19749	3,392,720	18.61	0.00	0	0
R2048 On 03/05/2018 Bond Future	10.07	Put			5,102.51000	5.10251	4,852,810	18.61	0.00	0	0
R2048 On 03/05/2018 Bond Future	10.05	Call			3,126.27000	3.12627	3,318,840	18.60	0.00	0	0
R2048 On 03/05/2018 Bond Future	10.05	Put			5,198.95000	5.19895	4,946,590	18.60	0.00	0	0
Total R2048 Option									0.00	0	0
Total For R2048									0.00	0	102,506
R207 On 01/02/2018 Bond Future			8.11098	98.91622	8.15652	98.83679		2.30	5,836,056.98	59	45,501
R207 On 03/05/2018 Bond Future			8.20840	100.76359	8.26169	100.68192		2.20	0.00	0	0
Total R207 Future									5,836,056.98	59	45,501
R207 On 01/02/2018 Bond Future	7.61	Call			47.73000	0.04773	57,940	2.21	0.00	0	0
R207 On 01/02/2018 Bond Future	7.61	Put			1,006.50000	1.00650	937,280	2.21	0.00	0	0
R207 On 01/02/2018 Bond Future	7.62	Call			50.01000	0.05001	60,600	2.21	0.00	0	0
R207 On 01/02/2018 Bond Future	7.62	Put			991.13000	0.99113	922,290	2.21	0.00	0	0
R207 On 01/02/2018 Bond Future	7.60	Call			45.53000	0.04553	55,370	2.21	0.00	0	0
R207 On 01/02/2018 Bond Future	7.60	Put			1,021.95000	1.02195	952,360	2.21	0.00	0	0
R207 On 03/05/2018 Bond Future	7.57	Call			156.34000	0.15634	171,050	2.08	0.00	0	0
R207 On 03/05/2018 Bond Future	7.57	Put			1,223.48000	1.22348	1,156,520	2.08	0.00	0	0
R207 On 03/05/2018 Bond Future	7.58	Call			159.96000	0.15996	174,940	2.08	0.00	0	0
R207 On 03/05/2018 Bond Future	7.58	Put			1,211.56000	1.21156	1,144,870	2.08	0.00	0	0
R207 On 03/05/2018 Bond Future	7.56	Call			152.96000	0.15296	167,410	2.08	0.00	0	0
R207 On 03/05/2018 Bond Future	7.56	Put			1,235.64000	1.23564	1,168,420	2.08	0.00	0	0
Total R207 Option									0.00	0	0
Total For R207									5,836,056.98	59	45,501
R208 On 01/02/2018 Bond Future			8.34770	98.03654	8.39220	97.91890		3.85	13,332,969.44	136	34,743
R208 On 03/05/2018 Bond Future			8.42366	96.46618	8.47275	96.34561		3.90	0.00	0	0
Total R208 Future									13,332,969.44	136	34,743
R208 On 01/02/2018 Bond Future	7.84	Call			95.49000	0.09549	114,350	3.73	0.00	0	0
R208 On 01/02/2018 Bond Future	7.84	Put			1,568.00000	1.56800	1,469,220	3.73	0.00	0	0
R208 On 01/02/2018 Bond Future	7.85	Call			99.49000	0.09949	118,940	3.73	0.00	0	0
R208 On 01/02/2018 Bond Future	7.85	Put			1,545.09000	1.54509	1,446,900	3.73	0.00	0	0

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	01/02/2018	Bond Future	7.83	Call			91.62000	0.09162	109,900	3.72	0.00	0	0
R208	On	01/02/2018	Bond Future	7.83	Put			1,591.05000	1.59105	1,491,690	3.72	0.00	0	0
R208	On	03/05/2018	Bond Future	7.77	Call			281.66000	0.28166	305,150	3.70	0.00	0	0
R208	On	03/05/2018	Bond Future	7.77	Put			2,025.78000	2.02578	1,928,700	3.70	0.00	0	0
R208	On	03/05/2018	Bond Future	7.78	Call			287.83000	0.28783	311,340	3.70	0.00	0	0
R208	On	03/05/2018	Bond Future	7.78	Put			2,006.86000	2.00686	1,909,800	3.70	0.00	0	0
R208	On	03/05/2018	Bond Future	7.79	Call			293.90000	0.29390	317,810	3.70	0.00	0	0
R208	On	03/05/2018	Bond Future	7.79	Put			1,987.85000	1.98785	1,891,190	3.70	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												13,332,969.44	136	34,743
R209	On	01/02/2018	Bond Future			9.94672	71.41890	9.98958	71.14809		16.10	12,641,145.30	177	153,274
R209	On	03/05/2018	Bond Future			10.01174	69.60338	10.05599	69.32695		17.71	0.00	0	0
R209	On	02/08/2018	Bond Future			10.07527	70.91929	10.12080	70.63797		16.90	0.00	0	0
R209	On	01/11/2018	Bond Future			10.13714	69.14059	10.18413	68.85339		17.18	0.00	0	0
Total R209 Future												12,641,145.30	177	153,274
R209	On	01/02/2018	Bond Future	9.72	Call			968.05000	0.96805	1,057,310	15.84	0.00	0	0
R209	On	01/02/2018	Bond Future	9.72	Put			2,698.31000	2.69831	2,516,760	15.84	0.00	0	0
R209	On	01/02/2018	Bond Future	9.73	Call			990.86000	0.99086	1,081,440	15.85	0.00	0	0
R209	On	01/02/2018	Bond Future	9.73	Put			2,655.78000	2.65578	2,475,550	15.85	0.00	0	0
R209	On	01/02/2018	Bond Future	9.71	Call			945.68000	0.94568	1,033,430	15.84	0.00	0	0
R209	On	01/02/2018	Bond Future	9.71	Put			2,741.37000	2.74137	2,558,310	15.84	0.00	0	0
R209	On	01/02/2018	Bond Future	10.00	Call			1,732.74000	1.73274	1,867,070	16.10	0.00	0	0
R209	On	01/02/2018	Bond Future	10.00	Put			1,667.14000	1.66714	1,530,660	16.10	0.00	0	7,488
R209	On	01/02/2018	Bond Future	10.10	Call			2,071.04000	2.07104	2,221,130	16.21	0.00	0	0
R209	On	01/02/2018	Bond Future	10.10	Put			1,380.67000	1.38067	1,259,950	16.21	0.00	0	3,000
R209	On	01/02/2018	Bond Future	9.85	Call			1,289.93000	1.28993	1,399,650	15.96	0.00	0	0
R209	On	01/02/2018	Bond Future	9.85	Put			2,177.76000	2.17776	2,016,670	15.96	0.00	0	7,500
R209	On	01/02/2018	Bond Future	9.88	Call			1,372.36000	1.37236	1,487,070	15.99	0.00	0	0
R209	On	01/02/2018	Bond Future	9.88	Put			2,067.93000	2.06793	1,911,830	15.99	0.00	0	220
R209	On	01/02/2018	Bond Future	9.59	Call			703.28000	0.70328	773,990	15.73	0.00	0	0
R209	On	01/02/2018	Bond Future	9.59	Put			3,291.27000	3.29127	3,091,170	15.73	0.00	0	377
R209	On	01/02/2018	Bond Future	9.33	Put			4,683.68000	4.68368	4,451,950	15.49	0.00	0	0
R209	On	01/02/2018	Bond Future	9.33	Call			333.05000	0.33305	372,130	15.49	0.00	0	220
R209	On	01/02/2018	Bond Future	9.89	Call			1,400.55000	1.40055	1,516,860	16.00	0.00	0	0
R209	On	01/02/2018	Bond Future	9.89	Put			2,032.21000	2.03221	1,877,710	16.00	0.00	0	157
R209	On	01/02/2018	Bond Future	9.32	Put			4,742.36000	4.74236	4,509,490	15.48	0.00	0	0
R209	On	01/02/2018	Bond Future	9.32	Call			322.65000	0.32265	360,590	15.48	0.00	0	157
R209	On	01/02/2018	Bond Future	10.22	Call			2,517.03000	2.51703	2,685,210	16.34	0.00	0	0
R209	On	01/02/2018	Bond Future	10.22	Put			1,088.16000	1.08816	985,530	16.34	0.00	0	739
R209	On	01/02/2018	Bond Future	9.87	Call			1,344.61000	1.34461	1,457,510	15.98	0.00	0	0

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	01/02/2018	Bond Future	9.87	Put			2,104.18000	2.10418	1,946,270	15.98	0.00	0	739
R209	On	01/02/2018	Bond Future	9.52	Put			3,639.85000	3.63985	3,430,660	15.67	0.00	0	0
R209	On	01/02/2018	Bond Future	9.52	Call			583.56000	0.58356	645,180	15.67	0.00	0	739
R209	On	01/02/2018	Bond Future	9.75	Put			2,571.81000	2.57181	2,394,650	15.87	0.00	0	0
R209	On	01/02/2018	Bond Future	9.75	Call			1,037.30000	1.03730	1,130,950	15.87	0.00	0	5,000
R209	On	03/05/2018	Bond Future	10.73	Call			5,499.43000	5.49943	5,701,500	18.53	0.00	0	0
R209	On	03/05/2018	Bond Future	10.73	Put			1,487.56000	1.48756	1,413,200	18.53	0.00	0	435
R209	On	03/05/2018	Bond Future	9.75	Put			4,113.68000	4.11368	3,958,590	17.48	0.00	0	0
R209	On	03/05/2018	Bond Future	9.75	Call			2,167.56000	2.16756	2,288,900	17.48	0.00	0	435
R209	On	03/05/2018	Bond Future	9.84	Call			2,410.02000	2.41002	2,539,680	17.56	0.00	0	0
R209	On	03/05/2018	Bond Future	9.86	Put			3,702.89000	3.70289	3,557,960	17.58	0.00	0	0
R209	On	03/05/2018	Bond Future	10.22	Call			3,591.23000	3.59123	3,754,740	17.96	0.00	0	0
R209	On	03/05/2018	Bond Future	10.22	Put			2,581.06000	2.58106	2,468,140	17.96	0.00	0	435
R209	On	03/05/2018	Bond Future	9.84	Put			3,775.26000	3.77526	3,628,490	17.56	0.00	0	0
R209	On	03/05/2018	Bond Future	10.00	Call			2,875.64000	2.87564	3,019,900	17.71	0.00	0	0
R209	On	03/05/2018	Bond Future	10.00	Put			3,225.69000	3.22569	3,093,520	17.71	0.00	0	5,000
R209	On	03/05/2018	Bond Future	9.85	Call			2,437.81000	2.43781	2,568,380	17.57	0.00	0	0
R209	On	03/05/2018	Bond Future	9.85	Put			3,738.95000	3.73895	3,593,090	17.57	0.00	0	0
R209	On	03/05/2018	Bond Future	9.86	Call			2,465.76000	2.46576	2,597,260	17.58	0.00	0	0
R209	On	02/08/2018	Bond Future	9.66	Put			5,436.47000	5.43647	5,278,180	16.59	0.00	0	0
R209	On	02/08/2018	Bond Future	9.66	Call			2,507.77000	2.50777	2,630,800	16.59	0.00	0	435
R209	On	02/08/2018	Bond Future	10.38	Call			4,672.18000	4.67218	4,847,380	17.32	0.00	0	0
R209	On	02/08/2018	Bond Future	10.38	Put			3,103.08000	3.10308	2,996,960	17.32	0.00	0	0
R209	On	02/08/2018	Bond Future	10.84	Call			6,344.42000	6.34442	6,547,880	17.82	0.00	0	0
R209	On	02/08/2018	Bond Future	10.40	Put			3,053.23000	3.05323	2,948,410	17.34	0.00	0	0
R209	On	02/08/2018	Bond Future	10.84	Put			2,121.17000	2.12117	2,043,310	17.82	0.00	0	435
R209	On	02/08/2018	Bond Future	10.21	Call			4,101.92000	4.10192	4,265,620	17.13	0.00	0	0
R209	On	02/08/2018	Bond Future	10.21	Put			3,555.76000	3.55576	3,438,140	17.13	0.00	0	435
R209	On	02/08/2018	Bond Future	10.39	Call			4,706.61000	4.70661	4,882,470	17.33	0.00	0	0
R209	On	02/08/2018	Bond Future	10.39	Put			3,078.06000	3.07806	2,972,600	17.33	0.00	0	0
R209	On	02/08/2018	Bond Future	10.40	Call			4,741.15000	4.74115	4,917,650	17.34	0.00	0	0
R209	On	01/11/2018	Bond Future	1015.99	Call			67,965.51000	67.96551	68,252,710	18.28	0.00	0	0
R209	On	01/11/2018	Bond Future	1015.99	Put			0.00000	0.00000	0,000	18.28	0.00	0	0
R209	On	01/11/2018	Bond Future	9.34	Put			7,675.57000	7.67557	7,449,320	16.36	0.00	0	0
R209	On	01/11/2018	Bond Future	9.34	Call			2,229.96000	2.22996	2,290,910	16.36	0.00	0	435
R209	On	01/11/2018	Bond Future	1016.00	Call			67,965.52000	67.96552	68,252,720	18.28	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.00	Put			0.00000	0.00000	0,000	18.28	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.01	Call			67,965.52000	67.96552	68,252,720	18.28	0.00	0	0
R209	On	01/11/2018	Bond Future	1016.01	Put			0.00000	0.00000	0,000	18.28	0.00	0	0
R209	On	01/11/2018	Bond Future	10.57	Call			5,746.74000	5.74674	5,867,090	17.54	0.00	0	0
R209	On	01/11/2018	Bond Future	10.57	Put			3,455.00000	3.45500	3,288,150	17.54	0.00	0	435

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	01/11/2018	Bond Future	9.94	Call			3,739.48000	3.73948	3,835,120	16.91	0.00	0	0
R209	On	01/11/2018	Bond Future	9.94	Put			5,251.44000	5.25144	5,059,880	16.91	0.00	0	435
Total R209 Option												0.00	0	35,251
Total For R209												12,641,145.30	177	188,525
R210	On	01/02/2018	Bond Future			184.37709	184.37709	184.36205	184.36205			0.00	0	2,159
R210	On	03/05/2018	Bond Future			185.40810	185.40810	185.39144	185.39144			0.00	0	0
Total R210 Future												0.00	0	2,159
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			8,017.95000	8.01795	8,002,910		0.00	0	0
R210	On	01/02/2018	Bond Future	192.36	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	01/02/2018	Bond Future	192.36	Put			7,997.95000	7.99795	7,982,910		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			8,007.95000	8.00795	7,992,910		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			6,058.56000	6.05856	6,041,900		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			6,068.56000	6.06856	6,051,900		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			6,048.56000	6.04856	6,031,900		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												0.00	0	2,159
R212	On	01/02/2018	Bond Future			149.78813	149.78813	149.60261	149.60261			0.00	0	4,967
R212	On	03/05/2018	Bond Future			152.59585	152.59585	152.40580	152.40580			0.00	0	0
Total R212 Future												0.00	0	4,967
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			5,097.39000	5.09739	4,911,870		0.00	0	0
R212	On	01/02/2018	Bond Future	154.71	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	01/02/2018	Bond Future	154.71	Put			5,107.39000	5.10739	4,921,870		0.00	0	0
R212	On	01/02/2018	Bond Future	154.69	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	01/02/2018	Bond Future	154.69	Put			5,087.39000	5.08739	4,901,870		0.00	0	0
R212	On	03/05/2018	Bond Future	154.29	Put			1,884.20000	1.88420	1,694,150		0.00	0	0
R212	On	03/05/2018	Bond Future	154.30	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/05/2018	Bond Future	154.30	Put			1,894.20000	1.89420	1,704,150		0.00	0	0
R212	On	03/05/2018	Bond Future	154.28	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/05/2018	Bond Future	154.28	Put			1,874.20000	1.87420	1,684,150		0.00	0	0
R212	On	03/05/2018	Bond Future	154.29	Call			0.00000	0.00000	0,000		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												0.00	0	4,967
R213	On	01/02/2018	Bond Future			9.78640	82.76807	9.82963	82.49941		13.43	0.00	0	58,778

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	03/05/2018	Bond Future			9.85575	80.76433	9.90054	80.49002		14.71	0.00	0	0
Total R213 Future												0.00	0	58,778
R213	On	01/02/2018	Bond Future	9.42	Call			654.50000	0.65450	726,130	13.18	0.00	0	0
R213	On	01/02/2018	Bond Future	9.42	Put			3,251.46000	3.25146	3,054,430	13.18	0.00	0	0
R213	On	01/02/2018	Bond Future	9.43	Call			672.02000	0.67202	745,070	13.19	0.00	0	0
R213	On	01/02/2018	Bond Future	9.43	Put			3,204.20000	3.20420	3,008,590	13.19	0.00	0	0
R213	On	01/02/2018	Bond Future	9.41	Call			637.29000	0.63729	707,530	13.17	0.00	0	0
R213	On	01/02/2018	Bond Future	9.41	Put			3,299.11000	3.29911	3,100,690	13.17	0.00	0	0
R213	On	03/05/2018	Bond Future	9.57	Call			2,021.25000	2.02125	2,144,020	14.57	0.00	0	0
R213	On	03/05/2018	Bond Future	9.57	Put			4,076.77000	4.07677	3,925,230	14.57	0.00	0	0
R213	On	03/05/2018	Bond Future	9.58	Call			2,046.50000	2.04650	2,170,200	14.58	0.00	0	0
R213	On	03/05/2018	Bond Future	9.58	Put			4,038.77000	4.03877	3,888,160	14.58	0.00	0	0
R213	On	03/05/2018	Bond Future	9.56	Call			1,996.19000	1.99619	2,118,020	14.57	0.00	0	0
R213	On	03/05/2018	Bond Future	9.56	Put			4,115.04000	4.11504	3,962,560	14.57	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	58,778
R214	On	01/02/2018	Bond Future			10.12375	70.72238	10.16675	70.44390		16.96	0.00	0	50,212
R214	On	03/05/2018	Bond Future			10.18874	68.74720	10.23310	68.46300		18.72	0.00	0	0
Total R214 Future												0.00	0	50,212
R214	On	01/02/2018	Bond Future	9.83	Call			888.99000	0.88899	947,780	16.57	0.00	0	0
R214	On	01/02/2018	Bond Future	9.83	Put			3,121.15000	3.12115	2,901,460	16.57	0.00	0	0
R214	On	01/02/2018	Bond Future	9.84	Call			910.31000	0.91031	970,420	16.58	0.00	0	0
R214	On	01/02/2018	Bond Future	9.84	Put			3,074.46000	3.07446	2,856,090	16.58	0.00	0	0
R214	On	01/02/2018	Bond Future	9.82	Call			867.91000	0.86791	925,480	16.57	0.00	0	0
R214	On	01/02/2018	Bond Future	9.82	Put			3,168.19000	3.16819	2,947,280	16.57	0.00	0	0
R214	On	03/05/2018	Bond Future	9.98	Call			2,458.08000	2.45808	2,542,460	18.47	0.00	0	0
R214	On	03/05/2018	Bond Future	9.98	Put			4,106.30000	4.10630	3,906,480	18.47	0.00	0	0
R214	On	03/05/2018	Bond Future	9.99	Call			2,486.18000	2.48618	2,571,270	18.48	0.00	0	0
R214	On	03/05/2018	Bond Future	9.99	Put			4,068.04000	4.06804	3,868,930	18.48	0.00	0	0
R214	On	03/05/2018	Bond Future	9.97	Call			2,430.15000	2.43015	2,513,640	18.46	0.00	0	0
R214	On	03/05/2018	Bond Future	9.97	Put			4,144.84000	4.14484	3,944,130	18.46	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												0.00	0	50,212
Total for Bond												990,438,490.88	9,204	1,115,776
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total E170 Future												0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ES18										0.00	0	0
ES18A On 20/04/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES18A Future										0.00	0	0
Total For ES18A										0.00	0	0
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23 Future										0.00	0	0
Total For ES23										0.00	0	0
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23A Future										0.00	0	0
Total For ES23A										0.00	0	0
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26 Future										0.00	0	0
Total For ES26										0.00	0	0
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26A Future										0.00	0	0
Total For ES26A										0.00	0	0
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33 Future										0.00	0	0
Total For ES33										0.00	0	0
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33A Future										0.00	0	0
Total For ES33A										0.00	0	0
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES42 Future										0.00	0	0
Total For ES42										0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2025 Future										0.00	0	0
Total For I2025										0.00	0	0
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2033 Future										0.00	0	0
Total For I2033										0.00	0	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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

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

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

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/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R204 Future									0.00	0	0
Total For R209/R204									0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R208 Future									0.00	0	0
Total For R209/R208									0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R210 Future									0.00	0	0
Total For R210									0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R212 Future									0.00	0	0
Total For R212									0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213 Future									0.00	0	0
Total For R213									0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213/R186 Future									0.00	0	0
Total For R213/R186									0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214 Future									0.00	0	0
Total For R214									0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214/R209 Future									0.00	0	0
Total For R214/R209									0.00	0	0
Total for Price Contribution									0.00	0	0
GOVI On 01/02/2018 GOVI			568.97600	568.97600	567.21800	567.21800			0.00	0	782
GOVI On 03/05/2018 GOVI			579.60300	579.60300	577.80700	577.80700			0.00	0	0
Total GOVI Future									0.00	0	782
GOVI On 01/02/2018 GOVI	581.03	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 01/02/2018 GOVI	581.03	Put			138,120.00000	13.81200	120,540,000		0.00	0	0
GOVI On 01/02/2018 GOVI	581.04	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 01/02/2018 GOVI	581.04	Put			138,220.00000	13.82200	120,640,000		0.00	0	0
GOVI On 01/02/2018 GOVI	581.02	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 01/02/2018 GOVI	581.02	Put			138,020.00000	13.80200	120,440,000		0.00	0	0
GOVI On 03/05/2018 GOVI	590.28	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 03/05/2018 GOVI	590.28	Put			124,730.00000	12.47300	106,770,000		0.00	0	0
GOVI On 03/05/2018 GOVI	590.29	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 03/05/2018 GOVI	590.29	Put			124,830.00000	12.48300	106,870,000		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI On 03/05/2018 GOVI	590.27	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 03/05/2018 GOVI	590.27	Put			124.630.00000	12.46300	106,670,000		0.00	0	0
Total GOVI Option									0.00	0	0
Total For GOVI									0.00	0	782
Total for GOVI									0.00	0	782
AL37 On 01/02/2018 Index Future			554.74300	554.74300	553.85100	553.85100			0.00	0	0
AL37 On 03/05/2018 Index Future			565.10400	565.10400	564.19100	564.19100			0.00	0	0
Total AL37 Future									0.00	0	0
Total For AL37									0.00	0	0
AL7T On 01/02/2018 Index Future			632.64300	632.64300	631.19200	631.19200			0.00	0	0
AL7T On 03/05/2018 Index Future			644.45800	644.45800	642.97600	642.97600			0.00	0	0
Total AL7T Future									0.00	0	0
Total For AL7T									0.00	0	0
ALBI On 01/02/2018 Index Future			570.79600	570.79600	569.07300	569.07300			0.00	0	760
ALBI On 03/05/2018 Index Future			581.45600	581.45600	579.69700	579.69700			0.00	0	0
Total ALBI Future									0.00	0	760
Total For ALBI									0.00	0	760
IGOV On 01/02/2018 Index Future			246.21500	246.21500	245.76000	245.76000			0.00	0	877
IGOV On 03/05/2018 Index Future			250.83000	250.83000	250.36500	250.36500			0.00	0	269
Total IGOV Future									0.00	0	1,146
Total For IGOV									0.00	0	1,146
Total for Index									0.00	0	1,906
JIBAR f On 20/12/2017 Jibar Future			7.14000	92.86000	7.14000	92.86000			0.00	0	0
JIBAR f On 17/01/2018 Jibar Future			7.20000	92.80000	7.20000	92.80000			0.00	0	0
JIBAR f On 21/02/2018 Jibar Future			7.26000	92.74000	7.26000	92.74000			0.00	0	0
JIBAR f On 20/03/2018 Jibar Future			7.30000	92.70000	7.30000	92.70000			0.00	0	2,500
JIBAR f On 18/04/2018 Jibar Future			7.33000	92.67000	7.33000	92.67000			0.00	0	0
JIBAR f On 20/06/2018 Jibar Future			7.40000	92.60000	7.40000	92.60000			0.00	0	0
JIBAR f On 19/09/2018 Jibar Future			7.49000	92.51000	7.49000	92.51000			0.00	0	0
JIBAR f On 19/12/2018 Jibar Future			7.58000	92.42000	7.58000	92.42000			0.00	0	0
JIBAR f On 20/03/2019 Jibar Future			7.67000	92.33000	7.67000	92.33000			0.00	0	0
JIBAR f On 19/06/2019 Jibar Future			7.77000	92.23000	7.77000	92.23000			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			98.67000	98.67000	98.77012	98.77012			0.00	0	0
10Y ST On 16/03/2026 Interest Rate Swap			95.81000	95.81000	95.91146	95.91146			0.00	0	0
10Y ST On 15/06/2026 Interest Rate Swap			94.65000	94.65000	94.76070	94.76070			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
10Y ST On 21/09/2026			Interest Rate Swap	96.83000	96.83000	96.94503	96.94503		0.00	0	0
10Y ST On 21/12/2026			Interest Rate Swap	100.58000	100.58000	100.69246	100.69246		0.00	0	0
10Y ST On 15/03/2027			Interest Rate Swap	99.24000	99.24000	99.34700	99.34700		0.00	0	0
10Y ST On 21/06/2027			Interest Rate Swap	101.30000	101.30000	101.40967	101.40967		0.00	0	0
10Y ST On 20/09/2027			Interest Rate Swap	104.97000	104.97000	105.06917	105.06917		0.00	0	0
10Y ST On 20/12/2027			Interest Rate Swap	105.36000	105.36000	100.00000	100.00000		0.00	0	0
10Y ST On 22/03/2028			Interest Rate Swap	100.81000	100.81000	100.00000	100.00000		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	99.76000	99.76000	99.75947	99.75947		0.00	0	0
1Y STN On 15/03/2018			Interest Rate Swap	99.72000	99.72000	99.72403	99.72403		0.00	0	0
1Y STN On 21/06/2018			Interest Rate Swap	99.95000	99.95000	99.94782	99.94782		0.00	0	0
1Y STN On 20/09/2018			Interest Rate Swap	100.21000	100.21000	100.21676	100.21676		0.00	0	0
1Y STN On 20/12/2018			Interest Rate Swap	100.82000	100.82000	100.00000	100.00000		0.00	0	0
1Y STN On 22/03/2019			Interest Rate Swap	100.00000	100.00000	100.00000	100.00000		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	99.80000	99.80000	99.79700	99.79700		0.00	0	0
2Y STN On 16/03/2018			Interest Rate Swap	99.01000	99.01000	99.00888	99.00888		0.00	0	0
2Y STN On 15/06/2018			Interest Rate Swap	98.63000	98.63000	98.63136	98.63136		0.00	0	0
2Y STN On 21/09/2018			Interest Rate Swap	98.68000	98.68000	98.68617	98.68617		0.00	0	0
2Y STN On 21/12/2018			Interest Rate Swap	99.20000	99.20000	99.20000	99.20000		0.00	0	0
2Y STN On 15/03/2019			Interest Rate Swap	99.73000	99.73000	99.73600	99.73600		0.00	0	0
2Y STN On 21/06/2019			Interest Rate Swap	100.29000	100.29000	100.29622	100.29622		0.00	0	0
2Y STN On 20/09/2019			Interest Rate Swap	100.85000	100.85000	100.86777	100.86777		0.00	0	0
2Y STN On 20/12/2019			Interest Rate Swap	101.97000	101.97000	100.00000	100.00000		0.00	0	0
2Y STN On 23/03/2020			Interest Rate Swap	99.92000	99.92000	100.00000	100.00000		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	97.87000	97.87000	97.90433	97.90433		0.00	0	0
5Y STN On 16/03/2021			Interest Rate Swap	97.24000	97.24000	97.28398	97.28398		0.00	0	0
5Y STN On 15/06/2021			Interest Rate Swap	96.59000	96.59000	96.63391	96.63391		0.00	0	0
5Y STN On 21/09/2021			Interest Rate Swap	96.91000	96.91000	96.96202	96.96202		0.00	0	0
5Y STN On 21/12/2021			Interest Rate Swap	99.21000	99.21000	99.26722	99.26722		0.00	0	51
5Y STN On 15/03/2022			Interest Rate Swap	99.46000	99.46000	99.51713	99.51713		0.00	0	0
5Y STN On 21/06/2022			Interest Rate Swap	100.76000	100.76000	100.82370	100.82370		0.00	0	0
5Y STN On 20/09/2022			Interest Rate Swap	103.04000	103.04000	103.10608	103.10608		0.00	0	0
5Y STN On 20/12/2022			Interest Rate Swap	104.37000	104.37000	100.00000	100.00000		0.00	0	0
5Y STN On 22/03/2023			Interest Rate Swap	99.67000	99.67000	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 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 :									990,438,490.88	9,204	1,121,015
AA05 On 22/03/2019 Spot Bond			9.07500	102.42949	9.08000	102.34830			0.00	0	0
Total AA05 SPOT									0.00	0	0
Total For AA05									0.00	0	0
AA06 On 15/04/2021 Spot Bond				99.70029		99.62675			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			10.35500	99.25982	10.39500	99.06854			0.00	0	0
Total AA07 SPOT									0.00	0	0
Total For AA07									0.00	0	0
AB01/R On 24/11/2020 Spot Bond			10.00000	102.50600	10.00000	102.42500			0.00	0	0
Total AB01/R186 SPOT									0.00	0	0
Total For AB01/R186									0.00	0	0
AB011 On 21/11/2018 Spot Bond				100.72097		100.64660			0.00	0	0
Total AB011 SPOT									0.00	0	0
Total For AB011									0.00	0	0
AB013 On 21/11/2018 Spot Bond			8.71500	100.24170	8.72000	100.16647		871,500,000,000.00	100,000,000	1,700,000,000	
Total AB013 SPOT								871,500,000,000.00	100,000,000	1,700,000,000	
Total For AB013								871,500,000,000.00	100,000,000	1,700,000,000	
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	100.84041	10.84000	100.75223		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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AB017U SPOT										0.00	0	0
Total For AB017U										0.00	0	0
AB018L On 04/09/2020 Spot Bond			11.37000	103.24677	11.37000	103.15219				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	103.41700	11.81000	103.31871				0.00	0	0
Total AB020U SPOT										0.00	0	0
Total For AB020U										0.00	0	0
AB021L On 03/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB021U SPOT										0.00	0	0
Total For AB021U										0.00	0	0
AB023L On 05/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB023U SPOT										0.00	0	0
Total For AB023U										0.00	0	0
AB024L On 05/05/2021 Spot Bond			100.00000	18.58942	100.00000	18.50098				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	19.77979	100.00000	19.64946				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	103.10400	10.00000	103.02300				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			4.57000	264.07898	4.57000	263.85732				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
Total ABF19U SPOT										0.00	0	0
Total For ABF19U										0.00	0	0
ABFN07 On 17/03/2018 Spot Bond				100.12025		100.05837				0.00	260,000,000	260,000,000
Total ABFN07 SPOT										0.00	260,000,000	260,000,000
Total For ABFN07										0.00	260,000,000	260,000,000
ABFN08 On 17/03/2020 Spot Bond				101.41756		101.35401				0.00	0	0
Total ABFN08 SPOT										0.00	0	0
Total For ABFN08										0.00	0	0
ABFN09 On 17/03/2026 Spot Bond				100.11129		100.04155				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN10 On 28/10/2019 Spot Bond				101.04743		100.98108				0.00	0	0
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0
ABFN11 On 09/04/2019 Spot Bond				101.70227		101.63642				0.00	0	0
Total ABFN12 SPOT										0.00	0	0
Total For ABFN12										0.00	0	0
ABFN13 On 14/05/2020 Spot Bond				101.72157		101.65411				0.00	400,000,000	200,000,000
Total ABFN13 SPOT										0.00	400,000,000	200,000,000
Total For ABFN13										0.00	400,000,000	200,000,000
ABFN14 On 14/05/2022 Spot Bond				100.81344		100.74155				0.00	0	0
Total ABFN14 SPOT										0.00	0	0
Total For ABFN14										0.00	0	0
ABFN15 On 11/11/2020 Spot Bond				101.13376		101.06451				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN15 SPOT										0.00	0	0
Total For ABFN15										0.00	0	0
ABFN1 On 11/11/2022 Spot Bond				101.61705		101.54635				0.00	0	0
Total ABFN16 SPOT										0.00	0	0
Total For ABFN16										0.00	0	0
ABFN1 On 17/05/2019 Spot Bond				100.91876		100.85030				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				99.79195		101.93962				0.00	0	0
Total ABFN18 SPOT										0.00	0	0
Total For ABFN18										0.00	0	0
ABFN2 On 30/05/2020 Spot Bond				100.64030		100.57255				0.00	0	0
Total ABFN20 SPOT										0.00	0	0
Total For ABFN20										0.00	0	0
ABFN2 On 30/05/2022 Spot Bond				100.65311		100.58260				0.00	0	0
Total ABFN21 SPOT										0.00	0	0
Total For ABFN21										0.00	0	0
ABFN2 On 30/05/2024 Spot Bond				100.44851		100.37568				0.00	0	0
Total ABFN22 SPOT										0.00	0	0
Total For ABFN22										0.00	0	0
ABFN2 On 25/05/2027 Spot Bond				100.65469		100.58016				0.00	0	0
Total ABFN23 SPOT										0.00	0	0
Total For ABFN23										0.00	0	0
ABFN2 On 17/10/2020 Spot Bond				101.63455		101.56823				0.00	0	0
Total ABFN24 SPOT										0.00	0	0
Total For ABFN24										0.00	0	0
ABFN2 On 17/10/2024 Spot Bond				101.47764		101.40614				0.00	0	0
Total ABFN25 SPOT										0.00	0	0
Total For ABFN25										0.00	0	0
ABFN2 On 17/10/2029 Spot Bond				101.54499		101.47019				0.00	0	0
Total ABFN26 SPOT										0.00	0	0
Total For ABFN26										0.00	0	0
ABK1 On 07/11/2018 Spot Bond			9.76500	102.71895	9.77000	102.63357				0.00	0	0
Total ABK1 SPOT										0.00	0	0
Total For ABK1										0.00	0	0
ABK10 On 14/02/2020 Spot Bond				99.71295		99.62831				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABK10 SPOT									0.00	0	0
Total For ABK10									0.00	0	0
ABK11 On 20/05/2019 Spot Bond				101.21979		101.14097			0.00	400,000,000	400,000,000
Total ABK11 SPOT									0.00	400,000,000	400,000,000
Total For ABK11									0.00	400,000,000	400,000,000
ABK12 On 20/05/2022 Spot Bond				94.30004		94.20109			0.00	0	0
Total ABK12 SPOT									0.00	0	0
Total For ABK12									0.00	0	0
ABK2 On 24/05/2018 Spot Bond			9.46500	100.65220	9.47000	100.57491			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				101.99031		101.91377			0.00	0	0
Total ABK3 SPOT									0.00	0	0
Total For ABK3									0.00	0	0
ABK3/J On 07/11/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ABK3/JIBAR SPOT									0.00	0	0
Total For ABK3/JIBAR									0.00	0	0
ABK4 On 24/05/2018 Spot Bond				100.90345		100.83023			0.00	0	0
Total ABK4 SPOT									0.00	0	0
Total For ABK4									0.00	0	0
ABK4/J On 24/05/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ABK4/JIBAR SPOT									0.00	0	0
Total For ABK4/JIBAR									0.00	0	0
ABK5 On 31/10/2018 Spot Bond				101.45423		101.37821			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				100.34512		100.26724			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				98.94900		98.86787			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				94.37567		94.28577			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABK8 SPOT									0.00	0	0
Total For ABK8									0.00	0	0
ABK9 On 18/11/2019 Spot Bond				98.63879		98.55661			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			4.74000	151.40426	4.77000	151.23566		179,172,000,000.00		37,800,000	37,800,000
Total ABKI01 SPOT								179,172,000,000.00		37,800,000	37,800,000
Total For ABKI01								179,172,000,000.00		37,800,000	37,800,000
ABKI02 On 05/06/2020 Spot Bond			6.11000	132.92416	6.14000	132.70444		0.00		0	2,687,600
Total ABKI02 SPOT								0.00		0	2,687,600
Total For ABKI02								0.00		0	2,687,600
ABKI02 On 05/06/2020 Spot Bond			100.00000	18.96478	100.00000	18.86624		0.00		0	0
Total ABKI02/R212 SPOT								0.00		0	0
Total For ABKI02/R212								0.00		0	0
ABKI03 On 13/10/2021 Spot Bond			7.85000	110.77253	7.88000	110.53596		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	8.87414	100.00000	8.82804		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			8.69000	110.11241	8.69000	109.98341		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	8.54129	100.00000	8.48011		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				89.39899		89.25780		0.00		0	0
Total ABKS1 SPOT								0.00		0	0
Total For ABKS1								0.00		0	0
ABN05 On 18/04/2021 Spot Bond			3.86000	185.86606	3.86000	185.72070		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			6.63625	99.24795	6.64125	99.19511		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			6.63625	99.24795	6.64125	99.19511		0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN34 SPOT										0.00	0	0
Total For ABN34										0.00	0	0
ABN61 On 31/01/2025 Spot Bond			3.64000	120.82116	3.64000	120.72921				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			3.45000	170.93846	3.45000	170.81043				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			3.41000	214.27569	3.41000	214.11592				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			10.21000	92.57373	10.25500	92.33011				0.00	0	0
Total ABN67 SPOT										0.00	0	0
Total For ABN67										0.00	0	0
ABN72 On 17/03/2018 Spot Bond				102.34944		102.33028				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				136.92000		136.89500				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			10.62500	99.20270	10.66500	98.89159				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			9.48000	93.89527	9.52000	93.71799				0.00	0	0
Total ABN80 SPOT										0.00	0	0
Total For ABN80										0.00	0	0
ABN85 On 05/07/2018 Spot Bond				100.00000		100.00000				0.00	0	0
Total ABN85 SPOT										0.00	0	0
Total For ABN85										0.00	0	0
ABN86 On 01/08/2018 Spot Bond				100.00000		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			11.17000	96.17125	11.21000	95.86799				0.00	0	0
Total ABN87 SPOT										0.00	0	0
Total For ABN87										0.00	0	0
ABN91 On 11/12/2018 Spot Bond				100.16943		100.09716				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABN91 SPOT									0.00	0	0
Total For ABN91									0.00	0	0
ABN92 On 31/01/2019 Spot Bond				101.19575		101.12114			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			6.94000	103.19373	6.94500	103.13461			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			9.60500	101.30127	9.64500	101.11195			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			9.64500	100.04368	9.68500	99.88167			0.00	0	0
Total ABS12 SPOT									0.00	0	0
Total For ABS12									0.00	0	0
ABS12/ On 14/05/2020 Spot Bond			9.20000	100.98083	9.20000	100.90559			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			10.18500	99.11543	10.22500	98.89605			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			9.44500	100.57294	9.48500	100.39664			0.00	0	0
Total ABS14 SPOT									0.00	0	0
Total For ABS14									0.00	0	0
ABS15 On 11/11/2022 Spot Bond			9.89000	100.50285	9.93500	100.25145			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			10.07000	102.78373	10.11000	102.48331		201,400,000,000,000.00	20,000,000,000	5,000,000,000	
Total ABS16 SPOT								11,400,000,000,000.00	20,000,000,000	5,000,000,000	
Total For ABS16								11,400,000,000,000.00	20,000,000,000	5,000,000,000	
ABS17 On 11/11/2027 Spot Bond			10.50500	101.85328	10.54500	101.52324		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			10.06000	101.28049	10.10500	101.00577		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			9.06500	98.51009	9.10500	98.35268		108,780,000,000,000.00	12,000,000,000	3,000,000,000	

