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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 20/06/2017

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 03/08/2017 Bond Future			10.77644	78.16445	10.79780	78.03379			0.00	0	9,466
ES33 On 02/11/2017 Bond Future			10.86956	75.86667	10.89167	75.73342			0.00	0	0
ES33 On 01/02/2018 Bond Future			10.96513	77.34109	10.98790	77.20594			0.00	0	0
Total ES33 Future									0.00	0	9,466
ES33 On 03/08/2017 Bond Future	10.54	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 03/08/2017 Bond Future	10.54	Put			1,600.08000	1.60008	1,469,420		0.00	0	0
ES33 On 03/08/2017 Bond Future	10.55	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 03/08/2017 Bond Future	10.55	Put			1,537.07000	1.53707	1,406,410		0.00	0	0
ES33 On 03/08/2017 Bond Future	10.53	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 03/08/2017 Bond Future	10.53	Put			1,663.17000	1.66317	1,532,510		0.00	0	0
ES33 On 02/11/2017 Bond Future	10.68	Put			1,290.42000	1.29042	1,157,170		0.00	0	0
ES33 On 02/11/2017 Bond Future	10.66	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/11/2017 Bond Future	10.66	Put			1,414.06000	1.41406	1,280,810		0.00	0	0
ES33 On 02/11/2017 Bond Future	10.67	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/11/2017 Bond Future	10.67	Put			1,352.20000	1.35220	1,218,950		0.00	0	0
ES33 On 02/11/2017 Bond Future	10.68	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 01/02/2018 Bond Future	11.00	Call			71.68000	0.07168	206,830		0.00	0	0

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	11.00	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 01/02/2018 Bond Future	11.01	Call			130.83000	0.13083	265,980		0.00	0	0
ES33 On 01/02/2018 Bond Future	11.01	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 01/02/2018 Bond Future	10.99	Call			12.45000	0.01245	147,600		0.00	0	0
ES33 On 01/02/2018 Bond Future	10.99	Put			0.00000	0.00000	0,000		0.00	0	0
Total ES33 Option									0.00	0	0
Total For ES33									0.00	0	9,466
ES42 On 03/08/2017 Bond Future			10.94587	81.67042	10.97739	81.45146			0.00	0	7,957
ES42 On 02/11/2017 Bond Future			11.03695	78.96980	11.06958	78.74652			0.00	0	0
ES42 On 01/02/2018 Bond Future			11.12729	80.50448	11.16092	80.27763			0.00	0	0
Total ES42 Future									0.00	0	7,957
Total For ES42									0.00	0	7,957
I2025 On 03/08/2017 Bond Future			128.34733	128.34733	128.34017	128.34017			0.00	0	2,414
I2025 On 02/11/2017 Bond Future			130.83091	130.83091	130.82336	130.82336			0.00	0	0
I2025 On 01/02/2018 Bond Future			132.07434	132.07434	132.06870	132.06870			0.00	0	0
Total I2025 Future									0.00	0	2,414
I2025 On 03/08/2017 Bond Future	133.97	Call			0.00000	0.00000	0,000		0.00	0	0
I2025 On 03/08/2017 Bond Future	133.97	Put			5,629.83000	5.62983	5,622,670		0.00	0	0
I2025 On 03/08/2017 Bond Future	133.98	Call			0.00000	0.00000	0,000		0.00	0	0
I2025 On 03/08/2017 Bond Future	133.98	Put			5,639.83000	5.63983	5,632,670		0.00	0	0
I2025 On 03/08/2017 Bond Future	133.96	Call			0.00000	0.00000	0,000		0.00	0	0
I2025 On 03/08/2017 Bond Future	133.96	Put			5,619.83000	5.61983	5,612,670		0.00	0	0
I2025 On 02/11/2017 Bond Future	132.98	Put			2,156.64000	2.15664	2,149,090		0.00	0	0
I2025 On 02/11/2017 Bond Future	132.96	Call			0.00000	0.00000	0,000		0.00	0	0
I2025 On 02/11/2017 Bond Future	132.96	Put			2,136.64000	2.13664	2,129,090		0.00	0	0
I2025 On 02/11/2017 Bond Future	132.97	Call			0.00000	0.00000	0,000		0.00	0	0
I2025 On 02/11/2017 Bond Future	132.97	Put			2,146.64000	2.14664	2,139,090		0.00	0	0
I2025 On 02/11/2017 Bond Future	132.98	Call			0.00000	0.00000	0,000		0.00	0	0
I2025 On 01/02/2018 Bond Future	133.89	Call			0.00000	0.00000	0,000		0.00	0	0
I2025 On 01/02/2018 Bond Future	133.89	Put			1,821.30000	1.82130	1,815,660		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			1,831.30000	1.83130	1,825,660		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			1,811.30000	1.81130	1,805,660		0.00	0	0
Total I2025 Option									0.00	0	0
Total For I2025									0.00	0	2,414
I2029 On 01/02/2018 Bond Future			103.42743	103.42743	103.42314	103.42314			0.00	0	0
Total I2029 Future									0.00	0	0
Total For I2029									0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2033	On	03/08/2017	Bond Future			105.04448	105.04448	105.03866	105.03866			0.00	0	6,534
I2033	On	02/11/2017	Bond Future			106.00063	106.00063	105.99454	105.99454			0.00	0	0
I2033	On	01/02/2018	Bond Future			108.10348	108.10348	108.09904	108.09904			0.00	0	0
Total I2033 Future												0.00	0	6,534
I2033	On	03/08/2017	Bond Future	113.13	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/08/2017	Bond Future	113.13	Put			8,091.34000	8.09134	8,085,520		0.00	0	0
I2033	On	03/08/2017	Bond Future	113.14	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/08/2017	Bond Future	113.14	Put			8,101.34000	8.10134	8,095,520		0.00	0	0
I2033	On	03/08/2017	Bond Future	113.12	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/08/2017	Bond Future	113.12	Put			8,081.34000	8.08134	8,075,520		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.08	Put			4,085.46000	4.08546	4,079,370		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.09	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.09	Put			4,095.46000	4.09546	4,089,370		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.07	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.07	Put			4,075.46000	4.07546	4,069,370		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.08	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.66	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.66	Put			1,560.96000	1.56096	1,556,520		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			1,540.96000	1.54096	1,536,520		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.65	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.65	Put			1,550.96000	1.55096	1,546,520		0.00	0	0
Total I2033 Option												0.00	0	0
Total For I2033												0.00	0	6,534
I2038	On	03/08/2017	Bond Future			130.58237	130.58237	130.57535	130.57535			0.00	0	22,539
I2038	On	02/11/2017	Bond Future			133.10913	133.10913	133.10188	133.10188			0.00	0	0
I2038	On	01/02/2018	Bond Future			134.22879	134.22879	134.22343	134.22343			0.00	0	0
Total I2038 Future												0.00	0	22,539
I2038	On	03/08/2017	Bond Future	141.18	Put			10,604.65000	10.60465	10,597,630		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.16	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.16	Put			10,584.65000	10.58465	10,577,630		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.17	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.17	Put			10,594.65000	10.59465	10,587,630		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.18	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.80	Put			3,698.12000	3.69812	3,690,870		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.81	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.81	Put			3,708.12000	3.70812	3,700,870		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.82	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.82	Put			3,718.12000	3.71812	3,710,870		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.80	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
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			2,706.57000	2.70657	2,701,210		0.00	0	0
I2038	On	01/02/2018	Bond Future	136.94	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	01/02/2018	Bond Future	136.94	Put			2,716.57000	2.71657	2,711,210		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			2,726.57000	2.72657	2,721,210		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												0.00	0	22,539
I2046	On	03/08/2017	Bond Future			127.98216	127.98216	127.97515	127.97515			0.00	0	23,790
I2046	On	02/11/2017	Bond Future			128.87542	128.87542	128.86810	128.86810			0.00	0	0
I2046	On	01/02/2018	Bond Future			131.43199	131.43199	131.42672	131.42672			0.00	0	0
Total I2046 Future												0.00	0	23,790
I2046	On	03/08/2017	Bond Future	141.17	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/08/2017	Bond Future	141.17	Put			13,194.85000	13.19485	13,187,840		0.00	0	0
I2046	On	03/08/2017	Bond Future	141.18	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/08/2017	Bond Future	141.18	Put			13,204.85000	13.20485	13,197,840		0.00	0	0
I2046	On	03/08/2017	Bond Future	141.19	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/08/2017	Bond Future	141.19	Put			13,214.85000	13.21485	13,207,840		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.31	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.31	Put			7,441.90000	7.44190	7,434,580		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.32	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.32	Put			7,451.90000	7.45190	7,444,580		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.30	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.30	Put			7,431.90000	7.43190	7,424,580		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			1,483.28000	1.48328	1,478,010		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			1,493.28000	1.49328	1,488,010		0.00	0	0
I2046	On	01/02/2018	Bond Future	132.90	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	01/02/2018	Bond Future	132.90	Put			1,473.28000	1.47328	1,468,010		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												0.00	0	23,790
I2050	On	03/08/2017	Bond Future			136.00261	136.00261	135.99552	135.99552			0.00	0	26,059
I2050	On	02/11/2017	Bond Future			138.63435	138.63435	138.62690	138.62690			0.00	0	0
I2050	On	01/02/2018	Bond Future			139.69297	139.69297	139.68732	139.68732			0.00	0	0
Total I2050 Future												0.00	0	26,059
I2050	On	03/08/2017	Bond Future	149.23	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/08/2017	Bond Future	149.23	Put			13,234.48000	13.23448	13,227,390		0.00	0	0
I2050	On	03/08/2017	Bond Future	149.24	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/08/2017	Bond Future	149.24	Put			13,244.48000	13.24448	13,237,390		0.00	0	0

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	03/08/2017	Bond Future	149.22	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/08/2017	Bond Future	149.22	Put			13,224.48000	13.22448	13,217,390		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.66	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.66	Put			6,033.10000	6.03310	6,025,650		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.67	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.67	Put			6,043.10000	6.04310	6,035,650		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.65	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.65	Put			6,023.10000	6.02310	6,015,650		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.24	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.24	Put			552.68000	0.55268	547,030		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.25	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.25	Put			562.68000	0.56268	557,030		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			542.68000	0.54268	537,030		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												0.00	0	26,059
R186	On	03/08/2017	Bond Future			8.54781	113.76883	8.56860	113.62599		7.01	1,294,234,210.08	11,376	124,224
R186	On	02/11/2017	Bond Future			8.58017	115.94334	8.60186	115.79757		7.25	0.00	0	4
R186	On	01/02/2018	Bond Future			8.61001	112.89393	8.63247	112.74634		7.30	0.00	0	0
Total R186 Future												1,294,234,210.08	11,376	124,228
R186	On	03/08/2017	Bond Future	9.50	Call			6,178.01000	6.17801	6,317,110	7.61	0.00	0	0
R186	On	03/08/2017	Bond Future	9.50	Put			19.89000	0.01989	16,150	7.61	0.00	0	6,500
R186	On	03/08/2017	Bond Future	9.35	Call			5,242.20000	5.24220	5,377,580	7.52	0.00	0	0
R186	On	03/08/2017	Bond Future	9.35	Put			44.74000	0.04474	37,280	7.52	0.00	0	750
R186	On	03/08/2017	Bond Future	8.92	Call			2,705.15000	2.70515	2,811,760	7.26	0.00	0	0
R186	On	03/08/2017	Bond Future	8.65	Call			1,427.56000	1.42756	1,500,020	7.10	0.00	0	0
R186	On	03/08/2017	Bond Future	8.65	Put			870.62000	0.87062	800,240	7.10	0.00	0	2,500
R186	On	03/08/2017	Bond Future	9.00	Call			3,145.05000	3.14505	3,259,570	7.31	0.00	0	0
R186	On	03/08/2017	Bond Future	9.00	Put			234.94000	0.23494	206,620	7.31	0.00	0	0
R186	On	03/08/2017	Bond Future	8.90	Put			354.19000	0.35419	315,800	7.25	0.00	0	0
R186	On	03/08/2017	Bond Future	8.91	Call			2,651.77000	2.65177	2,757,310	7.26	0.00	0	0
R186	On	03/08/2017	Bond Future	8.91	Put			340.39000	0.34039	303,090	7.26	0.00	0	0
R186	On	03/08/2017	Bond Future	8.85	Call			2,339.99000	2.33999	2,438,720	7.22	0.00	0	0
R186	On	03/08/2017	Bond Future	8.85	Put			430.20000	0.43020	386,090	7.22	0.00	0	750