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 ABS6 SPOT									18,780,000,000,000.00	12,000,000,000	3,000,000,000
Total For ABS6									18,780,000,000,000.00	12,000,000,000	3,000,000,000
ABS7 On 11/09/2026 Spot Bond			10.52000	92.68526	10.56000	92.39639			0.00	0	3,860,000,000
Total ABS7 SPOT									0.00	0	3,860,000,000
Total For ABS7									0.00	0	3,860,000,000
ABS7/F On 11/09/2026 Spot Bond			100.00000	11.03722	100.00000	10.96329			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			3.70000	276.03264	3.70000	275.82033			0.00	0	0
Total ABS12 SPOT									0.00	0	0
Total For ABS12									0.00	0	0
ABS14 On 31/01/2022 Spot Bond			3.09000	147.46484	3.12000	147.18991			0.00	0	0
Total ABS14 SPOT									0.00	0	0
Total For ABS14									0.00	0	0
ABT01L On 12/09/2022 Spot Bond			100.00000	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				93.17272		93.14065			0.00	0	0
Total ACL047 SPOT									0.00	0	0
Total For ACL047									0.00	0	0
ACL08€ On 25/11/2020 Spot Bond			10.00000	103.10400	10.00000	103.02300			0.00	0	0
Total ACL089/JIBAR SPOT									0.00	0	0
Total For ACL089/JIBAR									0.00	0	0
ACL09€ On 20/12/2018 Spot Bond				99.95156		99.87877			0.00	0	0
Total ACL095 SPOT									0.00	0	0
Total For ACL095									0.00	0	0
ACL09€ On 20/06/2020 Spot Bond				99.94990		99.87511			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				99.94929		99.87368			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL09€ On 20/12/2025 Spot Bond				99.95039		99.87639				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL10€ On 20/12/2017 Spot Bond				99.95317		99.88279				0.00	0	0
Total ACL100 SPOT										0.00	0	0
Total For ACL100										0.00	0	0
ACL10€ On 20/12/2019 Spot Bond			9.66500	100.54988	9.70500	100.39813				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL12€ On 20/09/2021 Spot Bond				218.92739		218.91477				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL12€ On 20/09/2021 Spot Bond				218.96545		218.95216				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				99.95195		99.87996				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	103.10400	10.00000	103.02300				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				99.95181		99.87958				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	102.48323	10.23000	102.39853				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			9.74500	100.02305	9.75000	99.93818				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				99.95215		99.88017				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				99.95482		99.88685				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL183 On 20/06/2019 Spot Bond				100.84302		100.77514				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL185 On 20/09/2022 Spot Bond				99.95222		99.88063				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL187 On 20/09/2020 Spot Bond				99.95147		99.87892				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL188 On 20/09/2020 Spot Bond				99.95076		99.87716				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL193 On 20/09/2022 Spot Bond				99.95070		99.87686				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				99.95070		99.87686				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				99.95317		99.88279				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				99.94981		99.87460				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				99.94981		99.87460				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				152.52796		152.51097				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				153.53922		153.52179				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL205 On 20/03/2018 Spot Bond				99.95632		99.89052				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL208 SPOT										0.00	0	0
Total For ACL208										0.00	0	0
ACL210 On 20/05/2018 Spot Bond				100.62133		100.55511				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				99.95519		99.88786				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				99.80893		99.73906				0.00	0	0
Total ACL213 SPOT										0.00	0	0
Total For ACL213										0.00	0	0
ACL214 On 20/09/2020 Spot Bond				93.36847		93.28257				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL215 On 20/09/2018 Spot Bond				99.95578		99.88934				0.00	0	0
Total ACL215 SPOT										0.00	0	0
Total For ACL215										0.00	0	0
ACL216 On 20/12/2018 Spot Bond				99.95585		99.88949				0.00	0	0
Total ACL216 SPOT										0.00	0	0
Total For ACL216										0.00	0	0
ACL217 On 20/12/2023 Spot Bond				99.95247		99.88119				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL218 On 11/05/2020 Spot Bond				100.88349		100.80775				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL220 On 26/01/2021 Spot Bond				101.32891		101.25351				0.00	0	0
Total ACL220 SPOT										0.00	0	0
Total For ACL220										0.00	0	0
ACL221 On 20/09/2021 Spot Bond				99.95266		99.88171				0.00	0	0
Total ACL221 SPOT										0.00	0	0
Total For ACL221										0.00	0	0
ACL222 On 20/09/2021 Spot Bond				99.95347		99.88373				0.00	0	0
Total ACL222 SPOT										0.00	0	0
Total For ACL222										0.00	0	0
ADCB0 On 08/03/2018 Spot Bond			100.00000	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
ADCB0 On 08/03/2018 Spot Bond			100.00000	84.03161	100.00000	83.46890			0.00	0	0
Total ADCB01/JIBAR SPOT									0.00	0	0
Total For ADCB01/JIBAR									0.00	0	0
ADCB0 On 04/12/2018 Spot Bond					0.00000	0.00000			0.00	0	0
Total ADCB05 SPOT									0.00	0	0
Total For ADCB05									0.00	0	0
AECI00 On 21/12/2017 Spot Bond				102.80973		102.74438			0.00	0	0
Total AECI00 SPOT									0.00	0	0
Total For AECI00									0.00	0	0
AHF2A: On 18/10/2018 Spot Bond				101.46424		101.39230			0.00	0	0
Total AHF2A2 SPOT									0.00	0	0
Total For AHF2A2									0.00	0	0
AHF2B: On 18/10/2018 Spot Bond				101.51401		101.43958			0.00	0	0
Total AHF2B2 SPOT									0.00	0	0
Total For AHF2B2									0.00	0	0
AHF2C: On 18/10/2018 Spot Bond				101.67983		101.59712			0.00	0	0
Total AHF2C2 SPOT									0.00	0	0
Total For AHF2C2									0.00	0	0
AHF3A: On 18/04/2019 Spot Bond				101.95152		101.88521			0.00	0	0
Total AHF3A3 SPOT									0.00	0	0
Total For AHF3A3									0.00	0	0
AHF3A: On 18/04/2019 Spot Bond				101.43109		101.36080			0.00	0	0
Total AHF3A4 SPOT									0.00	0	0
Total For AHF3A4									0.00	0	0
AHF3B: On 18/04/2019 Spot Bond				101.84561		101.75462			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				101.76277		101.67593			0.00	0	0
Total AHF3B3 SPOT									0.00	0	0
Total For AHF3B3									0.00	0	0
AHF3C: On 18/04/2019 Spot Bond				102.44108		102.32022			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				102.19317		102.08477			0.00	0	0
Total AHF3C3 SPOT									0.00	0	0
Total For AHF3C3									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHL01L On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AHL01U SPOT									0.00	0	0
Total For AHL01U									0.00	0	0
AHL1AI On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AHL1AU SPOT									0.00	0	0
Total For AHL1AU									0.00	0	0
AHY2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AHY2U SPOT									0.00	0	0
Total For AHY2U									0.00	0	0
AIG2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AIG2U SPOT									0.00	0	0
Total For AIG2U									0.00	0	0
AIR01 On 15/03/2019 Spot Bond			8.74000	102.02075	8.74500	101.94266			0.00	0	0
Total AIR01 SPOT									0.00	0	0
Total For AIR01									0.00	0	0
AIR02 On 30/04/2023 Spot Bond			10.59500	105.89819	10.63500	105.64297			0.00	0	0
Total AIR02 SPOT									0.00	0	0
Total For AIR02									0.00	0	0
AIR04 On 29/05/2024 Spot Bond			10.17500	96.17797	10.22000	95.89568			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			11.14500	92.90190	11.18500	92.56771			0.00	0	0
Total AIR05 SPOT									0.00	0	0
Total For AIR05									0.00	0	0
AIRL01 On 30/04/2028 Spot Bond			3.76000	172.53148	3.76000	172.39794			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				102.60241		102.52922			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				101.08403		101.01264			0.00	0	0
Total APF03 SPOT									0.00	0	0
Total For APF03									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
APF04 On 21/10/2021 Spot Bond				101.43565		101.35868			0.00	0	0
Total APF04 SPOT									0.00	0	0
Total For APF04									0.00	0	0
APF05 On 24/08/2020 Spot Bond				100.59215		100.51884			0.00	0	0
Total APF05 SPOT									0.00	0	0
Total For APF05									0.00	0	0
APF06 On 24/08/2022 Spot Bond				100.60829		100.53294			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
AS224L On 24/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS224U SPOT									0.00	0	0
Total For AS224U									0.00	0	0
ASN01 On 20/03/2019 Spot Bond				99.95489		99.88692			0.00	0	0
Total ASN011 SPOT									0.00	0	0
Total For ASN011									0.00	0	0
ASN01 On 20/03/2019 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN014 SPOT									0.00	0	0
Total For ASN014									0.00	0	0
ASN02 On 07/12/2033 Spot Bond			3.66000	232.48547	3.66000	232.30743			0.00	0	0
Total ASN022 SPOT									0.00	0	0
Total For ASN022									0.00	0	0
ASN02 On 20/06/2019 Spot Bond				99.05625		98.98058			0.00	192,000,000	96,000,000
Total ASN028 SPOT									0.00	192,000,000	96,000,000
Total For ASN028									0.00	192,000,000	96,000,000
ASN03 On 20/06/2019 Spot Bond					0.00000	0.00000			0.00	0	0
Total ASN034 SPOT									0.00	0	0
Total For ASN034									0.00	0	0
ASN03 On 10/11/2019 Spot Bond				100.91656		100.84325			0.00	0	0
Total ASN036 SPOT									0.00	0	0
Total For ASN036									0.00	0	0
ASN03 On 07/12/2033 Spot Bond			3.67500	207.48196	3.67500	207.32282			0.00	0	0
Total ASN037 SPOT									0.00	0	0
Total For ASN037									0.00	0	0
ASN04 On 21/11/2019 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN041 SPOT									0.00	0	0
Total For ASN041									0.00	0	0
ASN04 On 12/03/2020 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN048 SPOT									0.00	0	0
Total For ASN048									0.00	0	0
ASN05 On 19/03/2018 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN051 SPOT									0.00	0	0
Total For ASN051									0.00	0	0

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 16/04/2018 Spot Bond				101.49940		101.42813				0.00	0	0
Total ASN057 SPOT										0.00	0	0
Total For ASN057										0.00	0	0
ASN05: On 22/04/2020 Spot Bond				101.42038		101.34423				0.00	0	0
Total ASN058 SPOT										0.00	0	0
Total For ASN058										0.00	0	0
ASN05: On 28/04/2020 Spot Bond				101.24140		101.16558				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				101.22085		101.14624				0.00	90,000,000	30,000,000
Total ASN061 SPOT										0.00	90,000,000	30,000,000
Total For ASN061										0.00	90,000,000	30,000,000
ASN06: On 14/05/2018 Spot Bond				99.78485		99.78046				0.00	0	0
Total ASN062 SPOT										0.00	0	0
Total For ASN062										0.00	0	0
ASN06: On 22/05/2020 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN064 SPOT										0.00	0	0
Total For ASN064										0.00	0	0
ASN06: On 01/06/2018 Spot Bond				100.79279		100.72920				0.00	0	0
Total ASN066 SPOT										0.00	0	0
Total For ASN066										0.00	0	0
ASN06: On 15/06/2018 Spot Bond				100.05956		99.99520				0.00	0	0
Total ASN068 SPOT										0.00	0	0
Total For ASN068										0.00	0	0
ASN06: On 07/02/2020 Spot Bond				100.99759		100.92464				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				97.96061		97.91489				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				99.94574		99.86485				0.00	0	0
Total ASN078 SPOT										0.00	0	0
Total For ASN078										0.00	0	0

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 20/09/2020 Spot Bond				99.95404		99.88527			0.00	0	0
Total ASN080 SPOT									0.00	0	0
Total For ASN080									0.00	0	0
ASN08: On 20/06/2020 Spot Bond				100.41285		100.33974			0.00	100,000,000	50,000,000
Total ASN083 SPOT									0.00	100,000,000	50,000,000
Total For ASN083									0.00	100,000,000	50,000,000
ASN08: On 03/09/2020 Spot Bond				100.38994		100.30800			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				99.79842		99.73071			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				126.92633		126.22231			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				101.65411		101.58295			0.00	0	0
Total ASN090 SPOT									0.00	0	0
Total For ASN090									0.00	0	0
ASN09: On 16/10/2020 Spot Bond				100.00000		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				101.39001		101.31552			0.00	0	0
Total ASN092 SPOT									0.00	0	0
Total For ASN092									0.00	0	0
ASN09(On 10/11/2020 Spot Bond				100.94260		100.86802			0.00	0	0
Total ASN096 SPOT									0.00	0	0
Total For ASN096									0.00	0	0
ASN09(On 20/12/2020 Spot Bond				75.01228		75.03854			0.00	0	0
Total ASN099 SPOT									0.00	0	0
Total For ASN099									0.00	0	0
ASN111 On 02/12/2020 Spot Bond				100.35920		100.28445			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				99.95290		99.88212			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
ASN11: On 07/03/2021 Spot Bond				100.27628		100.20254			0.00	0	0
Total ASN113 SPOT									0.00	0	0
Total For ASN113									0.00	0	0
ASN11: On 03/12/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total ASN114 SPOT									0.00	0	0
Total For ASN114									0.00	0	0
ASN11: On 10/12/2020 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN115 SPOT									0.00	0	0
Total For ASN115									0.00	0	0
ASN11: On 27/01/2018 Spot Bond				101.23142		101.16025			0.00	0	0
Total ASN119 SPOT									0.00	0	0
Total For ASN119									0.00	0	0
ASN12: On 20/12/2020 Spot Bond				99.93879		99.84759			0.00	0	0
Total ASN121 SPOT									0.00	0	0
Total For ASN121									0.00	0	0
ASN12: On 20/03/2019 Spot Bond				99.95396		99.88458			0.00	0	0
Total ASN125 SPOT									0.00	0	0
Total For ASN125									0.00	0	0
ASN12: On 24/02/2019 Spot Bond				100.59913		100.52492			0.00	0	0
Total ASN128 SPOT									0.00	0	0
Total For ASN128									0.00	0	0
ASN12: On 24/02/2019 Spot Bond				100.59986		100.52629			0.00	0	0
Total ASN129 SPOT									0.00	0	0
Total For ASN129									0.00	0	0
ASN13: On 24/02/2019 Spot Bond				100.58944		100.51645			0.00	0	0
Total ASN130 SPOT									0.00	0	0
Total For ASN130									0.00	0	0
ASN13: On 03/03/2019 Spot Bond				100.35250		100.27865			0.00	0	0
Total ASN131 SPOT									0.00	0	0
Total For ASN131									0.00	0	0
ASN13: On 03/03/2019 Spot Bond				100.34968		100.27642			0.00	0	0
Total ASN132 SPOT									0.00	0	0
Total For ASN132									0.00	0	0
ASN13: On 20/12/2020 Spot Bond				99.93933		99.84893			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				100.00000		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				89.77000		89.73000				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			3.82000	143.41699	3.85000	143.14202				0.00	0	0
Total ASN137 SPOT										0.00	0	0
Total For ASN137										0.00	0	0
ASN14(On 30/03/2021 Spot Bond				100.00000		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				89.77000		89.73000				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				101.95093		101.88216				0.00	0	0
Total ASN143 SPOT										0.00	0	0
Total For ASN143										0.00	0	0
ASN14(On 28/04/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN144 SPOT										0.00	0	0
Total For ASN144										0.00	0	0
ASN14(On 20/06/2021 Spot Bond				58.51370		58.51370				0.00	0	0
Total ASN145 SPOT										0.00	0	0
Total For ASN145										0.00	0	0
ASN14(On 04/05/2021 Spot Bond				101.04016		100.96486				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				101.04016		100.96486				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			3.86500	143.17175	3.89500	142.89679				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				110.14535		110.06847				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				100.36679		100.29042			0.00	90,000,000	30,000,000
Total ASN152 SPOT									0.00	90,000,000	30,000,000
Total For ASN152									0.00	90,000,000	30,000,000
ASN15: On 31/03/2028 Spot Bond			4.35000	157.96038	4.35000	157.83060			0.00	0	0
Total ASN154 SPOT									0.00	0	0
Total For ASN154									0.00	0	0
ASN15: On 29/06/2021 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN156 SPOT									0.00	0	0
Total For ASN156									0.00	0	0
ASN15: On 06/07/2021 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN157 SPOT									0.00	0	0
Total For ASN157									0.00	0	0
ASN15: On 27/07/2021 Spot Bond				100.00000		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				101.01707		100.94077			0.00	0	0
Total ASN160 SPOT									0.00	0	0
Total For ASN160									0.00	0	0
ASN16: On 19/08/2021 Spot Bond				100.69779		100.62342			0.00	0	0
Total ASN161 SPOT									0.00	0	0
Total For ASN161									0.00	0	0
ASN16: On 29/08/2021 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN163 SPOT									0.00	0	0
Total For ASN163									0.00	0	0
ASN16: On 06/09/2021 Spot Bond				100.00000		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				99.94975		99.87455			0.00	0	0
Total ASN165 SPOT									0.00	0	0
Total For ASN165									0.00	0	0
ASN17: On 22/11/2021 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN172 SPOT									0.00	0	0
Total For ASN172									0.00	0	0
ASN17: On 02/12/2019 Spot Bond				100.34421		100.27270			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				100.00000		100.00000			0.00	0	0
Total ASN176 SPOT									0.00	0	0
Total For ASN176									0.00	0	0
ASN17(On 23/12/2021 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN177 SPOT									0.00	0	0
Total For ASN177									0.00	0	0
ASN17(On 30/07/2018 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN178 SPOT									0.00	0	0
Total For ASN178									0.00	0	0
ASN17(On 25/02/2022 Spot Bond				100.00000		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				99.94706		99.86768			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				100.00000		100.00000			0.00	0	0
Total ASN185 SPOT									0.00	0	0
Total For ASN185									0.00	0	0
ASN19(On 12/06/2020 Spot Bond				100.14198		100.01349			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				106.90818		106.90818			0.00	0	0
Total ASN191 SPOT									0.00	0	0
Total For ASN191									0.00	0	0
ASN19(On 27/06/2022 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN192 SPOT									0.00	0	0
Total For ASN192									0.00	0	0
ASN19(On 12/07/2022 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN193 SPOT									0.00	0	0
Total For ASN193									0.00	0	0
ASN19(On 30/06/2022 Spot Bond				101.95586		101.88021			0.00	0	0
Total ASN194 SPOT									0.00	0	0
Total For ASN194									0.00	0	0
ASN19(On 31/01/2038 Spot Bond			3.87000	104.54068	3.90000	103.98444			0.00	0	0
Total ASN195 SPOT									0.00	0	0
Total For ASN195									0.00	0	0

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 20/06/2022 Spot Bond				99.95526		99.88809			0.00	0	0
Total ASN196 SPOT									0.00	0	0
Total For ASN196									0.00	0	0
ASN19(On 09/04/2018 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN197 SPOT									0.00	0	0
Total For ASN197									0.00	0	0
ASN19(On 04/05/2018 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN198 SPOT									0.00	0	0
Total For ASN198									0.00	0	0
ASN19(On 01/07/2022 Spot Bond				100.00000		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				100.00000		100.00000			0.00	0	0
Total ASN200 SPOT									0.00	0	0
Total For ASN200									0.00	0	0
ASN20(On 21/07/2022 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN201 SPOT									0.00	0	0
Total For ASN201									0.00	0	0
ASN20(On 18/07/2022 Spot Bond				100.00000		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				99.95482		99.88699			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				99.95175		99.87935			0.00	0	200,000,000
Total ASN204 SPOT									0.00	0	200,000,000
Total For ASN204									0.00	0	200,000,000
ASN20(On 25/08/2022 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN207 SPOT									0.00	0	0
Total For ASN207									0.00	0	0
ASN20(On 24/08/2021 Spot Bond				100.69280		100.60681			0.00	0	0
Total ASN208 SPOT									0.00	0	0
Total For ASN208									0.00	0	0
ASN20(On 24/08/2025 Spot Bond				100.75356		100.65987			0.00	0	0
Total ASN209 SPOT									0.00	0	0
Total For ASN209									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN21(On 28/08/2020 Spot Bond				100.48091		100.41046			0.00	0	0
Total ASN210 SPOT									0.00	0	0
Total For ASN210									0.00	0	0
ASN21(On 05/03/2018 Spot Bond				100.30466		100.24058			0.00	0	0
Total ASN211 SPOT									0.00	0	0
Total For ASN211									0.00	0	0
ASN21(On 02/09/2022 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN212 SPOT									0.00	0	0
Total For ASN212									0.00	0	0
ASN21(On 01/09/2021 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN213 SPOT									0.00	0	0
Total For ASN213									0.00	0	0
ASN21(On 29/08/2022 Spot Bond				100.47948		100.40544			0.00	0	0
Total ASN214 SPOT									0.00	0	0
Total For ASN214									0.00	0	0
ASN21(On 14/09/2018 Spot Bond				100.08399		100.02100			0.00	0	0
Total ASN215 SPOT									0.00	0	0
Total For ASN215									0.00	0	0
ASN21(On 12/09/2022 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN216 SPOT									0.00	0	0
Total For ASN216									0.00	0	0
ASN21(On 12/09/2022 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN217 SPOT									0.00	0	0
Total For ASN217									0.00	0	0
ASN21(On 19/09/2021 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN218 SPOT									0.00	0	0
Total For ASN218									0.00	0	0
ASN21(On 20/09/2022 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN219 SPOT									0.00	0	0
Total For ASN219									0.00	0	0
ASN22(On 22/09/2022 Spot Bond				100.00000		100.00000			0.00	0	0
Total ASN220 SPOT									0.00	0	0
Total For ASN220									0.00	0	0
ASN22(On 13/07/2018 Spot Bond				101.43858		101.37175			0.00	0	0
Total ASN222 SPOT									0.00	0	0
Total For ASN222									0.00	0	0

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 25/10/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN223 SPOT										0.00	0	0
Total For ASN223										0.00	0	0
ASN22: On 25/10/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN225 SPOT										0.00	0	0
Total For ASN225										0.00	0	0
ASN22: On 02/05/2018 Spot Bond				100.99383		100.92817				0.00	0	0
Total ASN227 SPOT										0.00	0	0
Total For ASN227										0.00	0	0
ASN22: On 01/11/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN228 SPOT										0.00	0	0
Total For ASN228										0.00	0	0
ASN22: On 10/11/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN229 SPOT										0.00	0	0
Total For ASN229										0.00	0	0
ASN23: On 10/11/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN230 SPOT										0.00	0	0
Total For ASN230										0.00	0	0
ASN23: On 17/11/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN231 SPOT										0.00	0	0
Total For ASN231										0.00	0	0
ASN23: On 28/05/2019 Spot Bond			8.56000	100.48449	8.56000	100.41514				0.00	0	0
Total ASN232 SPOT										0.00	0	0
Total For ASN232										0.00	0	0
ASN23: On 29/11/2022 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN234 SPOT										0.00	0	0
Total For ASN234										0.00	0	0
ASN23: On 12/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ASN235 SPOT										0.00	0	0
Total For ASN235										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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN40I 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
ASN50I 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
ASN75I 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
ASN89I 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				100.13366		100.00930			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			9.11500	102.58160	9.12000	102.50249			0.00	0	0
Total BAW11 SPOT									0.00	0	0
Total For BAW11									0.00	0	0
BAW17 On 05/12/2018 Spot Bond				100.31872		100.24916			0.00	0	0
Total BAW17 SPOT									0.00	0	0
Total For BAW17									0.00	0	0
BAW17 On 05/12/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BAW17/JIBAR SPOT									0.00	0	0
Total For BAW17/JIBAR									0.00	0	0
BAW18 On 05/12/2020 Spot Bond				100.21416		100.14251			0.00	0	0
Total BAW18 SPOT									0.00	0	0
Total For BAW18									0.00	0	0
BAW19 On 05/12/2020 Spot Bond			10.05500	99.09145	10.09500	98.91157			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			10.15500	99.23564	10.19500	99.02076		101,550,000,000.00		10,000,000	10,000,000
Total BAW21 SPOT								101,550,000,000.00		10,000,000	10,000,000
Total For BAW21								101,550,000,000.00		10,000,000	10,000,000
BAW21 On 24/03/2022 Spot Bond			9.30000	102.13896	9.30000	102.06204			0.00	0	0
Total BAW21/R208 SPOT									0.00	0	0
Total For BAW21/R208									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAW22 On 07/12/2022 Spot Bond				100.27626		100.20252				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				102.72811		102.65973				0.00	0	0
Total BAW24 SPOT										0.00	0	0
Total For BAW24										0.00	0	0
BAW25 On 08/05/2020 Spot Bond				100.97301		100.90007				0.00	0	0
Total BAW25 SPOT										0.00	0	0
Total For BAW25										0.00	0	0
BAW26 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW26U SPOT										0.00	0	0
Total For BAW26U										0.00	0	0
BAW27 On 11/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW27U SPOT										0.00	0	0
Total For BAW27U										0.00	0	0
BAW28 On 06/06/2022 Spot Bond				100.30361		100.22941				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				102.38672		102.29393				0.00	0	0
Total BAYA31 SPOT										0.00	0	0
Total For BAYA31										0.00	0	0
BAYA34 On 31/03/2018 Spot Bond				102.37577		102.28340				0.00	0	0
Total BAYA34 SPOT										0.00	0	0
Total For BAYA34										0.00	0	0
BAYA35 On 31/03/2018 Spot Bond				102.71553		102.63271				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				99.61531		99.61834				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				103.08454		102.99936				0.00	0	0
Total BAYA39 SPOT										0.00	0	0
Total For BAYA39										0.00	0	0
BAYA41 On 30/09/2018 Spot Bond				100.05117		100.05322				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA42 On 30/09/2018 Spot Bond				102.37615		102.28378				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				102.37627		102.28390				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				102.53230		102.43023				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				103.79426		103.70224				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				103.74643		103.65194				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	0.00000				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				102.63886		102.53603				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				103.09194		102.99393				0.00	0	0
Total BAYA58 SPOT										0.00	0	0
Total For BAYA58										0.00	0	0
BAYA59 On 30/06/2022 Spot Bond			13.73000	104.18480	13.77500	103.92554				0.00	0	0
Total BAYA59 SPOT										0.00	0	0
Total For BAYA59										0.00	0	0
BAYA60 On 30/06/2020 Spot Bond			13.10500	104.26860	13.14500	104.07735				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				102.55489		102.45541				0.00	0	0
Total BAYA61 SPOT										0.00	0	0
Total For BAYA61										0.00	0	0
BAYA62 On 30/09/2020 Spot Bond				100.50640		100.41424				0.00	0	0
Total BAYA62 SPOT										0.00	0	0
Total For BAYA62										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA63 On 30/11/2020 Spot Bond				100.50003		100.40908				0.00	0	0
Total BAYA63 SPOT										0.00	0	0
Total For BAYA63										0.00	0	0
BAYA64 On 30/09/2022 Spot Bond				100.51064		100.41768				0.00	0	0
Total BAYA64 SPOT										0.00	0	0
Total For BAYA64										0.00	0	0
BAYA65 On 30/09/2020 Spot Bond				100.48939		100.40046				0.00	0	664,900,000
Total BAYA65 SPOT										0.00	0	664,900,000
Total For BAYA65										0.00	0	664,900,000
BAYB05 On 30/06/2019 Spot Bond				103.05898		102.93934				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				103.05876		102.93912				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				103.05886		102.93923				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				107.74311		107.63040				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				103.16392		103.04008				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
BC122 On 24/05/2018 Spot Bond				100.52767		100.46171			0.00	0	0
Total BC122 SPOT									0.00	0	0
Total For BC122									0.00	0	0
BCJ10 On 12/07/2019 Spot Bond				101.57039		101.49937			0.00	0	0
Total BCJ10 SPOT									0.00	0	0
Total For BCJ10									0.00	0	0
BCJ12 On 23/03/2018 Spot Bond			8.05000	102.18403	8.05000	102.11786			0.00	0	0
Total BCJ12 SPOT									0.00	0	0
Total For BCJ12									0.00	0	0
BCJ13 On 20/04/2018 Spot Bond				101.34393		101.27680			0.00	0	0
Total BCJ13 SPOT									0.00	0	0
Total For BCJ13									0.00	0	0
BCJ14 On 09/05/2019 Spot Bond				100.87449		100.80728			0.00	0	0
Total BCJ14 SPOT									0.00	0	0
Total For BCJ14									0.00	0	0
BCJ15 On 09/11/2020 Spot Bond				100.89544		100.82660			0.00	0	0
Total BCJ15 SPOT									0.00	0	0
Total For BCJ15									0.00	0	0
BCJ16 On 08/12/2020 Spot Bond				100.23177		100.16374			0.00	0	0
Total BCJ16 SPOT									0.00	0	0
Total For BCJ16									0.00	0	0
BD020£ On 28/04/2028 Spot Bond			9.24000	176.17701	9.28000	175.43745			0.00	0	0
Total BD0205 SPOT									0.00	0	0
Total For BD0205									0.00	0	0
BD020€ On 02/03/2028 Spot Bond			9.24000	176.80664	9.28000	176.07311			0.00	0	0
Total BD0206 SPOT									0.00	0	0
Total For BD0206									0.00	0	0
BD030£ On 18/04/2028 Spot Bond			9.62500	91.62294	9.66500	91.31101			0.00	0	0
Total BD0302 SPOT									0.00	0	0
Total For BD0302									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BD302L On 18/04/2028 Spot Bond			100.00000	10.30015	100.00000	10.18313				0.00	0	0
Total BD302U SPOT										0.00	0	0
Total For BD302U										0.00	0	0
BEER0 On 28/03/2018 Spot Bond			8.36500	101.24225	8.37000	101.17285				0.00	0	0
Total BEER02 SPOT										0.00	0	0
Total For BEER02										0.00	0	0
BG1A7 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1A7U SPOT										0.00	0	0
Total For BG1A7U										0.00	0	0
BG1A8 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1A8U SPOT										0.00	0	0
Total For BG1A8U										0.00	0	0
BG1B2 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1B2U SPOT										0.00	0	0
Total For BG1B2U										0.00	0	0
BG1C2 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1C2U SPOT										0.00	0	0
Total For BG1C2U										0.00	0	0
BG1D2 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1D2U SPOT										0.00	0	0
Total For BG1D2U										0.00	0	0
BG1E2 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1E2U SPOT										0.00	0	0
Total For BG1E2U										0.00	0	0
BG1F2 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1F2U SPOT										0.00	0	0
Total For BG1F2U										0.00	0	0
BGL01 On 19/11/2019 Spot Bond				102.35443		102.27548				0.00	0	0
Total BGL01 SPOT										0.00	0	0
Total For BGL01										0.00	0	0
BGL02 On 19/11/2019 Spot Bond			10.36500	101.64935	10.40500	101.49555				0.00	0	0
Total BGL02 SPOT										0.00	0	0
Total For BGL02										0.00	0	0
BGL03 On 05/02/2020 Spot Bond				103.06067		102.98012				0.00	30,000,000	62,000,000
Total BGL03 SPOT										0.00	30,000,000	62,000,000
Total For BGL03										0.00	30,000,000	62,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BGL04 On 05/02/2020 Spot Bond			10.81500	102.23748	10.85500	102.07569				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			11.70500	102.48649	11.74500	102.29940				0.00	0	0
Total BGL05 SPOT										0.00	0	0
Total For BGL05										0.00	0	0
BGL06 On 04/09/2020 Spot Bond				102.64082		102.56054				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			11.60000	104.16332	11.64500	103.90529				0.00	0	0
Total BGL07 SPOT										0.00	0	0
Total For BGL07										0.00	0	0
BGL08 On 03/09/2022 Spot Bond				100.41215		100.32538				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			11.70500	101.77318	11.74500	101.58477				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				101.24176		101.15174				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			12.08500	102.37858	12.12500	102.16978				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				104.77906		104.69531				0.00	0	0
Total BGL12 SPOT										0.00	0	0
Total For BGL12										0.00	0	0
BGL13 On 20/08/2021 Spot Bond			11.10500	105.66608	11.14500	105.45332				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				104.82635		104.74098				0.00	0	0
Total BGL14 SPOT										0.00	0	0
Total For BGL14										0.00	0	0
BGL15 On 17/03/2022 Spot Bond				102.12004		102.10689				0.00	1,100,000,000	2,600,000,000
Total BGL15 SPOT										0.00	1,100,000,000	2,600,000,000
Total For BGL15										0.00	1,100,000,000	2,600,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BGL16 On 25/05/2022 Spot Bond				100.63644		100.54729				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				101.01233		100.92274				0.00	0	0
Total BGL17 SPOT										0.00	0	0
Total For BGL17										0.00	0	0
BGL18 On 30/09/2022 Spot Bond				102.22728		102.14466				0.00	0	0
Total BGL18 SPOT										0.00	0	0
Total For BGL18										0.00	0	0
BGL19 On 29/09/2024 Spot Bond				102.29274		102.20762				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				107.02397		106.95205				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				101.42726		101.26860				0.00	0	80,000,000
Total BGT01 SPOT										0.00	0	80,000,000
Total For BGT01										0.00	0	80,000,000
BID05 On 30/06/2019 Spot Bond				101.31967		101.25019				0.00	0	0
Total BID05 SPOT										0.00	0	0
Total For BID05										0.00	0	0
BID06 On 30/06/2019 Spot Bond			8.87500	104.10316	8.88000	104.02203				0.00	0	2,200,000,000
Total BID06 SPOT										0.00	0	2,200,000,000
Total For BID06										0.00	0	2,200,000,000
BID07 On 30/06/2020 Spot Bond				101.81915		101.74891				0.00	0	0
Total BID07 SPOT										0.00	0	0
Total For BID07										0.00	0	0
BID08 On 30/06/2022 Spot Bond				101.86122		101.78931				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				99.91750		99.85535				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				99.90982		99.84205				0.00	0	0
Total BPPF02 SPOT										0.00	0	0
Total For BPPF02										0.00	0	0

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 17/09/2018 Spot Bond				100.06071		99.99990				0.00	0	0
Total BPPF03 SPOT										0.00	0	0
Total For BPPF03										0.00	0	0
BPPF0: On 15/09/2020 Spot Bond				100.06496		99.99988				0.00	0	0
Total BPPF04 SPOT										0.00	0	0
Total For BPPF04										0.00	0	0
BPPF0: On 24/10/2018 Spot Bond				101.19582		101.13060				0.00	0	0
Total BPPF05 SPOT										0.00	0	0
Total For BPPF05										0.00	0	0
BS2A1: On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2A1U SPOT										0.00	0	0
Total For BS2A1U										0.00	0	0
BS2A2: On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2A2U SPOT										0.00	0	0
Total For BS2A2U										0.00	0	0
BS2B1: On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2B1U SPOT										0.00	0	0
Total For BS2B1U										0.00	0	0
BS2C1: On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2C1U SPOT										0.00	0	0
Total For BS2C1U										0.00	0	0
BSR17 On 19/06/2018 Spot Bond					0.00000	0.00000				0.00	0	0
Total BSR17 SPOT										0.00	0	0
Total For BSR17										0.00	0	0
BTC19: On 09/01/2018 Spot Bond				99.55849		99.49828				0.00	0	0
Total BTC190 SPOT										0.00	0	0
Total For BTC190										0.00	0	0
BTC19: On 12/01/2018 Spot Bond				99.49833		99.43813				0.00	1,864,000,000	466,000,000
Total BTC191 SPOT										0.00	1,864,000,000	466,000,000
Total For BTC191										0.00	1,864,000,000	466,000,000
BTC19: On 17/01/2018 Spot Bond				99.43742		99.38116				0.00	0	0
Total BTC192 SPOT										0.00	0	0
Total For BTC192										0.00	0	0
BTC19: On 22/01/2018 Spot Bond				99.29731		99.23708				0.00	0	0
Total BTC193 SPOT										0.00	0	0
Total For BTC193										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BTC194 On 07/02/2018 Spot Bond				98.96932		98.90869			0.00	1,720,000,000	430,000,000
Total BTC194 SPOT									0.00	1,720,000,000	430,000,000
Total For BTC194									0.00	1,720,000,000	430,000,000
BTC195 On 15/02/2018 Spot Bond				98.69960		98.63347			0.00	0	0
Total BTC195 SPOT									0.00	0	0
Total For BTC195									0.00	0	0
BTC196 On 05/03/2018 Spot Bond				98.42698		98.36570			0.00	0	0
Total BTC196 SPOT									0.00	0	0
Total For BTC196									0.00	0	0
BTC197 On 14/03/2018 Spot Bond				98.24364		98.18237			0.00	0	0
Total BTC197 SPOT									0.00	0	0
Total For BTC197									0.00	0	0
BWZ18 On 27/03/2018 Spot Bond				99.79165		101.92000			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				99.78433		101.98465			0.00	0	0
Total BWZ20A SPOT									0.00	0	0
Total For BWZ20A									0.00	0	0
BWZJ18 On 19/11/2018 Spot Bond				100.68271		100.60997			0.00	0	0
Total BWZJ18 SPOT									0.00	0	0
Total For BWZJ18									0.00	0	0
BWZJ19 On 10/11/2019 Spot Bond				100.94773		100.87274			0.00	0	0
Total BWZJ19 SPOT									0.00	0	0
Total For BWZJ19									0.00	0	0
BWZJ21 On 10/11/2021 Spot Bond				100.97338		100.89635			0.00	0	0
Total BWZJ21 SPOT									0.00	0	0
Total For BWZJ21									0.00	0	0
BX161U On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BX161U SPOT									0.00	0	0
Total For BX161U									0.00	0	0
BX162U On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BX162U SPOT									0.00	0	0
Total For BX162U									0.00	0	0
BX163U On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BX163U SPOT									0.00	0	0
Total For BX163U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			15.31500	100.55586	15.32000	100.42971			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				103.22108		103.13791			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			13.11500	102.74308	13.12000	102.63169			0.00	0	0
Total CBL14 SPOT									0.00	0	0
Total For CBL14									0.00	0	0
CBL17 On 23/08/2019 Spot Bond				101.91404		101.82449			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			12.61500	101.18461	12.62000	101.07645			0.00	0	0
Total CBL18 SPOT									0.00	0	0
Total For CBL18									0.00	0	0
CBL20 On 14/12/2019 Spot Bond				100.98311		100.89638			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			10.40500	97.03442	10.44500	96.87213			0.00	0	40,000,000
Total CBL22 SPOT									0.00	0	40,000,000
Total For CBL22									0.00	0	40,000,000
CBL23 On 18/05/2018 Spot Bond				101.28658		101.07701			0.00	0	500,000,000
Total CBL23 SPOT									0.00	0	500,000,000
Total For CBL23									0.00	0	500,000,000
CBL24 On 02/11/2020 Spot Bond				101.22020		101.14066			0.00	0	0
Total CBL24 SPOT									0.00	0	0
Total For CBL24									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL25 On 06/05/2019 Spot Bond				101.04875		100.97240			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			10.70500	102.38827	10.74500	102.18769			0.00	0	200,000,000
Total CBL26 SPOT									0.00	0	200,000,000
Total For CBL26									0.00	0	200,000,000
CBL27 On 12/05/2020 Spot Bond				100.86920		100.79468			0.00	0	0
Total CBL27 SPOT									0.00	0	0
Total For CBL27									0.00	0	0
CCT01 On 23/06/2023 Spot Bond			11.04500	106.00757	11.08500	105.74583			0.00	0	0
Total CCT01 SPOT									0.00	0	0
Total For CCT01									0.00	0	0
CCT02 On 12/06/2024 Spot Bond			10.47000	105.47982	10.51000	105.19996			0.00	0	400,000,000
Total CCT02 SPOT									0.00	0	400,000,000
Total For CCT02									0.00	0	400,000,000
CCT03 On 15/03/2025 Spot Bond			10.82000	104.53829	10.86000	104.24753			0.00	0	0
Total CCT03 SPOT									0.00	0	0
Total For CCT03									0.00	0	0
CCT04 On 17/07/2027 Spot Bond			10.55000	101.98105	10.59000	101.66191			0.00	0	0
Total CCT04 SPOT									0.00	0	0
Total For CCT04									0.00	0	0
CGR14 On 13/02/2018 Spot Bond				101.55181		101.47678			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	103.10420	10.00000	103.02350			0.00	0	0
Total CGR14/JIBAR SPOT									0.00	0	0
Total For CGR14/JIBAR									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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR21 On 12/10/2020 Spot Bond				102.11707		102.02112			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				101.21059		101.11963			0.00	0	0
Total CGR23 SPOT									0.00	0	0
Total For CGR23									0.00	0	0
CGR24 On 08/02/2021 Spot Bond				102.61064		102.51421			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				99.73999		102.38384			0.00	0	0
Total CGR25 SPOT									0.00	0	0
Total For CGR25									0.00	0	0
CGR27 On 25/11/2019 Spot Bond				100.64488		100.55451			0.00	0	0
Total CGR27 SPOT									0.00	0	0
Total For CGR27									0.00	0	0
CGR28 On 08/02/2018 Spot Bond				100.96211		100.88998			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				101.24801		101.15420			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				99.79519		101.88755			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				101.67902		101.58884			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				99.88550		99.79971			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	102.01755	8.38800	101.94811			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR36 On 02/10/2018 Spot Bond				101.84003		101.76896			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				97.59340		97.44398			0.00	0	0
Total CIG04 SPOT									0.00	0	0
Total For CIG04									0.00	0	0
CIG05 On 30/06/2019 Spot Bond				103.20186		103.12069			0.00	0	0
Total CIG05 SPOT									0.00	0	0
Total For CIG05									0.00	0	0
CIG06 On 28/08/2018 Spot Bond				100.55905		100.47685			0.00	0	0
Total CIG06 SPOT									0.00	0	0
Total For CIG06									0.00	0	0
CIG07 On 28/08/2020 Spot Bond				101.98896		101.90423			0.00	0	0
Total CIG07 SPOT									0.00	0	0
Total For CIG07									0.00	0	0
CIG09L On 07/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CIG09U SPOT									0.00	0	0
Total For CIG09U									0.00	0	0
CIG10 On 29/07/2019 Spot Bond				101.35436		101.27155			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				96.51423		96.41656			0.00	0	0
Total CIG11 SPOT									0.00	0	0
Total For CIG11									0.00	0	0
CIG12 On 29/07/2021 Spot Bond				101.44707		101.35850			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
CLN184 On 01/07/2021 Spot Bond			10.11000	104.66156	10.11000	104.57744			0.00	0	0
Total CLN184 SPOT									0.00	0	0
Total For CLN184									0.00	0	0
CLN193 On 29/08/2021 Spot Bond			3.14000	141.74770	3.14000	141.64531			0.00	0	0
Total CLN193 SPOT									0.00	0	0
Total For CLN193									0.00	0	0
CLN198 On 13/09/2021 Spot Bond			3.79000	137.91384	3.82000	137.66329			0.00	0	0
Total CLN198 SPOT									0.00	0	0
Total For CLN198									0.00	0	0
CLN230 On 25/11/2020 Spot Bond			10.00000	103.10400	10.00000	103.02300			0.00	0	0
Total CLN230/JIBAR SPOT									0.00	0	0
Total For CLN230/JIBAR									0.00	0	0
CLN231 On 25/11/2020 Spot Bond			10.00000	103.10400	10.00000	103.02300			0.00	0	0
Total CLN231/JIBAR SPOT									0.00	0	0
Total For CLN231/JIBAR									0.00	0	0
CLN242 On 24/02/2019 Spot Bond			13.50000	98.50354	13.50000	98.39869			0.00	0	0
Total CLN242 SPOT									0.00	0	0
Total For CLN242									0.00	0	0
CLN243 On 24/02/2018 Spot Bond			9.35000	102.88287	9.35000	102.80522			0.00	0	0
Total CLN243 SPOT									0.00	0	0
Total For CLN243									0.00	0	0
CLN262 On 26/03/2019 Spot Bond			9.54500	102.30757	9.55000	102.22265			0.00	0	0
Total CLN262 SPOT									0.00	0	0
Total For CLN262									0.00	0	0
CLN292 On 25/11/2020 Spot Bond			10.00000	103.10400	10.00000	103.02300			0.00	0	0
Total CLN292/JIBAR SPOT									0.00	0	0
Total For CLN292/JIBAR									0.00	0	0
CLN296 On 20/12/2017 Spot Bond				99.94798		99.86982			0.00	0	0
Total CLN296 SPOT									0.00	0	0
Total For CLN296									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN30 On 20/12/2017 Spot Bond				166.19737		166.19737				0.00	0	0
Total CLN301 SPOT										0.00	0	0
Total For CLN301										0.00	0	0
CLN302 On 20/12/2017 Spot Bond				99.95130		99.87811				0.00	0	0
Total CLN302 SPOT										0.00	0	0
Total For CLN302										0.00	0	0
CLN303 On 20/12/2017 Spot Bond				166.97906		166.97906				0.00	0	0
Total CLN303 SPOT										0.00	0	0
Total For CLN303										0.00	0	0
CLN304 On 20/12/2017 Spot Bond				165.42746		165.42746				0.00	0	0
Total CLN304 SPOT										0.00	0	0
Total For CLN304										0.00	0	0
CLN305 On 20/12/2017 Spot Bond				166.45605		166.45605				0.00	0	0
Total CLN305 SPOT										0.00	0	0
Total For CLN305										0.00	0	0
CLN313 On 14/11/2022 Spot Bond				100.90888		100.82851				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			11.49000	93.71464	11.53500	93.47012				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			12.01000	95.01790	12.05500	94.76254				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				99.94715		99.86777				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN318 On 14/11/2022 Spot Bond				100.89054		100.81180				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN320 On 30/04/2018 Spot Bond				100.59570		100.49898				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			11.81000	100.09504	11.81000	100.00198				0.00	0	0
Total CLN321 SPOT										0.00	0	0
Total For CLN321										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN325 On 20/06/2018 Spot Bond				99.95125		99.87790				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				99.95045		99.87590				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				99.94716		99.86795				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				100.04000		99.96622				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				99.94578		99.86417				0.00	0	0
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0
CLN337 On 20/09/2018 Spot Bond				143.18655		143.18655				0.00	0	0
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN340 On 20/12/2018 Spot Bond				100.47412		100.38724				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				99.94332		99.85850				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				99.95585		99.88949				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				99.09785		99.02019				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				101.16823		101.09694				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				101.23424		101.15882				0.00	0	0
Total CLN358 SPOT										0.00	0	0
Total For CLN358										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN36(On 20/03/2019 Spot Bond				99.95711		99.89252			0.00	0	0
Total CLN360 SPOT									0.00	0	0
Total For CLN360									0.00	0	0
CLN36(On 20/03/2024 Spot Bond			10.67000	102.02193	10.71500	101.73310		8,725,751,012,000.00	817,783,600	204,445,900	
Total CLN362 SPOT								8,725,751,012,000.00	817,783,600	204,445,900	
Total For CLN362								8,725,751,012,000.00	817,783,600	204,445,900	
CLN36(On 20/03/2024 Spot Bond				99.95333		99.88330		0.00	0	0	
Total CLN363 SPOT								0.00	0	0	
Total For CLN363								0.00	0	0	
CLN36(On 06/08/2023 Spot Bond				101.22640		101.13867		0.00	0	0	
Total CLN364 SPOT								0.00	0	0	
Total For CLN364								0.00	0	0	
CLN36(On 20/03/2024 Spot Bond			12.81000	103.85752	12.85500	103.56000		0.00	0	0	
Total CLN365 SPOT								0.00	0	0	
Total For CLN365								0.00	0	0	
CLN36(On 06/08/2023 Spot Bond				101.27172		101.18072		0.00	0	0	
Total CLN366 SPOT								0.00	0	0	
Total For CLN366								0.00	0	0	
CLN36(On 06/08/2023 Spot Bond			12.84000	104.12129	12.88500	103.83947		0.00	0	0	
Total CLN367 SPOT								0.00	0	0	
Total For CLN367								0.00	0	0	
CLN36(On 06/08/2023 Spot Bond				99.66069		99.56826		0.00	8,000,000,000	8,000,000,000	
Total CLN369 SPOT								0.00	8,000,000,000	8,000,000,000	
Total For CLN369								0.00	8,000,000,000	8,000,000,000	
CLN37(On 26/07/2022 Spot Bond				101.37936		101.30108		0.00	0	0	
Total CLN370 SPOT								0.00	0	0	
Total For CLN370								0.00	0	0	
CLN37(On 20/03/2024 Spot Bond				99.94390		99.85988		0.00	0	0	
Total CLN371 SPOT								0.00	0	0	
Total For CLN371								0.00	0	0	
CLN37(On 20/09/2023 Spot Bond				99.95397		99.88494		0.00	0	0	
Total CLN372 SPOT								0.00	0	0	
Total For CLN372								0.00	0	0	
CLN37(On 20/09/2023 Spot Bond				99.95304		99.88265		0.00	0	0	
Total CLN373 SPOT								0.00	0	0	
Total For CLN373								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN374 On 20/06/2019 Spot Bond				99.95322		99.88284				0.00	0	500,000,000
Total CLN374 SPOT										0.00	0	500,000,000
Total For CLN374										0.00	0	500,000,000
CLN376 On 20/03/2021 Spot Bond			10.10500	101.78760	10.14500	101.59598				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				96.37667		96.28199				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	100.64929	10.98000	100.56016				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	102.66763	11.00000	102.57656				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN382 On 20/03/2021 Spot Bond				99.94740		99.86899				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			12.60000	100.39335	12.64500	100.09440				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				99.94273		99.85727				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				99.95290		99.88252				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				101.45819		101.37537				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				99.95019		99.87540				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				105.46230		105.46230				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN394 On 20/09/2022 Spot Bond				99.95277		99.88198			0.00	0	0
Total CLN394 SPOT									0.00	0	0
Total For CLN394									0.00	0	0
CLN395 On 02/03/2018 Spot Bond				100.53023		100.46757			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				99.94919		99.87279			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				100.36093		100.26608			0.00	0	0
Total CLN397 SPOT									0.00	0	0
Total For CLN397									0.00	0	0
CLN398 On 14/11/2022 Spot Bond				100.86120		100.78507			0.00	0	0
Total CLN398 SPOT									0.00	0	0
Total For CLN398									0.00	0	0
CLN399 On 14/11/2022 Spot Bond				100.85661		100.78089			0.00	0	0
Total CLN399 SPOT									0.00	0	0
Total For CLN399									0.00	0	0
CLN400 On 20/06/2020 Spot Bond				99.95265		99.88186			0.00	0	0
Total CLN400 SPOT									0.00	0	0
Total For CLN400									0.00	0	0
CLN404 On 21/02/2018 Spot Bond				100.81859		100.72799			0.00	0	0
Total CLN404 SPOT									0.00	0	0
Total For CLN404									0.00	0	0
CLN406 On 20/06/2020 Spot Bond				100.13872		100.13872			0.00	0	0
Total CLN406 SPOT									0.00	0	0
Total For CLN406									0.00	0	0
CLN407 On 20/06/2020 Spot Bond				99.95237		99.88119			0.00	0	0
Total CLN407 SPOT									0.00	0	0
Total For CLN407									0.00	0	0
CLN409 On 18/07/2020 Spot Bond				101.76225		101.67540			0.00	0	0
Total CLN409 SPOT									0.00	0	0
Total For CLN409									0.00	0	0
CLN410 On 20/09/2020 Spot Bond				99.94747		99.86907			0.00	0	0
Total CLN410 SPOT									0.00	0	0
Total For CLN410									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN411 On 20/09/2020 Spot Bond				99.94720		99.86839			0.00	0	0
Total CLN411 SPOT									0.00	0	0
Total For CLN411									0.00	0	0
CLN412 On 18/07/2020 Spot Bond				101.77052		101.68326			0.00	0	0
Total CLN412 SPOT									0.00	0	0
Total For CLN412									0.00	0	0
CLN413 On 20/09/2020 Spot Bond				101.66630		101.59301			0.00	0	0
Total CLN413 SPOT									0.00	0	0
Total For CLN413									0.00	0	0
CLN414 On 20/09/2020 Spot Bond				99.94529		99.86368			0.00	0	0
Total CLN415 SPOT									0.00	0	0
Total For CLN415									0.00	0	0
CLN416 On 18/07/2020 Spot Bond				101.87809		101.78545			0.00	0	0
Total CLN416 SPOT									0.00	0	0
Total For CLN416									0.00	0	0
CLN418 On 23/09/2020 Spot Bond				99.75476		99.67242			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				99.94260		99.85699			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	49.65946	7.01000	49.63181			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				99.94206		99.85565			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				101.80805		101.70511			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				110.54730		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				106.51000		106.51000			0.00	0	0
Total CLN423 SPOT									0.00	0	0
Total For CLN423									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN424 On 20/12/2020 Spot Bond				107.56110		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				102.51421		102.43761			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				107.33250		107.33250			0.00	0	0
Total CLN426 SPOT									0.00	0	0
Total For CLN426									0.00	0	0
CLN427 On 20/12/2018 Spot Bond				101.61230		101.54438			0.00	0	0
Total CLN427 SPOT									0.00	0	0
Total For CLN427									0.00	0	0
CLN429 On 20/12/2020 Spot Bond				99.93118		99.82883			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				121.65169		121.65169			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				116.14307		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				115.25712		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				121.52148		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				122.49971		122.49971			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				99.94778		99.86978			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				99.95024		99.87584			0.00	0	0
Total CLN437 SPOT									0.00	0	0
Total For CLN437									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN43 On 03/02/2021 Spot Bond				101.18009		101.10134				0.00	0	0
Total CLN439 SPOT										0.00	0	0
Total For CLN439										0.00	0	0
CLN44 On 20/03/2021 Spot Bond				123.42675		123.42675				0.00	0	0
Total CLN440 SPOT										0.00	0	0
Total For CLN440										0.00	0	0
CLN44 On 20/03/2021 Spot Bond				99.90376		99.76192				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				100.68038		100.59960				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			10.35500	103.53661	10.39500	103.33466				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			4.49000	139.81598	4.52000	139.54115				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			6.49000	100.70826	6.49000	100.60881				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			6.13000	103.02595	6.13000	102.92712				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				100.64454		100.56464				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				99.94105		99.85288				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				100.79223		100.71576				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				100.49825		100.42134				0.00	0	0
Total CLN458 SPOT										0.00	0	0
Total For CLN458										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN46(On 29/11/2021 Spot Bond				100.49315		100.41705				0.00	0	0
Total CLN460 SPOT										0.00	0	0
Total For CLN460										0.00	0	0
CLN46 On 15/02/2022 Spot Bond				100.92836		100.84410				0.00	0	0
Total CLN461 SPOT										0.00	0	0
Total For CLN461										0.00	0	0
CLN46 On 16/02/2022 Spot Bond			11.27500	102.95842	11.31500	102.73674				0.00	0	0
Total CLN462 SPOT										0.00	0	0
Total For CLN462										0.00	0	0
CLN46 On 23/02/2018 Spot Bond				100.60808		100.53604				0.00	0	0
Total CLN463 SPOT										0.00	0	0
Total For CLN463										0.00	0	0
CLN46 On 13/03/2022 Spot Bond			10.42000	101.37758	10.46500	101.14226				0.00	0	0
Total CLN464 SPOT										0.00	0	0
Total For CLN464										0.00	0	0
CLN46 On 14/03/2020 Spot Bond				100.08975		100.02233				0.00	0	0
Total CLN465 SPOT										0.00	0	0
Total For CLN465										0.00	0	0
CLN46 On 21/02/2024 Spot Bond				100.70592		100.62792				0.00	0	0
Total CLN466 SPOT										0.00	0	0
Total For CLN466										0.00	0	0
CLN46 On 27/03/2020 Spot Bond				99.79878		101.85515				0.00	0	0
Total CLN467 SPOT										0.00	0	0
Total For CLN467										0.00	0	0
CLN46 On 28/03/2020 Spot Bond				99.76798		101.89569				0.00	0	0
Total CLN468 SPOT										0.00	0	0
Total For CLN468										0.00	0	0
CLN46 On 28/03/2022 Spot Bond				99.75744		101.98106				0.00	0	0
Total CLN469 SPOT										0.00	0	0
Total For CLN469										0.00	0	0
CLN47(On 07/05/2018 Spot Bond				100.94226		100.87341				0.00	0	0
Total CLN470 SPOT										0.00	0	0
Total For CLN470										0.00	0	0
CLN47 On 17/05/2019 Spot Bond				100.72973		100.65938				0.00	0	0
Total CLN471 SPOT										0.00	0	0
Total For CLN471										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN472 On 19/11/2022 Spot Bond				100.77892		100.69575			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				92.98223		92.89314			0.00	0	0
Total CLN473 SPOT									0.00	0	0
Total For CLN473									0.00	0	0
CLN474 On 05/10/2022 Spot Bond			13.68000	89.20674	13.72500	88.96770			0.00	0	0
Total CLN474 SPOT									0.00	0	0
Total For CLN474									0.00	0	0
CLN475 On 23/06/2021 Spot Bond				100.37474		100.27404			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				99.94720		99.86839			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	13.47745	100.00000	13.38718			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			10.47500	97.83037	10.52000	97.58582			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				101.90981		101.83245			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				100.37327		100.27297			0.00	0	0
Total CLN481 SPOT									0.00	0	0
Total For CLN481									0.00	0	0
CLN482 On 20/05/2021 Spot Bond				100.72713		100.64951			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				101.59767		101.52090			0.00	0	0
Total CLN483 SPOT									0.00	0	0
Total For CLN483									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN484 On 02/12/2021 Spot Bond				100.85084		100.77607				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			10.20500	98.67682	10.24500	98.46957				0.00	0	0
Total CLN485 SPOT										0.00	0	0
Total For CLN485										0.00	0	0
CLN486 On 20/06/2022 Spot Bond				100.67006		100.59742				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			13.10000	98.85070	13.14500	98.60006				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			9.90000	100.81245	9.94500	100.57228				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				99.77066		101.87439				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				99.75878		101.97041				0.00	0	0
Total CLN490 SPOT										0.00	0	0
Total For CLN490										0.00	0	0
CLN491 On 07/06/2022 Spot Bond				84.26473		84.18266				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				102.05053		101.97111				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				99.94749		99.86876				0.00	0	0
Total CLN493 SPOT										0.00	0	0
Total For CLN493										0.00	0	0
CLN494 On 07/06/2022 Spot Bond			12.70500	97.66671	12.74500	97.43653				0.00	0	0
Total CLN494 SPOT										0.00	0	0
Total For CLN494										0.00	0	0
CLN495 On 29/08/2020 Spot Bond				100.46497		100.39332				0.00	0	0
Total CLN495 SPOT										0.00	0	0
Total For CLN495										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN496 On 04/09/2024 Spot Bond			10.90000	99.00927	10.94500	98.71721				0.00	0	0
Total CLN496 SPOT										0.00	0	0
Total For CLN496										0.00	0	0
CLN497 On 04/09/2024 Spot Bond				100.37155		100.29352				0.00	0	0
Total CLN497 SPOT										0.00	0	0
Total For CLN497										0.00	0	0
CLN498 On 08/06/2022 Spot Bond				100.27479		100.19382				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				100.70444		100.62925				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				101.59451		101.52180				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				101.62560		101.54779				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				101.68556		101.60485				0.00	0	0
Total CLN502 SPOT										0.00	0	0
Total For CLN502										0.00	0	0
CLN503 On 20/12/2022 Spot Bond				99.94564		99.86426				0.00	0	0
Total CLN503 SPOT										0.00	0	0
Total For CLN503										0.00	0	0
CLN504 On 11/10/2024 Spot Bond				101.50021		101.41964				0.00	0	0
Total CLN504 SPOT										0.00	0	0
Total For CLN504										0.00	0	0
CLN505 On 24/10/2020 Spot Bond				101.29591		101.22386				0.00	0	0
Total CLN505 SPOT										0.00	0	0
Total For CLN505										0.00	0	0
CLN506 On 30/04/2019 Spot Bond				101.13130		101.06082				0.00	2,600,000,000	1,300,000,000
Total CLN506 SPOT										0.00	2,600,000,000	1,300,000,000
Total For CLN506										0.00	2,600,000,000	1,300,000,000
CLN507 On 20/12/2022 Spot Bond				99.94683		99.86722				0.00	0	0
Total CLN507 SPOT										0.00	0	0
Total For CLN507										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN508 On 24/02/2020 Spot Bond				101.02930		100.94667				0.00	0	0
Total CLN508 SPOT										0.00	0	0
Total For CLN508										0.00	0	0
CLN510 On 11/10/2020 Spot Bond				100.17576		100.10026				0.00	0	0
Total CLN510 SPOT										0.00	0	0
Total For CLN510										0.00	0	0
CLN511 On 14/11/2022 Spot Bond				99.93948	100.00000	100.00000				0.00	24,000,000,000	16,000,000,000
Total CLN511 SPOT										0.00	24,000,000,000	16,000,000,000
Total For CLN511										0.00	24,000,000,000	16,000,000,000
CLN55 On 18/04/2028 Spot Bond				204.66871		204.27020				0.00	0	0
Total CLN55 SPOT										0.00	0	0
Total For CLN55										0.00	0	0
CLN61 On 02/03/2028 Spot Bond				100.00000		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			9.62500	91.62294	9.66500	91.31101				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			9.24000	176.17701	9.28000	175.43745				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			9.24000	176.80664	9.28000	176.07311				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				99.95643		99.89079				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				99.95429		99.88551				0.00	0	0
Total CLNF12 SPOT										0.00	0	0
Total For CLNF12										0.00	0	0
CLNF13 On 20/06/2019 Spot Bond				100.30298		100.23637				0.00	0	5,500,000,000
Total CLNF13 SPOT										0.00	0	5,500,000,000
Total For CLNF13										0.00	0	5,500,000,000
CLNF14 On 20/09/2019 Spot Bond				99.95422		99.88545				0.00	0	0
Total CLNF14 SPOT										0.00	0	0
Total For CLNF14										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF15 On 20/06/2020 Spot Bond				99.95210		99.88051			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				100.78604		100.71018			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			8.31500	100.62594	8.32000	100.55749		93,128,000,000,000.00	11,200,000,000	2,800,000,000	
Total COJ04 SPOT								13,128,000,000,000.00	11,200,000,000	2,800,000,000	
Total For COJ04								13,128,000,000,000.00	11,200,000,000	2,800,000,000	
COJ05 On 05/06/2023 Spot Bond			9.85000	110.19721	9.89000	109.93366		0.00	0	1,000,000,000	
Total COJ05 SPOT								0.00	0	1,000,000,000	
Total For COJ05								0.00	0	1,000,000,000	
COJ07 On 23/03/2021 Spot Bond			10.31500	103.78824	10.35500	103.59213		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			10.82000	103.35329	10.86000	103.04025		0.00	0	0	
Total COJ08 SPOT								0.00	0	0	
Total For COJ08								0.00	0	0	
COJG01 On 09/06/2024 Spot Bond			10.56000	98.49522	10.60500	98.20686		108,282,240,000,000.00	10,254,000,000	2,563,500,000	
Total COJG01 SPOT								18,282,240,000,000.00	10,254,000,000	2,563,500,000	
Total For COJG01								18,282,240,000,000.00	10,254,000,000	2,563,500,000	
COT01 On 03/04/2023 Spot Bond			10.73500	95.44059	10.78000	95.18742		10,391,480,000,000.00	968,000,000	242,000,000	
Total COT01 SPOT								10,391,480,000,000.00	968,000,000	242,000,000	
Total For COT01								10,391,480,000,000.00	968,000,000	242,000,000	
COT02 On 03/04/2028 Spot Bond			11.95000	91.88469	11.99000	91.58060		0.00	0	100,000,000	
Total COT02 SPOT								0.00	0	100,000,000	
Total For COT02								0.00	0	100,000,000	
COT03 On 05/06/2028 Spot Bond			11.97000	85.57199	12.01000	85.27992		0.00	0	0	
Total COT03 SPOT								0.00	0	0	
Total For COT03								0.00	0	0	
CPV01 On 30/06/2029 Spot Bond			12.37500	99.16565	12.42000	98.88327		0.00	0	91,757,400	
Total CPV01 SPOT								0.00	0	91,757,400	
Total For CPV01								0.00	0	91,757,400	
CS001 On 31/03/2018 Spot Bond				101.87152		101.79919		0.00	0	0	
Total CS001 SPOT								0.00	0	0	
Total For CS001								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CS002 On 17/12/2020 Spot Bond				100.00000		99.93304			0.00	0	0
Total CS002 SPOT									0.00	0	0
Total For CS002									0.00	0	0
CS003 On 12/08/2021 Spot Bond				99.78077		99.70639			0.00	0	0
Total CS003 SPOT									0.00	0	0
Total For CS003									0.00	0	0
CSA04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CSA04U SPOT									0.00	0	0
Total For CSA04U									0.00	0	0
CSD04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CSD04U SPOT									0.00	0	0
Total For CSD04U									0.00	0	0
DEN38I On 10/06/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total DEN38U SPOT									0.00	0	0
Total For DEN38U									0.00	0	0
DEN40I On 10/06/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total DEN40U SPOT									0.00	0	0
Total For DEN40U									0.00	0	0
DENG7 On 21/09/2018 Spot Bond				99.93370		99.86723			0.00	0	0
Total DENG73 SPOT									0.00	0	0
Total For DENG73									0.00	0	0
DENG7 On 28/09/2018 Spot Bond				99.77750		101.79807			0.00	0	0
Total DENG74 SPOT									0.00	0	0
Total For DENG74									0.00	0	0
DENG7 On 04/09/2018 Spot Bond				100.32132		100.25365			0.00	0	0
Total DENG75 SPOT									0.00	0	0
Total For DENG75									0.00	0	0
DOL00: On 20/09/2018 Spot Bond				99.93947		99.84868			0.00	0	0
Total DOL003 SPOT									0.00	0	0
Total For DOL003									0.00	0	0
DOL00: On 24/01/2019 Spot Bond				102.07210		101.95833			0.00	0	0
Total DOL004 SPOT									0.00	0	0
Total For DOL004									0.00	0	0
DOL00: On 20/12/2019 Spot Bond				73.30892		73.10481			0.00	0	0
Total DOL009 SPOT									0.00	0	0
Total For DOL009									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DOL01: On 20/12/2021 Spot Bond				99.90975		99.77536			0.00	0	0
Total DOL012 SPOT									0.00	0	0
Total For DOL012									0.00	0	0
DSY01 On 21/11/2022 Spot Bond				100.64093		100.56977			0.00	0	0
Total DSY01 SPOT									0.00	0	0
Total For DSY01									0.00	0	0
DSY02 On 21/11/2024 Spot Bond				100.66269		100.58909			0.00	0	0
Total DSY02 SPOT									0.00	0	0
Total For DSY02									0.00	0	0
DSY03 On 21/11/2024 Spot Bond			10.29000	101.20855	10.33000	100.97047			0.00	0	0
Total DSY03 SPOT									0.00	0	0
Total For DSY03									0.00	0	0
DV2021 On 18/06/2021 Spot Bond			9.87500	97.54971	9.91500	97.35833			0.00	0	620,000,000
Total DV2021 SPOT									0.00	0	620,000,000
Total For DV2021									0.00	0	620,000,000
DV22 On 07/02/2020 Spot Bond			9.15500	103.95551	9.19500	103.80296		104,879,680,000.00		11,456,000	57,001,900
Total DV22 SPOT								104,879,680,000.00		11,456,000	57,001,900
Total For DV22								104,879,680,000.00		11,456,000	57,001,900
DV22/R On 07/02/2020 Spot Bond			100.00000	28.65331	100.00000	28.46451			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			9.85000	103.64067	9.89500	103.37908		115,591,720,000.00		11,735,200	217,172,600
Total DV23 SPOT								115,591,720,000.00		11,735,200	217,172,600
Total For DV23								115,591,720,000.00		11,735,200	217,172,600
DV23/R On 27/02/2023 Spot Bond			100.00000	14.16222	100.00000	14.06891			0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	14.16222	100.00000	14.06891			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			10.27000	100.58258	10.31500	100.30188			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	103.18677	9.69000	103.10721			0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	103.18677	9.69000	103.10721			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			11.54500	94.37360	11.58500	94.05586			0.00	0	0