R186	On	03/08/2017	Bond Future	8.92	Put			327.03000	0.32703	290,800	7.26	0.00	0	0
R186	On	03/08/2017	Bond Future	8.93	Call			2,758.91000	2.75891	2,866,580	7.27	0.00	0	0
R186	On	03/08/2017	Bond Future	8.93	Put			314.10000	0.31410	278,930	7.27	0.00	0	0
R186	On	03/08/2017	Bond Future	8.75	Call			1,857.07000	1.85707	1,943,200	7.16	0.00	0	0
R186	On	03/08/2017	Bond Future	8.75	Put			620.95000	0.62095	564,240	7.16	0.00	0	3,654
R186	On	03/08/2017	Bond Future	8.90	Call			2,598.78000	2.59878	2,703,230	7.25	0.00	0	0

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	02/11/2017	Bond Future	8.88	Put			1,292.62000	1.29262	1,234,680	7.46	0.00	0	0
R186	On	02/11/2017	Bond Future	8.89	Call			3,182.59000	3.18259	3,271,120	7.47	0.00	0	0
R186	On	02/11/2017	Bond Future	8.89	Put			1,269.75000	1.26975	1,212,510	7.47	0.00	0	0
R186	On	02/11/2017	Bond Future	8.90	Call			3,225.91000	3.22591	3,315,120	7.47	0.00	0	0
R186	On	02/11/2017	Bond Future	8.90	Put			1,247.47000	1.24747	1,190,910	7.47	0.00	0	0
R186	On	02/11/2017	Bond Future	8.88	Call			3,139.81000	3.13981	3,227,640	7.46	0.00	0	0
R186	On	01/02/2018	Bond Future	8.96	Put			1,730.89000	1.73089	1,672,280	7.57	0.00	0	0
R186	On	01/02/2018	Bond Future	8.97	Call			3,895.22000	3.89522	3,984,730	7.57	0.00	0	0
R186	On	01/02/2018	Bond Future	8.97	Put			1,707.96000	1.70796	1,649,880	7.57	0.00	0	0
R186	On	01/02/2018	Bond Future	8.98	Call			3,936.79000	3.93679	4,026,830	7.58	0.00	0	0
R186	On	01/02/2018	Bond Future	8.98	Put			1,685.59000	1.68559	1,628,040	7.58	0.00	0	0
R186	On	01/02/2018	Bond Future	8.96	Call			3,854.17000	3.85417	3,943,150	7.57	0.00	0	0
Total R186 Option												0.00	0	14,154
Total For R186												1,294,234,210.08	11,376	138,382
R197	On	03/08/2017	Bond Future			296.41049	296.41049	296.39446	296.39446			0.00	0	2,350
R197	On	02/11/2017	Bond Future			302.14610	302.14610	302.12926	302.12926			0.00	0	0
R197	On	01/02/2018	Bond Future			301.08690	301.08690	301.07446	301.07446			0.00	0	0
Total R197 Future												0.00	0	2,350
R197	On	03/08/2017	Bond Future	308.06	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/08/2017	Bond Future	308.06	Put			11,665.54000	11.66554	11,649,510		0.00	0	0
R197	On	03/08/2017	Bond Future	308.07	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/08/2017	Bond Future	308.07	Put			11,675.54000	11.67554	11,659,510		0.00	0	0
R197	On	03/08/2017	Bond Future	308.05	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/08/2017	Bond Future	308.05	Put			11,655.54000	11.65554	11,639,510		0.00	0	0
R197	On	02/11/2017	Bond Future	305.16	Put			3,030.74000	3.03074	3,013,900		0.00	0	0
R197	On	02/11/2017	Bond Future	305.17	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	02/11/2017	Bond Future	305.17	Put			3,040.74000	3.04074	3,023,900		0.00	0	0
R197	On	02/11/2017	Bond Future	305.15	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	02/11/2017	Bond Future	305.15	Put			3,020.74000	3.02074	3,003,900		0.00	0	0
R197	On	02/11/2017	Bond Future	305.16	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	01/02/2018	Bond Future	301.68	Put			605.54000	0.60554	593,100		0.00	0	0
R197	On	01/02/2018	Bond Future	301.66	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	01/02/2018	Bond Future	301.66	Put			585.54000	0.58554	573,100		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			595.54000	0.59554	583,100		0.00	0	0
R197	On	01/02/2018	Bond Future	301.68	Call			0.00000	0.00000	0,000		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												0.00	0	2,350
R202	On	03/08/2017	Bond Future			241.58824	241.58824	241.57507	241.57507			0.00	0	30,557
R202	On	02/11/2017	Bond Future			246.26308	246.26308	246.24932	246.24932			0.00	0	0

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	01/02/2018	Bond Future			247.40193	247.40193	247.39213	247.39213			0.00	0	0
Total R202 Future												0.00	0	30,557
R202	On	03/08/2017	Bond Future	258.37	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	03/08/2017	Bond Future	258.37	Put			16,794.93000	16.79493	16,781,760		0.00	0	0
R202	On	03/08/2017	Bond Future	258.35	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	03/08/2017	Bond Future	258.35	Put			16,774.93000	16.77493	16,761,760		0.00	0	0
R202	On	03/08/2017	Bond Future	258.36	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	03/08/2017	Bond Future	258.36	Put			16,784.93000	16.78493	16,771,760		0.00	0	0
R202	On	02/11/2017	Bond Future	253.90	Put			7,650.68000	7.65068	7,636,920		0.00	0	0
R202	On	02/11/2017	Bond Future	253.91	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	02/11/2017	Bond Future	253.91	Put			7,660.68000	7.66068	7,646,920		0.00	0	0
R202	On	02/11/2017	Bond Future	253.89	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	02/11/2017	Bond Future	253.89	Put			7,640.68000	7.64068	7,626,920		0.00	0	0
R202	On	02/11/2017	Bond Future	253.90	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	01/02/2018	Bond Future	249.07	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	01/02/2018	Bond Future	249.07	Put			1,677.87000	1.67787	1,668,070		0.00	0	0
R202	On	01/02/2018	Bond Future	249.08	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	01/02/2018	Bond Future	249.08	Put			1,687.87000	1.68787	1,678,070		0.00	0	0
R202	On	01/02/2018	Bond Future	249.06	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	01/02/2018	Bond Future	249.06	Put			1,667.87000	1.66787	1,658,070		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												0.00	0	30,557
R2023	On	03/08/2017	Bond Future			7.98322	102.35100	8.00911	102.23729		4.64	0.00	0	38,317
R2023	On	02/11/2017	Bond Future			7.99910	100.37690	8.02651	100.26092		4.36	0.00	0	0
R2023	On	01/02/2018	Bond Future			8.01087	102.32771	8.03973	102.21038		4.37	0.00	0	0
Total R2023 Future												0.00	0	38,317
R2023	On	03/08/2017	Bond Future	8.59	Call			2,570.31000	2.57031	2,673,370	4.96	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.59	Put			60.85000	0.06085	50,200	4.96	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.60	Call			2,609.77000	2.60977	2,713,270	4.97	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.60	Put			57.80000	0.05780	47,590	4.97	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.58	Call			2,531.01000	2.53101	2,633,610	4.96	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.58	Put			64.09000	0.06409	52,980	4.96	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.57	Call			2,595.74000	2.59574	2,685,760	4.62	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.57	Put			330.20000	0.33020	304,240	4.62	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.58	Call			2,628.85000	2.62885	2,719,360	4.63	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.58	Put			322.22000	0.32222	296,750	4.63	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.56	Call			2,562.96000	2.56296	2,652,480	4.62	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.56	Put			338.52000	0.33852	312,060	4.62	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.32	Call			2,090.26000	2.09026	2,161,670	4.55	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.32	Put			959.59000	0.95959	913,670	4.55	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023	On	01/02/2018	Bond Future	8.33	Call			2,116.18000	2.11618	2,188,080	4.56	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.33	Put			945.46000	0.94546	900,030	4.56	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.31	Call			2,064.79000	2.06479	2,135,720	4.55	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.31	Put			974.19000	0.97419	927,790	4.55	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												0.00	0	38,317
R2030	On	03/08/2017	Bond Future			9.12546	91.88741	9.14638	91.74248			0.00	0	42,791
R2030	On	02/11/2017	Bond Future			9.16833	93.64374	9.18997	93.49593			0.00	0	0
R2030	On	01/02/2018	Bond Future			9.20989	91.45855	9.23216	91.30867			0.00	0	0
Total R2030 Future												0.00	0	42,791
R2030	On	03/08/2017	Bond Future	9.34	Call			1,326.58000	1.32658	1,471,510		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.34	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.35	Call			1,394.37000	1.39437	1,539,300		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.35	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.33	Call			1,258.71000	1.25871	1,403,640		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.33	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.34	Call			1,015.85000	1.01585	1,163,660		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.34	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.35	Call			1,083.01000	1.08301	1,230,820		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.35	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.36	Call			1,150.09000	1.15009	1,297,900		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.36	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.39	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.37	Call			920.19000	0.92019	1,070,070		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.37	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.38	Call			986.45000	0.98645	1,136,330		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.38	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.39	Call			1,052.65000	1.05265	1,202,530		0.00	0	0
Total R2030 Option												0.00	0	0
Total For R2030												0.00	0	42,791
R2032	On	03/08/2017	Bond Future			9.32549	94.41364	9.34129	94.29657		10.00	0.00	0	26,589
R2032	On	02/11/2017	Bond Future			9.37425	92.06032	9.39058	91.94090		11.00	0.00	0	0
R2032	On	01/02/2018	Bond Future			9.42169	93.84940	9.43844	93.72849		10.52	0.00	0	0
Total R2032 Future												0.00	0	26,589
R2032	On	03/08/2017	Bond Future	9.44	Call			1,730.33000	1.73033	1,786,060	10.15	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.44	Put			1,003.76000	1.00376	942,420	10.15	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.45	Call			1,774.01000	1.77401	1,830,800	10.16	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.45	Put			974.30000	0.97430	914,020	10.16	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.43	Call			1,687.22000	1.68722	1,741,890	10.14	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.43	Put			1,033.88000	1.03388	971,480	10.14	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	02/11/2017	Bond Future	9.49	Call			2,871.23000	2.87123	2,929,380	11.18	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.49	Put			2,148.97000	2.14897	2,087,700	11.18	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.50	Call			2,911.38000	2.91138	2,970,090	11.19	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.50	Put			2,116.92000	2.11692	2,056,210	11.19	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.48	Call			2,831.14000	2.83114	2,888,740	11.18	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.48	Put			2,181.15000	2.18115	2,119,330	11.18	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.56	Call			3,611.07000	3.61107	3,672,310	10.76	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.56	Put			2,740.37000	2.74037	2,680,700	10.76	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.57	Call			3,650.99000	3.65099	3,712,660	10.77	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.57	Put			2,709.19000	2.70919	2,649,950	10.77	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.55	Call			3,571.36000	3.57136	3,632,160	10.75	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.55	Put			2,771.84000	2.77184	2,711,730	10.75	0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												0.00	0	26,589
R2035	On	03/08/2017	Bond Future			9.58741	97.87538	9.60833	97.70757			0.00	0	10,528
R2035	On	02/11/2017	Bond Future			9.64211	95.24520	9.66370	95.07410			0.00	0	0
R2035	On	01/02/2018	Bond Future			9.69685	97.09626	9.71903	96.92267			0.00	0	0
Total R2035 Future												0.00	0	10,528
R2035	On	03/08/2017	Bond Future	9.51	Put			792.76000	0.79276	624,950		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.52	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.52	Put			711.68000	0.71168	543,870		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.50	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.50	Put			873.95000	0.87395	706,140		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.51	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.59	Put			586.04000	0.58604	414,940		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.60	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.60	Put			506.20000	0.50620	335,100		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.61	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.61	Put			426.46000	0.42646	255,360		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.59	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.73	Call			85.68000	0.08568	259,270		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.73	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.74	Call			163.68000	0.16368	337,270		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.74	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.75	Call			241.58000	0.24158	415,170		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.75	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2035 Option												0.00	0	0