Contract 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 SPOT									0.00	0	0
Total For DV29									0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	103.32050	10.10000	103.23755			0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	103.32050	10.10000	103.23755			0.00	0	0
Total DV29/R213 SPOT									0.00	0	0
Total For DV29/R213									0.00	0	0
DVC02 On 19/02/2018 Spot Bond				100.65244		100.58822			0.00	0	0
Total DVC028 SPOT									0.00	0	0
Total For DVC028									0.00	0	0
DVC02 On 29/08/2018 Spot Bond				100.42332		100.35818			0.00	0	0
Total DVC029 SPOT									0.00	0	0
Total For DVC029									0.00	0	0
DVC03 On 23/10/2018 Spot Bond				101.20699		101.14236			0.00	0	0
Total DVC030 SPOT									0.00	0	0
Total For DVC030									0.00	0	0
DVF18 On 30/03/2018 Spot Bond				101.81349		101.75022			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				100.72845		100.66001			0.00	0	0
Total DVF19 SPOT									0.00	0	0
Total For DVF19									0.00	0	0
DVF20 On 29/11/2019 Spot Bond				100.45237		100.38275			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				99.78276		101.77856			0.00	0	0
Total DVF20B SPOT									0.00	0	0
Total For DVF20B									0.00	0	0
DVF20 On 31/08/2020 Spot Bond				100.39819		100.32984			0.00	0	0
Total DVF20C SPOT									0.00	0	0
Total For DVF20C									0.00	0	0
DVF20 On 23/10/2020 Spot Bond				101.27391		101.20566			0.00	0	0
Total DVF20D SPOT									0.00	0	0
Total For DVF20D									0.00	0	0
DVF21 On 29/11/2021 Spot Bond				100.46864		100.39643			0.00	0	0
Total DVF21 SPOT									0.00	0	0
Total For DVF21									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
DVF22 On 28/03/2022 Spot Bond				99.87968		101.94761				0.00	0	0
Total DVF22 SPOT										0.00	0	0
Total For DVF22										0.00	0	0
DVF22i On 29/08/2022 Spot Bond				100.45905		100.38824				0.00	0	0
Total DVF22B SPOT										0.00	0	0
Total For DVF22B										0.00	0	0
DVF22c On 24/10/2022 Spot Bond				101.31153		101.24118				0.00	0	0
Total DVF22C SPOT										0.00	0	0
Total For DVF22C										0.00	0	0
DVF24 On 23/10/2024 Spot Bond				101.35595		101.28324				0.00	0	0
Total DVF24 SPOT										0.00	0	0
Total For DVF24										0.00	0	0
E170 On 01/08/2020 Spot Bond			9.00500	115.36648	9.04500	115.18574				0.00	0	200,000,000
Total E170 SPOT										0.00	0	200,000,000
Total For E170										0.00	0	200,000,000
E170/R On 01/08/2020 Spot Bond			100.00000	28.65390	100.00000	28.46510				0.00	0	0
Total E170/R207 SPOT										0.00	0	0
Total For E170/R207										0.00	0	0
ECN20 On 14/03/2020 Spot Bond			9.67500	102.45478	9.71500	102.29550				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			9.91500	101.96946	9.95500	101.75227				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			10.21000	101.40211	10.25500	101.11602				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			3.92000	101.71448	3.92000	101.63426				0.00	0	0
Total ECN32 SPOT										0.00	0	0
Total For ECN32										0.00	0	0
EL037 On 31/01/2037 Spot Bond			3.51000	97.05715	3.54000	96.55472				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	117.35234	2.25000	117.27612				0.00	0	0
Total EL037/I2038 SPOT										0.00	0	0
Total For EL037/I2038										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL28 On 02/05/2028 Spot Bond			3.43000	125.75465	3.43000	125.66047			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			3.44000	112.36015	3.44000	112.27591			0.00	0	0
Total EL29 SPOT									0.00	0	0
Total For EL29									0.00	0	0
EL30 On 29/07/2030 Spot Bond			3.46000	111.88975	3.46000	111.80621			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			3.56500	101.71775	3.56500	101.64063			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			3.48000	98.23554	3.51000	97.74411			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	117.35234	2.25000	117.27612			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			9.90500	105.55669	9.94500	105.38229			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			9.98500	104.85684	10.02500	104.66241			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			11.02000	96.83523	11.06000	96.57438			0.00	0	0
Total EMM03 SPOT									0.00	0	0
Total For EMM03									0.00	0	0
EMM04 On 16/05/2028 Spot Bond			11.34500	92.73408	11.38500	92.56830			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			11.59500	98.17655	11.63500	97.93732			0.00	0	1,999,999,800
Total EMM05 SPOT									0.00	0	1,999,999,800
Total For EMM05									0.00	0	1,999,999,800
EMM06 On 23/06/2025 Spot Bond			11.12000	97.24548	11.16000	97.04108			0.00	0	0
Total EMM06 SPOT									0.00	0	0
Total For EMM06									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
EMM07 On 10/07/2027 Spot Bond			10.97000	103.03346	11.01000	102.80676				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			11.60500	92.19881	11.64500	91.98880				0.00	0	0
Total EMM07P SPOT										0.00	0	0
Total For EMM07P										0.00	0	0
EPF002 On 28/05/2018 Spot Bond				100.48375		100.41290				0.00	0	0
Total EPF002 SPOT										0.00	0	0
Total For EPF002										0.00	0	0
EPF006 On 19/08/2018 Spot Bond				100.79274		100.72437				0.00	0	0
Total EPF006 SPOT										0.00	0	0
Total For EPF006										0.00	0	0
EPF007 On 02/09/2020 Spot Bond				100.34223		100.27112				0.00	0	0
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF008 On 12/09/2019 Spot Bond				100.54195		100.41396				0.00	1,200,000,000	300,000,000
Total EPF008 SPOT										0.00	1,200,000,000	300,000,000
Total For EPF008										0.00	1,200,000,000	300,000,000
EPF009 On 30/03/2018 Spot Bond				101.75589		101.68815				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				101.30480		101.23324				0.00	0	0
Total EPF010 SPOT										0.00	0	0
Total For EPF010										0.00	0	0
EPF011 On 12/06/2020 Spot Bond				100.69652		100.56718				0.00	0	0
Total EPF011 SPOT										0.00	0	0
Total For EPF011										0.00	0	0
EPF012 On 06/11/2020 Spot Bond				101.03359		100.95981				0.00	0	0
Total EPF012 SPOT										0.00	0	0
Total For EPF012										0.00	0	0
EPF01U On 01/09/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF01U SPOT										0.00	0	0
Total For EPF01U										0.00	0	0
EPF02U On 01/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF02U SPOT										0.00	0	0
Total For EPF02U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EPF03L On 28/09/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total EPF03U SPOT									0.00	0	0
Total For EPF03U									0.00	0	0
EPFC3I On 02/03/2018 Spot Bond				100.32353		100.25646			0.00	0	0
Total EPFC30 SPOT									0.00	0	0
Total For EPFC30									0.00	0	0
EPFC3I On 06/03/2018 Spot Bond				102.22226		102.15753			0.00	0	0
Total EPFC33 SPOT									0.00	0	0
Total For EPFC33									0.00	0	0
EPFC3I On 06/09/2018 Spot Bond				100.27463		100.20771			0.00	0	0
Total EPFC34 SPOT									0.00	0	0
Total For EPFC34									0.00	0	0
EPFC3I On 03/05/2018 Spot Bond				100.94050		100.87701			0.00	0	0
Total EPFC35 SPOT									0.00	0	0
Total For EPFC35									0.00	0	0
EPFC3I On 06/11/2018 Spot Bond				100.94838		100.88074			0.00	0	0
Total EPFC36 SPOT									0.00	0	0
Total For EPFC36									0.00	0	0
EQS05 On 25/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total EQS05 SPOT									0.00	0	0
Total For EQS05									0.00	0	0
EQS06 On 09/04/2020 Spot Bond				99.21107		99.12251			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			12.61500	100.43958	12.62000	100.33790			0.00	0	0
Total EQS07 SPOT									0.00	0	0
Total For EQS07									0.00	0	0
EQS08I On 04/10/2018 Spot Bond				101.02462		100.94244			0.00	0	0
Total EQS08A SPOT									0.00	0	0
Total For EQS08A									0.00	0	0
EQS08I On 04/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
EQS08I 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				101.35434		101.27153			0.00	0	0
Total EQS10 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 EQS10										0.00	0	0
EQS11 On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQS11U SPOT										0.00	0	0
Total For EQS11U										0.00	0	0
ERS3B On 17/08/2019 Spot Bond				100.75878		100.68557				0.00	0	0
Total ERS3B4 SPOT										0.00	0	0
Total For ERS3B4										0.00	0	0
ERS3B On 17/05/2019 Spot Bond				100.76122		100.68711				0.00	0	0
Total ERS3B5 SPOT										0.00	0	0
Total For ERS3B5										0.00	0	0
ERS3C On 17/08/2019 Spot Bond				100.80056		100.72327				0.00	0	0
Total ERS3C4 SPOT										0.00	0	0
Total For ERS3C4										0.00	0	0
ERS3C On 17/05/2019 Spot Bond				100.84338		100.76120				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	103.10400	10.00000	103.02300				0.00	0	0
Total ERSA12/JIBAR SPOT										0.00	0	0
Total For ERSA12/JIBAR										0.00	0	0
ERSA1 On 17/08/2018 Spot Bond				100.65028		100.57999				0.00	0	0
Total ERSA17 SPOT										0.00	0	0
Total For ERSA17										0.00	0	0
ERSA2 On 17/08/2018 Spot Bond				100.92138		100.85333				0.00	0	0
Total ERSA20 SPOT										0.00	0	0
Total For ERSA20										0.00	0	0
ERSA2 On 17/08/2020 Spot Bond				100.38517		100.31106				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				101.07904		101.00844				0.00	0	0
Total ERSA22 SPOT										0.00	0	0
Total For ERSA22										0.00	0	0
ERSA2 On 17/08/2019 Spot Bond				100.75042		100.67803				0.00	0	0
Total ERSA23 SPOT										0.00	0	0
Total For ERSA23										0.00	0	0
ERSA2 On 17/08/2020 Spot Bond				100.72959		100.65924				0.00	0	0
Total ERSA24 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 ERSA24									0.00	0	0
ERSA2 On 17/08/2022 Spot Bond				100.75468		100.68187			0.00	0	0
Total ERSA25 SPOT									0.00	0	0
Total For ERSA25									0.00	0	0
ES18 On 20/04/2018 Spot Bond			8.53500	101.69993	8.54000	101.62893			0.00	0	45,600,000,000
Total ES18 SPOT									0.00	0	45,600,000,000
Total For ES18									0.00	0	45,600,000,000
ES18/R On 20/04/2018 Spot Bond			9.25000	101.46230	9.25000	101.38754			0.00	0	0
Total ES18/R204 SPOT									0.00	0	0
Total For ES18/R204									0.00	0	0
ES23 On 25/01/2023 Spot Bond			9.64000	105.37272	9.68500	105.11208		368,677,944,000.00		38,244,600	1,944,936,700
Total ES23 SPOT								368,677,944,000.00		38,244,600	1,944,936,700
Total For ES23								368,677,944,000.00		38,244,600	1,944,936,700
ES23/R On 25/01/2023 Spot Bond			10.00000	103.94731	10.00000	103.86465			0.00	0	0
Total ES23/R2023 SPOT								0.00	0	0	0
Total For ES23/R2023								0.00	0	0	0
ES26 On 02/04/2026 Spot Bond			10.41000	87.64916	10.45000	87.37775		253,760,968,140,000.00		24,376,654,000	8,613,847,300
Total ES26 SPOT								253,760,968,140,000.00		24,376,654,000	8,613,847,300
Total For ES26								253,760,968,140,000.00		24,376,654,000	8,613,847,300
ES26/R On 02/04/2026 Spot Bond			7.85000	101.64216	7.85000	101.57768			0.00	0	0
Total ES26/R186 SPOT								0.00	0	0	0
Total For ES26/R186								0.00	0	0	0
ES33 On 15/09/2033 Spot Bond			11.15000	75.12003	11.19000	74.81999		390,638,900,850,000.00		35,034,879,000	15,021,365,600
Total ES33 SPOT								390,638,900,850,000.00		35,034,879,000	15,021,365,600
Total For ES33								390,638,900,850,000.00		35,034,879,000	15,021,365,600
ES33/R On 15/09/2033 Spot Bond			7.50000	101.93028	7.50000	101.86810			0.00	0	0
Total ES33/R209 SPOT								0.00	0	0	0
Total For ES33/R209								0.00	0	0	0
ES42 On 25/04/2042 Spot Bond			11.39500	77.54026	11.43500	77.21017		199,077,487,000.00		17,470,600	8,610,536,500
Total ES42 SPOT								199,077,487,000.00		17,470,600	8,610,536,500
Total For ES42								199,077,487,000.00		17,470,600	8,610,536,500
ES42/R On 25/04/2042 Spot Bond			8.50000	101.24258	8.50000	101.17315			0.00	0	0
Total ES42/R214 SPOT								0.00	0	0	0
Total For ES42/R214								0.00	0	0	0
EXX02 On 19/05/2019 Spot Bond				99.45350		99.37288			0.00	0	0
Total EXX02 SPOT								0.00	0	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For EXX02										0.00	0	0
FBJ20Z On 20/03/2020 Spot Bond				99.95400		99.88482				0.00	560,000,000	140,000,000
Total FBJ20Z SPOT										0.00	560,000,000	140,000,000
Total For FBJ20Z										0.00	560,000,000	140,000,000
FBJ22Z On 20/03/2022 Spot Bond				99.95218		99.88059				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
FIF11U On 03/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF11U SPOT										0.00	0	0
Total For FIF11U										0.00	0	0
FIF12U On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF12U SPOT										0.00	0	0
Total For FIF12U										0.00	0	0
FIFB08 On 31/05/2019 Spot Bond				100.90601		100.83566				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				99.79182		101.91777				0.00	0	0
Total FIFB09 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 FIFB09									0.00	0	0
FIFB10 On 12/09/2019 Spot Bond				100.70203		100.57432			0.00	0	0
Total FIFB10 SPOT									0.00	0	0
Total For FIFB10									0.00	0	0
FIFB11 On 07/02/2020 Spot Bond				100.89596		100.82308			0.00	0	0
Total FIFB11 SPOT									0.00	0	0
Total For FIFB11									0.00	0	0
FIFB12 On 13/08/2020 Spot Bond				100.84936		100.77648			0.00	0	0
Total FIFB12 SPOT									0.00	0	0
Total For FIFB12									0.00	0	0
FIFB14 On 07/11/2022 Spot Bond				100.97646		100.90507			0.00	0	0
Total FIFB14 SPOT									0.00	0	0
Total For FIFB14									0.00	0	0
FIFB15 On 20/11/2022 Spot Bond				100.67402		100.60209			0.00	0	0
Total FIFB15 SPOT									0.00	0	0
Total For FIFB15									0.00	0	0
FIFC32 On 24/05/2018 Spot Bond				100.50410		100.44139			0.00	0	0
Total FIFC32 SPOT									0.00	0	0
Total For FIFC32									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			9.06500	99.39896	9.07000	99.32202		2,711,939,790,000.00		299,166,000	509,583,000
Total FRB05 SPOT								2,711,939,790,000.00		299,166,000	509,583,000
Total For FRB05								2,711,939,790,000.00		299,166,000	509,583,000
FRB12 On 02/06/2019 Spot Bond				100.97259		100.89981			0.00	0	50,000,000
Total FRB12 SPOT									0.00	0	50,000,000
Total For FRB12									0.00	0	50,000,000
FRB13 On 02/06/2021 Spot Bond				99.19269		99.11339			0.00	0	0
Total FRB13 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 FRB13									0.00	0	0
FRB14 On 02/06/2021 Spot Bond			11.30500	96.77876	11.34500	96.58163			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				103.01686		102.93968			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				104.92875		104.84995			0.00	0	0
Total FRB16 SPOT									0.00	0	0
Total For FRB16									0.00	0	0
FRB17 On 08/01/2022 Spot Bond				102.20576		102.11781			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				105.32998		105.24572			0.00	0	30,000,000
Total FRB18 SPOT									0.00	0	30,000,000
Total For FRB18									0.00	0	30,000,000
FRB19 On 14/04/2021 Spot Bond			12.00500	103.07258	12.04500	102.86572			0.00	0	0
Total FRB19 SPOT									0.00	0	0
Total For FRB19									0.00	0	0
FRB20 On 15/04/2021 Spot Bond				103.28128		103.19311			0.00	0	0
Total FRB20 SPOT									0.00	0	0
Total For FRB20									0.00	0	0
FRB21 On 24/11/2021 Spot Bond				100.71843		100.62920			0.00	0	0
Total FRB21 SPOT									0.00	0	0
Total For FRB21									0.00	0	0
FRB22 On 08/12/2022 Spot Bond				100.48806		100.39929			0.00	0	50,000,000
Total FRB22 SPOT									0.00	0	50,000,000
Total For FRB22									0.00	0	50,000,000
FRB23 On 20/09/2027 Spot Bond				99.94680		99.86718			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			9.19500	102.54718	9.20000	108.45796		1,839,000,000,000.00		200,000,000	1,200,000,000
Total FRBC21 SPOT								1,839,000,000,000.00		200,000,000	1,200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRBC21									1,839,000,000,000.00	200,000,000	1,200,000,000
FRBC2 On 21/12/2018 Spot Bond				101.49850		103.91785			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			3.34000	146.06371	3.37000	145.78874			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			3.50000	278.87061	3.50000	278.66064			0.00	0	0
Total FRBI23 SPOT									0.00	0	0
Total For FRBI23									0.00	0	0
FRBI25 On 31/01/2025 Spot Bond			3.79300	119.63235	3.79300	119.53984		151,720,000,000.00		40,000,000	40,000,000
Total FRBI25 SPOT								151,720,000,000.00		40,000,000	40,000,000
Total For FRBI25								151,720,000,000.00		40,000,000	40,000,000
FRBI28 On 31/03/2028 Spot Bond			4.11000	161.30673	4.11000	161.17730		0.00		0	0
Total FRBI28 SPOT								0.00		0	0
Total For FRBI28								0.00		0	0
FRBI29 On 31/03/2029 Spot Bond			4.04000	81.88246	4.04000	81.81723		0.00		0	0
Total FRBI29 SPOT								0.00		0	0
Total For FRBI29								0.00		0	0
FRBI33 On 07/12/2033 Spot Bond			4.31000	192.24085	4.31000	192.08353		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			4.28000	89.92032	4.36500	88.47158		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			4.33500	92.11514	4.33500	92.03975		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			9.20000	77.00124	9.20000	77.00124		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			10.50000	50.29785	10.50000	50.29785		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			10.54000	49.60189	10.54000	49.60189		0.00		0	0
Total FRBZ03 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 FRBZ03									0.00	0	0
FRC06: 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
FRC10: On 03/06/2021 Spot Bond				100.43659		100.34466			0.00	0	54,300,000
Total FRC107 SPOT									0.00	0	54,300,000
Total For FRC107									0.00	0	54,300,000
FRC15: On 20/12/2017 Spot Bond				99.94825		99.87049			0.00	0	0
Total FRC152 SPOT									0.00	0	0
Total For FRC152									0.00	0	0
FRC15: On 20/12/2017 Spot Bond				99.95247		99.88105			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				99.95103		99.87744			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				99.93688		99.84210			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				99.95183		99.87944			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				99.95452		99.88599			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				99.95447		99.88586			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				99.93545		99.83788			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				99.93301		99.86120			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			4.58500	113.68619	4.58500	113.59109			0.00	0	0
Total FRC169 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 FRC169										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				99.95056		99.87617				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				99.94327		99.86876				0.00	0	0
Total FRC171 SPOT										0.00	0	0
Total For FRC171										0.00	0	0
FRC17: On 21/02/2018 Spot Bond				100.27595		100.19788				0.00	0	0
Total FRC172 SPOT										0.00	0	0
Total For FRC172										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				99.95056		99.87617				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				99.95314		99.88276				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				99.95416		99.88531				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC17: On 06/08/2023 Spot Bond				100.72205		100.63469				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				99.94654		99.86677				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				113.01849		112.37343				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				102.11996		102.04594				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				99.93960		99.84888				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				99.93370		99.86001				0.00	0	0
Total FRC188 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 FRC188										0.00	0	0
FRC18: On 20/03/2019 Spot Bond				99.95118		99.87759				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				101.88633		101.81342				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	103.10400	10.00000	103.02300				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC19: On 20/06/2024 Spot Bond				99.94825		102.32662				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC20: On 20/06/2019 Spot Bond				100.35458		102.58106				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				104.35428		104.26680				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				99.94942		99.87342				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC21: On 07/05/2020 Spot Bond				101.01435		100.94016				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 07/11/2019 Spot Bond				101.01430		100.94012				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0
FRC215 On 04/11/2019 Spot Bond				101.04582		100.97123				0.00	0	0
Total FRC219 SPOT										0.00	0	0
Total For FRC219										0.00	0	0
FRC221 On 31/01/2022 Spot Bond			3.90000	142.98135	3.93000	142.70639				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC221 On 20/05/2020 Spot Bond				100.69692		100.62256				0.00	0	0
Total FRC225 SPOT										0.00	0	0
Total For FRC225										0.00	0	0
FRC231 On 25/06/2018 Spot Bond				101.95903		101.88961				0.00	0	0
Total FRC231 SPOT										0.00	0	0
Total For FRC231										0.00	0	0
FRC233 On 31/01/2022 Spot Bond			4.76000	138.39487	4.79000	138.12012				0.00	0	0
Total FRC233 SPOT										0.00	0	0
Total For FRC233										0.00	0	0
FRC233 On 20/12/2020 Spot Bond				99.92592		99.81587				0.00	0	0
Total FRC234 SPOT										0.00	0	0
Total For FRC234										0.00	0	0
FRC234 On 08/02/2020 Spot Bond				105.96299		105.80336				0.00	0	0
Total FRC236 SPOT										0.00	0	0
Total For FRC236										0.00	0	0
FRC236 On 19/10/2020 Spot Bond				112.72382		112.74761				0.00	0	0
Total FRC237 SPOT										0.00	0	0
Total For FRC237										0.00	0	0
FRC237 On 08/02/2020 Spot Bond				106.45649		106.29672				0.00	0	0
Total FRC238 SPOT										0.00	0	0
Total For FRC238										0.00	0	0
FRC238 On 19/10/2020 Spot Bond				113.55142		113.57377				0.00	0	0
Total FRC239 SPOT										0.00	0	0
Total For FRC239										0.00	0	0
FRC239 On 19/10/2020 Spot Bond				113.07375		113.09043				0.00	0	0
Total FRC240 SPOT										0.00	0	0
Total For FRC240										0.00	0	0
FRC240 On 08/02/2020 Spot Bond				105.83001		105.66583				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC241 SPOT										0.00	0	0
Total For FRC241										0.00	0	0
FRC241 On 08/02/2020 Spot Bond				105.51096		105.34769				0.00	0	0
Total FRC242 SPOT										0.00	0	0
Total For FRC242										0.00	0	0
FRC242 On 19/10/2020 Spot Bond				103.20945		103.04702				0.00	0	0
Total FRC243 SPOT										0.00	0	0
Total For FRC243										0.00	0	0
FRC243 On 08/02/2020 Spot Bond				106.67026		106.54256				0.00	0	0
Total FRC244 SPOT										0.00	0	0
Total For FRC244										0.00	0	0
FRC244 On 19/10/2020 Spot Bond				103.17713		103.01636				0.00	0	0
Total FRC245 SPOT										0.00	0	0
Total For FRC245										0.00	0	0
FRC245 On 19/10/2020 Spot Bond				102.54586		102.41753				0.00	0	0
Total FRC246 SPOT										0.00	0	0
Total For FRC246										0.00	0	0
FRC246 On 08/02/2020 Spot Bond				105.88946		105.74082				0.00	0	0
Total FRC247 SPOT										0.00	0	0
Total For FRC247										0.00	0	0
FRC247 On 08/02/2020 Spot Bond				96.91126		96.76220				0.00	0	0
Total FRC248 SPOT										0.00	0	0
Total For FRC248										0.00	0	0
FRC248 On 19/10/2020 Spot Bond				111.43143		111.44984				0.00	0	0
Total FRC249 SPOT										0.00	0	0
Total For FRC249										0.00	0	0
FRC249 On 19/10/2020 Spot Bond				93.35032		93.36670				0.00	0	0
Total FRC250 SPOT										0.00	0	0
Total For FRC250										0.00	0	0
FRC250 On 13/02/2022 Spot Bond				101.00005		100.91409				0.00	0	0
Total FRC251 SPOT										0.00	0	0
Total For FRC251										0.00	0	0
FRC251 On 14/03/2022 Spot Bond				100.09313		100.02329				0.00	0	0
Total FRC252 SPOT										0.00	0	0
Total For FRC252										0.00	0	0
FRC252 On 27/03/2020 Spot Bond				101.91293		101.84436				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC254 SPOT										0.00	0	0
Total For FRC254										0.00	0	0
FRC254 On 05/10/2022 Spot Bond				101.89972		101.82278				0.00	0	0
Total FRC255 SPOT										0.00	0	0
Total For FRC255										0.00	0	0
FRC255 On 17/07/2027 Spot Bond				101.57225		101.49620				0.00	0	0
Total FRC256 SPOT										0.00	0	0
Total For FRC256										0.00	0	0
FRC256 On 27/03/2020 Spot Bond				101.89051		101.82277				0.00	0	0
Total FRC257 SPOT										0.00	0	0
Total For FRC257										0.00	0	0
FRC257 On 08/05/2020 Spot Bond				100.99466		100.92008				0.00	0	0
Total FRC258 SPOT										0.00	0	0
Total For FRC258										0.00	0	0
FRC258 On 06/11/2023 Spot Bond			3.33700	100.92852	3.33700	100.85370				0.00	0	0
Total FRC259 SPOT										0.00	0	0
Total For FRC259										0.00	0	0
FRC259 On 27/02/2023 Spot Bond			3.45500	101.53808	3.45500	101.46231				0.00	0	0
Total FRC260 SPOT										0.00	0	0
Total For FRC260										0.00	0	0
FRC260 On 10/10/2020 Spot Bond				101.40300		101.33166				0.00	0	0
Total FRC261 SPOT										0.00	0	0
Total For FRC261										0.00	0	0
FRC261 On 13/07/2020 Spot Bond				101.43364		101.36104				0.00	0	0
Total FRC262 SPOT										0.00	0	0
Total For FRC262										0.00	0	0
FRC262 On 15/03/2019 Spot Bond				100.68512		100.61966				0.00	0	0
Total FRC263 SPOT										0.00	0	0
Total For FRC263										0.00	0	0
FRC66 On 31/01/2022 Spot Bond			4.42000	140.18721	4.45000	139.91235				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			4.48000	139.86894	4.51000	139.59411				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			4.46000	139.97494	4.49000	139.70009				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC71 SPOT										0.00	0	0
Total For FRC71										0.00	0	0
FRD01: On 31/10/2020 Spot Bond				101.52060		101.42544				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			4.30000	83.83689	4.30000	83.76819				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			4.32000	97.68669	4.35000	97.17016				0.00	0	0
Total FRI38 SPOT										0.00	0	0
Total For FRI38										0.00	0	0
FRJ18 On 21/02/2018 Spot Bond				100.89602		100.83709				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				102.00811		101.94331				0.00	0	0
Total FRJ19 SPOT										0.00	0	0
Total For FRJ19										0.00	0	0
FRJ20 On 20/09/2020 Spot Bond				99.76370		99.70086				0.00	0	0
Total FRJ20 SPOT										0.00	0	0
Total For FRJ20										0.00	0	0
FRJ21 On 15/09/2021 Spot Bond				99.93717		99.87349				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				101.13221		101.06342				0.00	0	0
Total FRJ22 SPOT										0.00	0	0
Total For FRJ22										0.00	0	0
FRJ25 On 09/03/2025 Spot Bond				101.87665		101.80407				0.00	2,400,000,000	1,200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRJ25 SPOT										0.00	2,400,000,000	1,200,000,000
Total For FRJ25										0.00	2,400,000,000	1,200,000,000
FRJ27 On 25/01/2027 Spot Bond				101.71369		101.63987				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
FRS10 On 15/01/2024 Spot Bond			3.12300	98.08359	3.12300	98.06005				0.00	0	0
Total FRS100 SPOT										0.00	0	0
Total For FRS100										0.00	0	0
FRS10 On 31/01/2038 Spot Bond			3.34000	113.38142	3.37000	112.77394				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS10 On 23/01/2024 Spot Bond				101.26777		101.19984				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS10 On 23/01/2024 Spot Bond				101.26777		101.19984				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS10 On 31/01/2038 Spot Bond			3.48000	110.96080	3.51000	110.36735				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS10 On 07/12/2033 Spot Bond			3.61000	209.12386	3.61000	208.96455				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS11 On 31/01/2038 Spot Bond			4.43500	96.02447	4.46500	95.51756				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS11 On 07/12/2033 Spot Bond			3.64000	208.36411	3.64000	208.20487				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS11 On 29/04/2019 Spot Bond				101.43397		101.34622				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS113 SPOT										0.00	0	0
Total For FRS113										0.00	0	0
FRS114 On 31/01/2025 Spot Bond			3.84000	119.26982	3.84000	119.17715				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS115 On 31/01/2038 Spot Bond			3.64500	108.18775	3.67500	107.61036				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS119 On 31/01/2038 Spot Bond			4.01000	102.34695	4.04000	101.80342				0.00	0	0
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS120 On 07/12/2033 Spot Bond			3.76000	205.35848	3.76000	205.19954				0.00	0	0
Total FRS120 SPOT										0.00	0	0
Total For FRS120										0.00	0	0
FRS121 On 07/12/2033 Spot Bond			3.81000	204.12171	3.81000	203.96290				0.00	0	0
Total FRS121 SPOT										0.00	0	0
Total For FRS121										0.00	0	0
FRS122 On 31/01/2025 Spot Bond			3.37000	107.64130	3.37000	107.56170				0.00	0	0
Total FRS122 SPOT										0.00	0	0
Total For FRS122										0.00	0	0
FRS123 On 07/12/2033 Spot Bond			3.84000	203.38400	3.84000	203.22528				0.00	0	0
Total FRS123 SPOT										0.00	0	0
Total For FRS123										0.00	0	0
FRS124 On 31/01/2038 Spot Bond			4.55500	94.32706	4.58500	93.82996				0.00	0	0
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0
FRS126 On 31/03/2028 Spot Bond			4.07500	161.80153	4.07500	161.67218				0.00	0	0
Total FRS126 SPOT										0.00	0	0
Total For FRS126										0.00	0	0
FRS127 On 31/01/2038 Spot Bond			4.37000	96.95967	4.40000	96.44734				0.00	0	0
Total FRS127 SPOT										0.00	0	0
Total For FRS127										0.00	0	0
FRS129 On 31/03/2028 Spot Bond			4.05000	162.15603	4.05000	162.02672				0.00	0	0
Total FRS129 SPOT										0.00	0	0
Total For FRS129										0.00	0	0
FRS130 On 11/11/2015 Spot Bond				117.73589						0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS13(On 11/02/2018 Spot Bond			100.00000	94.24821	100.00000	93.57979				0.00	0	0
Total FRS130 SPOT										0.00	0	0
Total For FRS130										0.00	0	0
FRS13(On 31/03/2028 Spot Bond			4.11000	161.30673	4.11000	161.17730				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			4.35000	191.32743	4.35000	191.17026				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				101.41764		101.38425				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			4.30000	97.97938	4.33000	97.46115				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			4.55500	94.32706	4.58500	93.82996				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			4.08000	101.27121	4.11000	100.73390				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			3.92000	164.01395	3.92000	163.88488				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			4.12000	196.65328	4.12000	196.49537				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			4.05000	162.15603	4.05000	162.02672				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			4.05000	162.15603	4.05000	162.02672				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			4.34000	158.09821	4.34000	157.96845				0.00	0	0
Total FRS145 SPOT										0.00	0	0
Total For FRS145										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS146 On 31/01/2025 Spot Bond			4.14000	116.98486	4.14000	116.89116			0.00	0	0
Total FRS146 SPOT									0.00	0	0
Total For FRS146									0.00	0	0
FRS147 On 31/01/2022 Spot Bond			3.60000	144.62303	3.63000	144.34806			0.00	0	0
Total FRS147 SPOT									0.00	0	0
Total For FRS147									0.00	0	0
FRS149 On 31/03/2028 Spot Bond			4.40000	157.27337	4.40000	157.14350			0.00	0	0
Total FRS149 SPOT									0.00	0	0
Total For FRS149									0.00	0	0
FRS150 On 31/03/2028 Spot Bond			4.44000	156.72624	4.44000	156.59633			0.00	0	0
Total FRS150 SPOT									0.00	0	0
Total For FRS150									0.00	0	0
FRS151 On 31/01/2025 Spot Bond			4.11000	117.21112	4.11000	117.11751			0.00	0	0
Total FRS151 SPOT									0.00	0	0
Total For FRS151									0.00	0	0
FRS152 On 31/03/2028 Spot Bond			4.41000	157.13637	4.41000	157.00651			0.00	0	0
Total FRS152 SPOT									0.00	0	0
Total For FRS152									0.00	0	0
FRS153 On 31/03/2028 Spot Bond			4.45000	156.58979	4.45000	156.45987			0.00	0	0
Total FRS153 SPOT									0.00	0	0
Total For FRS153									0.00	0	0
FRS157 On 19/05/2019 Spot Bond				116.91131		116.02669			0.00	0	0
Total FRS157 SPOT									0.00	0	0
Total For FRS157									0.00	0	0
FRS158 On 20/06/2022 Spot Bond				86.95747		84.83064			0.00	0	0
Total FRS158 SPOT									0.00	0	0
Total For FRS158									0.00	0	0
FRS159 On 06/06/2023 Spot Bond				88.01283		85.95272			0.00	0	0
Total FRS159 SPOT									0.00	0	0
Total For FRS159									0.00	0	0
FRS160 On 06/06/2024 Spot Bond				88.25478		86.60784			0.00	0	0
Total FRS160 SPOT									0.00	0	0
Total For FRS160									0.00	0	0
FRS161 On 06/06/2025 Spot Bond				87.56680		86.17151			0.00	0	0
Total FRS161 SPOT									0.00	0	0
Total For FRS161									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS162 On 20/06/2022 Spot Bond				70.92096		69.22090			0.00	0	0
Total FRS162 SPOT									0.00	0	0
Total For FRS162									0.00	0	0
FRS163 On 06/06/2023 Spot Bond				72.38992		70.73229			0.00	0	0
Total FRS163 SPOT									0.00	0	0
Total For FRS163									0.00	0	0
FRS164 On 06/06/2024 Spot Bond				75.03024		73.65753			0.00	0	0
Total FRS164 SPOT									0.00	0	0
Total For FRS164									0.00	0	0
FRS165 On 06/06/2025 Spot Bond				75.52624		74.35086			0.00	0	0
Total FRS165 SPOT									0.00	0	0
Total For FRS165									0.00	0	0
FRS166 On 01/08/2021 Spot Bond				51.60044		50.41767			0.00	0	0
Total FRS166 SPOT									0.00	0	0
Total For FRS166									0.00	0	0
FRS167 On 01/08/2022 Spot Bond				61.80392		60.22625			0.00	0	0
Total FRS167 SPOT									0.00	0	0
Total For FRS167									0.00	0	0
FRS168 On 01/08/2022 Spot Bond				59.70706		58.19352			0.00	0	0
Total FRS168 SPOT									0.00	0	0
Total For FRS168									0.00	0	0
FRS169 On 01/08/2021 Spot Bond				53.73780		52.49394			0.00	0	0
Total FRS169 SPOT									0.00	0	0
Total For FRS169									0.00	0	0
FRS170 On 01/08/2022 Spot Bond				84.13037		80.52461			0.00	0	0
Total FRS170 SPOT									0.00	0	0
Total For FRS170									0.00	0	0
FRS171 On 16/10/2022 Spot Bond				101.50003		101.42872			0.00	0	0
Total FRS171 SPOT									0.00	0	0
Total For FRS171									0.00	0	0
FRS172 On 16/10/2024 Spot Bond				101.59426		101.51839			0.00	0	0
Total FRS172 SPOT									0.00	0	0
Total For FRS172									0.00	0	0
FRS173 On 13/11/2020 Spot Bond				100.00000		100.00000			0.00	0	0
Total FRS173 SPOT									0.00	0	0
Total For FRS173									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS174 On 13/05/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total FRS174 SPOT										0.00	0	0
Total For FRS174										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			3.21000	283.04729	3.21000	282.84083				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			3.10000	284.65087	3.10000	284.44577				0.00	0	0
Total FRS37 SPOT										0.00	0	0
Total For FRS37										0.00	0	0
FRS43 On 07/12/2023 Spot Bond			3.82000	274.34627	3.82000	274.13261				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			3.56000	144.84360	3.59000	144.56861				0.00	0	0
Total FRS46 SPOT										0.00	0	0
Total For FRS46										0.00	0	0
FRS49 On 27/10/2020 Spot Bond				101.24848		101.17632				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			3.09000	147.46484	3.12000	147.18991				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				101.02287		100.94992				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			3.32000	108.38396	3.35000	107.72177				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			3.13000	112.51821	3.13000	112.43686				0.00	0	0
Total FRS81 SPOT										0.00	0	0
Total For FRS81										0.00	0	0
FRS85 On 31/01/2025 Spot Bond			3.30000	123.51106	3.30000	123.42042				0.00	0	0
Total FRS85 SPOT										0.00	0	0
Total For FRS85										0.00	0	0
FRS86 On 23/04/2018 Spot Bond				99.86199		99.85871				0.00	0	0
Total FRS86 SPOT										0.00	0	0
Total For FRS86										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS87 On 31/01/2025 Spot Bond			3.33000	123.27102	3.33000	123.18025			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			4.01000	271.70110	4.01000	271.48533			0.00	0	0
Total FRS90 SPOT									0.00	0	0
Total For FRS90									0.00	0	0
FRS94 On 08/08/2018 Spot Bond				100.95141		100.88010			0.00	0	0
Total FRS94 SPOT									0.00	0	0
Total For FRS94									0.00	0	0
FRS96 On 27/08/2018 Spot Bond				100.51951		100.44699			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			7.52500	102.77103	7.60000	102.68430			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			8.44500	101.76651	8.48500	101.62685		168,900,000,000,000.00	20,000,000,000	5,000,000,000	
Total FRX19 SPOT								168,900,000,000,000.00	20,000,000,000	5,000,000,000	
Total For FRX19								168,900,000,000,000.00	20,000,000,000	5,000,000,000	
FRX20 On 01/10/2020 Spot Bond			8.79500	101.74289	8.82500	101.59784			0.00	0	0
Total FRX20 SPOT									0.00	0	0
Total For FRX20									0.00	0	0
FRX23 On 28/02/2023 Spot Bond			9.57000	94.99158	9.61500	94.74522			0.00	0	0
Total FRX23 SPOT									0.00	0	0
Total For FRX23									0.00	0	0
FRX24 On 10/12/2024 Spot Bond			9.93000	104.28944	9.94000	104.15535			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			10.33000	97.28803	10.35000	97.09716		2,066,000,000,000.00	200,000,000	600,000,000	
Total FRX26 SPOT								2,066,000,000,000.00	200,000,000	600,000,000	
Total For FRX26								2,066,000,000,000.00	200,000,000	600,000,000	
FRX27 On 07/03/2027 Spot Bond			10.36000	101.84534	10.39000	101.58587			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			10.92500	95.89345	10.96000	95.59150			0.00	0	0
Total FRX30 SPOT									0.00	0	0
Total For FRX30									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX31 On 21/02/2031 Spot Bond			10.95500	93.01911	10.96500	92.87445			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			10.90500	99.49324	10.94500	99.12624			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			11.75500	70.86800	11.79500	70.56603			0.00	0	0
Total FRX45 SPOT									0.00	0	0
Total For FRX45									0.00	0	0
FS1A5 On 20/09/2018 Spot Bond				100.02942		99.96543			0.00	0	0
Total FS1A5 SPOT									0.00	0	0
Total For FS1A5									0.00	0	0
FS1B1 On 20/09/2018 Spot Bond				100.13582		100.06973			0.00	0	1,420,000,000
Total FS1B1 SPOT									0.00	0	1,420,000,000
Total For FS1B1									0.00	0	1,420,000,000
FS1C1 On 20/09/2018 Spot Bond				99.95314		99.88276			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				99.94616		99.86536			0.00	0	0
Total FS1D1 SPOT									0.00	0	0
Total For FS1D1									0.00	0	0
FS2A4 On 20/11/2018 Spot Bond				100.58107		100.51407			0.00	0	0
Total FS2A4 SPOT									0.00	0	0
Total For FS2A4									0.00	0	0
FS2A5 On 20/02/2019 Spot Bond				100.75099		100.68347			0.00	0	0
Total FS2A5 SPOT									0.00	0	0
Total For FS2A5									0.00	0	0
FS2B1 On 20/02/2019 Spot Bond				100.66283		100.59213			0.00	0	0
Total FS2B1 SPOT									0.00	0	0
Total For FS2B1									0.00	0	0
FS2C1 On 20/02/2019 Spot Bond				100.68171		100.60897			0.00	0	0
Total FS2C1 SPOT									0.00	0	0
Total For FS2C1									0.00	0	0
FS2D1 On 20/02/2019 Spot Bond				100.76468		100.68299			0.00	0	0
Total FS2D1 SPOT									0.00	0	0
Total For FS2D1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS3A5 On 20/02/2020 Spot Bond				100.63411		100.56651			0.00	0	0
Total FS3A5 SPOT									0.00	0	0
Total For FS3A5									0.00	0	0
FS3A5L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS3A5U SPOT									0.00	0	0
Total For FS3A5U									0.00	0	0
FS3B1 On 20/02/2020 Spot Bond				100.65527		100.58538			0.00	0	0
Total FS3B1 SPOT									0.00	0	0
Total For FS3B1									0.00	0	0
FS3B1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS3B1U SPOT									0.00	0	0
Total For FS3B1U									0.00	0	0
FS3C1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS3C1U SPOT									0.00	0	0
Total For FS3C1U									0.00	0	0
FS3D1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS3D1U SPOT									0.00	0	0
Total For FS3D1U									0.00	0	0
FS4A3L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS4A3U SPOT									0.00	0	0
Total For FS4A3U									0.00	0	0
FS4A4L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS4A4U SPOT									0.00	0	0
Total For FS4A4U									0.00	0	0
FS4A5L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS4A5U SPOT									0.00	0	0
Total For FS4A5U									0.00	0	0
FS4B1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS4B1U SPOT									0.00	0	0
Total For FS4B1U									0.00	0	0
FS4C1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS4C1U SPOT									0.00	0	0
Total For FS4C1U									0.00	0	0
FS4D1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS4D1U SPOT									0.00	0	0
Total For FS4D1U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS5A1L On 20/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5A1U SPOT									0.00	0	0
Total For FS5A1U									0.00	0	0
FS5A2L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5A2U SPOT									0.00	0	0
Total For FS5A2U									0.00	0	0
FS5A3L On 20/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5A3U SPOT									0.00	0	0
Total For FS5A3U									0.00	0	0
FS5A4L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5A4U SPOT									0.00	0	0
Total For FS5A4U									0.00	0	0
FS5A5L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5A5U SPOT									0.00	0	0
Total For FS5A5U									0.00	0	0
FS5B1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5B1U SPOT									0.00	0	0
Total For FS5B1U									0.00	0	0
FS5C1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5C1U SPOT									0.00	0	0
Total For FS5C1U									0.00	0	0
FS5D1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5D1U SPOT									0.00	0	0
Total For FS5D1U									0.00	0	0
FS5E1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5E1U SPOT									0.00	0	0
Total For FS5E1U									0.00	0	0
GBL02 On 15/10/2018 Spot Bond				101.59816		101.52218			0.00	0	0
Total GBL02 SPOT									0.00	0	0
Total For GBL02									0.00	0	0
GBL03 On 16/11/2020 Spot Bond				100.88261		100.79999			0.00	0	0
Total GBL03 SPOT									0.00	0	0
Total For GBL03									0.00	0	0
GH2A1 On 25/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GH2A1U SPOT									0.00	0	0
Total For GH2A1U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GH31A On 25/02/2018 Spot Bond				100.54307		100.47779				0.00	0	0
Total GH31A1 SPOT										0.00	0	0
Total For GH31A1										0.00	0	0
GH31A On 25/02/2020 Spot Bond				100.50060		100.43091				0.00	0	0
Total GH31A2 SPOT										0.00	0	0
Total For GH31A2										0.00	0	0
GH31A On 25/02/2020 Spot Bond				100.50627		100.43576				0.00	0	0
Total GH31A3 SPOT										0.00	0	0
Total For GH31A3										0.00	0	0
GH31B On 25/02/2020 Spot Bond				100.54306		100.46727				0.00	0	0
Total GH31B SPOT										0.00	0	0
Total For GH31B										0.00	0	0
GH31C On 25/02/2020 Spot Bond				100.58828		100.50601				0.00	0	0
Total GH31C SPOT										0.00	0	0
Total For GH31C										0.00	0	0
GH31D On 25/02/2020 Spot Bond				100.61651		100.53019				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
GPT43 On 06/03/2018 Spot Bond				100.25036		100.18777				0.00	0	0
Total GPT43 SPOT										0.00	0	0
Total For GPT43										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
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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
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
GRT07 On 21/02/2024 Spot Bond				100.66595		100.59243			0.00	0	0
Total GRT07 SPOT									0.00	0	0
Total For GRT07									0.00	0	0
GRT08 On 24/06/2019 Spot Bond				100.18124		100.11639			0.00	0	0
Total GRT08 SPOT									0.00	0	0
Total For GRT08									0.00	0	0
GRT09 On 15/10/2018 Spot Bond				101.91272		101.84675			0.00	8,000,000	4,000,000
Total GRT09 SPOT									0.00	8,000,000	4,000,000
Total For GRT09									0.00	8,000,000	4,000,000
GRT10 On 13/05/2019 Spot Bond				101.34886		101.28091			0.00	0	0
Total GRT10 SPOT									0.00	0	0
Total For GRT10									0.00	0	0
GRT11 On 13/05/2021 Spot Bond				100.81867		100.74589			0.00	0	0
Total GRT11 SPOT									0.00	0	0
Total For GRT11									0.00	0	0
GRT12 On 24/06/2020 Spot Bond				100.07383		100.00586			0.00	0	0
Total GRT12 SPOT									0.00	0	0
Total For GRT12									0.00	0	0
GRT13 On 15/04/2020 Spot Bond				101.47465		101.40463			0.00	0	0
Total GRT13 SPOT									0.00	0	0
Total For GRT13									0.00	0	0
GRT14 On 15/09/2021 Spot Bond				100.08322		100.01551			0.00	0	0
Total GRT14 SPOT									0.00	0	0
Total For GRT14									0.00	0	0
GRT15 On 15/04/2020 Spot Bond				101.58208		101.51222			0.00	0	0
Total GRT15 SPOT									0.00	0	0
Total For GRT15									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRT16 On 17/10/2021 Spot Bond				101.49480		101.42256				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			10.14000	101.74395	10.18500	101.46643				0.00	0	0
Total GRT17 SPOT										0.00	0	0
Total For GRT17										0.00	0	0
GRT18 On 13/03/2020 Spot Bond				100.23016		100.25511				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				101.13452		101.06866				0.00	0	1,000,000,000
Total GRT19 SPOT										0.00	0	1,000,000,000
Total For GRT19										0.00	0	1,000,000,000
GRT20 On 03/04/2024 Spot Bond				101.84726		101.77479				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			10.77000	97.56987	10.81000	97.31121				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				101.46322		101.39349				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				101.50778		101.43589				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
Total For GRX01U										0.00	0	0
HC2T2 On 05/10/2018 Spot Bond				101.66567		101.59839				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	100.00000				0.00	0	0
Total HC4T1 SPOT										0.00	0	0
Total For HC4T1										0.00	0	0
HC5T1 On 29/10/2018 Spot Bond				100.44125		100.37328				0.00	0	0
Total HC5T1 SPOT										0.00	0	0
Total For HC5T1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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				101.07720		101.00710			0.00	0	0
Total HILB03 SPOT									0.00	0	0
Total For HILB03									0.00	0	0
HILB04 On 01/11/2019 Spot Bond				100.83963		100.76770			0.00	0	35,000,000
Total HILB04 SPOT									0.00	0	35,000,000
Total For HILB04									0.00	0	35,000,000
HILB05 On 11/07/2019 Spot Bond				101.95917		101.88839			0.00	0	0
Total HILB05 SPOT									0.00	0	0
Total For HILB05									0.00	0	0
HILB06 On 11/07/2020 Spot Bond				101.64521		101.57195			0.00	0	0
Total HILB06 SPOT									0.00	0	0
Total For HILB06									0.00	0	0
HILB07 On 11/07/2021 Spot Bond				101.66566		101.59149			0.00	0	0
Total HILB07 SPOT									0.00	0	0
Total For HILB07									0.00	0	0
HM1C4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HM1C4U SPOT									0.00	0	0
Total For HM1C4U									0.00	0	0
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	103.10400	10.00000	103.02300			0.00	0	0
Total HPF04/JIBAR SPOT									0.00	0	0
Total For HPF04/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
HPF06 On 20/02/2020 Spot Bond				100.75714		100.67626				0.00	0	0
Total HPF06 SPOT										0.00	0	0
Total For HPF06										0.00	0	0
HPF08 On 15/04/2019 Spot Bond				101.73535		101.65273				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				101.58120		101.50419				0.00	0	0
Total HPF09 SPOT										0.00	0	0
Total For HPF09										0.00	0	0
HPF10 On 17/02/2018 Spot Bond				100.70435		100.63645				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			9.06500	105.25555	9.10500	105.08686				0.00	0	0
Total HWAY20 SPOT										0.00	0	0
Total For HWAY20										0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			100.00000	24.06009	100.00000	23.90156				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			3.25000	282.46681	3.25000	282.25987				0.00	0	0
Total HWAY23 SPOT										0.00	0	0
Total For HWAY23										0.00	0	0
HWAY2 On 07/12/2024 Spot Bond			2.96000	291.95227	2.96000	291.74525				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			3.43000	97.19798	3.43000	97.12519				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			11.01000	90.20337	11.05000	89.85433				0.00	0	3,820,000,000
Total HWAY34 SPOT										0.00	0	3,820,000,000
Total For HWAY34										0.00	0	3,820,000,000
HWAY3 On 31/07/2034 Spot Bond			100.00000	12.59299	100.00000	12.51001				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			11.03000	89.79226	11.07000	89.43975				0.00	0	1,100,000,000
Total HWAY35 SPOT										0.00	0	1,100,000,000
Total For HWAY35										0.00	0	1,100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY3 On 31/07/2035 Spot Bond			100.00000	12.59292	100.00000	12.50994			0.00	0	0
Total HWAY35/R209 SPOT									0.00	0	0
Total For HWAY35/R209									0.00	0	0
HWF08 On 15/07/2019 Spot Bond				101.46788		101.39819			0.00	0	0
Total HWF08 SPOT									0.00	0	0
Total For HWF08									0.00	0	0
HWF09 On 19/09/2019 Spot Bond				100.10686		100.04171			0.00	0	0
Total HWF09 SPOT									0.00	0	0
Total For HWF09									0.00	0	0
HWF10 On 30/09/2019 Spot Bond			100.00000	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	103.10400	10.00000	103.02300			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			2.69000	128.50827	2.69000	128.42026		89,059,713,000.00	33,107,700	112,449,819,900	
Total I2025 SPOT								89,059,713,000.00	33,107,700	112,449,819,900	
Total For I2025								89,059,713,000.00	33,107,700	112,449,819,900	
I2029 On 31/03/2029 Spot Bond			2.71000	98.52797	2.71000	98.46009		2,530,548,407,000.00	933,781,700	49,322,983,700	
Total I2029 SPOT								2,530,548,407,000.00	933,781,700	49,322,983,700	
Total For I2029								2,530,548,407,000.00	933,781,700	49,322,983,700	
I2033 On 28/02/2033 Spot Bond			2.80000	101.43210	2.80000	101.36136		48,422,920,000.00	17,293,900	51,071,483,600	
Total I2033 SPOT								48,422,920,000.00	17,293,900	51,071,483,600	
Total For I2033								48,422,920,000.00	17,293,900	51,071,483,600	
I2038 On 31/01/2038 Spot Bond			2.72000	124.89640	2.75000	124.22214		7,110,371,856,000.00	2,614,107,300	156,073,816,500	
Total I2038 SPOT								7,110,371,856,000.00	2,614,107,300	156,073,816,500	
Total For I2038								7,110,371,856,000.00	2,614,107,300	156,073,816,500	
I2046 On 31/03/2046 Spot Bond			2.90500	116.65599	2.99000	114.64513		44,830,614,787,000.00	15,432,225,400	132,457,728,800	
Total I2046 SPOT								44,830,614,787,000.00	15,432,225,400	132,457,728,800	
Total For I2046								44,830,614,787,000.00	15,432,225,400	132,457,728,800	
I2050 On 31/12/2050 Spot Bond			2.93500	122.63747	2.93500	122.55106		41,788,178,093,500.00	14,237,880,100	159,426,937,406	
Total I2050 SPOT								41,788,178,093,500.00	14,237,880,100	159,426,937,406	
Total For I2050								41,788,178,093,500.00	14,237,880,100	159,426,937,406	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				100.56045		100.49112				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			9.61500	98.67679	9.66000	98.44241				0.00	0	0
Total IBL101 SPOT										0.00	0	0
Total For IBL101										0.00	0	0
IBL102 On 24/05/2022 Spot Bond				100.57344		100.50248				0.00	10,800,000,000	10,800,000,000
Total IBL102 SPOT										0.00	10,800,000,000	10,800,000,000
Total For IBL102										0.00	10,800,000,000	10,800,000,000
IBL103 On 08/06/2018 Spot Bond				100.30067		100.23744				0.00	0	0
Total IBL103 SPOT										0.00	0	0
Total For IBL103										0.00	0	0
IBL104 On 17/07/2018 Spot Bond			8.70500	101.46145	8.70500	101.39024				0.00	0	0
Total IBL104 SPOT										0.00	0	0
Total For IBL104										0.00	0	0
IBL106 On 06/08/2020 Spot Bond			8.28000	100.93974	8.28000	100.87232				0.00	0	0
Total IBL106 SPOT										0.00	0	0
Total For IBL106										0.00	0	0
IBL108 On 22/11/2019 Spot Bond				100.59957		100.53136				0.00	0	0
Total IBL108 SPOT										0.00	0	0
Total For IBL108										0.00	0	0
IBL109 On 07/12/2023 Spot Bond			3.67000	276.45614	3.67000	276.24419				0.00	0	0
Total IBL109 SPOT										0.00	0	0
Total For IBL109										0.00	0	0
IBL22 On 15/03/2018 Spot Bond			6.64000	103.35915	6.64500	103.30240				0.00	0	0
Total IBL22 SPOT										0.00	0	0
Total For IBL22										0.00	0	0
IBL36 On 31/01/2022 Spot Bond			3.16000	147.07093	3.19000	146.79600				0.00	0	0
Total IBL36 SPOT										0.00	0	0
Total For IBL36										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL39 On 02/04/2018 Spot Bond			7.79000	102.09460	7.79500	102.02923			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	103.10400	10.00000	103.02300			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			9.04500	98.95007	9.05000	98.87362			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			9.69500	98.56213	9.73500	98.41436			0.00	0	100,000,000
Total IBL46 SPOT									0.00	0	100,000,000
Total For IBL46									0.00	0	100,000,000
IBL49 On 02/04/2018 Spot Bond			7.79000	101.39527	7.79500	101.33035			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	101.52381	7.34000	101.46388			0.00	0	0
Total IBL49/R203 SPOT									0.00	0	0
Total For IBL49/R203									0.00	0	0
IBL50 On 02/08/2020 Spot Bond			9.68500	102.06431	9.72500	101.89533			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				101.08524		101.01761			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			8.82500	102.64723	8.83000	102.57201			0.00	0	0
Total IBL55 SPOT									0.00	0	0
Total For IBL55									0.00	0	0
IBL56 On 31/01/2019 Spot Bond				101.18275		101.10896			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			8.78500	103.51772	8.79000	103.43971			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			10.30000	103.19731	10.34500	102.91137			0.00	0	0
Total IBL60 SPOT									0.00	0	0
Total For IBL60									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL61 On 31/03/2019 Spot Bond				101.59343		101.52662			0.00	0	0
Total IBL61 SPOT									0.00	0	0
Total For IBL61									0.00	0	0
IBL64 On 29/07/2019 Spot Bond				100.96618		100.89747			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				101.13496		101.06573			0.00	0	0
Total IBL65 SPOT									0.00	0	0
Total For IBL65									0.00	0	0
IBL66 On 12/03/2018 Spot Bond				100.29550		100.17484			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			3.89000	143.03573	3.92000	142.76076			0.00	0	0
Total IBL67 SPOT									0.00	0	0
Total For IBL67									0.00	0	0
IBL68 On 29/06/2018 Spot Bond				101.88549		101.81869			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				100.71708		100.64836			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				101.85232		101.78395			0.00	0	0
Total IBL75 SPOT									0.00	0	0
Total For IBL75									0.00	0	0
IBL76 On 25/11/2018 Spot Bond				100.78426		100.71737			0.00	0	0
Total IBL76 SPOT									0.00	0	0
Total For IBL76									0.00	0	0
IBL77 On 25/11/2020 Spot Bond				100.51191		100.44059			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			10.35000	99.42954	10.39500	99.17704			0.00	0	0
Total IBL78 SPOT									0.00	0	0
Total For IBL78									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL79 On 27/01/2019 Spot Bond			8.61500	105.33028	8.62000	105.25259			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				101.52387		101.45600			0.00	0	0
Total IBL82 SPOT									0.00	0	0
Total For IBL82									0.00	0	0
IBL83 On 22/03/2019 Spot Bond				99.91107		99.84409			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		8,450,000,000,000.00	84,500,000	42,250,000	
Total IBL84U SPOT								8,450,000,000,000.00	84,500,000	42,250,000	
Total For IBL84U								8,450,000,000,000.00	84,500,000	42,250,000	
IBL85 On 20/05/2019 Spot Bond				101.13959		101.07147			0.00	0	0
Total IBL85 SPOT									0.00	0	0
Total For IBL85									0.00	0	0
IBL86 On 20/05/2021 Spot Bond				101.99786		101.92729			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			8.91500	101.83331	8.92000	101.75308			0.00	0	0
Total IBL87 SPOT									0.00	0	0
Total For IBL87									0.00	0	0
IBL88 On 20/05/2021 Spot Bond			9.74500	102.42232	9.78500	102.22612			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	16.57657	100.00000	16.46554			0.00	0	0
Total IBL88/R208 SPOT									0.00	0	0
Total For IBL88/R208									0.00	0	0
IBL89 On 26/05/2021 Spot Bond				100.53660		100.46095			0.00	0	0
Total IBL89 SPOT									0.00	0	0
Total For IBL89									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				100.33693		100.26695				0.00	0	0
Total IBL91 SPOT										0.00	0	0
Total For IBL91										0.00	0	0
IBL92 On 12/01/2020 Spot Bond				101.59756		101.52529				0.00	0	0
Total IBL92 SPOT										0.00	0	0
Total For IBL92										0.00	0	0
IBL93 On 31/08/2018 Spot Bond				100.73069		100.66493				0.00	0	0
Total IBL93 SPOT										0.00	0	0
Total For IBL93										0.00	0	0
IBL94 On 06/09/2019 Spot Bond				100.45301		100.38152				0.00	0	0
Total IBL94 SPOT										0.00	0	0
Total For IBL94										0.00	0	0
IBL95 On 12/09/2021 Spot Bond				100.92741		100.76793				0.00	3,400,000,000	1,700,000,000
Total IBL95 SPOT										0.00	3,400,000,000	1,700,000,000
Total For IBL95										0.00	3,400,000,000	1,700,000,000
IBL96 On 21/09/2019 Spot Bond				99.93362		99.86724				0.00	0	0
Total IBL96 SPOT										0.00	0	0
Total For IBL96										0.00	0	0
IBL97 On 03/10/2019 Spot Bond				101.77271		101.70324				0.00	0	0
Total IBL97 SPOT										0.00	0	0
Total For IBL97										0.00	0	0
IBL98 On 03/10/2023 Spot Bond				101.85766		101.78478				0.00	22,000,000,000	22,000,000,000
Total IBL98 SPOT										0.00	22,000,000,000	22,000,000,000
Total For IBL98										0.00	22,000,000,000	22,000,000,000
IBL99 On 21/10/2019 Spot Bond			8.78500	101.77133	8.79000	101.69084				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
IDCC01 On 06/12/2018 Spot Bond				100.26818		100.20288				0.00	0	0
Total IDCC01 SPOT										0.00	0	0
Total For IDCC01										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IDCG02 On 22/10/2018 Spot Bond				101.51069		101.44509				0.00	0	0
Total IDCG02 SPOT										0.00	0	0
Total For IDCG02										0.00	0	0
IDCG03 On 22/10/2020 Spot Bond			10.06500	97.10861	10.10500	96.93553				0.00	0	0
Total IDCG03 SPOT										0.00	0	0
Total For IDCG03										0.00	0	0
IDCG05 On 24/11/2019 Spot Bond				100.52286		100.45255				0.00	0	0
Total IDCG05 SPOT										0.00	0	0
Total For IDCG05										0.00	0	0
IDCG06 On 24/11/2024 Spot Bond			11.07000	93.39265	11.11000	93.12820				0.00	0	0
Total IDCG06 SPOT										0.00	0	0
Total For IDCG06										0.00	0	0
IDCG07 On 13/11/2020 Spot Bond				100.82566		100.75482				0.00	0	0
Total IDCG07 SPOT										0.00	0	0
Total For IDCG07										0.00	0	0
IDCG08 On 13/05/2030 Spot Bond			11.99500	96.39734	12.03500	96.05444				0.00	0	0
Total IDCG08 SPOT										0.00	0	0
Total For IDCG08										0.00	0	0
IDCG09 On 05/12/2019 Spot Bond				100.31446		100.24369				0.00	0	0
Total IDCG09 SPOT										0.00	0	0
Total For IDCG09										0.00	0	0
IDCG10 On 05/12/2021 Spot Bond				100.31881		100.24701				0.00	0	0
Total IDCG10 SPOT										0.00	0	0
Total For IDCG10										0.00	0	0
IDCG11 On 05/12/2026 Spot Bond			11.17000	98.31386	11.21000	98.00622				0.00	0	0
Total IDCG11 SPOT										0.00	0	0
Total For IDCG11										0.00	0	0
IDCP05 On 14/03/2018 Spot Bond			4.00000	101.04766	4.00000	101.01476				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	100.67687	4.00000	100.64402				0.00	0	0
Total IDCP06 SPOT										0.00	0	0
Total For IDCP06										0.00	0	0
IDCP1U 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IFC01 On 10/12/2024 Spot Bond			9.47000	96.42018	9.51000	96.15069			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			8.45500	102.42606	8.49500	102.24153			0.00	0	0
Total IFC02 SPOT									0.00	0	0
Total For IFC02									0.00	0	0
IN276U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN276U SPOT									0.00	0	0
Total For IN276U									0.00	0	0
IN277U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN277U SPOT									0.00	0	0
Total For IN277U									0.00	0	0
IN281U On 28/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN281U SPOT									0.00	0	0
Total For IN281U									0.00	0	0
IN286U On 15/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN286U SPOT									0.00	0	0
Total For IN286U									0.00	0	0
IN289U On 30/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN289U SPOT									0.00	0	0
Total For IN289U									0.00	0	0
IN302U On 30/03/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN302U SPOT									0.00	0	0
Total For IN302U									0.00	0	0
IN303U On 01/04/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN303U SPOT									0.00	0	0
Total For IN303U									0.00	0	0
IN304U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN304U SPOT									0.00	0	0
Total For IN304U									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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
IN342U On 31/03/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN342U SPOT									0.00	0	0
Total For IN342U									0.00	0	0
IN343U On 28/02/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN343U SPOT									0.00	0	0
Total For IN343U									0.00	0	0
IN345U On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN345U SPOT									0.00	0	0
Total For IN345U									0.00	0	0
IN346U On 15/04/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN346U SPOT									0.00	0	0
Total For IN346U									0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ING132 On 22/12/2018 Spot Bond				99.89943		102.21127				0.00	0	0
Total ING132 SPOT										0.00	0	0
Total For ING132										0.00	0	0
ING196 On 30/06/2027 Spot Bond				78.65983		78.65983				0.00	0	0
Total ING196 SPOT										0.00	0	0
Total For ING196										0.00	0	0
ING211 On 25/11/2020 Spot Bond			10.00000	103.10400	10.00000	103.02300				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				99.90144		102.16519				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				104.03256		103.96472				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				101.73355		101.66474				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				99.89953		102.21136				0.00	0	0
Total ING360 SPOT										0.00	0	0
Total For ING360										0.00	0	0
ING362 On 24/02/2021 Spot Bond				100.42023		100.34717				0.00	0	0
Total ING362 SPOT										0.00	0	0
Total For ING362										0.00	0	0
INLV01 On 12/08/2024 Spot Bond				101.12646		101.03360				0.00	0	0
Total INLV01 SPOT										0.00	0	0
Total For INLV01										0.00	0	0
INLV02 On 20/10/2020 Spot Bond				102.82471		102.73876				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				101.09097		100.99727				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			12.10500	106.13652	12.14500	105.93125				0.00	0	0
Total INLV04 SPOT										0.00	0	0
Total For INLV04										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF01/J On 25/11/2020 Spot Bond			10.00000	103.10400	10.00000	103.02300			0.00	0	0
Total IPF01/JIBAR SPOT									0.00	0	0
Total For IPF01/JIBAR									0.00	0	0
IPF08 On 01/07/2018 Spot Bond				101.81486		101.74479			0.00	0	0
Total IPF08 SPOT									0.00	0	0
Total For IPF08									0.00	0	0
IPF09 On 01/07/2019 Spot Bond				102.33786		102.26931			0.00	0	10,000,000
Total IPF09 SPOT									0.00	0	10,000,000
Total For IPF09									0.00	0	10,000,000
IPF11 On 15/10/2015 Spot Bond				101.93583					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
IPF13 On 04/12/2020 Spot Bond				100.34100		100.26957			0.00	0	0
Total IPF13 SPOT									0.00	0	0
Total For IPF13									0.00	0	0
IPF14 On 17/12/2018 Spot Bond				100.00000		99.93384			0.00	0	0
Total IPF14 SPOT									0.00	0	0
Total For IPF14									0.00	0	0
IPF15 On 17/12/2020 Spot Bond				100.00001		99.93183			0.00	0	0
Total IPF15 SPOT									0.00	0	0
Total For IPF15									0.00	0	0
IPF16 On 17/12/2021 Spot Bond				100.00001		99.93063			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				99.91034		101.98173			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				99.90927		102.00470			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				99.90819		102.02766			0.00	0	0
Total IPF19 SPOT									0.00	0	0
Total For IPF19									0.00	0	0
IPF20 On 17/03/2020 Spot Bond				100.00009		99.93409			0.00	0	0
Total IPF20 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 IPF20										0.00	0	0
IPF21 On 17/03/2022 Spot Bond				100.00010		99.93153				0.00	0	0
Total IPF21 SPOT										0.00	0	0
Total For IPF21										0.00	0	0
IPF22 On 14/06/2022 Spot Bond				100.09092		100.02270				0.00	0	0
Total IPF22 SPOT										0.00	0	0
Total For IPF22										0.00	0	0
IPF23U On 02/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPF23U SPOT										0.00	0	0
Total For IPF23U										0.00	0	0
IPFC16 On 26/01/2018 Spot Bond				102.97151		102.91003				0.00	0	0
Total IPFC16 SPOT										0.00	0	0
Total For IPFC16										0.00	0	0
IPL10 On 20/05/2021 Spot Bond			9.95500	99.04760	9.99500	98.85521				0.00	0	1,850,000,000
Total IPL10 SPOT										0.00	0	1,850,000,000
Total For IPL10										0.00	0	1,850,000,000
IPL11 On 24/05/2022 Spot Bond				100.60254		100.52792				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				101.94587		101.65846				0.00	2,187,000,000	729,000,000
Total IPL7 SPOT										0.00	2,187,000,000	729,000,000
Total For IPL7										0.00	2,187,000,000	729,000,000
IPL7/JIF On 05/04/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPL7/JIBAR SPOT										0.00	0	0
Total For IPL7/JIBAR										0.00	0	0
IPL8 On 10/10/2020 Spot Bond				101.96948		101.89750				0.00	0	0
Total IPL8 SPOT										0.00	0	0
Total For IPL8										0.00	0	0
IPL8/JIF 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				100.66893		100.59757				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	101.04448	2.75000	101.02199				0.00	0	0
Total IV017/R212 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 IV017/R212									0.00	0	0
IV019 On 31/03/2028 Spot Bond			5.96000	137.39355	5.96000	137.35000			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				99.27780		99.13890			0.00	0	20,000,000
Total IV025 SPOT									0.00	0	20,000,000
Total For IV025									0.00	0	20,000,000
IV026 On 27/09/2019 Spot Bond				98.80050		101.06826			0.00	0	10,000,000
Total IV026 SPOT									0.00	0	10,000,000
Total For IV026									0.00	0	10,000,000
IV030 On 31/01/2025 Spot Bond			4.69000	112.92330	4.69000	112.82789			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			4.69000	112.92330	4.69000	112.82789			0.00	0	0
Total IV030A SPOT									0.00	0	0
Total For IV030A									0.00	0	0
IV031 On 11/03/2020 Spot Bond				100.19011		100.10898			0.00	0	0
Total IV031 SPOT									0.00	0	0
Total For IV031									0.00	0	0
IV032 On 14/08/2018 Spot Bond				101.84460		101.77345			0.00	0	0
Total IV032 SPOT									0.00	0	0
Total For IV032									0.00	0	0
IV033 On 11/02/2021 Spot Bond				101.73426		101.64274			0.00	0	0
Total IV033 SPOT									0.00	0	0
Total For IV033									0.00	0	0
IV034 On 11/02/2021 Spot Bond			12.00500	105.52340	12.04500	105.31969			0.00	0	30,000,000
Total IV034 SPOT									0.00	0	30,000,000
Total For IV034									0.00	0	30,000,000
IV035 On 07/04/2022 Spot Bond				104.40844		104.31499			0.00	0	40,000,000
Total IV035 SPOT									0.00	0	40,000,000
Total For IV035									0.00	0	40,000,000
IV036 On 22/07/2021 Spot Bond				101.73193		101.63886			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				99.73455		99.64546			0.00	0	0
Total IV038 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 IV038									0.00	0	0
IV039 On 31/01/2022 Spot Bond			5.34000	135.39900	5.37000	135.12456			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				102.46764		102.37582			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			12.35500	101.46588	12.39500	101.24778			0.00	0	0
Total IV041 SPOT									0.00	0	0
Total For IV041									0.00	0	0
IV042 On 18/11/2021 Spot Bond				100.86754		100.77487			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			12.24500	101.68532	12.28500	101.46265			0.00	0	0
Total IV043 SPOT									0.00	0	0
Total For IV043									0.00	0	0
IV044 On 31/01/2022 Spot Bond				101.47477		101.38249			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			5.34000	135.39900	5.37000	135.12456		373,800,000,000.00		70,000,000	70,000,000
Total IV045 SPOT								373,800,000,000.00		70,000,000	70,000,000
Total For IV045								373,800,000,000.00		70,000,000	70,000,000
IV046 On 21/06/2022 Spot Bond				99.91429		99.82859			0.00	0	0
Total IV046 SPOT									0.00	0	0
Total For IV046									0.00	0	0
IV08 On 30/04/2018 Spot Bond			9.31500	103.35925	9.32000	103.28091			0.00	0	496,000,000
Total IV08 SPOT									0.00	0	496,000,000
Total For IV08									0.00	0	496,000,000
IV09 On 30/04/2018 Spot Bond				101.68924		101.60611			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

Contract 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 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
IV123U On 18/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV123U SPOT									0.00	0	0
Total For IV123U									0.00	0	0
IV125U On 07/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV125U SPOT									0.00	0	0
Total For IV125U									0.00	0	0
IV19A On 31/03/2028 Spot Bond			4.71000	153.09008	4.71000	152.95985			0.00	0	0
Total IV19A SPOT									0.00	0	0
Total For IV19A									0.00	0	0
IVA698 On 09/11/2019 Spot Bond			7.35000	7.35000	7.35000	7.35000			0.00	0	0
Total IVA698 SPOT									0.00	0	0
Total For IVA698									0.00	0	0
IVA707 On 09/01/2018 Spot Bond			7.35000	99.45924	7.35000	99.43933			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			7.45000	99.33094	7.45000	99.31081			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			7.45000	99.27057	7.45000	99.25046			0.00	0	0
Total IVA709 SPOT									0.00	0	0
Total For IVA709									0.00	0	0
IVA711 On 01/02/2018 Spot Bond			7.45000	98.98976	7.45000	98.96977		11,920,000,000,000.00	1,600,000,000	800,000,000	
Total IVA711 SPOT								11,920,000,000,000.00	1,600,000,000	800,000,000	
Total For IVA711								11,920,000,000,000.00	1,600,000,000	800,000,000	
IVA712 On 08/02/2018 Spot Bond			7.45000	98.84996	7.45000	98.83002		0.00	0	0	
Total IVA712 SPOT								0.00	0	0	
Total For IVA712								0.00	0	0	
IVA713 On 15/02/2018 Spot Bond			7.60000	98.68492	7.60000	98.66465		0.00	0	0	
Total IVA713 SPOT								0.00	0	0	
Total For IVA713								0.00	0	0	
IVA714 On 22/02/2018 Spot Bond			7.60000	98.54318	7.60000	98.52297		0.00	0	0	
Total IVA714 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 IVA714										0.00	0	0
IVA716 On 08/03/2018 Spot Bond			7.60000	98.26092	7.60000	98.24082				0.00	0	0
Total IVA716 SPOT										0.00	0	0
Total For IVA716										0.00	0	0
IVA717 On 15/03/2018 Spot Bond			7.60000	98.12039	7.60000	98.10035				0.00	0	0
Total IVA717 SPOT										0.00	0	0
Total For IVA717										0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	103.10400	10.00000	103.02300				0.00	0	0
Total IVC005/JIBAR SPOT										0.00	0	0
Total For IVC005/JIBAR										0.00	0	0
IVC027 On 03/04/2019 Spot Bond				101.82877		101.75705				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				101.81915		101.74891				0.00	0	0
Total IVC033 SPOT										0.00	0	0
Total For IVC033										0.00	0	0
IVC034 On 30/06/2021 Spot Bond				101.86122		101.78932				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				98.46231		98.37358				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			9.38500	103.76224	9.39000	103.67747				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	38.28554	100.00000	38.03327				0.00	0	0
Total IVC037 SPOT										0.00	0	0
Total For IVC037										0.00	0	0
IVC038 On 16/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC038 SPOT										0.00	0	0
Total For IVC038										0.00	0	0
IVC040 On 24/07/2021 Spot Bond			9.87500	102.15778	9.91500	101.95970				0.00	0	0
Total IVC040 SPOT										0.00	0	0
Total For IVC040										0.00	0	0
IVC049 On 21/11/2019 Spot Bond				100.66613		100.59260				0.00	0	0
Total IVC049 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 IVC049										0.00	0	0
IVC051 On 03/02/2018 Spot Bond				101.10941		101.03543				0.00	0	0
Total IVC051 SPOT										0.00	0	0
Total For IVC051										0.00	0	0
IVC053 On 11/02/2018 Spot Bond				100.86908		100.79456				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				99.78803		101.97693				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				101.17639		101.10301				0.00	0	0
Total IVC060 SPOT										0.00	0	0
Total For IVC060										0.00	0	0
IVC061 On 01/07/2018 Spot Bond				101.95505		101.88226				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				101.05864		100.98117				0.00	0	0
Total IVC063 SPOT										0.00	0	0
Total For IVC063										0.00	0	0
IVC065 On 10/09/2018 Spot Bond				100.17233		100.09885				0.00	0	0
Total IVC065 SPOT										0.00	0	0
Total For IVC065										0.00	0	0
IVC070 On 20/01/2019 Spot Bond				102.15076		102.08022				0.00	0	0
Total IVC070 SPOT										0.00	0	0
Total For IVC070										0.00	0	0
IVC075 On 21/04/2019 Spot Bond				101.42049		101.34435				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				101.10208		101.03030				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				101.57681		101.50186				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				101.67309		101.60862				0.00	0	60,000,000
Total IVC088 SPOT										0.00	0	60,000,000