Total For R2035												0.00	0	10,528
R2037	On	03/08/2017	Bond Future			9.69469	89.80677	9.72075	89.59930		11.93	17,961,354.00	200	66,825
R2037	On	02/11/2017	Bond Future			9.74655	91.52328	9.77340	91.31179		12.68	0.00	0	233

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	01/02/2018	Bond Future			9.79785	89.04656	9.82543	88.83173		12.65	0.00	0	0
Total R2037 Future												17,961,354.00	200	67,058
R2037	On	03/08/2017	Bond Future	9.57	Put			2,197.04000	2.19704	2,054,850	11.99	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.58	Call			1,017.68000	1.01768	1,084,590	12.00	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.58	Put			2,147.23000	2.14723	2,006,670	12.00	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.56	Call			955.83000	0.95583	1,019,510	11.99	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.56	Put			2,247.69000	2.24769	2,103,900	11.99	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.57	Call			986.39000	0.98639	1,051,670	11.99	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.66	Call			2,437.29000	2.43729	2,526,520	12.82	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.66	Put			3,335.86000	3.33586	3,213,600	12.82	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.67	Call			2,474.15000	2.47415	2,564,310	12.83	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.67	Put			3,292.92000	3.29292	3,171,590	12.83	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.65	Call			2,400.72000	2.40072	2,489,030	12.81	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.65	Put			3,379.21000	3.37921	3,256,030	12.81	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.81	Call			3,553.39000	3.55339	3,657,080	12.93	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.81	Put			3,673.48000	3.67348	3,562,340	12.93	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.82	Call			3,593.25000	3.59325	3,697,680	12.94	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.82	Put			3,635.48000	3.63548	3,525,080	12.94	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.83	Call			3,633.05000	3.63305	3,738,210	12.94	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.83	Put			3,597.53000	3.59753	3,487,860	12.94	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												17,961,354.00	200	67,058
R204	On	03/08/2017	Bond Future			7.39905	101.80405	7.41503	101.78347		0.96	0.00	0	41,787
R204	On	02/11/2017	Bond Future			7.31439	103.74986	7.33421	103.72877		0.49	0.00	0	0
R204	On	01/02/2018	Bond Future			7.14885	101.72603	7.17346	101.70545		0.67	0.00	0	0
Total R204 Future												0.00	0	41,787
R204	On	03/08/2017	Bond Future	7.76	Call			462.72000	0.46272	480,390	1.02	0.00	0	0
R204	On	03/08/2017	Bond Future	7.76	Put			19.82000	0.01982	16,910	1.02	0.00	0	0
R204	On	03/08/2017	Bond Future	7.77	Call			474.17000	0.47417	492,000	1.02	0.00	0	0
R204	On	03/08/2017	Bond Future	7.77	Put			18.48000	0.01848	15,730	1.02	0.00	0	0
R204	On	03/08/2017	Bond Future	7.75	Call			451.26000	0.45126	468,770	1.02	0.00	0	0
R204	On	03/08/2017	Bond Future	7.75	Put			21.16000	0.02116	18,090	1.02	0.00	0	0
R204	On	02/11/2017	Bond Future	7.75	Call			456.84000	0.45684	475,770	0.54	0.00	0	0
R204	On	02/11/2017	Bond Future	7.75	Put			15.78000	0.01578	13,620	0.54	0.00	0	0
R204	On	02/11/2017	Bond Future	7.76	Call			466.50000	0.46650	485,540	0.54	0.00	0	0
R204	On	02/11/2017	Bond Future	7.76	Put			14.87000	0.01487	12,820	0.54	0.00	0	0
R204	On	02/11/2017	Bond Future	7.74	Call			447.32000	0.44732	466,140	0.54	0.00	0	0
R204	On	02/11/2017	Bond Future	7.74	Put			16.84000	0.01684	14,570	0.54	0.00	0	0
R204	On	01/02/2018	Bond Future	7.26	Call			252.73000	0.25273	263,830	0.67	0.00	0	0
R204	On	01/02/2018	Bond Future	7.26	Put			180.40000	0.18040	170,920	0.67	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	01/02/2018	Bond Future	7.27	Call			257.68000	0.25768	268,910	0.67	0.00	0	0
R204	On	01/02/2018	Bond Future	7.27	Put			177.00000	0.17700	167,650	0.67	0.00	0	0
R204	On	01/02/2018	Bond Future	7.25	Call			247.82000	0.24782	258,800	0.67	0.00	0	0
R204	On	01/02/2018	Bond Future	7.25	Put			183.85000	0.18385	174,250	0.67	0.00	0	0
Total R204 Option												0.00	0	0
Total For R204												0.00	0	41,787
R2040	On	03/08/2017	Bond Future			9.73943	93.49449	9.77056	93.22859		12.56	0.00	0	13,856
R2040	On	02/11/2017	Bond Future			9.79088	95.28147	9.82294	95.01043		13.37	0.00	0	0
R2040	On	01/02/2018	Bond Future			9.84178	92.62749	9.87471	92.35205		13.33	0.00	0	0
Total R2040 Future												0.00	0	13,856
R2040	On	03/08/2017	Bond Future	9.61	Put			2,448.75000	2.44875	2,268,780	12.66	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.62	Call			1,096.95000	1.09695	1,184,920	12.67	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.62	Put			2,394.54000	2.39454	2,216,610	12.67	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.63	Call			1,130.74000	1.13074	1,220,770	12.68	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.63	Put			2,341.23000	2.34123	2,165,360	12.68	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.61	Call			1,063.94000	1.06394	1,149,870	12.66	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.65	Put			3,898.03000	3.89803	3,737,010	13.31	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.66	Call			2,457.44000	2.45744	2,568,630	13.32	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.66	Put			3,848.47000	3.84847	3,688,620	13.32	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.67	Call			2,494.45000	2.49445	2,606,810	13.33	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.67	Put			3,799.14000	3.79914	3,640,460	13.33	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.65	Call			2,420.53000	2.42053	2,530,550	13.31	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.88	Call			3,927.27000	3.92727	4,064,230	13.45	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.88	Put			3,883.15000	3.88315	3,744,670	13.45	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.89	Call			3,970.06000	3.97006	4,107,960	13.46	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.89	Put			3,842.63000	3.84263	3,705,090	13.46	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.87	Call			3,884.69000	3.88469	4,020,720	13.44	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.87	Put			3,924.01000	3.92401	3,784,600	13.44	0.00	0	0
Total R2040 Option												0.00	0	0
Total For R2040												0.00	0	13,856
R2044	On	03/08/2017	Bond Future			9.80416	90.28651	9.83020	90.06313		13.19	0.00	0	23,670
R2044	On	02/11/2017	Bond Future			9.85525	92.01217	9.88205	91.78449		14.07	0.00	0	200
R2044	On	01/02/2018	Bond Future			9.90582	89.41978	9.93332	89.18850		14.03	0.00	0	0
Total R2044 Future												0.00	0	23,870
R2044	On	03/08/2017	Bond Future	9.62	Put			2,743.22000	2.74322	2,580,530	13.11	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.63	Call			942.21000	0.94221	1,004,520	13.12	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.63	Put			2,684.30000	2.68430	2,523,230	13.12	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.64	Call			972.45000	0.97245	1,036,390	13.12	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.64	Put			2,626.16000	2.62616	2,466,720	13.12	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.62	Call			912.61000	0.91261	973,300	13.11	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	02/11/2017	Bond Future	9.67	Call			2,334.23000	2.33423	2,420,990	14.03	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.67	Put			4,163.06000	4.16306	4,022,140	14.03	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.68	Call			2,370.13000	2.37013	2,457,860	14.03	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.68	Put			4,111.29000	4.11129	3,971,340	14.03	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.66	Call			2,298.87000	2.29887	2,384,670	14.02	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.66	Put			4,215.51000	4.21551	4,073,630	14.02	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.89	Put			4,165.80000	4.16580	4,044,230	14.17	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.90	Call			3,842.79000	3.84279	3,953,280	14.17	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.90	Put			4,123.14000	4.12314	4,002,350	14.17	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.91	Call			3,885.06000	3.88506	3,996,330	14.18	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.91	Put			4,081.12000	4.08112	3,961,110	14.18	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.89	Call			3,801.01000	3.80101	3,910,720	14.17	0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												0.00	0	23,870
R2048	On	03/08/2017	Bond Future			9.74589	94.15573	9.77690	93.88131		13.12	0.00	0	78,556
R2048	On	02/11/2017	Bond Future			9.79732	91.51788	9.82925	91.23811		14.63	0.00	0	226
R2048	On	01/02/2018	Bond Future			9.84866	93.29649	9.88144	93.01215		13.92	0.00	0	0
Total R2048 Future												0.00	0	78,782
R2048	On	03/08/2017	Bond Future	9.57	Call			955.07000	0.95507	1,034,160	13.01	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.57	Put			2,814.37000	2.81437	2,619,040	13.01	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.58	Call			985.91000	0.98591	1,067,030	13.02	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.58	Put			2,753.79000	2.75379	2,560,490	13.02	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.56	Call			924.87000	0.92487	1,001,960	13.01	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.56	Put			2,875.75000	2.87575	2,678,420	13.01	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.65	Call			2,530.34000	2.53034	2,643,580	14.57	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.65	Put			4,121.18000	4.12118	3,954,650	14.57	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.66	Call			2,568.38000	2.56838	2,682,820	14.58	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.66	Put			4,069.16000	4.06916	3,903,830	14.58	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.64	Call			2,492.62000	2.49262	2,604,660	14.56	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.64	Put			4,173.68000	4.17368	4,005,950	14.56	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.90	Call			4,188.77000	4.18877	4,331,480	14.06	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.90	Put			4,028.49000	4.02849	3,886,860	14.06	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.91	Call			4,233.24000	4.23324	4,376,900	14.07	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.91	Put			3,986.82000	3.98682	3,846,140	14.07	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.89	Call			4,144.51000	4.14451	4,286,270	14.05	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.89	Put			4,070.53000	4.07053	3,927,950	14.05	0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												0.00	0	78,782
R207	On	03/08/2017	Bond Future			7.47217	99.97897	7.49851	99.92148		1.75	0.00	0	45,774
R207	On	02/11/2017	Bond Future			7.43144	101.88991	7.46106	101.83121		1.35	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	01/02/2018	Bond Future			7.36570	100.22806	7.39890	100.16914		1.49	0.00	0	0
Total R207 Future												0.00	0	45,774
R207	On	03/08/2017	Bond Future	8.40	Call			1,942.91000	1.94291	2,000,280	1.91	0.00	0	0
R207	On	03/08/2017	Bond Future	8.40	Put			0.33000	0.00033	0,210	1.91	0.00	0	0
R207	On	03/08/2017	Bond Future	8.41	Call			1,964.16000	1.96416	2,021,540	1.91	0.00	0	0
R207	On	03/08/2017	Bond Future	8.41	Put			0.30000	0.00030	0,190	1.91	0.00	0	0
R207	On	03/08/2017	Bond Future	8.39	Call			1,921.66000	1.92166	1,979,030	1.91	0.00	0	0
R207	On	03/08/2017	Bond Future	8.39	Put			0.36000	0.00036	0,240	1.91	0.00	0	0
R207	On	03/08/2017	Bond Future	8.19	Put			2.42000	0.00242	1,700	1.87	0.00	0	0
R207	On	03/08/2017	Bond Future	8.19	Call			1,496.78000	1.49678	1,553,550	1.87	0.00	0	51
R207	On	02/11/2017	Bond Future	8.03	Call			1,167.44000	1.16744	1,219,500	1.48	0.00	0	0
R207	On	02/11/2017	Bond Future	8.03	Put			48.35000	0.04835	41,710	1.48	0.00	0	0
R207	On	02/11/2017	Bond Future	8.04	Call			1,184.96000	1.18496	1,237,250	1.48	0.00	0	0
R207	On	02/11/2017	Bond Future	8.04	Put			46.34000	0.04634	39,930	1.48	0.00	0	0