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 IVC088										0.00	0	60,000,000
IVC092 On 24/11/2019 Spot Bond				100.61210		100.53626				0.00	0	1,400,000,000
Total IVC092 SPOT										0.00	0	1,400,000,000
Total For IVC092										0.00	0	1,400,000,000
IVC093 On 24/11/2018 Spot Bond				100.58619		100.51361				0.00	0	0
Total IVC093 SPOT										0.00	0	0
Total For IVC093										0.00	0	0
IVC094 On 06/12/2021 Spot Bond			10.72500	100.58469	10.76500	100.37125				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				102.04180		101.96630				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			8.78500	100.19256	8.79000	100.12086				0.00	0	0
Total IVC098 SPOT										0.00	0	0
Total For IVC098										0.00	0	0
IVC101 On 24/01/2018 Spot Bond				101.31807		101.25538				0.00	0	60,000,000
Total IVC101 SPOT										0.00	0	60,000,000
Total For IVC101										0.00	0	60,000,000
IVC102 On 31/01/2020 Spot Bond				101.30625		101.22465				0.00	0	1,400,000,000
Total IVC102 SPOT										0.00	0	1,400,000,000
Total For IVC102										0.00	0	1,400,000,000
IVC103 On 29/06/2021 Spot Bond				102.07458		101.99782				0.00	0	0
Total IVC103 SPOT										0.00	0	0
Total For IVC103										0.00	0	0
IVC105 On 08/03/2020 Spot Bond				100.25243		100.17817				0.00	0	0
Total IVC105 SPOT										0.00	0	0
Total For IVC105										0.00	0	0
IVC106 On 13/03/2020 Spot Bond				100.02734		100.04658				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				102.05273		101.97680				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				101.29458		101.21548				0.00	0	0
Total IVC108 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 IVC108									0.00	0	0
IVC109 On 19/05/2021 Spot Bond				100.73564		100.65719			0.00	0	35,000,000
Total IVC109 SPOT									0.00	0	35,000,000
Total For IVC109									0.00	0	35,000,000
IVC110 On 19/05/2021 Spot Bond			10.37500	99.06091	10.41500	98.86617			0.00	0	0
Total IVC110 SPOT									0.00	0	0
Total For IVC110									0.00	0	0
IVC111 On 19/05/2020 Spot Bond				100.66006		100.58976			0.00	0	0
Total IVC111 SPOT									0.00	0	0
Total For IVC111									0.00	0	0
IVC112 On 24/05/2018 Spot Bond				100.56386		100.49412			0.00	0	0
Total IVC112 SPOT									0.00	0	0
Total For IVC112									0.00	0	0
IVC113 On 26/08/2018 Spot Bond				100.52322		100.45028			0.00	0	0
Total IVC113 SPOT									0.00	0	0
Total For IVC113									0.00	0	0
IVC114 On 14/09/2021 Spot Bond				100.09566		100.02381			0.00	0	0
Total IVC114 SPOT									0.00	0	0
Total For IVC114									0.00	0	0
IVC116 On 16/08/2020 Spot Bond				100.83516		100.75703			0.00	0	0
Total IVC116 SPOT									0.00	0	0
Total For IVC116									0.00	0	0
IVC119 On 21/02/2019 Spot Bond				100.65514		100.58284			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				101.92421		101.84980			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				99.90908		99.84090			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				101.49562		101.41942			0.00	0	0
Total IVC122 SPOT									0.00	0	0
Total For IVC122									0.00	0	0
IVC124 On 17/09/2018 Spot Bond				100.00008		99.92989			0.00	0	0
Total IVC124 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 IVC124										0.00	0	0
IVC126 On 30/04/2019 Spot Bond				100.66594		100.59175				0.00	0	0
Total IVC126 SPOT										0.00	0	0
Total For IVC126										0.00	0	0
IVC68U On 07/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC68U SPOT										0.00	0	0
Total For IVC68U										0.00	0	0
IVC73U On 22/03/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC73U SPOT										0.00	0	0
Total For IVC73U										0.00	0	0
IVC80U On 27/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC80U SPOT										0.00	0	0
Total For IVC80U										0.00	0	0
IVC84U On 01/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC84U SPOT										0.00	0	0
Total For IVC84U										0.00	0	0
IVC85U On 12/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC85U SPOT										0.00	0	0
Total For IVC85U										0.00	0	0
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

Contract 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 IVF38U										0.00	0	0
JAS01 On 31/01/2019 Spot Bond				101.35821		101.27332				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				100.02792		100.04682				0.00	0	0
Total KAP002 SPOT										0.00	0	0
Total For KAP002										0.00	0	0
KAP003 On 06/06/2019 Spot Bond				100.30340		100.22929				0.00	0	0
Total KAP003 SPOT										0.00	0	0
Total For KAP003										0.00	0	0
KAP005 On 29/06/2018 Spot Bond				102.06436		101.99622				0.00	0	0
Total KAP005 SPOT										0.00	0	0
Total For KAP005										0.00	0	0
KAP006 On 29/06/2021 Spot Bond				102.03088		101.95579				0.00	0	0
Total KAP006 SPOT										0.00	0	0
Total For KAP006										0.00	0	0
KAP007 On 26/10/2021 Spot Bond			10.27500	101.31635	10.31500	101.10790				0.00	0	0
Total KAP007 SPOT										0.00	0	0
Total For KAP007										0.00	0	0
KAP008 On 28/11/2019 Spot Bond				101.30039		101.22933				0.00	0	0
Total KAP008 SPOT										0.00	0	0
Total For KAP008										0.00	0	0
KAP009 On 24/05/2020 Spot Bond				100.59601		100.52220				0.00	0	0
Total KAP009 SPOT										0.00	0	0
Total For KAP009										0.00	0	0
KAP010 On 15/09/2020 Spot Bond				100.06814		99.99984				0.00	0	0
Total KAP010 SPOT										0.00	0	0
Total For KAP010										0.00	0	0
KAP012 On 01/12/2022 Spot Bond				100.45467		100.38063				0.00	0	0
Total KAP012 SPOT										0.00	0	0
Total For KAP012										0.00	0	0
KAP04U On 01/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total KAP04U SPOT										0.00	0	0

Contract 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 KAP04U										0.00	0	0
KAP11 On 24/10/2022 Spot Bond				101.36455		101.29001				0.00	0	0
Total KAP11 SPOT										0.00	0	0
Total For KAP11										0.00	0	0
KSB00: On 05/08/2020 Spot Bond				101.25583		101.16608				0.00	0	0
Total KSB009 SPOT										0.00	0	0
Total For KSB009										0.00	0	0
KST01 On 12/07/2020 Spot Bond				101.69427		101.61760				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			10.22000	121.84855	10.26000	121.46954				0.00	0	0
Total KW01 SPOT										0.00	0	0
Total For KW01										0.00	0	0
LBK05 On 28/02/2019 Spot Bond				100.06469		99.99172				0.00	0	0
Total LBK05 SPOT										0.00	0	0
Total For LBK05										0.00	0	0
LBK08 On 30/10/2019 Spot Bond				101.29242		101.21898				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			10.26500	99.40820	10.30500	99.25707				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	100.52045	9.62000	100.44221				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	103.00736	9.71000	102.92776				0.00	0	1,300,000,000
Total LBK12U SPOT										0.00	0	1,300,000,000
Total For LBK12U										0.00	0	1,300,000,000
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				101.84380		101.76032				0.00	0	0
Total LBK15 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 LBK15									0.00	0	0
LBK16 On 30/11/2019 Spot Bond				100.45562		100.38156			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				99.90713		99.83734			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				102.06286		101.98860			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				99.80274		99.73639			0.00	0	0
Total LBK19 SPOT									0.00	0	0
Total For LBK19									0.00	0	0
LBK20 On 08/06/2022 Spot Bond			10.40000	99.57246	10.44500	99.33216			0.00	0	2,500,000,000
Total LBK20 SPOT									0.00	0	2,500,000,000
Total For LBK20									0.00	0	2,500,000,000
LBK21 On 04/09/2018 Spot Bond				100.32035		100.25337			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				100.33534		100.26512			0.00	0	0
Total LBK22 SPOT									0.00	0	0
Total For LBK22									0.00	0	0
LBK23 On 05/09/2022 Spot Bond				100.33629		100.26045			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			10.87000	99.17774	10.91500	98.88241			0.00	0	4,000,000,000
Total LBK24 SPOT									0.00	0	4,000,000,000
Total For LBK24									0.00	0	4,000,000,000
LGL03 On 03/04/2018 Spot Bond			8.19500	101.40660	8.20000	101.33846			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			9.96500	101.28552	10.00500	101.11461		49,322,764,000,000.00		4,949,600,000	1,817,400,000
Total LGL04 SPOT								19,322,764,000,000.00		4,949,600,000	1,817,400,000
Total For LGL04								19,322,764,000,000.00		4,949,600,000	1,817,400,000
LGL05 On 12/12/2021 Spot Bond				101.46311		101.32994			0.00	0	0
Total LGL05 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 LGL05										0.00	0	0
LGL06 On 04/10/2022 Spot Bond			10.45000	101.14597	10.49500	100.89551				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				102.78224		102.70714				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				101.32064		101.24621				0.00	0	0
Total LGL08 SPOT										0.00	0	0
Total For LGL08										0.00	0	0
LGL09 On 28/08/2024 Spot Bond				100.52917		100.45142				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
Total For LHC02U										0.00	0	0
LHL17 On 14/11/2018 Spot Bond				103.30465		103.22005				0.00	0	34,000,000,000
Total LHL17 SPOT										0.00	0	34,000,000,000
Total For LHL17										0.00	0	34,000,000,000
LHL18 On 14/11/2018 Spot Bond			10.61500	103.50455	10.62000	103.41153				0.00	0	14,000,000,000
Total LHL18 SPOT										0.00	0	14,000,000,000
Total For LHL18										0.00	0	14,000,000,000
LHL19 On 14/11/2019 Spot Bond			14.26500	101.36246	14.30500	101.18167				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				101.24510		101.13795				0.00	0	0
Total LHL26 SPOT										0.00	0	0
Total For LHL26										0.00	0	0
LHL27 On 13/02/2021 Spot Bond				100.18328	100.00000	100.00000				0.00	1,200,000,000	43,200,000,000
Total LHL27 SPOT										0.00	1,200,000,000	43,200,000,000
Total For LHL27										0.00	1,200,000,000	43,200,000,000
LHL28 On 13/02/2022 Spot Bond				100.20414	100.00000	100.00000				0.00	0	3,300,000,000
Total LHL28 SPOT										0.00	0	3,300,000,000
Total For LHL28										0.00	0	3,300,000,000
LOM01 On 25/11/2019 Spot Bond				102.32109		102.23079				0.00	0	0
Total LOM01 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 LOM01									0.00	0	0
LRFA2 On 20/11/2019 Spot Bond				100.66025		100.58905			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				101.24533		101.17013			0.00	0	0
Total LRFB2 SPOT									0.00	0	0
Total For LRFB2									0.00	0	0
LRFC2 On 20/11/2019 Spot Bond				100.74563		100.66516			0.00	0	0
Total LRFC2 SPOT									0.00	0	0
Total For LRFC2									0.00	0	0
MAQ09 On 01/02/2018 Spot Bond				101.03690		100.97092			0.00	0	0
Total MAQ096 SPOT									0.00	0	0
Total For MAQ096									0.00	0	0
MAQ0A On 28/02/2018 Spot Bond					0.00000	0.00000			0.00	0	0
Total MAQ0A1 SPOT									0.00	0	0
Total For MAQ0A1									0.00	0	0
MAQ0A On 31/08/2018 Spot Bond				105.78934		105.74336			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				106.05596		106.00688			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				102.17602		102.11544			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				102.19052		102.12952			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				102.12780		102.06722			0.00	0	0
Total MAQ0J2 SPOT									0.00	0	0
Total For MAQ0J2									0.00	0	0
MAQ11 On 09/11/2018 Spot Bond				100.83691		100.77095			0.00	0	0
Total MAQ111 SPOT									0.00	0	0
Total For MAQ111									0.00	0	0
MAQ11 On 09/02/2018 Spot Bond				98.93795		98.87783			0.00	0	0
Total MAQ112 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 MAQ112										0.00	0	0
MAQ11 On 16/01/2018 Spot Bond				99.42699		99.36771				0.00	0	0
Total MAQ113 SPOT										0.00	0	0
Total For MAQ113										0.00	0	0
MAQ11 On 10/12/2018 Spot Bond				100.15160		100.08700				0.00	0	0
Total MAQ114 SPOT										0.00	0	0
Total For MAQ114										0.00	0	0
MAQ11 On 15/03/2018 Spot Bond				98.24047		98.17980				0.00	0	0
Total MAQ115 SPOT										0.00	0	0
Total For MAQ115										0.00	0	0
MBF04 On 13/04/2018 Spot Bond				101.76241		101.69961				0.00	1,600,000,000	400,000,000
Total MBF045 SPOT										0.00	1,600,000,000	400,000,000
Total For MBF045										0.00	1,600,000,000	400,000,000
MBF04 On 17/08/2018 Spot Bond				101.12613		101.06201				0.00	3,200,000,000	800,000,000
Total MBF046 SPOT										0.00	3,200,000,000	800,000,000
Total For MBF046										0.00	3,200,000,000	800,000,000
MBF04 On 07/06/2019 Spot Bond				100.87416		100.80873				0.00	0	0
Total MBF047 SPOT										0.00	0	0
Total For MBF047										0.00	0	0
MBF04 On 14/03/2019 Spot Bond				100.55266		100.48977				0.00	900,000,000	300,000,000
Total MBF049 SPOT										0.00	900,000,000	300,000,000
Total For MBF049										0.00	900,000,000	300,000,000
MBF05 On 17/05/2019 Spot Bond				100.96485		100.89595				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				100.47726		102.50029				0.00	0	0
Total MBF053 SPOT										0.00	0	0
Total For MBF053										0.00	0	0
MBF05 On 27/03/2018 Spot Bond				99.81595		101.70192				0.00	0	0
Total MBF054 SPOT										0.00	0	0
Total For MBF054										0.00	0	0
MBF05 On 27/03/2020 Spot Bond				100.09266		102.07565				0.00	0	0
Total MBF055 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 MBF055									0.00	0	0
MBF05 On 28/08/2018 Spot Bond				100.44000		100.37572			0.00	0	0
Total MBF056 SPOT									0.00	0	0
Total For MBF056									0.00	0	0
MBF05 On 28/08/2020 Spot Bond				100.48478		100.39353			0.00	3,600,000,000	1,200,000,000
Total MBF057 SPOT									0.00	3,600,000,000	1,200,000,000
Total For MBF057									0.00	3,600,000,000	1,200,000,000
MBP03 On 12/09/2019 Spot Bond				100.13878		100.01187			0.00	0	0
Total MBP035 SPOT									0.00	0	0
Total For MBP035									0.00	0	0
MBP03 On 11/04/2020 Spot Bond				101.53594		101.46758			0.00	0	0
Total MBP036 SPOT									0.00	0	0
Total For MBP036									0.00	0	0
MBP03 On 26/05/2020 Spot Bond				100.48646		100.41879			0.00	0	0
Total MBP037 SPOT									0.00	0	0
Total For MBP037									0.00	0	0
MBP03 On 02/11/2022 Spot Bond				101.05654		100.98751			0.00	0	0
Total MBP038 SPOT									0.00	0	0
Total For MBP038									0.00	0	0
MBP34 On 29/04/2018 Spot Bond				101.11500		101.04700			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			9.01500	101.56576	9.02000	101.48581			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	102.82264	8.00000	102.75619			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			9.06500	101.34775	9.07000	101.26758			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	101.53752	8.91000	101.46460			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				104.10449		104.02980			0.00	0	0
Total MEFSA4 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 MEFSA4										0.00	0	0
MEFSA On 05/07/2026 Spot Bond				104.26225		104.18447				0.00	0	0
Total MEFSA6 SPOT										0.00	0	0
Total For MEFSA6										0.00	0	0
MEFSB On 05/01/2019 Spot Bond			9.03500	104.50283	9.04000	104.42262				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			10.13000	104.11377	10.17000	103.89989				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				99.95719		99.89284				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			10.06500	100.23872	10.10500	100.09263				0.00	0	0
Total MFS1B SPOT										0.00	0	0
Total For MFS1B										0.00	0	0
MMF10 On 15/12/2024 Spot Bond				100.06954		99.99963				0.00	0	0
Total MMF101 SPOT										0.00	0	0
Total For MMF101										0.00	0	0
MMF20 On 15/12/2024 Spot Bond				100.07543		99.99949				0.00	0	0
Total MMF201 SPOT										0.00	0	0
Total For MMF201										0.00	0	0
MMF30 On 15/12/2024 Spot Bond				100.09692		99.99895				0.00	0	0
Total MMF301 SPOT										0.00	0	0
Total For MMF301										0.00	0	0
MMF40 On 15/12/2024 Spot Bond				100.09692		99.99895				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				99.66190		99.59397				0.00	0	142,000,000
Total MMIG01 SPOT										0.00	0	142,000,000
Total For MMIG01										0.00	0	142,000,000
MMIG0 On 17/03/2021 Spot Bond			10.30500	101.87819	10.34500	101.68553				0.00	0	400,000,000
Total MMIG02 SPOT										0.00	0	400,000,000
Total For MMIG02										0.00	0	400,000,000
MMIG0 On 01/06/2020 Spot Bond				100.55187		100.47573				0.00	0	10,000,000
Total MMIG03 SPOT										0.00	0	10,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For MMIG03									0.00	0	10,000,000
MMIG0 On 12/08/2025 Spot Bond			12.02000	100.35733	12.06000	100.07002			0.00	0	0
Total MMIG04 SPOT									0.00	0	0
Total For MMIG04									0.00	0	0
MMIG0 On 12/08/2022 Spot Bond			10.85000	103.78271	10.89500	103.53209		108,500,000,000.00	10,000,000	1,060,000,000	
Total MMIG05 SPOT								108,500,000,000.00	10,000,000	1,060,000,000	
Total For MMIG05								108,500,000,000.00	10,000,000	1,060,000,000	
MMIG0 On 19/10/2028 Spot Bond				101.74049		101.66458		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				101.99867		101.92705		0.00	0	0	
Total MTN06 SPOT								0.00	0	0	
Total For MTN06								0.00	0	0	
MTN07 On 13/07/2022 Spot Bond				101.63770		101.56332		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				101.63381		101.56089		0.00	4,000,000	2,000,000	
Total MTN08 SPOT								0.00	4,000,000	2,000,000	
Total For MTN08								0.00	4,000,000	2,000,000	
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				101.67093		101.59635		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				101.71715		101.64049		0.00	0	0	
Total MTN10 SPOT								0.00	0	0	
Total For MTN10								0.00	0	0	
MTNC1 On 15/05/2018 Spot Bond				100.82527		100.75930		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				100.94695		100.87485				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				100.05114		99.98552				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				99.94997		99.87486				0.00	0	0
Total N5D23 SPOT										0.00	0	0
Total For N5D23										0.00	0	0
N5E23 On 20/06/2023 Spot Bond				108.47264		108.39874				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			10.20000	93.28667	10.24500	93.04688				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			9.70500	104.26102	9.74500	104.09210				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			10.20000	103.18862	10.24500	102.91658				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			11.02000	101.15098	11.06000	100.84776				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			9.27000	99.59868	9.31000	99.42319			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			10.03000	100.53714	10.07000	100.34787			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	102.30518	9.38000	102.22749			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			10.00000	101.15643	10.04500	100.87073			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			9.50500	103.83277	9.54500	103.63676			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			10.05500	98.85149	10.09500	98.64276			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			10.47500	98.13771	10.51500	97.86480			0.00	0	860,000,000
Total NBK16A SPOT									0.00	0	860,000,000
Total For NBK16A									0.00	0	860,000,000
NBK17/ On 22/04/2026 Spot Bond			10.46000	98.73777	10.50000	98.43992			0.00	0	1,120,000,000
Total NBK17A SPOT									0.00	0	1,120,000,000
Total For NBK17A									0.00	0	1,120,000,000
NBK18/ On 01/06/2020 Spot Bond			9.69500	99.49330	9.73500	99.33046			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			10.20500	98.45779	10.24500	98.23835			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			10.37000	100.41743	10.41000	100.11240		21,901,440,000,000.00	2,112,000,000	528,000,000	
Total NBK20A SPOT								21,901,440,000,000.00	2,112,000,000	528,000,000	
Total For NBK20A								21,901,440,000,000.00	2,112,000,000	528,000,000	
NBK20I On 25/06/2021 Spot Bond				100.26099		100.19094			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 21/07/2027 Spot Bond			10.65000	104.19361	10.69000	103.86912			426,000,000,000.00	40,000,000	40,000,000
Total NBK21A SPOT									426,000,000,000.00	40,000,000	40,000,000
Total For NBK21A									426,000,000,000.00	40,000,000	40,000,000
NBK22, On 19/11/2022 Spot Bond			10.34000	99.76864	10.38500	99.51614			0.00	0	0
Total NBK22A SPOT									0.00	0	0
Total For NBK22A									0.00	0	0
NBK22I On 12/02/2018 Spot Bond				100.86635		100.80156			0.00	0	0
Total NBK22B SPOT									0.00	0	0
Total For NBK22B									0.00	0	0
NBK23, On 19/11/2025 Spot Bond			10.32000	102.78077	10.36000	102.47954			544,896,000,000,000.00	52,800,000,000	13,200,000,000
Total NBK23A SPOT									14,896,000,000,000.00	52,800,000,000	13,200,000,000
Total For NBK23A									14,896,000,000,000.00	52,800,000,000	13,200,000,000
NBK23I On 12/02/2020 Spot Bond				100.91412		100.84442			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			10.62000	102.76053	10.66000	102.42780			0.00	0	1,000,000,000
Total NBK24A SPOT									0.00	0	1,000,000,000
Total For NBK24A									0.00	0	1,000,000,000
NBK24I On 11/02/2022 Spot Bond				100.82650		100.75566			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			10.24000	105.18644	10.28500	104.92174			0.00	0	0
Total NBK25A SPOT									0.00	0	0
Total For NBK25A									0.00	0	0
NBK25I On 12/02/2025 Spot Bond				100.81823		100.74368			0.00	0	210,000,000
Total NBK25B SPOT									0.00	0	210,000,000
Total For NBK25B									0.00	0	210,000,000
NBK26, On 10/05/2023 Spot Bond			100.00000	12.75334	100.00000	12.66792			0.00	0	0
Total NBK26A SPOT									0.00	0	0
Total For NBK26A									0.00	0	0
NBK26I On 22/04/2026 Spot Bond				102.07666		102.00161			0.00	0	0
Total NBK26B SPOT									0.00	0	0
Total For NBK26B									0.00	0	0
NBK27, On 10/05/2026 Spot Bond			10.57000	104.32288	10.61000	104.01028			0.00	0	0
Total NBK27A 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 NBK27A									0.00	0	0
NBK27I On 01/06/2018 Spot Bond				100.46420		100.39702			0.00	0	0
Total NBK27B SPOT									0.00	0	0
Total For NBK27B									0.00	0	0
NBK28I On 02/08/2023 Spot Bond			10.25000	102.72316	10.29500	102.45180			0.00	0	0
Total NBK28A SPOT									0.00	0	0
Total For NBK28A									0.00	0	0
NBK28I On 19/11/2020 Spot Bond				100.66373		100.59302			0.00	0	90,000,000
Total NBK28B SPOT									0.00	0	90,000,000
Total For NBK28B									0.00	0	90,000,000
NBK29I On 31/07/2026 Spot Bond			10.52000	103.85842	10.56000	103.54882			0.00	0	0
Total NBK29A SPOT									0.00	0	0
Total For NBK29A									0.00	0	0
NBK29I On 18/02/2019 Spot Bond				100.98726		100.91957			0.00	0	0
Total NBK29B SPOT									0.00	0	0
Total For NBK29B									0.00	0	0
NBK30I On 20/02/2024 Spot Bond			10.04000	101.11485	10.08500	100.83327			0.00	0	0
Total NBK30A SPOT									0.00	0	0
Total For NBK30A									0.00	0	0
NBK30I On 18/02/2021 Spot Bond				100.68264		100.60989			0.00	0	0
Total NBK30B SPOT									0.00	0	0
Total For NBK30B									0.00	0	0
NBK31I On 17/02/2023 Spot Bond				100.74888		100.67597			0.00	0	0
Total NBK31B SPOT									0.00	0	0
Total For NBK31B									0.00	0	0
NBK32I On 26/02/2019 Spot Bond				100.50054		100.43084			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				101.04861		100.97944			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				102.16831		102.09786			0.00	120,000,000	40,000,000
Total NBK34B SPOT									0.00	120,000,000	40,000,000
Total For NBK34B									0.00	120,000,000	40,000,000
NBK35I On 10/05/2023 Spot Bond				100.94270		100.86813			0.00	0	0
Total NBK35B 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 NBK35B										0.00	0	0
NBK36I On 10/05/2026 Spot Bond				100.96817		100.89155				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				101.37085		101.30258				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				101.11442		101.04186				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			8.61500	107.47543	8.62000	107.39219				0.00	0	0
Total NBK3A SPOT										0.00	0	0
Total For NBK3A										0.00	0	0
NBK3A On 09/09/2019 Spot Bond			100.00000	36.14796	100.00000	35.90584				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			11.79500	46.53816	11.83500	46.38143				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				101.22170		101.14544				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				101.01676		100.94944				0.00	0	0
Total NBK41B SPOT										0.00	0	0
Total For NBK41B										0.00	0	0
NBK42I On 21/02/2022 Spot Bond				100.81234		100.74193				0.00	0	0
Total NBK42B SPOT										0.00	0	0
Total For NBK42B										0.00	0	0
NBK43I On 20/02/2024 Spot Bond				100.68158		100.60884				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				101.51343		101.43774				0.00	0	0
Total NBK7B SPOT										0.00	0	0
Total For NBK7B										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				99.95308		99.88269				0.00	0	0
Total NCLN82 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 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			10.96500	101.23045	11.00500	100.96472			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				99.95335		99.88336			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			11.00000	100.28076	11.04000	100.01682			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				99.95308		99.88269			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				99.95254		99.88151			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				99.95199		99.88016			0.00	0	0
Total NCLN91 SPOT									0.00	0	0
Total For NCLN91									0.00	0	0
NCLN9 On 02/03/2018 Spot Bond				100.54210		100.47943			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				101.65384		101.58251			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				99.88103		99.81071			0.00	0	0
Total NCLN94 SPOT									0.00	0	0
Total For NCLN94									0.00	0	0
NCLN9 On 08/10/2018 Spot Bond				101.65411		101.58295			0.00	0	0
Total NCLN95 SPOT									0.00	0	0
Total For NCLN95									0.00	0	0
NED01 On 22/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				101.88327		101.80832				0.00	0	0
Total NED13 SPOT										0.00	0	0
Total For NED13										0.00	0	0
NED14 On 29/11/2018 Spot Bond				101.04760		100.97351				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			9.51500	103.18773	9.52000	103.10260				0.00	0	0
Total NED15 SPOT										0.00	0	0
Total For NED15										0.00	0	0
NED16 On 08/04/2019 Spot Bond				102.50378		102.42873				0.00	100,000,000	200,000,000
Total NED16 SPOT										0.00	100,000,000	200,000,000
Total For NED16										0.00	100,000,000	200,000,000
NED17 On 14/10/2019 Spot Bond				101.69258		101.61204				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				101.69205		101.61146				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				105.11128		105.03337				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			11.26500	105.25842	11.30500	105.07793				0.00	0	3,030,000,000
Total NED20 SPOT										0.00	0	3,030,000,000
Total For NED20										0.00	0	3,030,000,000
NEDT1 On 21/05/2021 Spot Bond				103.05378		102.94248				0.00	0	90,000,000

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 NEDT1A SPOT										0.00	0	90,000,000
Total For NEDT1A										0.00	0	90,000,000
NEDT1 On 26/11/2021 Spot Bond				101.52316		101.41573				0.00	0	10,000,000
Total NEDT1B SPOT										0.00	0	10,000,000
Total For NEDT1B										0.00	0	10,000,000
NET51 On 16/11/2018 Spot Bond				100.68825		100.62155				0.00	0	0
Total NET51 SPOT										0.00	0	0
Total For NET51										0.00	0	0
NGL01 On 22/09/2021 Spot Bond				102.95128		105.60527				0.00	0	30,000,000
Total NGL01 SPOT										0.00	0	30,000,000
Total For NGL01										0.00	0	30,000,000
NGL02 On 15/03/2022 Spot Bond				100.85087		100.76759				0.00	0	0
Total NGL02 SPOT										0.00	0	0
Total For NGL02										0.00	0	0
NGL03 On 26/05/2022 Spot Bond				100.63058		100.54223				0.00	0	0
Total NGL03 SPOT										0.00	0	0
Total For NGL03										0.00	0	0
NGLT1 On 01/07/2022 Spot Bond				102.66985		102.56577				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	103.10400	10.00000	103.02300				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	101.30765	13.50000	101.19803				0.00	0	0
Total NHM002 SPOT										0.00	0	0
Total For NHM002										0.00	0	0
NHM00 On 09/06/2019 Spot Bond				100.20458		100.11783				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			3.55000	121.52670	3.55000	121.43509				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			3.94000	118.50261	3.94000	118.40957				0.00	0	0

Contract 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			3.96000	163.43967	3.96000	163.31053				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			4.27000	159.06686	4.27000	158.93718				0.00	0	0
Total NILB15 SPOT										0.00	0	0
Total For NILB15										0.00	0	0
NILB17 On 31/01/2038 Spot Bond			4.19000	99.56517	4.22000	99.02845				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			9.11500	104.25152	9.15500	104.08441				0.00	0	0
Total NMP20N SPOT										0.00	0	0
Total For NMP20N										0.00	0	0
NQ1A1 On 22/05/2020 Spot Bond			9.74500	102.20763	9.78500	102.04084				0.00	0	0
Total NQ1A10 SPOT										0.00	0	0
Total For NQ1A10										0.00	0	0
NQ1A1 On 22/05/2018 Spot Bond				100.58086		100.51371				0.00	0	140,000,000
Total NQ1A17 SPOT										0.00	0	140,000,000
Total For NQ1A17										0.00	0	140,000,000
NQ1A1 On 22/05/2018 Spot Bond				100.56406		100.49385				0.00	0	0
Total NQ1A19 SPOT										0.00	0	0
Total For NQ1A19										0.00	0	0
NQ1A2 On 22/05/2019 Spot Bond				100.60209		100.53285				0.00	0	0
Total NQ1A21 SPOT										0.00	0	0
Total For NQ1A21										0.00	0	0
NQ1A2 On 22/05/2018 Spot Bond				100.58561		100.51903				0.00	0	0
Total NQ1A23 SPOT										0.00	0	0
Total For NQ1A23										0.00	0	0
NQ1A2 On 22/05/2020 Spot Bond				100.62413		100.55308				0.00	0	0
Total NQ1A24 SPOT										0.00	0	0
Total For NQ1A24										0.00	0	0
NQ1A2 On 22/05/2022 Spot Bond				100.64086		100.56785				0.00	0	0
Total NQ1A25 SPOT										0.00	0	0
Total For NQ1A25										0.00	0	0
NQ1A2 On 22/05/2018 Spot Bond				100.58561		100.51903				0.00	0	0

Contract 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			9.94500	102.21778	9.98500	102.04958				0.00	0	0
Total NQ1B10 SPOT										0.00	0	0
Total For NQ1B10										0.00	0	0
NQ1B1 On 22/05/2018 Spot Bond				100.62034		100.55252				0.00	0	0
Total NQ1B15 SPOT										0.00	0	0
Total For NQ1B15										0.00	0	0
NQ1B1 On 22/05/2052 Spot Bond				100.63956		100.56672				0.00	0	0
Total NQ1B17 SPOT										0.00	0	0
Total For NQ1B17										0.00	0	0
NQ1B1 On 22/05/2018 Spot Bond				100.59967		100.53146				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			10.14500	102.22795	10.18500	102.05833				0.00	0	0
Total NQ1C10 SPOT										0.00	0	0
Total For NQ1C10										0.00	0	0
NQ1C1 On 22/05/2018 Spot Bond				100.60669		100.53767				0.00	0	0
Total NQ1C15 SPOT										0.00	0	0
Total For NQ1C15										0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond				100.66969		100.59335				0.00	0	0
Total NQ1C17 SPOT										0.00	0	0
Total For NQ1C17										0.00	0	0
NQ1C1 On 22/05/2018 Spot Bond				100.63087		100.56183				0.00	0	0
Total NQ1C19 SPOT										0.00	0	0
Total For NQ1C19										0.00	0	0
NQF1D On 22/05/2020 Spot Bond				100.73969		100.65522				0.00	0	0
Total NQF1D5 SPOT										0.00	0	0
Total For NQF1D5										0.00	0	0
NQF1D On 22/05/2018 Spot Bond				100.62074		100.55009				0.00	0	0
Total NQF1D7 SPOT										0.00	0	0
Total For NQF1D7										0.00	0	0
NQF1D On 22/05/2019 Spot Bond				100.69028		100.61075				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			8.79500	103.68012	8.80000	103.60197				0.00	0	0