R207	On	02/11/2017	Bond Future	8.05	Call			1,202.65000	1.20265	1,255,160	1.48	0.00	0	0
R207	On	02/11/2017	Bond Future	8.05	Put			44.51000	0.04451	38,320	1.48	0.00	0	0
R207	On	01/02/2018	Bond Future	7.60	Call			684.89000	0.68489	720,780	1.55	0.00	0	0
R207	On	01/02/2018	Bond Future	7.60	Put			328.96000	0.32896	305,930	1.55	0.00	0	0
R207	On	01/02/2018	Bond Future	7.61	Call			696.35000	0.69635	732,560	1.55	0.00	0	0
R207	On	01/02/2018	Bond Future	7.61	Put			322.77000	0.32277	300,060	1.55	0.00	0	0
R207	On	01/02/2018	Bond Future	7.62	Call			707.61000	0.70761	744,140	1.55	0.00	0	0
R207	On	01/02/2018	Bond Future	7.62	Put			316.38000	0.31638	293,990	1.55	0.00	0	0
Total R207 Option												0.00	0	51
Total For R207												0.00	0	45,825
R208	On	03/08/2017	Bond Future			7.59328	99.74290	7.61403	99.67894		2.85	0.00	0	35,097
R208	On	02/11/2017	Bond Future			7.58085	98.24738	7.60336	98.18208		2.39	0.00	0	0
R208	On	01/02/2018	Bond Future			7.55704	100.15674	7.58121	100.09108		2.48	0.00	0	0
Total R208 Future												0.00	0	35,097
R208	On	03/08/2017	Bond Future	8.32	Call			2,154.16000	2.15416	2,216,370	3.05	0.00	0	0
R208	On	03/08/2017	Bond Future	8.32	Put			8.22000	0.00822	6,470	3.05	0.00	0	0
R208	On	03/08/2017	Bond Future	8.30	Call			2,095.42000	2.09542	2,157,400	3.04	0.00	0	0
R208	On	03/08/2017	Bond Future	8.30	Put			9.47000	0.00947	7,490	3.04	0.00	0	0
R208	On	03/08/2017	Bond Future	8.31	Call			2,124.78000	2.12478	2,186,870	3.05	0.00	0	0
R208	On	03/08/2017	Bond Future	8.31	Put			8.83000	0.00883	6,960	3.05	0.00	0	0
R208	On	02/11/2017	Bond Future	8.19	Put			98.94000	0.09894	89,650	2.53	0.00	0	0
R208	On	02/11/2017	Bond Future	8.20	Call			1,807.04000	1.80704	1,863,320	2.53	0.00	0	0
R208	On	02/11/2017	Bond Future	8.20	Put			95.47000	0.09547	86,450	2.53	0.00	0	0
R208	On	02/11/2017	Bond Future	8.18	Call			1,757.30000	1.75730	1,813,040	2.53	0.00	0	0
R208	On	02/11/2017	Bond Future	8.18	Put			102.51000	0.10251	92,950	2.53	0.00	0	0
R208	On	02/11/2017	Bond Future	8.19	Call			1,782.13000	1.78213	1,838,140	2.53	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
R208	On	01/02/2018	Bond Future	7.84	Call			1,198.79000	1.19879	1,239,580	2.55	0.00	0	0
R208	On	01/02/2018	Bond Future	7.84	Put			499.12000	0.49912	474,250	2.55	0.00	0	0
R208	On	01/02/2018	Bond Future	7.85	Call			1,216.47000	1.21647	1,257,580	2.55	0.00	0	0
R208	On	01/02/2018	Bond Future	7.85	Put			489.89000	0.48989	465,340	2.55	0.00	0	0
R208	On	01/02/2018	Bond Future	7.83	Call			1,180.94000	1.18094	1,221,400	2.55	0.00	0	0
R208	On	01/02/2018	Bond Future	7.83	Put			508.19000	0.50819	482,990	2.55	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												0.00	0	35,097
R209	On	03/08/2017	Bond Future			9.54481	73.75377	9.56564	73.61367		11.80	2,212,613.10	30	74,200
R209	On	02/11/2017	Bond Future			9.59238	72.01350	9.61382	71.87065		13.26	0.00	0	790
R209	On	01/02/2018	Bond Future			9.63868	73.41308	9.66064	73.26808		12.61	0.00	0	0
Total R209 Future												2,212,613.10	30	74,990
R209	On	03/08/2017	Bond Future	9.44	Call			862.34000	0.86234	906,130	11.98	0.00	0	0
R209	On	03/08/2017	Bond Future	9.44	Put			1,713.68000	1.71368	1,617,370	11.98	0.00	0	0
R209	On	03/08/2017	Bond Future	9.45	Call			889.77000	0.88977	934,700	11.98	0.00	0	0
R209	On	03/08/2017	Bond Future	9.45	Put			1,672.80000	1.67280	1,577,630	11.98	0.00	0	0
R209	On	03/08/2017	Bond Future	9.43	Call			835.45000	0.83545	878,120	11.97	0.00	0	0
R209	On	03/08/2017	Bond Future	9.43	Put			1,755.21000	1.75521	1,657,780	11.97	0.00	0	0
R209	On	02/11/2017	Bond Future	9.54	Call			2,095.68000	2.09568	2,156,720	13.30	0.00	0	0
R209	On	02/11/2017	Bond Future	9.54	Put			2,589.36000	2.58936	2,507,550	13.30	0.00	0	0
R209	On	02/11/2017	Bond Future	9.52	Call			2,032.70000	2.03270	2,092,440	13.28	0.00	0	0
R209	On	02/11/2017	Bond Future	9.52	Put			2,661.01000	2.66101	2,577,900	13.28	0.00	0	0
R209	On	02/11/2017	Bond Future	9.00	Put			5,061.05000	5.06105	4,947,110	12.96	0.00	0	0
R209	On	02/11/2017	Bond Future	9.00	Call			795.78000	0.79578	824,690	12.96	0.00	0	4,100
R209	On	02/11/2017	Bond Future	10.00	Call			3,815.58000	3.81558	3,905,340	13.71	0.00	0	0
R209	On	02/11/2017	Bond Future	10.00	Put			1,314.34000	1.31434	1,261,250	13.71	0.00	0	3,360
R209	On	02/11/2017	Bond Future	9.53	Call			2,063.97000	2.06397	2,124,360	13.29	0.00	0	0
R209	On	02/11/2017	Bond Future	9.53	Put			2,624.92000	2.62492	2,542,460	13.29	0.00	0	0
R209	On	02/11/2017	Bond Future	10.60	Call			6,597.90000	6.59790	6,715,910	14.17	0.00	0	0
R209	On	02/11/2017	Bond Future	10.60	Put			466.57000	0.46657	441,730	14.17	0.00	0	1,300
R209	On	02/11/2017	Bond Future	9.75	Call			2,819.84000	2.81984	2,894,410	13.48	0.00	0	0
R209	On	02/11/2017	Bond Future	9.75	Put			1,922.40000	1.92240	1,854,120	13.48	0.00	0	6,500
R209	On	02/11/2017	Bond Future	8.30	Put			9,735.68000	9.73568	9,598,700	12.66	0.00	0	0
R209	On	02/11/2017	Bond Future	8.30	Call			130.00000	0.13000	135,870	12.66	0.00	0	2,800
R209	On	01/02/2018	Bond Future	9.73	Call			3,176.24000	3.17624	3,249,300	12.81	0.00	0	0
R209	On	01/02/2018	Bond Future	9.73	Put			2,721.17000	2.72117	2,649,230	12.81	0.00	0	0
R209	On	01/02/2018	Bond Future	9.71	Call			3,106.61000	3.10661	3,178,650	12.80	0.00	0	0
R209	On	01/02/2018	Bond Future	9.71	Put			2,782.31000	2.78231	2,709,350	12.80	0.00	0	0
R209	On	01/02/2018	Bond Future	9.72	Call			3,141.33000	3.14133	3,213,880	12.80	0.00	0	0
R209	On	01/02/2018	Bond Future	9.72	Put			2,751.60000	2.75160	2,679,150	12.80	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R209 Option									0.00	0	18,060
Total For R209									2,212,613.10	30	93,050
R210 On 03/08/2017 Bond Future			186.50233	186.50233	186.49222	186.49222			0.00	0	1,675
R210 On 02/11/2017 Bond Future			187.71107	187.71107	187.70053	187.70053			0.00	0	0
R210 On 01/02/2018 Bond Future			191.43511	191.43511	191.42735	191.42735			0.00	0	0
Total R210 Future									0.00	0	1,675
R210 On 03/08/2017 Bond Future	196.29	Call			0.00000	0.00000	0,000		0.00	0	0
R210 On 03/08/2017 Bond Future	196.29	Put			9,797.78000	9.79778	9,787,670		0.00	0	0
R210 On 03/08/2017 Bond Future	196.30	Call			0.00000	0.00000	0,000		0.00	0	0
R210 On 03/08/2017 Bond Future	196.30	Put			9,807.78000	9.80778	9,797,670		0.00	0	0
R210 On 03/08/2017 Bond Future	196.28	Call			0.00000	0.00000	0,000		0.00	0	0
R210 On 03/08/2017 Bond Future	196.28	Put			9,787.78000	9.78778	9,777,670		0.00	0	0
R210 On 02/11/2017 Bond Future	192.07	Call			0.00000	0.00000	0,000		0.00	0	0
R210 On 02/11/2017 Bond Future	192.07	Put			4,369.47000	4.36947	4,358,930		0.00	0	0
R210 On 02/11/2017 Bond Future	192.08	Call			0.00000	0.00000	0,000		0.00	0	0
R210 On 02/11/2017 Bond Future	192.08	Put			4,379.47000	4.37947	4,368,930		0.00	0	0
R210 On 02/11/2017 Bond Future	192.09	Call			0.00000	0.00000	0,000		0.00	0	0
R210 On 02/11/2017 Bond Future	192.09	Put			4,389.47000	4.38947	4,378,930		0.00	0	0
R210 On 01/02/2018 Bond Future	192.37	Put			942.65000	0.94265	934,890		0.00	0	0
R210 On 01/02/2018 Bond Future	192.38	Call			0.00000	0.00000	0,000		0.00	0	0
R210 On 01/02/2018 Bond Future	192.38	Put			952.65000	0.95265	944,890		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			932.65000	0.93265	924,890		0.00	0	0
R210 On 01/02/2018 Bond Future	192.37	Call			0.00000	0.00000	0,000		0.00	0	0
Total R210 Option									0.00	0	0
Total For R210									0.00	0	1,675
R212 On 03/08/2017 Bond Future			148.75932	148.75932	148.75102	148.75102			0.00	0	4,858
R212 On 02/11/2017 Bond Future			151.63786	151.63786	151.62918	151.62918			0.00	0	0
R212 On 01/02/2018 Bond Future			152.58604	152.58604	152.57956	152.57956			0.00	0	0
Total R212 Future									0.00	0	4,858
R212 On 03/08/2017 Bond Future	153.35	Call			0.00000	0.00000	0,000		0.00	0	0
R212 On 03/08/2017 Bond Future	153.35	Put			4,598.98000	4.59898	4,590,680		0.00	0	0
R212 On 03/08/2017 Bond Future	153.36	Call			0.00000	0.00000	0,000		0.00	0	0
R212 On 03/08/2017 Bond Future	153.36	Put			4,608.98000	4.60898	4,600,680		0.00	0	0
R212 On 03/08/2017 Bond Future	153.34	Call			0.00000	0.00000	0,000		0.00	0	0
R212 On 03/08/2017 Bond Future	153.34	Put			4,588.98000	4.58898	4,580,680		0.00	0	0
R212 On 02/11/2017 Bond Future	152.41	Call			0.00000	0.00000	0,000		0.00	0	0
R212 On 02/11/2017 Bond Future	152.41	Put			780.82000	0.78082	772,140		0.00	0	0
R212 On 02/11/2017 Bond Future	152.42	Call			0.00000	0.00000	0,000		0.00	0	0
R212 On 02/11/2017 Bond Future	152.42	Put			790.82000	0.79082	782,140		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	02/11/2017	Bond Future	152.40	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	02/11/2017	Bond Future	152.40	Put			770.82000	0.77082	762,140		0.00	0	0
R212	On	01/02/2018	Bond Future	154.71	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	01/02/2018	Bond Future	154.71	Put			2,130.44000	2.13044	2,123,960		0.00	0	0
R212	On	01/02/2018	Bond Future	154.69	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	01/02/2018	Bond Future	154.69	Put			2,110.44000	2.11044	2,103,960		0.00	0	0
R212	On	01/02/2018	Bond Future	154.70	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	01/02/2018	Bond Future	154.70	Put			2,120.44000	2.12044	2,113,960		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												0.00	0	4,858
R213	On	03/08/2017	Bond Future			9.21821	86.07864	9.23395	85.97279		9.74	0.00	0	55,659
R213	On	02/11/2017	Bond Future			9.26459	84.17397	9.28086	84.06593		10.78	0.00	0	0
R213	On	01/02/2018	Bond Future			9.31058	85.80984	9.32727	85.70047		10.30	0.00	0	0
Total R213 Future												0.00	0	55,659
R213	On	03/08/2017	Bond Future	9.34	Call			1,586.81000	1.58681	1,638,100	10.00	0.00	0	0
R213	On	03/08/2017	Bond Future	9.34	Put			878.46000	0.87846	823,900	10.00	0.00	0	0
R213	On	03/08/2017	Bond Future	9.35	Call			1,626.93000	1.62693	1,679,200	10.01	0.00	0	0
R213	On	03/08/2017	Bond Future	9.35	Put			852.21000	0.85221	798,630	10.01	0.00	0	0
R213	On	03/08/2017	Bond Future	9.33	Call			1,547.21000	1.54721	1,597,540	9.99	0.00	0	0
R213	On	03/08/2017	Bond Future	9.33	Put			905.29000	0.90529	849,770	9.99	0.00	0	0
R213	On	02/11/2017	Bond Future	9.35	Call			2,451.92000	2.45192	2,503,190	10.86	0.00	0	0
R213	On	02/11/2017	Bond Future	9.35	Put			1,994.98000	1.99498	1,938,210	10.86	0.00	0	0
R213	On	02/11/2017	Bond Future	9.36	Call			2,487.88000	2.48788	2,539,670	10.86	0.00	0	0
R213	On	02/11/2017	Bond Future	9.36	Put			1,965.14000	1.96514	1,908,890	10.86	0.00	0	0
R213	On	02/11/2017	Bond Future	9.34	Call			2,416.22000	2.41622	2,466,980	10.85	0.00	0	0
R213	On	02/11/2017	Bond Future	9.34	Put			2,025.15000	2.02515	1,967,870	10.85	0.00	0	0
R213	On	01/02/2018	Bond Future	9.42	Call			3,167.11000	3.16711	3,221,350	10.63	0.00	0	0
R213	On	01/02/2018	Bond Future	9.42	Put			2,563.01000	2.56301	2,507,880	10.63	0.00	0	0
R213	On	01/02/2018	Bond Future	9.43	Call			3,202.85000	3.20285	3,257,490	10.64	0.00	0	0
R213	On	01/02/2018	Bond Future	9.43	Put			2,533.97000	2.53397	2,479,240	10.64	0.00	0	0
R213	On	01/02/2018	Bond Future	9.41	Call			3,131.55000	3.13155	3,185,400	10.62	0.00	0	0
R213	On	01/02/2018	Bond Future	9.41	Put			2,592.31000	2.59231	2,536,790	10.62	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	55,659
R214	On	03/08/2017	Bond Future			9.66465	73.63316	9.69562	73.41681		12.55	0.00	0	37,026
R214	On	02/11/2017	Bond Future			9.71365	71.74411	9.74550	71.52357		14.14	0.00	0	0
R214	On	01/02/2018	Bond Future			9.76243	73.13843	9.79510	72.91426		13.40	0.00	0	0
Total R214 Future												0.00	0	37,026
R214	On	03/08/2017	Bond Future	9.52	Call			775.72000	0.77572	842,500	12.57	0.00	0	0
R214	On	03/08/2017	Bond Future	9.52	Put			2,016.99000	2.01699	1,867,420	12.57	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	03/08/2017	Bond Future	9.53	Call			801.61000	0.80161	870,100	12.58	0.00	0	0
R214	On	03/08/2017	Bond Future	9.53	Put			1,971.25000	1.97125	1,823,390	12.58	0.00	0	0
R214	On	03/08/2017	Bond Future	9.51	Call			750.47000	0.75047	815,560	12.56	0.00	0	0
R214	On	03/08/2017	Bond Future	9.51	Put			2,063.49000	2.06349	1,912,230	12.56	0.00	0	0
R214	On	02/11/2017	Bond Future	9.59	Call			1,957.04000	1.95704	2,048,200	14.04	0.00	0	0
R214	On	02/11/2017	Bond Future	9.59	Put			3,044.49000	3.04449	2,915,110	14.04	0.00	0	0
R214	On	02/11/2017	Bond Future	9.60	Call			1,987.66000	1.98766	2,079,800	14.04	0.00	0	0
R214	On	02/11/2017	Bond Future	9.60	Put			3,004.36000	3.00436	2,875,960	14.04	0.00	0	0
R214	On	02/11/2017	Bond Future	9.58	Call			1,926.88000	1.92688	2,017,050	14.03	0.00	0	0
R214	On	02/11/2017	Bond Future	9.58	Put			3,085.19000	3.08519	2,954,820	14.03	0.00	0	0
R214	On	01/02/2018	Bond Future	9.83	Call			3,260.52000	3.26052	3,374,480	13.72	0.00	0	0
R214	On	01/02/2018	Bond Future	9.83	Put			3,022.32000	3.02232	2,912,110	13.72	0.00	0	0
R214	On	01/02/2018	Bond Future	9.84	Call			3,296.28000	3.29628	3,411,010	13.73	0.00	0	0
R214	On	01/02/2018	Bond Future	9.84	Put			2,990.07000	2.99007	2,880,630	13.73	0.00	0	0
R214	On	01/02/2018	Bond Future	9.82	Call			3,224.94000	3.22494	3,338,130	13.71	0.00	0	0
R214	On	01/02/2018	Bond Future	9.82	Put			3,054.86000	3.05486	2,943,880	13.71	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												0.00	0	37,026
Total for Bond												1,314,408,177.18	11,606	886,816
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total E170 Future												0.00	0	0
Total For E170												0.00	0	0
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES18 Future												0.00	0	0
Total For ES18												0.00	0	0
ES18A	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES18A Future												0.00	0	0
Total For ES18A												0.00	0	0
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23 Future												0.00	0	0
Total For ES23												0.00	0	0
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23A Future												0.00	0	0
Total For ES23A												0.00	0	0
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26 Future												0.00	0	0
Total For ES26												0.00	0	0
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R197 Future									0.00	0	0
Total For R197									0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R202 Future									0.00	0	0
Total For R202									0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2023 Future									0.00	0	0
Total For R2023									0.00	0	0
R203 On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R203 Future									0.00	0	0
Total For R203									0.00	0	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2030 Future									0.00	0	0
Total For R2030									0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2032 Future									0.00	0	0
Total For R2032									0.00	0	0
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2035 Future									0.00	0	0
Total For R2035									0.00	0	0
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2037 Future									0.00	0	0
Total For R2037									0.00	0	0
R204 On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R204 Future									0.00	0	0
Total For R204									0.00	0	0
R204/R On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R204/R203 Future									0.00	0	0
Total For R204/R203									0.00	0	0
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2040 Future									0.00	0	0
Total For R2040									0.00	0	0
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2044 Future									0.00	0	0

Contract 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 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
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

Contract 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 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 03/08/2017 GOVI			564.38100	564.38100	563.44800	563.44800			0.00	0	406
GOVI On 02/11/2017 GOVI			575.16700	575.16700	574.21600	574.21600			0.00	0	0
GOVI On 01/02/2018 GOVI			586.34600	586.34600	585.38100	585.38100			0.00	0	0
Total GOVI Future									0.00	0	406
GOVI On 03/08/2017 GOVI	561.09	Call			23,580.00000	2.35800	32,910,000		0.00	0	0
GOVI On 03/08/2017 GOVI	561.09	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 03/08/2017 GOVI	561.10	Call			23,480.00000	2.34800	32,810,000		0.00	0	0
GOVI On 03/08/2017 GOVI	561.10	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 03/08/2017 GOVI	561.11	Call			23,380.00000	2.33800	32,710,000		0.00	0	0
GOVI On 03/08/2017 GOVI	561.11	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 02/11/2017 GOVI	572.45	Call			17,660.00000	1.76600	27,170,000		0.00	0	0
GOVI On 02/11/2017 GOVI	572.45	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 02/11/2017 GOVI	572.46	Call			17,560.00000	1.75600	27,070,000		0.00	0	0
GOVI On 02/11/2017 GOVI	572.46	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 02/11/2017 GOVI	572.44	Call			17,760.00000	1.77600	27,270,000		0.00	0	0
GOVI On 02/11/2017 GOVI	572.44	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 01/02/2018 GOVI	581.03	Call			43,510.00000	4.35100	53,160,000		0.00	0	0
GOVI On 01/02/2018 GOVI	581.03	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 01/02/2018 GOVI	581.04	Call			43,410.00000	4.34100	53,060,000		0.00	0	0
GOVI On 01/02/2018 GOVI	581.04	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 01/02/2018 GOVI	581.02	Call			43,610.00000	4.36100	53,260,000		0.00	0	0
GOVI On 01/02/2018 GOVI	581.02	Put			0.00000	0.00000	0,000		0.00	0	0
Total GOVI Option									0.00	0	0
Total For GOVI									0.00	0	406

Contract 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 GOVI									0.00	0	406
AL37 On 03/08/2017 Index Future			545.85100	545.85100	545.36000	545.36000			0.00	0	0
AL37 On 02/11/2017 Index Future			556.28400	556.28400	555.78300	555.78300			0.00	0	0
AL37 On 01/02/2018 Index Future			567.09600	567.09600	566.58900	566.58900			0.00	0	0
Total AL37 Future									0.00	0	0
Total For AL37									0.00	0	0
AL7T On 03/08/2017 Index Future			631.18600	631.18600	630.39200	630.39200			0.00	0	0
AL7T On 02/11/2017 Index Future			643.25000	643.25000	642.44000	642.44000			0.00	0	0
AL7T On 01/02/2018 Index Future			655.75200	655.75200	654.93200	654.93200			0.00	0	0
Total AL7T Future									0.00	0	0
Total For AL7T									0.00	0	0
ALBI On 03/08/2017 Index Future			565.68600	565.68600	564.74700	564.74700			0.00	0	599
ALBI On 02/11/2017 Index Future			576.49800	576.49800	575.54000	575.54000			0.00	0	0
ALBI On 01/02/2018 Index Future			587.70300	587.70300	586.73100	586.73100			0.00	0	0
Total ALBI Future									0.00	0	599
Total For ALBI									0.00	0	599
IGOV On 03/08/2017 Index Future			250.12400	250.12400	250.11100	250.11100			2,501,240.00	1	1,296
IGOV On 02/11/2017 Index Future			254.96400	254.96400	254.95000	254.95000			0.00	0	0
IGOV On 01/02/2018 Index Future			260.02200	260.02200	260.01100	260.01100			0.00	0	0
Total IGOV Future									2,501,240.00	1	1,296
Total For IGOV									2,501,240.00	1	1,296
Total for Index									2,501,240.00	1	1,895
JIBAR f On 21/06/2017 Jibar Future			7.33000	92.67000	7.33000	92.67000			0.00	0	0
JIBAR f On 19/07/2017 Jibar Future			7.29000	92.71000	7.29000	92.71000			0.00	0	0
JIBAR f On 16/08/2017 Jibar Future			7.26000	92.74000	7.26000	92.74000			0.00	0	0
JIBAR f On 20/09/2017 Jibar Future			7.21000	92.79000	7.21000	92.79000			0.00	0	0
JIBAR f On 18/10/2017 Jibar Future			7.17000	92.83000	7.17000	92.83000			0.00	0	0
JIBAR f On 15/11/2017 Jibar Future			7.13000	92.87000	7.13000	92.87000			0.00	0	0
JIBAR f On 20/12/2017 Jibar Future			7.09000	92.91000	7.09000	92.91000			0.00	0	0
JIBAR f On 20/03/2018 Jibar Future			7.01000	92.99000	7.01000	92.99000			0.00	0	2,500
JIBAR f On 20/06/2018 Jibar Future			6.99000	93.01000	6.99000	93.01000			0.00	0	0
JIBAR f On 19/09/2018 Jibar Future			7.04000	92.96000	7.04000	92.96000			0.00	0	0
JIBAR f On 19/12/2018 Jibar Future			7.09000	92.91000	7.09000	92.91000			0.00	0	0
JIBAR f On 20/03/2019 Jibar Future			7.14000	92.86000	7.14000	92.86000			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			94.65394	94.65394	94.70384	94.70384			0.00	0	0
10Y ST On 16/03/2026 Interest Rate Swap			91.63254	91.63254	91.70492	91.70492			0.00	0	0

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	15/06/2026	Interest Rate Swap			90.35545	90.35545	90.44124	90.44124			0.00	0	0
10Y ST On	21/09/2026	Interest Rate Swap			92.49879	92.49879	92.58238	92.58238			0.00	0	0
10Y ST On	21/12/2026	Interest Rate Swap			96.26737	96.26737	96.33822	96.33822			0.00	0	0
10Y ST On	15/03/2027	Interest Rate Swap			94.83339	94.83339	94.89230	94.89230			0.00	0	0
10Y ST On	21/06/2027	Interest Rate Swap			96.89413	96.89413	96.94468	96.94468			0.00	0	0
10Y ST On	20/09/2027	Interest Rate Swap			100.60010	100.60010	100.64717	100.64717			0.00	0	0
Total 10Y STND Future											0.00	0	0
Total For 10Y STND											0.00	0	0
1Y STN On	21/09/2017	Interest Rate Swap			99.61150	99.61150	99.61219	99.61219			0.00	0	0
1Y STN On	21/12/2017	Interest Rate Swap			99.81568	99.81568	99.81678	99.81678			0.00	0	0
1Y STN On	15/03/2018	Interest Rate Swap			99.74389	99.74389	99.74574	99.74574			0.00	0	0
1Y STN On	21/06/2018	Interest Rate Swap			99.87170	99.87170	99.87934	99.87934			0.00	0	0
1Y STN On	20/09/2018	Interest Rate Swap			99.99518	99.99518	100.00650	100.00650			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			99.84262	99.84262	99.84325	99.84325			0.00	0	0
2Y STN On	16/03/2018	Interest Rate Swap			99.02566	99.02566	99.02726	99.02726			0.00	0	0
2Y STN On	15/06/2018	Interest Rate Swap			98.55736	98.55736	98.56389	98.56389			0.00	0	0
2Y STN On	21/09/2018	Interest Rate Swap			98.46387	98.46387	98.47601	98.47601			0.00	0	0
2Y STN On	21/12/2018	Interest Rate Swap			98.82000	98.82000	98.83000	98.83000			0.00	0	0
2Y STN On	15/03/2019	Interest Rate Swap			99.18434	99.18434	99.20453	99.20453			0.00	0	0
2Y STN On	21/06/2019	Interest Rate Swap			99.55255	99.55255	99.57949	99.57949			0.00	0	0
2Y STN On	20/09/2019	Interest Rate Swap			99.94432	99.94432	99.97559	99.97559			0.00	0	0
Total 2Y STND Future											0.00	0	0
Total For 2Y STND											0.00	0	0
5Y STN On	17/12/2020	Interest Rate Swap			96.08556	96.08556	96.14874	96.14874			0.00	0	0
5Y STN On	16/03/2021	Interest Rate Swap			95.30468	95.30468	95.37522	95.37522			0.00	0	0
5Y STN On	15/06/2021	Interest Rate Swap			94.48911	94.48911	94.56505	94.56505			0.00	0	0
5Y STN On	21/09/2021	Interest Rate Swap			94.64440	94.64440	94.72230	94.72230			0.00	0	0
5Y STN On	21/12/2021	Interest Rate Swap			96.80663	96.80663	96.88197	96.88197			0.00	0	51
5Y STN On	15/03/2022	Interest Rate Swap			96.91304	96.91304	96.98510	96.98510			0.00	0	0
5Y STN On	21/06/2022	Interest Rate Swap			98.08172	98.08172	98.15301	98.15301			0.00	0	0
5Y STN On	20/09/2022	Interest Rate Swap			100.25802	100.25802	100.32924	100.32924			0.00	0	0
Total 5Y STND Future											0.00	0	51
Total For 5Y STND											0.00	0	51
Total for Interest Rate Swap											0.00	0	51
Total for Derivatives :											1,316,909,417.18	11,607	891,668
AA05	On	22/03/2019	Spot Bond		9.33500	102.21366	9.33500	102.18832			7,468,000,000,000.00	800,000,000	480,000,000

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 AA05 SPOT									7,468,000,000,000.00	800,000,000	480,000,000
Total For AA05									7,468,000,000,000.00	800,000,000	480,000,000
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	98.94910			0.00	0	0
Total AA06 SPOT									0.00	0	0
Total For AA06									0.00	0	0
AA06/JI On 15/04/2021 Spot Bond			100.00000	14.24553	100.00000	14.21064			0.00	0	0
Total AA06/JIBAR SPOT									0.00	0	0
Total For AA06/JIBAR									0.00	0	0
AA07 On 15/04/2021 Spot Bond			9.71500	101.06000	9.71500	101.03381			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	108.17600	10.00000	108.14800			0.00	0	0
Total AB01/R186 SPOT									0.00	0	0
Total For AB01/R186									0.00	0	0
AB010 On 21/11/2017 Spot Bond				100.00000	0.00000	101.02802			0.00	0	0
Total AB010 SPOT									0.00	0	0
Total For AB010									0.00	0	0
AB011 On 21/11/2018 Spot Bond				100.00000	0.00000	100.87916			0.00	200,000,000	100,000,000
Total AB011 SPOT									0.00	200,000,000	100,000,000
Total For AB011									0.00	200,000,000	100,000,000
AB013 On 21/11/2018 Spot Bond			9.43500	99.25669	9.43500	99.23182		28,305,000,000,000.00	3,000,000,000	1,500,000,000	
Total AB013 SPOT								28,305,000,000,000.00	3,000,000,000	1,500,000,000	
Total For AB013								28,305,000,000,000.00	3,000,000,000	1,500,000,000	
AB014L On 19/11/2019 Spot Bond			100.00000	23.46279	100.00000	23.40595		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	100.99826	10.84000	100.96929		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	19.55679	100.00000	19.50941		0.00	0	0	
Total AB016U SPOT								0.00	0	0	
Total For AB016U								0.00	0	0	
AB017L On 05/02/2020 Spot Bond			100.00000	24.44813	100.00000	24.39342		0.00	0	0	
Total AB017U SPOT								0.00	0	0	
Total For AB017U								0.00	0	0	
AB018L On 04/09/2020 Spot Bond			11.37000	103.37726	11.37000	103.34620		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AB018U SPOT										0.00	0	0
Total For AB018U										0.00	0	0
AB019L On 04/09/2020 Spot Bond			100.00000	15.45486	100.00000	15.41742				0.00	0	0
Total AB019U SPOT										0.00	0	0
Total For AB019U										0.00	0	0
AB020L On 03/09/2022 Spot Bond			11.81000	100.63456	11.81000	93.16369				0.00	0	0
Total AB020U SPOT										0.00	0	0
Total For AB020U										0.00	0	0
AB021L On 03/09/2022 Spot Bond			100.00000	11.26442	100.00000	11.23712				0.00	0	0