Contract 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			10.00500	110.08245	10.04500	109.83395				0.00	0	30,000,000
Total NRA022 SPOT										0.00	0	30,000,000
Total For NRA022										0.00	0	30,000,000
NRA02: On 31/05/2023 Spot Bond			3.80000	173.84629	3.80000	173.71117				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			11.72000	103.81328	11.76000	103.46730				0.00	0	6,240,000,000
Total NRA028 SPOT										0.00	0	6,240,000,000
Total For NRA028										0.00	0	6,240,000,000
NRA02: On 30/11/2028 Spot Bond			100.00000	12.76343	100.00000	12.67840				0.00	0	0
Total NRA028/R186 SPOT										0.00	0	0
Total For NRA028/R186										0.00	0	0
NTC16 On 22/03/2018 Spot Bond				100.17300		100.11376				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				100.83991		100.77202				0.00	0	0
Total NTC18 SPOT										0.00	0	0
Total For NTC18										0.00	0	0
NTC19 On 27/07/2020 Spot Bond				101.26970		101.19630				0.00	0	40,000,000
Total NTC19 SPOT										0.00	0	40,000,000
Total For NTC19										0.00	0	40,000,000
NTC20 On 27/07/2020 Spot Bond				101.69540		101.62533				0.00	4,000,000	2,000,000
Total NTC20 SPOT										0.00	4,000,000	2,000,000
Total For NTC20										0.00	4,000,000	2,000,000
NTC21 On 24/03/2022 Spot Bond				100.14081		100.07177				0.00	0	0
Total NTC21 SPOT										0.00	0	0
Total For NTC21										0.00	0	0
OMI01 On 22/11/2022 Spot Bond				100.69950		100.62443				0.00	0	0
Total OMI01 SPOT										0.00	0	0
Total For OMI01										0.00	0	0
OML02 On 27/11/2019 Spot Bond				101.00787		100.93389				0.00	0	0
Total OML02 SPOT										0.00	0	0
Total For OML02										0.00	0	0
OML03 On 27/11/2019 Spot Bond			10.26500	98.78679	10.30500	98.63655				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total OML03 SPOT									0.00	0	0
Total For OML03									0.00	0	0
OML04 On 19/03/2020 Spot Bond				100.07587		100.00350			0.00	0	0
Total OML04 SPOT									0.00	0	0
Total For OML04									0.00	0	0
OML05 On 19/03/2020 Spot Bond			10.53500	100.87701	10.57500	100.71330		1,437,241,589,000.00	136,425,400	1,568,212,700	
Total OML05 SPOT								1,437,241,589,000.00	136,425,400	1,568,212,700	
Total For OML05								1,437,241,589,000.00	136,425,400	1,568,212,700	
OML06 On 19/03/2022 Spot Bond			11.18000	99.68229	11.22500	99.44589		7,197,692,944,000.00	643,800,800	1,660,950,200	
Total OML06 SPOT								7,197,692,944,000.00	643,800,800	1,660,950,200	
Total For OML06								7,197,692,944,000.00	643,800,800	1,660,950,200	
OML07 On 19/03/2025 Spot Bond			12.07000	97.39469	12.11000	97.11711		0.00	0	1,000,000,000	
Total OML07 SPOT								0.00	0	1,000,000,000	
Total For OML07								0.00	0	1,000,000,000	
OML08 On 14/09/2020 Spot Bond				101.29401		101.22521		0.00	0	50,000,000	
Total OML08 SPOT								0.00	0	50,000,000	
Total For OML08								0.00	0	50,000,000	
OML09 On 14/09/2022 Spot Bond			11.17000	101.85073	11.21500	101.59770		9,486,917,804,000.00	849,321,200	1,212,330,300	
Total OML09 SPOT								9,486,917,804,000.00	849,321,200	1,212,330,300	
Total For OML09								9,486,917,804,000.00	849,321,200	1,212,330,300	
OML10 On 14/09/2025 Spot Bond			12.07000	99.38067	12.11000	99.09137		172,300,119,040,000.00	14,275,072,000	4,438,768,000	
Total OML10 SPOT								172,300,119,040,000.00	14,275,072,000	4,438,768,000	
Total For OML10								172,300,119,040,000.00	14,275,072,000	4,438,768,000	
PBKJ1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000		115,139,728,900,000.00	121,151,397,289	121,151,397,289	
Total PBKJ1U SPOT								115,139,728,900,000.00	121,151,397,289	121,151,397,289	
Total For PBKJ1U								115,139,728,900,000.00	121,151,397,289	121,151,397,289	
PBKS1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000		400,193,019,100,000.00	34,001,930,191	34,001,930,191	
Total PBKS1U SPOT								400,193,019,100,000.00	34,001,930,191	34,001,930,191	
Total For PBKS1U								400,193,019,100,000.00	34,001,930,191	34,001,930,191	
PBKX1L On 16/12/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000		545,358,202,600,000.00	105,453,582,026	105,453,582,026	
Total PBKX1U SPOT								545,358,202,600,000.00	105,453,582,026	105,453,582,026	
Total For PBKX1U								545,358,202,600,000.00	105,453,582,026	105,453,582,026	
PBLS1L On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000		147,725,153,200,000.00	111,477,251,532	111,477,251,532	
Total PBL1U SPOT								147,725,153,200,000.00	111,477,251,532	111,477,251,532	
Total For PBL1U								147,725,153,200,000.00	111,477,251,532	111,477,251,532	
PBLT1L On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000		096,952,532,800,000.00	110,969,525,328	110,969,525,328	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total PBLT1U SPOT									16,952,532,800,000.00	110,969,525,328	110,969,525,328
Total For PBLT1U									16,952,532,800,000.00	110,969,525,328	110,969,525,328
PBUC1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			480,552,637,800,000.00	44,805,526,378	44,805,526,378
Total PBUC1U SPOT									10,552,637,800,000.00	44,805,526,378	44,805,526,378
Total For PBUC1U									10,552,637,800,000.00	44,805,526,378	44,805,526,378
PBUJ1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			023,135,198,400,000.00	50,231,351,984	50,231,351,984
Total PBUJ1U SPOT									13,135,198,400,000.00	50,231,351,984	50,231,351,984
Total For PBUJ1U									13,135,198,400,000.00	50,231,351,984	50,231,351,984
PMM12 On 25/11/2020 Spot Bond			10.00000	103.10400	10.00000	103.02300			0.00	0	0
Total PMM12/JIBAR SPOT									0.00	0	0
Total For PMM12/JIBAR									0.00	0	0
PMM34 On 07/03/2018 Spot Bond				100.21328		100.14361			0.00	0	0
Total PMM34 SPOT									0.00	0	0
Total For PMM34									0.00	0	0
PMM36 On 04/05/2018 Spot Bond				100.96624		100.89739			0.00	0	0
Total PMM36 SPOT									0.00	0	0
Total For PMM36									0.00	0	0
PMM38 On 12/06/2020 Spot Bond				100.14519		100.01512			0.00	0	0
Total PMM38 SPOT									0.00	0	0
Total For PMM38									0.00	0	0
PMM39 On 04/09/2018 Spot Bond				100.32600		100.25781			0.00	0	0
Total PMM39 SPOT									0.00	0	0
Total For PMM39									0.00	0	0
PMM40 On 04/09/2018 Spot Bond				100.32600		100.25781			0.00	0	0
Total PMM40 SPOT									0.00	0	0
Total For PMM40									0.00	0	0
PMM41 On 07/05/2018 Spot Bond				100.90438		100.83896			0.00	0	0
Total PMM41 SPOT									0.00	0	0
Total For PMM41									0.00	0	0
PMM42 On 28/05/2018 Spot Bond				100.45847		100.39410			0.00	0	0
Total PMM42 SPOT									0.00	0	0
Total For PMM42									0.00	0	0
PPC00: On 31/12/2018 Spot Bond				99.45445		99.36735			0.00	0	0
Total PPC002 SPOT									0.00	0	0
Total For PPC002									0.00	0	0
PPC00: On 31/10/2019 Spot Bond				98.57631		98.49582			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total PPC003 SPOT									0.00	0	0
Total For PPC003									0.00	0	0
PRE1A On 27/01/2018 Spot Bond				101.21356		101.14549			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				101.22578		101.15494			0.00	0	0
Total PRE1B1 SPOT									0.00	0	0
Total For PRE1B1									0.00	0	0
PRE1C On 27/01/2018 Spot Bond				101.34698		101.26905			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				101.37515		101.29557			0.00	0	0
Total PRE1D1 SPOT									0.00	0	0
Total For PRE1D1									0.00	0	0
PRE2A On 20/02/2022 Spot Bond				100.62493		100.55830			0.00	0	0
Total PRE2A1 SPOT									0.00	0	0
Total For PRE2A1									0.00	0	0
PRE2A On 20/02/2022 Spot Bond				100.65512		100.58522			0.00	0	0
Total PRE2A2 SPOT									0.00	0	0
Total For PRE2A2									0.00	0	0
PRE2A On 20/02/2022 Spot Bond				100.68151		100.60877			0.00	0	0
Total PRE2A3 SPOT									0.00	0	0
Total For PRE2A3									0.00	0	0
PRE2B On 20/02/2022 Spot Bond				100.73425		100.65581			0.00	0	0
Total PRE2B1 SPOT									0.00	0	0
Total For PRE2B1									0.00	0	0
PRE2C On 20/02/2022 Spot Bond				100.74178		100.66252			0.00	0	0
Total PRE2C1 SPOT									0.00	0	0
Total For PRE2C1									0.00	0	0
PRE2D On 20/02/2022 Spot Bond				100.74931		100.66924			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			9.22000	107.63507	9.26000	107.30235			410,125,886,662,000.00	2,322,139,467,100	1,893,690,144,200
Total R186 SPOT									10,125,886,662,000.00	322,139,467,100	393,690,144,200
Total For R186									10,125,886,662,000.00	322,139,467,100	393,690,144,200
R197 On 07/12/2023 Spot Bond			2.60000	292.07659	2.60000	291.87801			305,490,120,000.00	117,496,200	34,167,149,000

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 R197 SPOT									305,490,120,000.00	117,496,200	34,167,149,000
Total For R197									305,490,120,000.00	117,496,200	34,167,149,000
R202 On 07/12/2033 Spot Bond			2.81000	230.67850	2.81000	230.51772			13,889,138,740,000.00	4,942,754,000	160,683,327,700
Total R202 SPOT									13,889,138,740,000.00	4,942,754,000	160,683,327,700
Total For R202									13,889,138,740,000.00	4,942,754,000	160,683,327,700
R2023 On 28/02/2023 Spot Bond			8.60000	98.81003	8.64500	98.55950			739,186,651,320,000.00	85,951,936,200	649,556,820,200
Total R2023 SPOT									19,186,651,320,000.00	85,951,936,200	549,556,820,200
Total For R2023									19,186,651,320,000.00	85,951,936,200	549,556,820,200
R2030 On 31/01/2030 Spot Bond			9.68500	91.15774	9.72000	90.86174			757,262,128,883,000.00	78,189,171,800	475,701,918,600
Total R2030 SPOT									17,262,128,883,000.00	78,189,171,800	475,701,918,600
Total For R2030									17,262,128,883,000.00	78,189,171,800	475,701,918,600
R2032 On 31/03/2032 Spot Bond			9.85500	89.60191	9.89500	89.25513			546,677,287,299,000.00	55,472,073,800	482,592,458,500
Total R2032 SPOT									16,677,287,299,000.00	55,472,073,800	482,592,458,500
Total For R2032									16,677,287,299,000.00	55,472,073,800	482,592,458,500
R2035 On 28/02/2035 Spot Bond			9.97500	93.68608	10.01500	93.30771			101,847,760,790,000.00	110,460,928,400	363,670,292,600
Total R2035 SPOT									11,847,760,790,000.00	110,460,928,400	363,670,292,600
Total For R2035									11,847,760,790,000.00	110,460,928,400	363,670,292,600
R2037 On 31/01/2037 Spot Bond			10.06000	90.08190	10.10500	89.67124			308,211,310,568,000.00	328,848,042,800	409,534,453,000
Total R2037 SPOT									18,211,310,568,000.00	328,848,042,800	409,534,453,000
Total For R2037									18,211,310,568,000.00	328,848,042,800	409,534,453,000
R204 On 21/12/2018 Spot Bond			7.61500	100.30262	7.62000	100.23637			767,061,363,193,500.00	100,730,316,900	251,106,100,000
Total R204 SPOT									17,061,363,193,500.00	100,730,316,900	251,106,100,000
Total For R204									17,061,363,193,500.00	100,730,316,900	251,106,100,000
R2040 On 31/01/2040 Spot Bond			10.15000	93.34150	10.19000	92.94601			328,465,660,445,000.00	130,883,316,300	549,111,611,200
Total R2040 SPOT									18,465,660,445,000.00	130,883,316,300	549,111,611,200
Total For R2040									18,465,660,445,000.00	130,883,316,300	549,111,611,200
R2044 On 31/01/2044 Spot Bond			10.19000	90.23124	10.24000	89.75664			643,434,739,354,000.00	259,414,596,600	679,700,769,700
Total R2044 SPOT									13,434,739,354,000.00	259,414,596,600	679,700,769,700
Total For R2044									13,434,739,354,000.00	259,414,596,600	679,700,769,700
R2048 On 28/02/2048 Spot Bond			10.14000	89.59199	10.19000	89.10622			058,114,820,708,000.00	400,208,562,200	1,075,091,237,900
Total R2048 SPOT									18,114,820,708,000.00	400,208,562,200	1,075,091,237,900
Total For R2048									18,114,820,708,000.00	400,208,562,200	1,075,091,237,900
R207 On 15/01/2020 Spot Bond			8.06500	101.53429	8.10500	101.39424			822,264,082,137,000.00	349,939,749,800	433,338,683,200
Total R207 SPOT									12,264,082,137,000.00	349,939,749,800	433,338,683,200
Total For R207									12,264,082,137,000.00	349,939,749,800	433,338,683,200
R208 On 31/03/2021 Spot Bond			8.30500	97.05864	8.34500	96.88349			407,694,486,946,000.00	169,499,637,200	529,576,487,600

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R208 SPOT									17,694,486,946,000.00	169,499,637,200	529,576,487,600
Total For R208									17,694,486,946,000.00	169,499,637,200	529,576,487,600
R209 On 31/03/2036 Spot Bond			9.91000	70.70650	9.95000	70.39574			577,121,587,836,000.00	461,868,979,600	327,161,097,800
Total R209 SPOT									17,121,587,836,000.00	461,868,979,600	327,161,097,800
Total For R209									17,121,587,836,000.00	461,868,979,600	327,161,097,800
R210 On 31/03/2028 Spot Bond			2.71000	182.53237	2.71000	182.40663			542,688,716,690.00	200,254,139	86,030,641,539
Total R210 SPOT									542,688,716,690.00	200,254,139	86,030,641,539
Total For R210									542,688,716,690.00	200,254,139	86,030,641,539
R212 On 31/01/2022 Spot Bond			2.59000	150.31456	2.62000	150.03979			96,595,636,375,000.00	37,295,612,500	86,712,709,800
Total R212 SPOT									16,595,636,375,000.00	37,295,612,500	86,712,709,800
Total For R212									16,595,636,375,000.00	37,295,612,500	86,712,709,800
R213 On 28/02/2031 Spot Bond			9.74500	81.94251	9.78500	81.62708			168,294,643,110,000.00	530,353,478,000	443,461,302,400
Total R213 SPOT									168,294,643,110,000.00	530,353,478,000	443,461,302,400
Total For R213									168,294,643,110,000.00	530,353,478,000	443,461,302,400
R214 On 28/02/2041 Spot Bond			10.08500	70.01695	10.12500	69.69902			776,333,944,094,000.00	176,136,236,400	778,097,629,400
Total R214 SPOT									16,333,944,094,000.00	176,136,236,400	778,097,629,400
Total For R214									16,333,944,094,000.00	176,136,236,400	778,097,629,400
RCG01 On 24/10/2019 Spot Bond				101.48114		101.41017			0.00	0	0
Total RCG01B SPOT									0.00	0	0
Total For RCG01B									0.00	0	0
RCSB0 On 12/04/2018 Spot Bond				102.21459		102.13285			0.00	0	0
Total RCSB05 SPOT									0.00	0	0
Total For RCSB05									0.00	0	0
RCSB6 On 31/03/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RCSB6U SPOT									0.00	0	0
Total For RCSB6U									0.00	0	0
RDF02 On 04/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF02U SPOT									0.00	0	0
Total For RDF02U									0.00	0	0
RDF03 On 04/04/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF03U SPOT									0.00	0	0
Total For RDF03U									0.00	0	0
RDF04 On 04/10/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF04U SPOT									0.00	0	0
Total For RDF04U									0.00	0	0
RDF05 On 04/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				100.34557		100.28164				0.00	0	0
Total RDFB02 SPOT										0.00	0	0
Total For RDFB02										0.00	0	0
RDFB0 On 27/11/2019 Spot Bond				101.59135		101.52129				0.00	0	0
Total RDFB05 SPOT										0.00	0	0
Total For RDFB05										0.00	0	0
RDFB0 On 22/03/2019 Spot Bond				100.69724		100.63190				0.00	0	0
Total RDFB06 SPOT										0.00	0	0
Total For RDFB06										0.00	0	0
RDFB0 On 22/03/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDFB06/JIBAR SPOT										0.00	0	0
Total For RDFB06/JIBAR										0.00	0	0
RDFB0 On 30/09/2019 Spot Bond				102.22794		102.15946				0.00	0	0
Total RDFB07 SPOT										0.00	0	0
Total For RDFB07										0.00	0	0
RDFB0 On 30/09/2021 Spot Bond				101.95041		101.87823				0.00	0	0
Total RDFB08 SPOT										0.00	0	0
Total For RDFB08										0.00	0	0
RDFB0 On 02/12/2021 Spot Bond				100.34979		100.27706				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				99.88046		101.93472				0.00	0	0
Total RDFB10 SPOT										0.00	0	0
Total For RDFB10										0.00	0	0
RDFB1 On 27/03/2022 Spot Bond				99.79386		101.89822				0.00	0	0
Total RDFB11 SPOT										0.00	0	0
Total For RDFB11										0.00	0	0
RDFB1 On 27/11/2022 Spot Bond				100.50456		100.43326				0.00	0	0
Total RDFB12 SPOT										0.00	0	0
Total For RDFB12										0.00	0	0
RDFC3 On 04/06/2018 Spot Bond				100.31474		100.24897				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RDFC38 SPOT										0.00	0	0
Total For RDFC38										0.00	0	0
RDFC3 On 27/07/2018 Spot Bond				101.14979		101.08340				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				99.91423		99.85016				0.00	2,000,000,000	500,000,000
Total RDFC40 SPOT										0.00	2,000,000,000	500,000,000
Total For RDFC40										0.00	2,000,000,000	500,000,000
RDFC4 On 05/10/2018 Spot Bond				101.62124		101.55579				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				100.70366		100.63132				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				100.67358		100.59924				0.00	0	0
Total REB02 SPOT										0.00	0	0
Total For REB02										0.00	0	0
REBC0 On 17/05/2018 Spot Bond				100.67053		100.60530				0.00	0	0
Total REBC06 SPOT										0.00	0	0
Total For REBC06										0.00	0	0
REBC7 On 31/05/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total REBC7U SPOT										0.00	0	0
Total For REBC7U										0.00	0	0
RED20 On 05/07/2018 Spot Bond				102.33385		102.23898				0.00	0	0
Total RED201 SPOT										0.00	0	0
Total For RED201										0.00	0	0
RED20:On 05/04/2019 Spot Bond				102.46478		102.36447				0.00	0	0
Total RED202 SPOT										0.00	0	0
Total For RED202										0.00	0	0
RED20:On 05/04/2019 Spot Bond				102.97857		102.85690				0.00	0	0
Total RED203 SPOT										0.00	0	0
Total For RED203										0.00	0	0
RED20:On 05/01/2020 Spot Bond				102.43388		102.33482				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RED204 SPOT										0.00	0	0
Total For RED204										0.00	0	0
RED204 On 05/07/2020 Spot Bond				102.99324		102.88135				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				100.00014		99.90993				0.00	0	0
Total RED301 SPOT										0.00	0	0
Total For RED301										0.00	0	0
RED40 On 26/11/2019 Spot Bond				100.62781		100.52542				0.00	0	0
Total RED401 SPOT										0.00	0	0
Total For RED401										0.00	0	0
RED50 On 05/12/2022 Spot Bond				100.46420		100.36618				0.00	0	0
Total RED501 SPOT										0.00	0	0
Total For RED501										0.00	0	0
RES011 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
RES021 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
RES031 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
RES041 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
RES18 On 05/02/2018 Spot Bond				101.01154		100.93941				0.00	0	0
Total RES18 SPOT										0.00	0	0
Total For RES18										0.00	0	0
RES30 On 07/03/2021 Spot Bond				100.26891		100.19718				0.00	0	0
Total RES30 SPOT										0.00	0	0
Total For RES30										0.00	0	0
RES34 On 25/08/2019 Spot Bond				101.26553		101.19650				0.00	0	0
Total RES34 SPOT										0.00	0	0
Total For RES34										0.00	0	0
RES35 On 25/08/2021 Spot Bond				100.52612		100.45277				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RES35 SPOT										0.00	0	0
Total For RES35										0.00	0	0
RES36 On 21/10/2019 Spot Bond				102.16530		102.09595				0.00	2,400,000,000	600,000,000
Total RES36 SPOT										0.00	2,400,000,000	600,000,000
Total For RES36										0.00	2,400,000,000	600,000,000
RES38 On 01/08/2020 Spot Bond				101.14507		101.07210				0.00	0	0
Total RES38 SPOT										0.00	0	0
Total For RES38										0.00	0	0
RES39I On 03/05/2018 Spot Bond			100.00000	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				101.57940		101.50751				0.00	0	0
Total RES40 SPOT										0.00	0	0
Total For RES40										0.00	0	0
RES41 On 30/11/2022 Spot Bond				100.43273		100.36150				0.00	0	17,100,000,000
Total RES41 SPOT										0.00	0	17,100,000,000
Total For RES41										0.00	0	17,100,000,000
RMBI0€ 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
RW21 On 21/04/2021 Spot Bond			9.82500	101.96734	9.86500	101.77462				0.00	0	1,151,000,000
Total RW21 SPOT										0.00	0	1,151,000,000
Total For RW21										0.00	0	1,151,000,000
RW23 On 10/12/2023 Spot Bond			10.28000	96.82753	10.32500	96.55453				0.00	0	0
Total RW23 SPOT										0.00	0	0
Total For RW23										0.00	0	0
RW28 On 10/12/2028 Spot Bond			11.44500	92.82420	11.48500	92.50592				0.00	0	0
Total RW28 SPOT										0.00	0	0
Total For RW28										0.00	0	0
SBK12/ On 25/11/2020 Spot Bond			10.00000	103.10400	10.00000	103.02300				0.00	0	0
Total SBK12/R157 SPOT										0.00	0	0
Total For SBK12/R157										0.00	0	0
SBK16 On 15/03/2018 Spot Bond				100.14086		100.07250				0.00	0	57,800,000
Total SBK16 SPOT										0.00	0	57,800,000
Total For SBK16										0.00	0	57,800,000
SBK17 On 30/07/2019 Spot Bond				101.61827		101.54377				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBK17 SPOT										0.00	0	0
Total For SBK17										0.00	0	0
SBK18 On 24/10/2020 Spot Bond				103.05795		102.98459				0.00	0	238,400,000
Total SBK18 SPOT										0.00	0	238,400,000
Total For SBK18										0.00	0	238,400,000
SBK19 On 24/10/2019 Spot Bond				101.39453		101.31834				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				103.15351		103.07780				0.00	0	0
Total SBK20 SPOT										0.00	0	0
Total For SBK20										0.00	0	0
SBK21 On 28/01/2020 Spot Bond				102.14468		102.06201				0.00	0	0
Total SBK21 SPOT										0.00	0	0
Total For SBK21										0.00	0	0
SBK22 On 28/05/2020 Spot Bond				102.62238		102.54200				0.00	0	409,000,000
Total SBK22 SPOT										0.00	0	409,000,000
Total For SBK22										0.00	0	409,000,000
SBK23 On 28/05/2022 Spot Bond			11.40000	101.16911	11.44500	100.92196				0.00	0	2,050,000,000
Total SBK23 SPOT										0.00	0	2,050,000,000
Total For SBK23										0.00	0	2,050,000,000
SBK24 On 19/10/2020 Spot Bond				102.94653		102.86264				0.00	3,000,000	303,000,000
Total SBK24 SPOT										0.00	3,000,000	303,000,000
Total For SBK24										0.00	3,000,000	303,000,000
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				105.56896		105.48573				0.00	0	420,000,000
Total SBK25 SPOT										0.00	0	420,000,000
Total For SBK25										0.00	0	420,000,000
SBK26 On 25/04/2021 Spot Bond			11.40500	104.08233	11.44500	103.87648				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			8.61500	101.49307	8.62000	101.42155				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				100.33612		100.27390				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBS16 SPOT									0.00	0	0
Total For SBS16									0.00	0	0
SBS18 On 23/06/2021 Spot Bond				100.74803		100.77082			0.00	800,000,000	400,000,000
Total SBS18 SPOT									0.00	800,000,000	400,000,000
Total For SBS18									0.00	800,000,000	400,000,000
SBS19 On 23/06/2021 Spot Bond			9.18500	102.79553	9.22500	102.59977			0.00	0	0
Total SBS19 SPOT									0.00	0	0
Total For SBS19									0.00	0	0
SBS20 On 15/05/2026 Spot Bond			10.36000	99.18485	10.40000	98.88354			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				102.78824		102.71288			0.00	0	0
Total SBS21 SPOT									0.00	0	0
Total For SBS21									0.00	0	0
SBS24 On 24/05/2019 Spot Bond				101.49570		101.42971			0.00	0	0
Total SBS24 SPOT									0.00	0	0
Total For SBS24									0.00	0	0
SBS25 On 24/05/2019 Spot Bond			8.50500	101.06056	8.51000	100.98415			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			9.85000	104.54817	9.89500	104.26001			0.00	0	0
Total SBS27 SPOT									0.00	0	0
Total For SBS27									0.00	0	0
SBS29 On 12/06/2019 Spot Bond			8.60500	100.25640	8.61000	100.17994			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			10.53500	87.66660	10.57500	87.39108		37,293,900,000,000.00		3,540,000,000	885,000,000
Total SBS3 SPOT								17,293,900,000,000.00		3,540,000,000	885,000,000
Total For SBS3								17,293,900,000,000.00		3,540,000,000	885,000,000
SBS30 On 12/06/2019 Spot Bond				100.13237		100.00864			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			10.62500	95.21332	10.66500	94.90488			0.00	0	0
Total SBS31 SPOT									0.00	0	0
Total For SBS31									0.00	0	0
SBS33 On 19/09/2019 Spot Bond				99.97847		99.91382			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBS33 SPOT										0.00	0	0
Total For SBS33										0.00	0	0
SBS34 On 19/09/2024 Spot Bond			10.51500	100.50785	10.55500	100.23495				0.00	0	1,450,000,000
Total SBS34 SPOT										0.00	0	1,450,000,000
Total For SBS34										0.00	0	1,450,000,000
SBS35 On 29/01/2018 Spot Bond				101.17777		101.11421				0.00	0	0
Total SBS35 SPOT										0.00	0	0
Total For SBS35										0.00	0	0
SBS36 On 29/01/2020 Spot Bond				101.52450		101.45621				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			8.71000	101.67047	8.75000	101.52447				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			10.18500	98.03951	10.22500	97.76820				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			11.20000	93.97312	11.24000	93.64674				0.00	0	0
Total SBS39 SPOT										0.00	0	0
Total For SBS39										0.00	0	0
SBS4 On 16/11/2021 Spot Bond			9.43500	98.06647	9.47500	97.86520				0.00	0	580,000,000
Total SBS4 SPOT										0.00	0	580,000,000
Total For SBS4										0.00	0	580,000,000
SBS40 On 12/11/2020 Spot Bond				101.71558		101.64690				0.00	1,600,000,000	800,000,000
Total SBS40 SPOT										0.00	1,600,000,000	800,000,000
Total For SBS40										0.00	1,600,000,000	800,000,000
SBS41 On 12/11/2022 Spot Bond			9.75000	101.85313	9.79500	101.59966				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			10.27000	103.00668	10.31000	102.70560				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			10.61500	102.29147	10.65500	101.96050				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				101.04234		100.97460				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBS44 SPOT										0.00	0	0
Total For SBS44										0.00	0	0
SBS45 On 15/02/2021 Spot Bond				101.63699		101.56721				0.00	400,000,000	200,000,000
Total SBS45 SPOT										0.00	400,000,000	200,000,000
Total For SBS45										0.00	400,000,000	200,000,000
SBS46 On 15/02/2023 Spot Bond			9.78500	107.03024	9.83000	106.76391				0.00	0	0
Total SBS46 SPOT										0.00	0	0
Total For SBS46										0.00	0	0
SBS47 On 15/02/2023 Spot Bond				101.57631		101.50400				0.00	0	0
Total SBS47 SPOT										0.00	0	0
Total For SBS47										0.00	0	0
SBS48 On 31/01/2020 Spot Bond				100.91319		100.84367				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				101.10448		101.03344				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			9.70000	102.76052	9.74500	102.53188				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			10.26000	101.53191	10.30000	101.27302				0.00	0	0
Total SBS51 SPOT										0.00	0	0
Total For SBS51										0.00	0	0
SBS52 On 29/01/2030 Spot Bond				100.17478		100.09940				0.00	0	5,800,000,000
Total SBS52 SPOT										0.00	0	5,800,000,000
Total For SBS52										0.00	0	5,800,000,000
SBS53 On 03/05/2027 Spot Bond				101.80946		101.73520				0.00	2,142,000,000	1,071,000,000
Total SBS53 SPOT										0.00	2,142,000,000	1,071,000,000
Total For SBS53										0.00	2,142,000,000	1,071,000,000
SBS54 On 12/06/2020 Spot Bond				100.13635		100.01063				0.00	0	0
Total SBS54 SPOT										0.00	0	0
Total For SBS54										0.00	0	0
SBS55 On 12/06/2022 Spot Bond				100.50506		100.37731				0.00	0	2,000,000,000
Total SBS55 SPOT										0.00	0	2,000,000,000
Total For SBS55										0.00	0	2,000,000,000
SBS56 On 12/06/2022 Spot Bond			9.63000	97.71468	9.67500	97.48054				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBS56 SPOT									0.00	0	0
Total For SBS56									0.00	0	0
SBS57 On 12/06/2024 Spot Bond				100.33427		100.20538			0.00	0	0
Total SBS57 SPOT									0.00	0	0
Total For SBS57									0.00	0	0
SBS58 On 12/06/2027 Spot Bond				99.48417		99.35319			0.00	360,000,000	180,000,000
Total SBS58 SPOT									0.00	360,000,000	180,000,000
Total For SBS58									0.00	360,000,000	180,000,000
SBS59 On 09/10/2020 Spot Bond				101.56786		101.50026			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			3.63000	277.02203	3.63000	276.81054		217,800,000,000.00		60,000,000	30,000,000
Total SBSI11 SPOT								217,800,000,000.00		60,000,000	30,000,000
Total For SBSI11								217,800,000,000.00		60,000,000	30,000,000
SBSI14 On 07/12/2033 Spot Bond			4.36000	191.09991	4.36000	190.94276		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				102.77308		102.66950		0.00		3,000,000	3,000,000
Total SBT101 SPOT								0.00		3,000,000	3,000,000
Total For SBT101								0.00		3,000,000	3,000,000
SBT102 On 30/09/2022 Spot Bond				103.01213		102.90995		0.00		0	580,000,000
Total SBT102 SPOT								0.00		0	580,000,000
Total For SBT102								0.00		0	580,000,000
SF2A2L On 11/02/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00		0	0
Total SF2A2U SPOT								0.00		0	0
Total For SF2A2U								0.00		0	0
SF2BU On 11/02/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00		0	0
Total SF2BU SPOT								0.00		0	0
Total For SF2BU								0.00		0	0
SF2CU On 11/02/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00		0	0
Total SF2CU SPOT								0.00		0	0
Total For SF2CU								0.00		0	0
SF2DU On 11/02/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00		0	0
Total SF2DU SPOT								0.00		0	0
Total For SF2DU								0.00		0	0
SGI004 On 20/01/2021 Spot Bond				102.36578		102.26183		0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SGI004 SPOT										0.00	0	0
Total For SGI004										0.00	0	0
SGI005 On 10/07/2021 Spot Bond				102.36591		102.26196				0.00	0	0
Total SGI005 SPOT										0.00	0	0
Total For SGI005										0.00	0	0
SGI006 On 11/07/2022 Spot Bond				102.14690		102.05111				0.00	0	0
Total SGI006 SPOT										0.00	0	0
Total For SGI006										0.00	0	0
SHI02 On 01/10/2021 Spot Bond				82.63494		82.63494				0.00	0	0
Total SHI02 SPOT										0.00	0	0
Total For SHI02										0.00	0	0
SHS11L On 25/11/2020 Spot Bond			10.00000	103.10400	10.00000	103.02300				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				98.21784		98.13562				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				102.05346		101.98573				0.00	0	0
Total SHS23 SPOT										0.00	0	0
Total For SHS23										0.00	0	0
SHS24 On 29/06/2020 Spot Bond				102.18843		102.11648				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			10.20500	103.79456	10.24500	103.62288				0.00	0	0
Total SHS25 SPOT										0.00	0	0
Total For SHS25										0.00	0	0
SHS26 On 29/06/2020 Spot Bond				101.96532		101.89273				0.00	0	0
Total SHS26 SPOT										0.00	0	0
Total For SHS26										0.00	0	0
SHS28 On 15/04/2018 Spot Bond				100.86055		100.76839				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				96.10002		96.01004				0.00	0	0