Total AB021U SPOT										0.00	0	0
Total For AB021U										0.00	0	0
AB023L On 05/05/2021 Spot Bond			100.00000	16.24075	100.00000	16.20141				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	18.95378	100.00000	18.92418				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	14.49349	100.00000	14.45837				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	18.48855	100.00000	18.44717				0.00	0	0
Total AB026U SPOT										0.00	0	0
Total For AB026U										0.00	0	0
AB028L On 17/03/2022 Spot Bond			100.00000	13.56864	100.00000	13.54178				0.00	0	0
Total AB028U SPOT										0.00	0	0
Total For AB028U										0.00	0	0
AB029L On 25/05/2022 Spot Bond			100.00000	13.38070	100.00000	13.34828				0.00	0	0
Total AB029U SPOT										0.00	0	0
Total For AB029U										0.00	0	0
ABC12: On 25/11/2020 Spot Bond			10.00000	108.98500	10.00000	108.95700				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			4.51000	105.73012	4.51000	262.21025				0.00	0	0
Total ABCPI3 SPOT										0.00	0	0
Total For ABCPI3										0.00	0	0
ABF19L On 21/04/2022 Spot Bond			100.00000	11.21730	100.00000	11.18190				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABF19U SPOT										0.00	0	0
Total For ABF19U										0.00	0	0
ABFN0 On 17/03/2018 Spot Bond				100.00000	0.00000	100.36151				0.00	0	0
Total ABFN07 SPOT										0.00	0	0
Total For ABFN07										0.00	0	0
ABFN0 On 17/03/2020 Spot Bond				100.00000	0.00000	101.20245				0.00	0	0
Total ABFN08 SPOT										0.00	0	0
Total For ABFN08										0.00	0	0
ABFN0 On 17/03/2026 Spot Bond				100.00000	0.00000	100.01604				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN1 On 28/10/2019 Spot Bond				100.00000	0.00000	100.91090				0.00	0	100,000,000
Total ABFN10 SPOT										0.00	0	100,000,000
Total For ABFN10										0.00	0	100,000,000
ABFN1 On 09/04/2019 Spot Bond				100.00000	0.00000	101.42249				0.00	0	0
Total ABFN12 SPOT										0.00	0	0
Total For ABFN12										0.00	0	0
ABFN1 On 14/05/2020 Spot Bond				100.00000	0.00000	101.65038				0.00	0	0
Total ABFN13 SPOT										0.00	0	0
Total For ABFN13										0.00	0	0
ABFN1 On 14/05/2022 Spot Bond				100.00000	0.00000	100.95617				0.00	0	0
Total ABFN14 SPOT										0.00	0	0
Total For ABFN14										0.00	0	0
ABFN1 On 11/11/2020 Spot Bond				100.00000	0.00000	101.39443				0.00	0	0
Total ABFN15 SPOT										0.00	0	0
Total For ABFN15										0.00	0	0
ABFN1 On 11/11/2022 Spot Bond				100.00000	0.00000	101.47792				0.00	1,000,000,000	1,000,000,000
Total ABFN16 SPOT										0.00	1,000,000,000	1,000,000,000
Total For ABFN16										0.00	1,000,000,000	1,000,000,000
ABFN1 On 17/05/2019 Spot Bond				100.00000	0.00000	101.14037				0.00	0	0
Total ABFN17 SPOT										0.00	0	0
Total For ABFN17										0.00	0	0
ABFN1 On 26/09/2023 Spot Bond				100.00000	0.00000	99.90526				0.00	0	0
Total ABFN18 SPOT										0.00	0	0
Total For ABFN18										0.00	0	0
ABFN2 On 30/05/2020 Spot Bond				100.00000	0.00000	100.55663				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN20 SPOT										0.00	0	0
Total For ABFN20										0.00	0	0
ABFN2 On 30/05/2022 Spot Bond				100.00000	0.00000	100.57514				0.00	0	0
Total ABFN21 SPOT										0.00	0	0
Total For ABFN21										0.00	0	0
ABFN2 On 30/05/2024 Spot Bond				100.00000	0.00000	100.59054				0.00	0	0
Total ABFN22 SPOT										0.00	0	0
Total For ABFN22										0.00	0	0
ABFN2 On 25/05/2027 Spot Bond				100.00000	0.00000	100.73491				0.00	0	0
Total ABFN23 SPOT										0.00	0	0
Total For ABFN23										0.00	0	0
ABK1 On 07/11/2018 Spot Bond			11.43500	101.03987	11.43500	101.48827				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				100.00000	0.00000	98.00621				0.00	0	0
Total ABK10 SPOT										0.00	0	0
Total For ABK10										0.00	0	0
ABK11 On 20/05/2019 Spot Bond				100.00000	0.00000	99.26231				0.00	128,000,000	64,000,000
Total ABK11 SPOT										0.00	128,000,000	64,000,000
Total For ABK11										0.00	128,000,000	64,000,000
ABK12 On 20/05/2022 Spot Bond				100.00000	0.00000	100.97629				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			10.38500	101.43609	10.38500	99.97391				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				100.00000	0.00000	100.23585				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	44.56113	100.00000	44.45317				0.00	0	0
Total ABK3/JIBAR SPOT										0.00	0	0
Total For ABK3/JIBAR										0.00	0	0
ABK4 On 24/05/2018 Spot Bond				100.00000	0.00000	99.93011				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	60.21198	100.00000	60.06612				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABK4/JIBAR SPOT										0.00	0	0
Total For ABK4/JIBAR										0.00	0	0
ABK5 On 31/10/2018 Spot Bond				100.00000	0.00000	99.48983				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	44.78768	100.00000	44.67917				0.00	0	0
Total ABK5/JIBAR SPOT										0.00	0	0
Total For ABK5/JIBAR										0.00	0	0
ABK6 On 05/06/2020 Spot Bond				100.00000	0.00000	100.46521				0.00	0	0
Total ABK6 SPOT										0.00	0	0
Total For ABK6										0.00	0	0
ABK7 On 03/06/2019 Spot Bond				100.00000	0.00000	96.30773				0.00	0	0
Total ABK7 SPOT										0.00	0	0
Total For ABK7										0.00	0	0
ABK8 On 03/06/2021 Spot Bond				100.00000	0.00000	93.74262				0.00	0	0
Total ABK8 SPOT										0.00	0	0
Total For ABK8										0.00	0	0
ABK9 On 18/11/2019 Spot Bond				100.00000	0.00000	96.71174				0.00	0	0
Total ABK9 SPOT										0.00	0	0
Total For ABK9										0.00	0	0
ABKI01 On 07/11/2018 Spot Bond			6.44000	146.28639	6.44000	146.33651				0.00	0	0
Total ABKI01 SPOT										0.00	0	0
Total For ABKI01										0.00	0	0
ABKI02 On 05/06/2020 Spot Bond			6.44000	103.08289	6.44000	128.76825				0.00	0	0
Total ABKI02 SPOT										0.00	0	0
Total For ABKI02										0.00	0	0
ABKI02 On 05/06/2020 Spot Bond			100.00000	14.50696	100.00000	14.48134				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			7.70000	91.99034	7.70000	107.79013				0.00	0	0
Total ABKI03 SPOT										0.00	0	0
Total For ABKI03										0.00	0	0
ABKI03 On 13/10/2021 Spot Bond			100.00000	6.70036	100.00000	6.68852				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			8.44000	95.87780	8.44000	109.04507				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABKI04 SPOT										0.00	0	0
Total For ABKI04										0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			100.00000	8.28502	100.00000	8.26517				0.00	0	0
Total ABKI04/I2025 SPOT										0.00	0	0
Total For ABKI04/I2025										0.00	0	0
ABKS1 On 05/04/2021 Spot Bond				100.00000	0.00000	89.11573				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			3.71000	183.63575	3.71000	183.58134				0.00	0	0
Total ABN05 SPOT										0.00	0	0
Total For ABN05										0.00	0	0
ABN09 On 27/06/2023 Spot Bond			2.17000	195.73944	2.17000	195.68951				0.00	0	0
Total ABN09 SPOT										0.00	0	0
Total For ABN09										0.00	0	0
ABN14 On 10/10/2033 Spot Bond			1.82000	209.70142	1.82000	209.64999				0.00	0	0
Total ABN14 SPOT										0.00	0	0
Total For ABN14										0.00	0	0
ABN33 On 29/01/2018 Spot Bond			8.47630	95.21432	8.47630	95.18478				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			8.47630	95.21432	8.47630	95.18478				0.00	0	0
Total ABN34 SPOT										0.00	0	0
Total For ABN34										0.00	0	0
ABN55 On 27/06/2017 Spot Bond				100.00000	0.00000	99.89014				0.00	0	0
Total ABN55 SPOT										0.00	0	0
Total For ABN55										0.00	0	0
ABN58 On 16/07/2017 Spot Bond				100.00000	0.00000	101.64557				0.00	0	0
Total ABN58 SPOT										0.00	0	0
Total For ABN58										0.00	0	0
ABN61 On 31/01/2025 Spot Bond			3.41000	91.41307	3.41000	120.24299				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			3.17000	95.42755	3.17000	172.44892				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			3.03000	105.56071	3.03000	221.68260				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN63 SPOT										0.00	0	0
Total For ABN63										0.00	0	0
ABN67 On 28/02/2023 Spot Bond			9.61000	94.39434	9.61000	94.37026				0.00	0	0
Total ABN67 SPOT										0.00	0	0
Total For ABN67										0.00	0	0
ABN72 On 17/03/2018 Spot Bond				100.00000	0.00000	102.73063				0.00	0	0
Total ABN72 SPOT										0.00	0	0
Total For ABN72										0.00	0	0
ABN74 On 09/05/2018 Spot Bond				100.00000	0.00000	131.59500				0.00	0	0
Total ABN74 SPOT										0.00	0	0
Total For ABN74										0.00	0	0
ABN76 On 21/12/2026 Spot Bond			9.63000	105.39143	9.63000	105.36436				0.00	0	0
Total ABN76 SPOT										0.00	0	0
Total For ABN76										0.00	0	0
ABN79 On 21/12/2026 Spot Bond			9.95500	103.35415	9.95500	103.32672				0.00	0	0
Total ABN79 SPOT										0.00	0	0
Total For ABN79										0.00	0	0
ABN80 On 31/03/2021 Spot Bond			8.79000	95.10243	8.79000	95.08009				0.00	0	0
Total ABN80 SPOT										0.00	0	0
Total For ABN80										0.00	0	0
ABN85 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN85 SPOT										0.00	0	0
Total For ABN85										0.00	0	0
ABN86 On 01/08/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN86 SPOT										0.00	0	0
Total For ABN86										0.00	0	0
ABN87 On 21/12/2026 Spot Bond			10.50000	100.05593	10.50000	100.02797				0.00	0	0
Total ABN87 SPOT										0.00	0	0
Total For ABN87										0.00	0	0
ABN91 On 11/12/2018 Spot Bond				100.00000	0.00000	100.25541				0.00	0	0
Total ABN91 SPOT										0.00	0	0
Total For ABN91										0.00	0	0
ABN92 On 31/01/2019 Spot Bond				100.00000	0.00000	101.32154				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			8.78000	103.37013	8.78000	103.34599				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABS10 SPOT									0.00	0	0
Total For ABS10									0.00	0	0
ABS11 On 09/04/2021 Spot Bond			8.91500	103.53544	8.91500	103.51078			11,054,600,000,000.00	1,240,000,000	620,000,000
Total ABS11 SPOT									11,054,600,000,000.00	1,240,000,000	620,000,000
Total For ABS11									11,054,600,000,000.00	1,240,000,000	620,000,000
ABS12 On 14/05/2020 Spot Bond			9.08500	101.42547	9.08500	101.40099			581,440,000,000.00	64,000,000	32,000,000
Total ABS12 SPOT									581,440,000,000.00	64,000,000	32,000,000
Total For ABS12									581,440,000,000.00	64,000,000	32,000,000
ABS12/ On 14/05/2020 Spot Bond			9.20000	101.13823	9.20000	101.11351			0.00	0	0
Total ABS12/R207 SPOT									0.00	0	0
Total For ABS12/R207									0.00	0	0
ABS13 On 14/05/2022 Spot Bond			9.49500	101.72410	9.49500	101.69847			0.00	0	0
Total ABS13 SPOT									0.00	0	0
Total For ABS13									0.00	0	0
ABS14 On 11/11/2020 Spot Bond			8.75500	102.63549	8.75500	102.61160			1,278,230,000,000.00	146,000,000	73,000,000
Total ABS14 SPOT									1,278,230,000,000.00	146,000,000	73,000,000
Total For ABS14									1,278,230,000,000.00	146,000,000	73,000,000
ABS15 On 11/11/2022 Spot Bond			9.29000	103.09823	9.29000	103.07279			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			10.01000	103.34221	10.01000	103.31478			10,010,000,000,000.00	1,000,000,000	500,000,000
Total ABS16 SPOT									10,010,000,000,000.00	1,000,000,000	500,000,000
Total For ABS16									10,010,000,000,000.00	1,000,000,000	500,000,000
ABS17 On 11/11/2027 Spot Bond			9.83500	106.35234	9.83500	106.32459			27,538,000,000,000.00	2,800,000,000	1,400,000,000
Total ABS17 SPOT									27,538,000,000,000.00	2,800,000,000	1,400,000,000
Total For ABS17									27,538,000,000,000.00	2,800,000,000	1,400,000,000
ABS18 On 26/09/2023 Spot Bond			9.56000	103.64734	9.56000	103.62104			0.00	0	0
Total ABS18 SPOT									0.00	0	0
Total For ABS18									0.00	0	0
ABS6 On 01/06/2020 Spot Bond			8.69000	99.23610	8.69000	99.21303			0.00	0	0
Total ABS6 SPOT									0.00	0	0
Total For ABS6									0.00	0	0
ABS7 On 11/09/2026 Spot Bond			10.05000	95.06015	10.05000	95.03482			87,636,000,000,000.00	8,720,000,000	4,360,000,000
Total ABS7 SPOT									87,636,000,000,000.00	8,720,000,000	4,360,000,000
Total For ABS7									87,636,000,000,000.00	8,720,000,000	4,360,000,000
ABS7/F On 11/09/2026 Spot Bond			100.00000	11.11830	100.00000	11.09382			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	274.10727	3.70000	274.02614				0.00	0	0
Total ABS12 SPOT										0.00	0	0
Total For ABSI2										0.00	0	0
ABS14 On 31/01/2022 Spot Bond			2.94000	143.32170	2.94000	146.16018				0.00	0	0
Total ABSI4 SPOT										0.00	0	0
Total For ABSI4										0.00	0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	0.04420	100.00000	0.04409				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	51.57391	100.00000	51.44897				0.00	0	0
Total ACL02U SPOT										0.00	0	0
Total For ACL02U										0.00	0	0
ACL047 On 22/10/2018 Spot Bond				100.00000	0.00000	89.49076				0.00	0	0
Total ACL047 SPOT										0.00	0	0
Total For ACL047										0.00	0	0