Contract 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	0
Total For SHS30										0.00	0	0
SHS31 On 05/10/2022 Spot Bond				90.92398		90.83720				0.00	0	0
Total SHS31 SPOT										0.00	0	0
Total For SHS31										0.00	0	0
SHS32 On 10/07/2020 Spot Bond				101.67162		101.59845				0.00	0	0
Total SHS32 SPOT										0.00	0	0
Total For SHS32										0.00	0	0
SHS33 On 10/10/2022 Spot Bond				101.70913		101.63430				0.00	0	0
Total SHS33 SPOT										0.00	0	0
Total For SHS33										0.00	0	0
SHS34 On 03/11/2022 Spot Bond				89.68117		89.59456				0.00	0	0
Total SHS34 SPOT										0.00	0	0
Total For SHS34										0.00	0	0
SLI3 On 15/08/2018 Spot Bond			8.75000	102.90340	8.75500	102.82840				0.00	0	0
Total SLI3 SPOT										0.00	0	0
Total For SLI3										0.00	0	0
SLI4 On 15/08/2021 Spot Bond				101.14447		101.06890				0.00	0	0
Total SLI4 SPOT										0.00	0	0
Total For SLI4										0.00	0	0
SLRA1 On 15/08/2019 Spot Bond				100.79786		100.72558				0.00	0	0
Total SLRA1 SPOT										0.00	0	0
Total For SLRA1										0.00	0	0
SLRA2 On 15/08/2021 Spot Bond				100.81993		100.74561				0.00	0	0
Total SLRA2 SPOT										0.00	0	0
Total For SLRA2										0.00	0	0
SLRA3 On 15/11/2020 Spot Bond				100.30203		100.23196				0.00	0	0
Total SLRA3 SPOT										0.00	0	0
Total For SLRA3										0.00	0	0
SLRA4 On 15/11/2022 Spot Bond				100.31037		100.23828				0.00	0	0
Total SLRA4 SPOT										0.00	0	0
Total For SLRA4										0.00	0	0
SLRB1 On 15/08/2019 Spot Bond				100.83353		100.75798				0.00	0	0
Total SLRB1 SPOT										0.00	0	0
Total For SLRB1										0.00	0	0
SLRB2 On 15/08/2021 Spot Bond				100.84218		100.76582				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SLRB2 SPOT										0.00	0	0
Total For SLRB2										0.00	0	0
SLRB3 On 15/11/2020 Spot Bond				100.32683		100.25070				0.00	0	0
Total SLRB3 SPOT										0.00	0	0
Total For SLRB3										0.00	0	0
SLRB4 On 15/11/2022 Spot Bond				100.32859		100.25206				0.00	0	0
Total SLRB4 SPOT										0.00	0	0
Total For SLRB4										0.00	0	0
SLRC1 On 15/08/2019 Spot Bond				100.90568		100.82353				0.00	0	0
Total SLRC1 SPOT										0.00	0	0
Total For SLRC1										0.00	0	0
SLRC2 On 15/08/2021 Spot Bond				100.92399		100.84013				0.00	0	0
Total SLRC2 SPOT										0.00	0	0
Total For SLRC2										0.00	0	0
SLRC3 On 15/11/2020 Spot Bond				100.34106		100.26146				0.00	0	0
Total SLRC3 SPOT										0.00	0	0
Total For SLRC3										0.00	0	0
SLRC4 On 15/11/2022 Spot Bond				100.34847		100.26710				0.00	0	0
Total SLRC4 SPOT										0.00	0	0
Total For SLRC4										0.00	0	0
SNT02 On 12/04/2021 Spot Bond				101.74359		101.66467				0.00	0	0
Total SNT02 SPOT										0.00	0	0
Total For SNT02										0.00	0	0
SNT03 On 12/04/2023 Spot Bond			11.15000	104.56662	11.19500	104.29335				0.00	0	1,550,000,000
Total SNT03 SPOT										0.00	0	1,550,000,000
Total For SNT03										0.00	0	1,550,000,000
SNT04 On 27/06/2022 Spot Bond				100.25673		102.44578				0.00	0	0
Total SNT04 SPOT										0.00	0	0
Total For SNT04										0.00	0	0
SPDA10 On 21/08/2021 Spot Bond				101.40031		101.32902				0.00	0	0
Total SPDA10 SPOT										0.00	0	0
Total For SPDA10										0.00	0	0
SPDA11 On 21/08/2020 Spot Bond				100.63697		100.56671				0.00	0	0
Total SPDA11 SPOT										0.00	0	0
Total For SPDA11										0.00	0	0
SPDA12 On 21/08/2022 Spot Bond				100.64925		100.57760				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SPDA12 SPOT										0.00	0	0
Total For SPDA12										0.00	0	0
SPDA6 On 21/08/2019 Spot Bond				100.63341		100.56355				0.00	0	0
Total SPDA6 SPOT										0.00	0	0
Total For SPDA6										0.00	0	0
SPDA7 On 21/08/2019 Spot Bond				100.84319		100.77318				0.00	0	0
Total SPDA7 SPOT										0.00	0	0
Total For SPDA7										0.00	0	0
SPDA8 On 21/08/2021 Spot Bond				100.64165		100.57010				0.00	0	0
Total SPDA8 SPOT										0.00	0	0
Total For SPDA8										0.00	0	0
SPDA9 On 21/08/2019 Spot Bond				100.64653		100.57520				0.00	0	0
Total SPDA9 SPOT										0.00	0	0
Total For SPDA9										0.00	0	0
SPG00: On 09/09/2019 Spot Bond				100.18155		100.10553				0.00	0	0
Total SPG002 SPOT										0.00	0	0
Total For SPG002										0.00	0	0
SPG00: On 31/10/2019 Spot Bond				101.22835		101.15168				0.00	0	0
Total SPG003 SPOT										0.00	0	0
Total For SPG003										0.00	0	0
SSA05 On 16/04/2018 Spot Bond				101.58163		101.51398				0.00	0	0
Total SSA05 SPOT										0.00	0	0
Total For SSA05										0.00	0	0
SSA06 On 16/04/2020 Spot Bond			10.00500	97.42220	10.04500	97.26438				0.00	0	500,000,000
Total SSA06 SPOT										0.00	0	500,000,000
Total For SSA06										0.00	0	500,000,000
SSN00: On 31/03/2021 Spot Bond			9.87500	92.86072	9.91500	92.68280				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			9.87500	92.86072	9.91500	92.68280				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			4.10500	117.24888	4.10500	117.15528				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			10.72000	98.66507	10.76000	98.35535				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN017 SPOT										0.00	0	0
Total For SSN017										0.00	0	0
SSN02 On 28/02/2031 Spot Bond			11.61500	71.30400	11.65500	71.03219				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				101.35046		101.27812				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				101.45215		101.38316				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				99.78809		99.71693				0.00	0	0
Total SSN027 SPOT										0.00	0	0
Total For SSN027										0.00	0	0
SSN02 On 07/12/2023 Spot Bond				100.31306		100.22923				0.00	0	0
Total SSN029 SPOT										0.00	0	0
Total For SSN029										0.00	0	0
SSN03 On 17/03/2020 Spot Bond				100.00000		99.92505				0.00	0	0
Total SSN033 SPOT										0.00	0	0
Total For SSN033										0.00	0	0
SSN03 On 02/06/2020 Spot Bond				100.35548		100.28154				0.00	0	0
Total SSN034 SPOT										0.00	0	0
Total For SSN034										0.00	0	0
SSN03 On 17/11/2020 Spot Bond				100.77134		100.69692				0.00	0	0
Total SSN035 SPOT										0.00	0	0
Total For SSN035										0.00	0	0
SSN03 On 01/06/2021 Spot Bond				100.45434		100.37604				0.00	0	0
Total SSN037 SPOT										0.00	0	0
Total For SSN037										0.00	0	0
SSN03 On 26/01/2021 Spot Bond			9.55000	103.74423	9.55000	103.66535				0.00	0	0
Total SSN038 SPOT										0.00	0	0
Total For SSN038										0.00	0	0
SSN04 On 13/10/2023 Spot Bond				101.60171		101.52899				0.00	0	0
Total SSN040 SPOT										0.00	0	0
Total For SSN040										0.00	0	0
SSN04 On 13/10/2023 Spot Bond			10.00000	100.86036	10.04500	100.58534				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN041 SPOT										0.00	0	0
Total For SSN041										0.00	0	0
SSN041: On 03/12/2018 Spot Bond				95.52460		95.52460				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			4.32000	97.68669	4.35000	97.17016				0.00	0	0
Total SSN043 SPOT										0.00	0	0
Total For SSN043										0.00	0	0
SSN043: On 09/02/2027 Spot Bond				100.96910		100.89452				0.00	0	0
Total SSN044 SPOT										0.00	0	0
Total For SSN044										0.00	0	0
SSN044: On 14/02/2018 Spot Bond				100.74414		100.67842				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				101.23861		101.16006				0.00	0	0
Total SSN046 SPOT										0.00	0	0
Total For SSN046										0.00	0	0
SSN046: On 05/04/2027 Spot Bond				101.67420		101.60098				0.00	0	0
Total SSN047 SPOT										0.00	0	0
Total For SSN047										0.00	0	0
SSN047: On 21/06/2018 Spot Bond				104.05123		103.98371				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				104.50432		104.32635				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			3.63000	276.90124	3.63000	276.66391				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				101.79576		101.73085				0.00	0	0
Total SSN051 SPOT										0.00	0	0
Total For SSN051										0.00	0	0
SSN051: On 26/10/2020 Spot Bond				101.19954		101.13157				0.00	0	0
Total SSN052 SPOT										0.00	0	0
Total For SSN052										0.00	0	0
SSN052: On 26/10/2020 Spot Bond			8.35700	101.26514	8.39700	101.09678				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SSN053 SPOT									0.00	0	0
Total For SSN053									0.00	0	0
SSN05 On 26/10/2022 Spot Bond				101.28585		101.21293			0.00	0	3,300,000,000
Total SSN054 SPOT									0.00	0	3,300,000,000
Total For SSN054									0.00	0	3,300,000,000
SSN05 On 03/11/2022 Spot Bond				101.08884		101.01625			0.00	0	0
Total SSN055 SPOT									0.00	0	0
Total For SSN055									0.00	0	0
SSN05 On 13/12/2027 Spot Bond				101.19151	100.00000	100.00000			0.00	12,500,000,000	12,500,000,000
Total SSN056 SPOT									0.00	12,500,000,000	12,500,000,000
Total For SSN056									0.00	12,500,000,000	12,500,000,000
SZ25 On 30/09/2025 Spot Bond			10.17000	95.73723	10.21000	95.45604			0.00	0	0
Total SZ25 SPOT									0.00	0	0
Total For SZ25									0.00	0	0
T12A10 On 21/08/2019 Spot Bond				100.62976		100.56031			0.00	0	0
Total T12A10 SPOT									0.00	0	0
Total For T12A10									0.00	0	0
T12A11 On 21/08/2019 Spot Bond				101.11752		101.04732			0.00	0	0
Total T12A11 SPOT									0.00	0	0
Total For T12A11									0.00	0	0
T12A12 On 21/08/2019 Spot Bond			9.71500	101.85868	9.75500	101.71947			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				101.03420		100.96772			0.00	0	0
Total T13A10 SPOT									0.00	0	0
Total For T13A10									0.00	0	0
T13A11 On 21/08/2020 Spot Bond				100.65025		100.57774			0.00	0	0
Total T13A11 SPOT									0.00	0	0
Total For T13A11									0.00	0	0
T13A12 On 21/08/2020 Spot Bond			9.61500	105.22867	9.65500	105.05425			0.00	0	0
Total T13A12 SPOT									0.00	0	0
Total For T13A12									0.00	0	0
T13A13 On 21/08/2018 Spot Bond				100.59860		100.53188			0.00	0	0
Total T13A13 SPOT									0.00	0	0
Total For T13A13									0.00	0	0
T13A14 On 21/08/2018 Spot Bond				100.74730		100.68009			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total T13A14 SPOT										0.00	0	0
Total For T13A14										0.00	0	0
T13A15 On 21/08/2020 Spot Bond				100.64882		100.57646				0.00	0	0
Total T13A15 SPOT										0.00	0	0
Total For T13A15										0.00	0	0
T13A16 On 21/08/2020 Spot Bond			9.71500	104.67933	9.75500	104.50497				0.00	0	0
Total T13A16 SPOT										0.00	0	0
Total For T13A16										0.00	0	0
T13A18 On 21/08/2018 Spot Bond				100.64435		100.57327				0.00	0	0
Total T13A18 SPOT										0.00	0	0
Total For T13A18										0.00	0	0
T13A19 On 21/08/2020 Spot Bond				100.39338		100.31956				0.00	0	0
Total T13A19 SPOT										0.00	0	0
Total For T13A19										0.00	0	0
T13A20 On 21/08/2020 Spot Bond			9.66500	103.29655	9.70500	103.12429				0.00	0	0
Total T13A20 SPOT										0.00	0	0
Total For T13A20										0.00	0	0
T14A10 On 21/11/2019 Spot Bond				100.64064		100.56996				0.00	0	0
Total T14A10 SPOT										0.00	0	0
Total For T14A10										0.00	0	0
T14A11 On 21/11/2021 Spot Bond				100.65501		100.58271				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	100.66954	9.15000	100.59492				0.00	0	0
Total T14A12 SPOT										0.00	0	0
Total For T14A12										0.00	0	0
T15OM On 21/11/2018 Spot Bond				100.25378		100.18943				0.00	0	0
Total T15OM1 SPOT										0.00	0	0
Total For T15OM1										0.00	0	0
TFS117 On 02/09/2018 Spot Bond				100.56259		100.49820				0.00	0	0
Total TFS117 SPOT										0.00	0	0
Total For TFS117										0.00	0	0
TFS123 On 20/03/2019 Spot Bond				99.72311		99.65852				0.00	0	0
Total TFS123 SPOT										0.00	0	0
Total For TFS123										0.00	0	0
TFS135 On 06/07/2018 Spot Bond				101.96448		101.90008				0.00	0	0

Contract 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				101.70460		101.63423				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				101.20505		101.13915				0.00	0	0
Total TFS139 SPOT										0.00	0	0
Total For TFS139										0.00	0	0
TFS141On 28/10/2019 Spot Bond				101.13506		101.06582				0.00	0	0
Total TFS141 SPOT										0.00	0	0
Total For TFS141										0.00	0	0
TFS142On 28/10/2021 Spot Bond				101.17488		101.10318				0.00	0	0
Total TFS142 SPOT										0.00	0	0
Total For TFS142										0.00	0	0
TFS144On 20/03/2020 Spot Bond				99.95726		99.89299				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				99.95572		99.88936				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				101.00952		100.94130				0.00	0	0
Total TFS146 SPOT										0.00	0	0
Total For TFS146										0.00	0	0
TFS147On 12/10/2020 Spot Bond				101.49100		101.42329				0.00	0	100,000,000
Total TFS147 SPOT										0.00	0	100,000,000
Total For TFS147										0.00	0	100,000,000
TFS14€ On 12/10/2022 Spot Bond				101.53114		101.46161				0.00	0	1,000,000,000
Total TFS148 SPOT										0.00	0	1,000,000,000
Total For TFS148										0.00	0	1,000,000,000
TFS14€ On 31/10/2021 Spot Bond				101.08733		101.01930				0.00	0	0
Total TFS149 SPOT										0.00	0	0
Total For TFS149										0.00	0	0
TFS15C On 16/11/2018 Spot Bond				100.67147		100.60641				0.00	0	0
Total TFS150 SPOT										0.00	0	0
Total For TFS150										0.00	0	0
TFS151On 30/11/2020 Spot Bond				100.41216		100.34539				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TFS151 SPOT										0.00	0	0
Total For TFS151										0.00	0	0
TH10A1 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
TH11A2 On 18/07/2018 Spot Bond				101.43941		101.36871				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	103.61646	8.73000	103.54431				0.00	0	0
Total TH11A3 SPOT										0.00	0	0
Total For TH11A3										0.00	0	0
TH11A5 On 18/07/2018 Spot Bond				101.66551		101.59858				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			9.11500	102.88700	9.12000	102.80945				0.00	0	0
Total TH11A6 SPOT										0.00	0	0
Total For TH11A6										0.00	0	0
TH11A8 On 18/07/2018 Spot Bond				101.53614		101.46741				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				101.65423		101.58174				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				101.49584		101.42232				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				101.48920		101.41602				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				101.66006		101.57834				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				101.65342		101.57204				0.00	0	0
Total TH11C2 SPOT										0.00	0	0
Total For TH11C2										0.00	0	0
TH11C3 On 18/07/2018 Spot Bond				101.59538		101.51690				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11D1 On 18/07/2018 Spot Bond				102.17676		102.06918				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				102.18337		102.07546				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				102.15029		102.04404				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				100.62247		100.55383				0.00	0	0
Total TH12A1 SPOT										0.00	0	0
Total For TH12A1										0.00	0	0
TH12A2 On 21/08/2019 Spot Bond				100.64070		100.57002				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			9.66500	102.19090	9.70500	102.05168				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A4 On 21/08/2019 Spot Bond				100.62976		100.56031				0.00	0	0
Total TH12A4 SPOT										0.00	0	0
Total For TH12A4										0.00	0	0
TH12A5 On 21/08/2019 Spot Bond				100.65527		100.58297				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			9.57500	101.16988	9.61500	101.03244				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A7 On 21/08/2019 Spot Bond				100.62612		100.55707				0.00	0	0
Total TH12A7 SPOT										0.00	0	0
Total For TH12A7										0.00	0	0
TH12A8 On 21/08/2019 Spot Bond				100.65527		100.58297				0.00	0	0
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
TH12A9 On 21/08/2019 Spot Bond			9.68500	100.58284	9.72500	100.44528				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12B On 21/08/2019 Spot Bond				100.68805		100.61208				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B On 21/08/2019 Spot Bond				100.68805		100.61208				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B On 21/08/2019 Spot Bond				100.68805		100.61208				0.00	0	0
Total TH12B3 SPOT										0.00	0	0
Total For TH12B3										0.00	0	0
TH12B On 21/08/2019 Spot Bond				100.68805		100.61208				0.00	0	0
Total TH12B4 SPOT										0.00	0	0
Total For TH12B4										0.00	0	0
TH12C On 21/08/2019 Spot Bond				101.97053		101.89356				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C On 21/08/2019 Spot Bond				101.97053		101.89356				0.00	0	0
Total TH12C2 SPOT										0.00	0	0
Total For TH12C2										0.00	0	0
TH12C On 21/08/2019 Spot Bond				100.74626		100.66379				0.00	0	0
Total TH12C3 SPOT										0.00	0	0
Total For TH12C3										0.00	0	0
TH12C On 21/08/2019 Spot Bond				100.74553		100.66314				0.00	0	0
Total TH12C4 SPOT										0.00	0	0
Total For TH12C4										0.00	0	0
TH12D On 21/08/2019 Spot Bond				100.98194		100.87309				0.00	0	0
Total TH12D1 SPOT										0.00	0	0
Total For TH12D1										0.00	0	0
TH12D On 21/08/2019 Spot Bond				100.96719		100.87309				0.00	2,000,000,000	6,100,000,000
Total TH12D2 SPOT										0.00	2,000,000,000	6,100,000,000
Total For TH12D2										0.00	2,000,000,000	6,100,000,000
TH12D On 21/08/2019 Spot Bond				101.07050		100.96204				0.00	0	0
Total TH12D3 SPOT										0.00	0	0
Total For TH12D3										0.00	0	0
TH12D On 21/08/2019 Spot Bond				100.97760		100.86924				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH12D4 SPOT										0.00	0	0
Total For TH12D4										0.00	0	0
TH13A7 On 21/08/2018 Spot Bond				100.61299		100.54541				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				100.62904		100.55967				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				101.00792		100.93655				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			9.81500	101.84735	9.85500	101.67600				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				100.61372		100.54606				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				100.88966		100.82328				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				100.12114		100.04702				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			9.70500	102.91478	9.74500	102.74276				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				100.78126		100.71495				0.00	0	0
Total TH13A9 SPOT										0.00	0	0
Total For TH13A9										0.00	0	0
TH13B0 On 21/08/2020 Spot Bond				100.68793		100.61197				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				100.68866		100.61262				0.00	0	0
Total TH13B2 SPOT										0.00	0	0
Total For TH13B2										0.00	0	0
TH13B3 On 21/08/2020 Spot Bond				100.68819		100.61141				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH13B3 SPOT										0.00	0	0
Total For TH13B3										0.00	0	0
TH13B3 On 21/08/2020 Spot Bond				100.67389		100.59871				0.00	0	0
Total TH13B4 SPOT										0.00	0	0
Total For TH13B4										0.00	0	0
TH13B4 On 21/08/2020 Spot Bond				100.68575		100.61003				0.00	0	0
Total TH13B5 SPOT										0.00	0	0
Total For TH13B5										0.00	0	0
TH13B5 On 21/08/2020 Spot Bond				100.73883		100.65718				0.00	0	0
Total TH13C1 SPOT										0.00	0	0
Total For TH13C1										0.00	0	0
TH13C1 On 21/08/2020 Spot Bond				100.74464		100.66234				0.00	0	0
Total TH13C2 SPOT										0.00	0	0
Total For TH13C2										0.00	0	0
TH13C2 On 21/08/2020 Spot Bond				100.72392		100.64312				0.00	0	0
Total TH13C3 SPOT										0.00	0	0
Total For TH13C3										0.00	0	0
TH13C3 On 21/08/2020 Spot Bond				100.73819		100.65578				0.00	0	0
Total TH13C4 SPOT										0.00	0	0
Total For TH13C4										0.00	0	0
TH13C4 On 21/08/2020 Spot Bond				100.77878		100.69265				0.00	0	0
Total TH13C5 SPOT										0.00	0	0
Total For TH13C5										0.00	0	0
TH13C5 On 21/08/2020 Spot Bond				100.97796		100.86952				0.00	0	0
Total TH13D1 SPOT										0.00	0	0
Total For TH13D1										0.00	0	0
TH13D1 On 21/08/2020 Spot Bond				100.97796		100.86952				0.00	0	0
Total TH13D2 SPOT										0.00	0	0
Total For TH13D2										0.00	0	0
TH13D2 On 21/08/2020 Spot Bond				100.97228		100.86347				0.00	0	0
Total TH13D3 SPOT										0.00	0	0
Total For TH13D3										0.00	0	0
TH13D3 On 21/08/2020 Spot Bond				100.96170		100.85409				0.00	0	0
Total TH13D4 SPOT										0.00	0	0
Total For TH13D4										0.00	0	0
TH13D4 On 21/08/2020 Spot Bond				100.99241		100.88235				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH13D5 SPOT										0.00	0	0
Total For TH13D5										0.00	0	0
TH14A2 On 21/11/2019 Spot Bond				100.90725		100.83719				0.00	0	0
Total TH14A2 SPOT										0.00	0	0
Total For TH14A2										0.00	0	0
TH14A3 On 21/11/2021 Spot Bond				100.66519		100.59175				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			9.84500	101.54544	9.88500	101.33609				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				100.58229		100.51813				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				101.16768		101.09905				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				100.65938		100.58659				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			9.79500	99.26141	9.83500	99.05593				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				100.59114		100.52600				0.00	0	0
Total TH14A9 SPOT										0.00	0	0
Total For TH14A9										0.00	0	0
TH14B0 On 21/11/2021 Spot Bond				100.70951		100.63111				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				100.68772		100.61176				0.00	0	0
Total TH14B2 SPOT										0.00	0	0
Total For TH14B2										0.00	0	0
TH14B3 On 21/11/2021 Spot Bond				100.67900		100.60402				0.00	0	0
Total TH14B3 SPOT										0.00	0	0
Total For TH14B3										0.00	0	0
TH14C0 On 21/11/2021 Spot Bond				100.74580		100.66333				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH14C1 SPOT										0.00	0	0
Total For TH14C1										0.00	0	0
TH14C:On 21/11/2021 Spot Bond				100.73129		100.65045				0.00	0	0
Total TH14C2 SPOT										0.00	0	0
Total For TH14C2										0.00	0	0
TH14C:On 21/11/2021 Spot Bond				100.72258		100.64271				0.00	0	0
Total TH14C3 SPOT										0.00	0	0
Total For TH14C3										0.00	0	0
TH14D:On 21/11/2021 Spot Bond				100.96289		100.85607				0.00	0	0
Total TH14D1 SPOT										0.00	0	0
Total For TH14D1										0.00	0	0
TH14D:On 21/11/2021 Spot Bond				100.94773		100.84261				0.00	0	0
Total TH14D2 SPOT										0.00	0	0
Total For TH14D2										0.00	0	0
TH14D:On 21/11/2021 Spot Bond				100.92678		100.82402				0.00	0	0
Total TH14D3 SPOT										0.00	0	0
Total For TH14D3										0.00	0	0
TH15A:On 21/11/2020 Spot Bond				100.27326		100.20365				0.00	0	0
Total TH15A1 SPOT										0.00	0	0
Total For TH15A1										0.00	0	0
TH15A:On 21/11/2022 Spot Bond				100.27943		100.20820				0.00	0	0
Total TH15A2 SPOT										0.00	0	0
Total For TH15A2										0.00	0	0
TH15A:On 21/11/2022 Spot Bond			9.82000	100.32007	9.82000	100.23267				0.00	0	0
Total TH15A3 SPOT										0.00	0	0
Total For TH15A3										0.00	0	0
TH15B:On 21/11/2022 Spot Bond				100.28608		100.21308				0.00	0	0
Total TH15B1 SPOT										0.00	0	0
Total For TH15B1										0.00	0	0
TH15C:On 21/11/2022 Spot Bond				100.30030		100.22350				0.00	0	0
Total TH15C1 SPOT										0.00	0	0
Total For TH15C1										0.00	0	0
TH15D:On 21/11/2022 Spot Bond				100.38841		100.28820				0.00	0	0
Total TH15D1 SPOT										0.00	0	0
Total For TH15D1										0.00	0	0
TH9A1:On 18/07/2019 Spot Bond				102.04149		101.97282				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH9A12 SPOT										0.00	0	0
Total For TH9A12										0.00	0	0
THE9B-On 18/07/2019 Spot Bond				101.55556		101.47907				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				103.50334		103.42492				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				102.23460		102.12413				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			9.41500	98.37152	9.45500	98.22629				0.00	0	700,000,000
Total TL20 SPOT										0.00	0	700,000,000
Total For TL20										0.00	0	700,000,000
TL20/R-On 22/02/2020 Spot Bond			100.00000	31.31811	100.00000	31.14019				0.00	0	0
TL20/R-On 25/11/2020 Spot Bond			10.00000	103.10400	10.00000	103.02300				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				100.33093		100.26168				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				100.31677		100.24546				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			9.79000	99.79247	9.83500	99.54949				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			10.32000	99.17858	10.36500	98.88676				0.00	0	0
Total TL25 SPOT										0.00	0	0
Total For TL25										0.00	0	0
TL26 On 25/11/2024 Spot Bond				100.59469		100.52049				0.00	0	0
Total TL26 SPOT										0.00	0	0
Total For TL26										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TLC02 On 22/03/2018 Spot Bond				99.91643		99.85348			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				101.82891		101.76584			0.00	0	0
Total TLC03 SPOT									0.00	0	0
Total For TLC03									0.00	0	0
TN20 On 17/09/2020 Spot Bond			9.61500	104.72986	9.65500	104.55224		153,840,000,000.00		16,000,000	47,560,000,000
Total TN20 SPOT								153,840,000,000.00		16,000,000	47,560,000,000
Total For TN20								153,840,000,000.00		16,000,000	47,560,000,000
TN20/R On 17/09/2020 Spot Bond			100.00000	22.55874	100.00000	22.40763		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	16.00358	100.00000	15.89640		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			10.16000	104.01260	10.20500	103.72797		310,896,000,000.00		30,600,000	16,765,300,000
Total TN23 SPOT								310,896,000,000.00		30,600,000	16,765,300,000
Total For TN23								310,896,000,000.00		30,600,000	16,765,300,000
TN23/R On 06/11/2023 Spot Bond			100.00000	12.62078	100.00000	12.53625		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			11.02000	95.35912	11.06000	95.08269		0.00		0	26,980,000,000
Total TN25 SPOT								0.00		0	26,980,000,000
Total For TN25								0.00		0	26,980,000,000
TN25/R On 19/08/2025 Spot Bond			100.00000	12.58277	100.00000	12.49986		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			11.12000	87.68762	11.16000	87.39423		311,360,000,000,000.00		28,000,000,000	15,010,000,000
Total TN27 SPOT								11,360,000,000,000.00		28,000,000,000	15,010,000,000
Total For TN27								11,360,000,000,000.00		28,000,000,000	15,010,000,000
TN27/R On 14/11/2027 Spot Bond			100.00000	9.63391	100.00000	9.56939		0.00		0	0
Total TN27/R186 SPOT								0.00		0	0
Total For TN27/R186								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN30 On 09/10/2030 Spot Bond			11.75500	93.77962	11.79000	93.47675			0.00	0	10,700,000,000
Total TN30 SPOT									0.00	0	10,700,000,000
Total For TN30									0.00	0	10,700,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	121.80204	8.00000	121.72333			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			12.18500	91.04625	12.22500	90.68123			0.00	0	6,300,000,000
Total TN40 SPOT									0.00	0	6,300,000,000
Total For TN40									0.00	0	6,300,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	102.03407	10.75000	101.94606			0.00	0	0
Total TN40/R214 SPOT									0.00	0	0
Total For TN40/R214									0.00	0	0
TNF18 On 22/08/2018 Spot Bond				100.68460		100.61694			0.00	0	652,200
Total TNF18 SPOT									0.00	0	652,200
Total For TNF18									0.00	0	652,200
TORQ1 On 15/08/2018 Spot Bond				100.91104		100.82839			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				102.16054		102.08736			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				101.04372		100.94887			0.00	0	0
Total TORQ6 SPOT									0.00	0	0
Total For TORQ6									0.00	0	0
TORQ7 On 15/08/2019 Spot Bond				100.78627		100.71505			0.00	0	0
Total TORQ7 SPOT									0.00	0	0
Total For TORQ7									0.00	0	0
TORQ8 On 15/08/2018 Spot Bond				100.80412		100.73126			0.00	0	0
Total TORQ8 SPOT									0.00	0	0
Total For TORQ8									0.00	0	0
TORQ9 On 15/08/2018 Spot Bond				100.83086		100.75556			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	103.10400	10.00000	103.02300			0.00	0	0
Total TPDA01/JIBAR SPOT									0.00	0	0
Total For TPDA01/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
TPDA0: On 05/04/2018 Spot Bond				101.81398		101.74857				0.00	0	0
Total TPDA03 SPOT										0.00	0	0
Total For TPDA03										0.00	0	0
TPDA0: On 10/04/2019 Spot Bond				101.75247		101.68496				0.00	0	0
Total TPDA05 SPOT										0.00	0	0
Total For TPDA05										0.00	0	0
TPDA0: On 30/11/2018 Spot Bond				100.79861		100.73240				0.00	0	0
Total TPDA06 SPOT										0.00	0	0
Total For TPDA06										0.00	0	0
TPDA0: On 30/11/2020 Spot Bond			9.80500	99.70972	9.84500	99.53055				0.00	0	0
Total TPDA08 SPOT										0.00	0	0
Total For TPDA08										0.00	0	0
TRA2A: On 14/12/2018 Spot Bond				100.08712		100.02180				0.00	0	0
Total TRA2A1 SPOT										0.00	0	0
Total For TRA2A1										0.00	0	0
TRA2A: On 14/12/2020 Spot Bond				100.09142		100.02279				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			9.96500	99.35703	10.00500	99.17648				0.00	0	0
Total TRA2A3 SPOT										0.00	0	0
Total For TRA2A3										0.00	0	0
TRA2A: On 14/12/2018 Spot Bond				100.08723		100.02182				0.00	0	0
Total TRA2A4 SPOT										0.00	0	0
Total For TRA2A4										0.00	0	0
TRA2A: On 14/12/2020 Spot Bond				100.09142		100.02279				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			9.76500	99.91357	9.80500	99.73346				0.00	0	0
Total TRA2A6 SPOT										0.00	0	0
Total For TRA2A6										0.00	0	0
TRA2B: On 14/12/2020 Spot Bond				100.07280		99.99888				0.00	0	0
Total TRA2B1 SPOT										0.00	0	0
Total For TRA2B1										0.00	0	0
TRA2B: On 14/12/2020 Spot Bond				100.10101		100.02514				0.00	0	0
Total TRA2B2 SPOT										0.00	0	0
Total For TRA2B2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TRA2C On 14/12/2020 Spot Bond				100.11218		100.02787			0.00	0	0
Total TRA2C1 SPOT									0.00	0	0
Total For TRA2C1									0.00	0	0
TRA2C: On 14/12/2020 Spot Bond				100.11643		100.02891			0.00	0	0
Total TRA2C2 SPOT									0.00	0	0
Total For TRA2C2									0.00	0	0
TRA2D On 14/12/2020 Spot Bond				100.14391		100.03562			0.00	0	0
Total TRA2D1 SPOT									0.00	0	0
Total For TRA2D1									0.00	0	0
TRA2D: On 14/12/2020 Spot Bond				100.14391		100.03562			0.00	0	0
Total TRA2D2 SPOT									0.00	0	0
Total For TRA2D2									0.00	0	0
TRA3A: On 14/11/2018 Spot Bond				100.85906		100.79436			0.00	0	0
Total TRA3A1 SPOT									0.00	0	0
Total For TRA3A1									0.00	0	0
TRA3A: On 14/11/2020 Spot Bond				100.93981		100.86897			0.00	0	0
Total TRA3A2 SPOT									0.00	0	0
Total For TRA3A2									0.00	0	0
TRA3A: On 14/11/2022 Spot Bond				100.96366		100.89101			0.00	0	0
Total TRA3A3 SPOT									0.00	0	0
Total For TRA3A3									0.00	0	0
TRA3B: On 14/11/2022 Spot Bond				101.11868		101.03425			0.00	0	0
Total TRA3B1 SPOT									0.00	0	0
Total For TRA3B1									0.00	0	0
TRAA2 On 14/06/2019 Spot Bond				100.10373		100.03638			0.00	0	0
Total TRAA2 SPOT									0.00	0	0
Total For TRAA2									0.00	0	0
TRAA4: On 14/06/2019 Spot Bond			100.00000	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				100.57511		100.50815			0.00	0	0
Total TRAB1 SPOT									0.00	0	0
Total For TRAB1									0.00	0	0
TRAB2: On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TRAB2U SPOT									0.00	0	0
Total For TRAB2U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TRAC1 On 14/06/2019 Spot Bond				100.09319		100.02335			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				102.03169		101.96040			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				102.15182		102.05589			0.00	0	0
Total TRAE1 SPOT									0.00	0	0
Total For TRAE1									0.00	0	0
TRAE2 On 14/06/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TRAE2U SPOT									0.00	0	0
Total For TRAE2U									0.00	0	0
TSE01L On 31/07/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TSE01U SPOT									0.00	0	0
Total For TSE01U									0.00	0	0
TSE03L On 31/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TSE03U SPOT									0.00	0	0
Total For TSE03U									0.00	0	0
TSP221 On 26/04/2018 Spot Bond				97.22254		97.15795			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				96.91678		96.85210			0.00	0	0
Total TSP222 SPOT									0.00	0	0
Total For TSP222									0.00	0	0
TSP224 On 24/05/2018 Spot Bond				96.62406		96.55955			0.00	0	0
Total TSP224 SPOT									0.00	0	0
Total For TSP224									0.00	0	0
TSP226 On 07/06/2018 Spot Bond				96.35437		96.29042			0.00	0	0
Total TSP226 SPOT									0.00	0	0
Total For TSP226									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TSP227 On 21/06/2018 Spot Bond				96.05790		95.99431				0.00	0	0
Total TSP227 SPOT										0.00	0	0
Total For TSP227										0.00	0	0
TTO01U On 28/08/2019 Spot Bond			100.00000	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				101.49408		101.40920				0.00	0	0
Total TUHF01 SPOT										0.00	0	0
Total For TUHF01										0.00	0	0
TWC25 On 10/01/2018 Spot Bond				101.43107		101.36974				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				101.35562		101.29400				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				101.29366		101.23205				0.00	0	0
Total TWC252 SPOT										0.00	0	0
Total For TWC252										0.00	0	0
TWC25 On 22/01/2018 Spot Bond				101.14992		101.08832				0.00	0	0
Total TWC253 SPOT										0.00	0	0
Total For TWC253										0.00	0	0
TWC25 On 29/01/2018 Spot Bond				101.14992		101.08832				0.00	4,280,000,000	1,070,000,000
Total TWC254 SPOT										0.00	4,280,000,000	1,070,000,000
Total For TWC254										0.00	4,280,000,000	1,070,000,000
TWC25 On 12/02/2018 Spot Bond				100.78395		100.72205				0.00	0	0
Total TWC255 SPOT										0.00	0	0
Total For TWC255										0.00	0	0
TWC25 On 16/02/2018 Spot Bond				100.70142		100.63953				0.00	0	0
Total TWC256 SPOT										0.00	0	0
Total For TWC256										0.00	0	0
TWC25 On 28/02/2018 Spot Bond				100.37356		100.31130				0.00	0	0
Total TWC258 SPOT										0.00	0	0
Total For TWC258										0.00	0	0
UG21 On 02/03/2021 Spot Bond			9.80500	105.54292	9.84500	105.34954				0.00	0	0
Total UG21 SPOT										0.00	0	0
Total For UG21										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
UG26 On 09/03/2026 Spot Bond			11.19000	103.72060	11.23000	103.41472			0.00	0	0
Total UG26 SPOT									0.00	0	0
Total For UG26									0.00	0	0
VCJA1U On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJA1U SPOT									0.00	0	0
Total For VCJA1U									0.00	0	0
VCJA2U 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
VCJA3U On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJA3U SPOT									0.00	0	0
Total For VCJA3U									0.00	0	0
VCJB1U 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
VCJB2U 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
VCJB3U On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJB3U SPOT									0.00	0	0
Total For VCJB3U									0.00	0	0
VCPA1U 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
VCPA2U 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
VCPA3U On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPA3U SPOT									0.00	0	0
Total For VCPA3U									0.00	0	0
VCPB1U 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
VCPB2U 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VCPB3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPB3U SPOT									0.00	0	0
Total For VCPB3U									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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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				102.19404		102.13014			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				99.76449		99.70076			0.00	0	0
Total VKC22 SPOT									0.00	0	0
Total For VKC22									0.00	0	0
VKE01L On 01/04/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VKE01U SPOT									0.00	0	0
Total For VKE01U									0.00	0	0
VKE05 On 28/03/2018 Spot Bond				99.88476		101.93197			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				101.18486		101.12031			0.00	0	0
Total VKE06 SPOT									0.00	0	0
Total For VKE06									0.00	0	0
VKE07 On 08/06/2020 Spot Bond				100.24119		100.17033			0.00	0	0
Total VKE07 SPOT									0.00	0	0
Total For VKE07									0.00	0	0
VKE08 On 29/03/2019 Spot Bond				102.23142		102.16192			0.00	0	0
Total VKE08 SPOT									0.00	0	0
Total For VKE08									0.00	0	0
VKE09 On 08/07/2020 Spot Bond				101.66172		101.59023			0.00	0	0
Total VKE09 SPOT									0.00	0	0
Total For VKE09									0.00	0	0
VKE10 On 08/07/2022 Spot Bond				101.69223		101.61941			0.00	0	0
Total VKE10 SPOT									0.00	0	0
Total For VKE10									0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
VR711L On 29/01/2018 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR711U SPOT									0.00	0	0
Total For VR711U									0.00	0	0
VRI712 On 11/12/2018 Spot Bond				100.14873		100.08534			0.00	0	0
Total VRI712 SPOT									0.00	0	0
Total For VRI712									0.00	0	0
WHL01 On 10/10/2020 Spot Bond				101.59408		101.52416			0.00	200,000,000	550,000,000
Total WHL01 SPOT									0.00	200,000,000	550,000,000
Total For WHL01									0.00	200,000,000	550,000,000
WHL01 On 27/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WHL01U SPOT									0.00	0	0
Total For WHL01U									0.00	0	0
WHL02 On 27/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WHL02U SPOT									0.00	0	0
Total For WHL02U									0.00	0	0
WRS2L On 25/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WRS2U SPOT									0.00	0	0
Total For WRS2U									0.00	0	0
WS05 On 01/08/2018 Spot Bond			3.17000	254.49034	3.20000	254.25980			0.00	0	0
Total WS05 SPOT									0.00	0	0
Total For WS05									0.00	0	0
WSP3 On 28/05/2019 Spot Bond			8.17500	101.59155	8.18000	101.51734			0.00	0	0
Total WSP3 SPOT									0.00	0	0
Total For WSP3									0.00	0	0
WSP4 On 28/05/2020 Spot Bond			8.70500	101.12514	8.74500	100.96674			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			9.05500	100.32780	9.09500	100.13798			0.00	0	0
Total WSP5 SPOT									0.00	0	0
Total For WSP5									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP5/I On 28/05/2021 Spot Bond			100.00000	14.98246	100.00000	14.88211			0.00	0	0
Total WSP5/R203 SPOT									0.00	0	0
Total For WSP5/R203									0.00	0	0
Z083 On 30/09/2019 Spot Bond			7.56000	87.61498	7.56500	87.55357			0.00	0	0
Total Z083 SPOT									0.00	0	0
Total For Z083									0.00	0	0
Total for SPOT									1.13e+017	581,663,079,167	490,825,066,673
Total for SPOT :									1.13e+017	581,663,079,167	490,825,066,673
Total Futures									1.13e+017	581,663,088,371	490,826,100,027
Total Options									0.00	0	87,661
Grand Total:									1.13e+017	581,663,088,371	490,826,187,688