ACL082 On 30/07/2017 Spot Bond				100.00000	0.00000	103.88827				0.00	0	0
Total ACL082 SPOT										0.00	0	0
Total For ACL082										0.00	0	0
ACL083 On 30/07/2017 Spot Bond				100.00000	0.00000	103.88827				0.00	0	0
Total ACL083 SPOT										0.00	0	0
Total For ACL083										0.00	0	0
ACL084 On 30/07/2017 Spot Bond				100.00000	0.00000	103.90745				0.00	0	0
Total ACL084 SPOT										0.00	0	0
Total For ACL084										0.00	0	0
ACL086 On 30/07/2017 Spot Bond				100.00000	0.00000	103.90745				0.00	0	0
Total ACL086 SPOT										0.00	0	0
Total For ACL086										0.00	0	0
ACL087 On 30/07/2017 Spot Bond				100.00000	0.00000	103.86910				0.00	0	0
Total ACL087 SPOT										0.00	0	0
Total For ACL087										0.00	0	0
ACL089 On 25/11/2020 Spot Bond			10.00000	108.98500	10.00000	108.95700				0.00	0	0
Total ACL089/JIBAR SPOT										0.00	0	0
Total For ACL089/JIBAR										0.00	0	0
ACL095 On 20/12/2018 Spot Bond				100.00000	0.00000	100.04952				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL095 SPOT										0.00	0	0
Total For ACL095										0.00	0	0
ACL096 On 20/06/2020 Spot Bond				100.00000	0.00000	100.05057				0.00	0	0
Total ACL096 SPOT										0.00	0	0
Total For ACL096										0.00	0	0
ACL097 On 20/12/2025 Spot Bond				100.00000	0.00000	100.05101				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL098 On 20/12/2025 Spot Bond				100.00000	0.00000	100.04997				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL100 On 20/12/2017 Spot Bond				100.00000	0.00000	100.04791				0.00	0	0
Total ACL100 SPOT										0.00	0	0
Total For ACL100										0.00	0	0
ACL104 On 20/12/2019 Spot Bond			9.10500	101.87720	9.10500	102.03102				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL127 On 20/09/2021 Spot Bond				100.00000	0.00000	206.25925				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL128 On 20/09/2021 Spot Bond				100.00000	0.00000	206.29947				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL129 On 20/09/2021 Spot Bond				100.00000	0.00000	100.04885				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL139 On 30/07/2017 Spot Bond				100.00000	0.00000	99.78530				0.00	0	0
Total ACL139 SPOT										0.00	0	0
Total For ACL139										0.00	0	0
ACL141 On 30/07/2017 Spot Bond				100.00000	0.00000	103.87792				0.00	0	0
Total ACL141 SPOT										0.00	0	0
Total For ACL141										0.00	0	0
ACL142 On 25/11/2020 Spot Bond			10.00000	108.98500	10.00000	108.95700				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL145 On 20/12/2021 Spot Bond				100.00000	0.00000	100.04903				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL161On 20/03/2022 Spot Bond			10.23000	102.60903	10.23000	102.58122				0.00	0	0
Total ACL161 SPOT										0.00	0	0
Total For ACL161										0.00	0	0
ACL16£ On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL165 SPOT										0.00	0	0
Total For ACL165										0.00	0	0
ACL167On 20/06/2019 Spot Bond			9.56500	100.49570	9.56500	100.47005				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL16£ On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL168 SPOT										0.00	0	0
Total For ACL168										0.00	0	0
ACL16£ On 20/06/2017 Spot Bond			1.75000	133.61657	1.75000	133.59681				0.00	0	0
Total ACL169 SPOT										0.00	0	0
Total For ACL169										0.00	0	0
ACL17£ On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL173 SPOT										0.00	0	0
Total For ACL173										0.00	0	0
ACL17£ On 20/06/2019 Spot Bond				100.00000	0.00000	100.04904				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL17£ On 20/06/2019 Spot Bond				100.00000	0.00000	100.04636				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL181On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL181 SPOT										0.00	0	0
Total For ACL181										0.00	0	0
ACL18£ On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL182 SPOT										0.00	0	0
Total For ACL182										0.00	0	0
ACL18£ On 20/06/2019 Spot Bond				100.00000	0.00000	101.20939				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL18£ On 20/09/2017 Spot Bond				100.00000	0.00000	100.12324				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL184 SPOT										0.00	0	0
Total For ACL184										0.00	0	0
ACL184 On 20/09/2022 Spot Bond				100.00000	0.00000	100.04859				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL185 On 20/09/2020 Spot Bond				100.00000	0.00000	100.04913				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL187 On 20/09/2020 Spot Bond				100.00000	0.00000	100.04981				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL188 On 20/09/2022 Spot Bond				100.00000	0.00000	100.05006				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL193 On 20/09/2022 Spot Bond				100.00000	0.00000	100.05006				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL194 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL195 SPOT										0.00	0	0
Total For ACL195										0.00	0	0
ACL195 On 20/12/2017 Spot Bond				100.00000	0.00000	100.04791				0.00	0	0
Total ACL196 SPOT										0.00	0	0
Total For ACL196										0.00	0	0
ACL196 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL197 SPOT										0.00	0	0
Total For ACL197										0.00	0	0
ACL197 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL198 SPOT										0.00	0	0
Total For ACL198										0.00	0	0
ACL198 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ACL199 SPOT										0.00	0	0
Total For ACL199										0.00	0	0
ACL199 On 20/12/2022 Spot Bond				100.00000	0.00000	100.05098				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL201 On 20/12/2022 Spot Bond				100.00000	0.00000	100.05098				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL202 On 30/01/2023 Spot Bond				100.00000	0.00000	145.16309				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL203 On 14/02/2023 Spot Bond				100.00000	0.00000	146.15562				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL204 On 20/03/2018 Spot Bond				100.00000	0.00000	100.04496				0.00	0	0
Total ACL208 SPOT										0.00	0	0
Total For ACL208										0.00	0	0
ACL208 On 20/05/2018 Spot Bond				100.00000	0.00000	100.72566				0.00	0	0
Total ACL210 SPOT										0.00	0	0
Total For ACL210										0.00	0	0
ACL210 On 20/09/2018 Spot Bond				100.00000	0.00000	100.04587				0.00	0	0
Total ACL212 SPOT										0.00	0	0
Total For ACL212										0.00	0	0
ACL212 On 20/06/2018 Spot Bond				100.00000	0.00000	99.76403				0.00	300,000,000	150,000,000
Total ACL213 SPOT										0.00	300,000,000	150,000,000
Total For ACL213										0.00	300,000,000	150,000,000
ACL213 On 20/09/2020 Spot Bond				100.00000	0.00000	92.45198				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL214 On 20/09/2018 Spot Bond				100.00000	0.00000	100.04528				0.00	0	0
Total ACL215 SPOT										0.00	0	0
Total For ACL215										0.00	0	0
ACL215 On 20/12/2018 Spot Bond				100.00000	0.00000	100.04525				0.00	0	0
Total ACL216 SPOT										0.00	0	0
Total For ACL216										0.00	0	0
ACL216 On 20/12/2023 Spot Bond				100.00000	0.00000	100.04840				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL217 On 11/05/2020 Spot Bond				100.00000	0.00000	101.10836				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL218 On 26/01/2021 Spot Bond				100.00000	0.00000	101.51100				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL219 SPOT										0.00	0	0
Total For ACL219										0.00	0	0
ACL220 On 26/01/2021 Spot Bond				100.00000	0.00000	101.48935				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				100.00000	0.00000	100.04816				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				100.00000	0.00000	100.04737				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	0.00000	100.03135				0.00	0	0
Total ADCB01 SPOT										0.00	0	0
Total For ADCB01										0.00	0	0
ADCB0 On 08/03/2018 Spot Bond			100.00000	58.05565	100.00000	57.91500				0.00	0	0
ADCB0 On 08/03/2018 Spot Bond			100.00000	58.05565	100.00000	57.91500				0.00	0	0
Total ADCB01/JIBAR SPOT										0.00	0	0
Total For ADCB01/JIBAR										0.00	0	0
ADCB0 On 27/11/2017 Spot Bond				100.00000	0.00000	100.71564				0.00	0	0
Total ADCB04 SPOT										0.00	0	0
Total For ADCB04										0.00	0	0
ADCB0 On 04/12/2018 Spot Bond				100.00000	0.00000	100.46617				0.00	0	0
Total ADCB05 SPOT										0.00	0	0
Total For ADCB05										0.00	0	0
ADCB2 On 31/07/2018 Spot Bond			100.00000	44.18758	100.00000	44.08054				0.00	0	0
Total ADCB2U SPOT										0.00	0	0
Total For ADCB2U										0.00	0	0
AFS1U On 27/09/2019 Spot Bond			100.00000	25.74976	100.00000	25.68738				0.00	0	0
Total AFS1U SPOT										0.00	0	0
Total For AFS1U										0.00	0	0
AFS2U On 02/07/2020 Spot Bond			100.00000	6.72195	100.00000	6.70549				0.00	0	0
Total AFS2U SPOT										0.00	0	0
Total For AFS2U										0.00	0	0
AHF2A On 18/10/2018 Spot Bond				100.00000	0.00000	101.62596				0.00	0	0
Total AHF2A2 SPOT										0.00	0	0
Total For AHF2A2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF2B: On 18/10/2018 Spot Bond				100.00000	0.00000	101.67902			0.00	0	0
Total AHF2B2 SPOT									0.00	0	0
Total For AHF2B2									0.00	0	0
AHF2C: On 18/10/2018 Spot Bond				100.00000	0.00000	101.85582			0.00	0	0
Total AHF2C2 SPOT									0.00	0	0
Total For AHF2C2									0.00	0	0
AHF3A: On 18/10/2039 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total AHF3A1 SPOT									0.00	0	0
Total For AHF3A1									0.00	0	0
AHF3A: On 18/10/2042 Spot Bond				100.00000	0.00000	101.57291			0.00	0	0
Total AHF3A3 SPOT									0.00	0	0
Total For AHF3A3									0.00	0	0
AHF3A: On 18/10/2019 Spot Bond				100.00000	0.00000	101.59061			0.00	0	0
Total AHF3A4 SPOT									0.00	0	0
Total For AHF3A4									0.00	0	0
AHF3B: On 18/10/2039 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total AHF3B1 SPOT									0.00	0	0
Total For AHF3B1									0.00	0	0
AHF3B: On 18/10/2019 Spot Bond				100.00000	0.00000	102.03257			0.00	0	0
Total AHF3B2 SPOT									0.00	0	0
Total For AHF3B2									0.00	0	0
AHF3B: On 18/04/2019 Spot Bond				100.00000	0.00000	101.94424			0.00	0	0
Total AHF3B3 SPOT									0.00	0	0
Total For AHF3B3									0.00	0	0
AHF3C: On 18/10/2039 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total AHF3C1 SPOT									0.00	0	0
Total For AHF3C1									0.00	0	0
AHF3C: On 18/04/2019 Spot Bond				100.00000	0.00000	102.66763			0.00	0	0
Total AHF3C2 SPOT									0.00	0	0
Total For AHF3C2									0.00	0	0
AHF3C: On 18/04/2019 Spot Bond				100.00000	0.00000	102.40322			0.00	0	0
Total AHF3C3 SPOT									0.00	0	0
Total For AHF3C3									0.00	0	0
AHL01L: On 15/04/2020 Spot Bond			100.00000	42.19782	100.00000	42.08537			0.00	0	0
Total AHL01U SPOT									0.00	0	0
Total For AHL01U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AHL1A1 On 15/04/2020 Spot Bond			100.00000	16.36042	100.00000	16.31683				0.00	0	0
Total AHL1AU SPOT										0.00	0	0
Total For AHL1AU										0.00	0	0
AHY2U On 08/07/2026 Spot Bond			100.00000	11.67235	100.00000	11.64125				0.00	0	0
Total AHY2U SPOT										0.00	0	0
Total For AHY2U										0.00	0	0
AIG2U On 08/07/2026 Spot Bond			100.00000	9.50777	100.00000	9.48244				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			8.93500	101.75116	8.93500	101.72700				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			10.09000	108.59421	10.09000	108.56501				0.00	0	0
Total AIR02 SPOT										0.00	0	0
Total For AIR02										0.00	0	0
AIR04 On 29/05/2024 Spot Bond			9.35000	100.11419	9.35000	100.08934				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	13.18333	100.00000	13.15415				0.00	0	0
Total AIR04U SPOT										0.00	0	0
Total For AIR04U										0.00	0	0
AIR05 On 29/05/2030 Spot Bond			10.61000	96.42502	10.61000	96.39794				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			3.43000	175.20409	3.43000	175.15350				0.00	0	0
Total AIRL01 SPOT										0.00	0	0
Total For AIRL01										0.00	0	0
APF01 On 26/09/2017 Spot Bond				100.00000	0.00000	99.98391				0.00	0	0
Total APF01 SPOT										0.00	0	0
Total For APF01										0.00	0	0
APF02 On 26/09/2019 Spot Bond				100.00000	0.00000	99.90030				0.00	0	0
Total APF02 SPOT										0.00	0	0
Total For APF02										0.00	0	0
APF03 On 07/08/2018 Spot Bond				100.00000	0.00000	101.29725				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				100.00000	0.00000	101.65127			0.00	0	0
Total APF04 SPOT									0.00	0	0
Total For APF04									0.00	0	0
AS116L On 18/01/2018 Spot Bond			100.00000	64.98966	100.00000	64.83049			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	63.05320	100.00000	62.90045			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	22.82958	100.00000	22.77427			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	22.82958	100.00000	22.77427			0.00	0	0
Total AS127U SPOT									0.00	0	0
Total For AS127U									0.00	0	0
AS133L On 07/12/2033 Spot Bond			100.00000	4.07519	100.00000	4.06942			0.00	0	0
Total AS133U SPOT									0.00	0	0
Total For AS133U									0.00	0	0
AS139L On 30/03/2026 Spot Bond			100.00000	0.11155	100.00000	0.11142			0.00	0	0
Total AS139U SPOT									0.00	0	0
Total For AS139U									0.00	0	0
AS167L On 20/06/2021 Spot Bond			100.00000	12.45581	100.00000	12.42563			0.00	0	0
Total AS167U SPOT									0.00	0	0
Total For AS167U									0.00	0	0
AS168L On 20/06/2021 Spot Bond			100.00000	20.16733	100.00000	20.11848			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	28.84316	100.00000	28.77329			0.00	0	0
Total AS180U SPOT									0.00	0	0
Total For AS180U									0.00	0	0
ASN011 On 20/03/2019 Spot Bond				100.00000	0.00000	100.04641			0.00	0	0
Total ASN011 SPOT									0.00	0	0
Total For ASN011									0.00	0	0
ASN012 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN012 SPOT									0.00	0	0
Total For ASN012									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN01: On 20/03/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN014 SPOT									0.00	0	0
Total For ASN014									0.00	0	0
ASN02: On 07/12/2033 Spot Bond			3.28000	240.46650	3.28000	240.39801			0.00	0	0
Total ASN022 SPOT									0.00	0	0
Total For ASN022									0.00	0	0
ASN02: On 20/06/2019 Spot Bond				100.00000	0.00000	98.88455			0.00	0	0
Total ASN028 SPOT									0.00	0	0
Total For ASN028									0.00	0	0
ASN03: On 19/09/2017 Spot Bond				100.00000	0.00000	98.83699			0.00	0	0
Total ASN032 SPOT									0.00	0	0
Total For ASN032									0.00	0	0
ASN03: On 20/06/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN034 SPOT									0.00	0	0
Total For ASN034									0.00	0	0
ASN03: On 10/11/2019 Spot Bond				100.00000	0.00000	101.09025			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			3.29500	214.48821	3.29500	214.42705			0.00	0	0
Total ASN037 SPOT									0.00	0	0
Total For ASN037									0.00	0	0
ASN04: On 21/11/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN041 SPOT									0.00	0	0
Total For ASN041									0.00	0	0
ASN04: On 12/03/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN048 SPOT									0.00	0	0
Total For ASN048									0.00	0	0
ASN05: On 19/03/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN051 SPOT									0.00	0	0
Total For ASN051									0.00	0	0
ASN05: On 16/04/2018 Spot Bond				100.00000	0.00000	101.61288			0.00	0	0
Total ASN057 SPOT									0.00	0	0
Total For ASN057									0.00	0	0
ASN05: On 22/04/2020 Spot Bond				100.00000	0.00000	101.55707			0.00	0	0
Total ASN058 SPOT									0.00	0	0
Total For ASN058									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN05: On 28/04/2020 Spot Bond				100.00000	0.00000	101.44558			0.00	0	0
Total ASN059 SPOT									0.00	0	0
Total For ASN059									0.00	0	0
ASN06: On 30/04/2020 Spot Bond				100.00000	0.00000	101.32168			0.00	0	0
Total ASN061 SPOT									0.00	0	0
Total For ASN061									0.00	0	0
ASN06: On 14/05/2018 Spot Bond				100.00000	0.00000	99.52287			0.00	0	0
Total ASN062 SPOT									0.00	0	0
Total For ASN062									0.00	0	0
ASN06: On 22/05/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN064 SPOT									0.00	0	0
Total For ASN064									0.00	0	0
ASN06: On 01/06/2018 Spot Bond				100.00000	0.00000	100.52278			0.00	0	0
Total ASN066 SPOT									0.00	0	0
Total For ASN066									0.00	0	0
ASN06: On 15/06/2018 Spot Bond				100.00000	0.00000	100.15776			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				100.00000	0.00000	101.14398			0.00	0	0
Total ASN069 SPOT									0.00	0	0
Total For ASN069									0.00	0	0
ASN07: On 20/07/2018 Spot Bond				100.00000	0.00000	97.11454			0.00	0	0
Total ASN073 SPOT									0.00	0	0
Total For ASN073									0.00	0	0
ASN07: On 23/07/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN077 SPOT									0.00	0	0
Total For ASN077									0.00	0	0
ASN07: On 20/06/2020 Spot Bond				100.00000	0.00000	100.05452			0.00	0	0
Total ASN078 SPOT									0.00	0	0
Total For ASN078									0.00	0	0
ASN08: On 20/09/2020 Spot Bond				100.00000	0.00000	100.04667			0.00	0	0
Total ASN080 SPOT									0.00	0	0
Total For ASN080									0.00	0	0
ASN08: On 10/12/2017 Spot Bond				100.00000	0.00000	100.25675			0.00	0	0
Total ASN081 SPOT									0.00	0	0
Total For ASN081									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN08: On 17/08/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN082 SPOT										0.00	0	0
Total For ASN082										0.00	0	0
ASN08: On 20/06/2020 Spot Bond				100.00000	0.00000	99.66376				0.00	117,200,000	123,700,000
Total ASN083 SPOT										0.00	117,200,000	123,700,000
Total For ASN083										0.00	117,200,000	123,700,000
ASN08: On 03/09/2020 Spot Bond				100.00000	0.00000	100.48898				0.00	0	0
Total ASN084 SPOT										0.00	0	0
Total For ASN084										0.00	0	0
ASN08: On 25/09/2018 Spot Bond				100.00000	0.00000	99.90823				0.00	0	0
Total ASN086 SPOT										0.00	0	0
Total For ASN086										0.00	0	0
ASN08: On 01/10/2020 Spot Bond				100.00000	0.00000	122.40353				0.00	0	0
Total ASN087 SPOT										0.00	0	0
Total For ASN087										0.00	0	0
ASN08: On 05/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN088 SPOT										0.00	0	0
Total For ASN088										0.00	0	0
ASN09: On 08/10/2018 Spot Bond				100.00000	0.00000	101.80489				0.00	0	0
Total ASN090 SPOT										0.00	0	0
Total For ASN090										0.00	0	0
ASN09: On 16/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN091 SPOT										0.00	0	0
Total For ASN091										0.00	0	0
ASN09: On 21/10/2020 Spot Bond				100.00000	0.00000	101.60072				0.00	0	0
Total ASN092 SPOT										0.00	0	0
Total For ASN092										0.00	0	0
ASN09: On 27/10/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN094 SPOT										0.00	0	0
Total For ASN094										0.00	0	0
ASN09: On 10/11/2020 Spot Bond				100.00000	0.00000	101.11680				0.00	0	0
Total ASN096 SPOT										0.00	0	0
Total For ASN096										0.00	0	0
ASN09: On 20/12/2020 Spot Bond				100.00000	0.00000	72.74539				0.00	0	0
Total ASN099 SPOT										0.00	0	0
Total For ASN099										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN111 On 02/12/2020 Spot Bond				100.00000	0.00000	100.52604				0.00	0	0
Total ASN111 SPOT										0.00	0	0
Total For ASN111										0.00	0	0
ASN112 On 20/12/2017 Spot Bond				100.00000	0.00000	100.04818				0.00	0	0
Total ASN112 SPOT										0.00	0	0
Total For ASN112										0.00	0	0
ASN113 On 08/03/2021 Spot Bond				100.00000	0.00000	100.39041				0.00	0	0
Total ASN113 SPOT										0.00	0	0
Total For ASN113										0.00	0	0
ASN114 On 03/12/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN114 SPOT										0.00	0	0
Total For ASN114										0.00	0	0
ASN115 On 10/12/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN115 SPOT										0.00	0	0
Total For ASN115										0.00	0	0
ASN119 On 27/01/2018 Spot Bond				100.00000	0.00000	101.36036				0.00	0	0
Total ASN119 SPOT										0.00	0	0
Total For ASN119										0.00	0	0
ASN121 On 20/12/2020 Spot Bond				100.00000	0.00000	100.06130				0.00	0	0
Total ASN121 SPOT										0.00	0	0
Total For ASN121										0.00	0	0
ASN125 On 20/03/2019 Spot Bond				100.00000	0.00000	100.04736				0.00	0	0
Total ASN125 SPOT										0.00	0	0
Total For ASN125										0.00	0	0
ASN128 On 24/02/2019 Spot Bond				100.00000	0.00000	100.75691				0.00	0	0
Total ASN128 SPOT										0.00	0	0
Total For ASN128										0.00	0	0
ASN129 On 24/02/2019 Spot Bond				100.00000	0.00000	100.75878				0.00	0	0
Total ASN129 SPOT										0.00	0	0
Total For ASN129										0.00	0	0
ASN130 On 24/02/2019 Spot Bond				100.00000	0.00000	100.74521				0.00	0	0
Total ASN130 SPOT										0.00	0	0
Total For ASN130										0.00	0	0
ASN131 On 03/03/2019 Spot Bond				100.00000	0.00000	100.44344				0.00	0	0
Total ASN131 SPOT										0.00	0	0
Total For ASN131										0.00	0	0

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 03/03/2019 Spot Bond				100.00000	0.00000	100.44001				0.00	0	0
Total ASN132 SPOT										0.00	0	0
Total For ASN132										0.00	0	0
ASN13: On 20/12/2020 Spot Bond				100.00000	0.00000	100.06078				0.00	0	0
Total ASN134 SPOT										0.00	0	0
Total For ASN134										0.00	0	0
ASN13: On 05/03/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN135 SPOT										0.00	0	0
Total For ASN135										0.00	0	0
ASN13: On 31/12/2018 Spot Bond				100.00000	0.00000	85.36000				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			3.67000	141.74898	3.67000	141.70698				0.00	0	0
Total ASN137 SPOT										0.00	0	0
Total For ASN137										0.00	0	0
ASN14: On 30/03/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN140 SPOT										0.00	0	0
Total For ASN140										0.00	0	0
ASN14: On 31/12/2018 Spot Bond				100.00000	0.00000	85.36153				0.00	0	0
Total ASN141 SPOT										0.00	0	0
Total For ASN141										0.00	0	0
ASN14: On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN142 SPOT										0.00	0	0
Total For ASN142										0.00	0	0
ASN14: On 20/06/2020 Spot Bond				100.00000	0.00000	102.40697				0.00	0	0
Total ASN143 SPOT										0.00	0	0
Total For ASN143										0.00	0	0
ASN14: On 28/04/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN144 SPOT										0.00	0	0
Total For ASN144										0.00	0	0
ASN14: On 20/06/2021 Spot Bond				100.00000	0.00000	58.51370				0.00	0	0
Total ASN145 SPOT										0.00	0	0
Total For ASN145										0.00	0	0
ASN14: On 04/05/2021 Spot Bond				100.00000	0.00000	101.26965				0.00	0	0
Total ASN146 SPOT										0.00	0	0
Total For ASN146										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN14: On 04/05/2021 Spot Bond				100.00000	0.00000	101.26965				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			3.71500	141.47977	3.71500	141.43767				0.00	0	0
Total ASN149 SPOT										0.00	0	0
Total For ASN149										0.00	0	0
ASN15: On 31/05/2021 Spot Bond				100.00000	0.00000	107.81252				0.00	0	0
Total ASN150 SPOT										0.00	0	0
Total For ASN150										0.00	0	0
ASN15: On 04/05/2021 Spot Bond				100.00000	0.00000	100.53682				0.00	0	0
Total ASN152 SPOT										0.00	0	0
Total For ASN152										0.00	0	0
ASN15: On 31/03/2031 Spot Bond			4.07000	90.68009	4.07000	158.80172				0.00	0	0
Total ASN154 SPOT										0.00	0	0
Total For ASN154										0.00	0	0
ASN15: On 29/06/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN156 SPOT										0.00	0	0
Total For ASN156										0.00	0	0
ASN15: On 06/07/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN157 SPOT										0.00	0	0
Total For ASN157										0.00	0	0
ASN15: On 27/07/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN159 SPOT										0.00	0	0
Total For ASN159										0.00	0	0
ASN16: On 08/08/2021 Spot Bond				100.00000	0.00000	101.19344				0.00	0	0
Total ASN160 SPOT										0.00	0	0
Total For ASN160										0.00	0	0
ASN16: On 19/08/2021 Spot Bond				100.00000	0.00000	100.88505				0.00	0	0
Total ASN161 SPOT										0.00	0	0
Total For ASN161										0.00	0	0
ASN16: On 29/08/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN163 SPOT										0.00	0	0
Total For ASN163										0.00	0	0
ASN16: On 06/09/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN164 SPOT										0.00	0	0
Total For ASN164										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN16: On 20/06/2021 Spot Bond				100.00000	0.00000	100.05093			0.00	0	0
Total ASN165 SPOT									0.00	0	0
Total For ASN165									0.00	0	0
ASN17: On 22/11/2021 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN172 SPOT									0.00	0	0
Total For ASN172									0.00	0	0
ASN17: On 02/12/2019 Spot Bond				100.00000	0.00000	100.50463			0.00	0	0
Total ASN174 SPOT									0.00	0	0
Total For ASN174									0.00	0	0
ASN17: On 21/12/2021 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN176 SPOT									0.00	0	0
Total For ASN176									0.00	0	0
ASN17: On 23/12/2021 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN177 SPOT									0.00	0	0
Total For ASN177									0.00	0	0
ASN17: On 25/02/2022 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN179 SPOT									0.00	0	0
Total For ASN179									0.00	0	0
ASN18: On 20/06/2022 Spot Bond				100.00000	0.00000	100.05378			0.00	0	0
Total ASN181 SPOT									0.00	0	0
Total For ASN181									0.00	0	0
ASN18: On 11/10/2017 Spot Bond				100.00000	0.00000	101.63404			0.00	0	0
Total ASN184 SPOT									0.00	0	0
Total For ASN184									0.00	0	0
ASN18: On 05/12/2017 Spot Bond				100.00000	0.00000	100.38291			0.00	0	0
Total ASN189 SPOT									0.00	0	0
Total For ASN189									0.00	0	0
ASN19: On 12/06/2020 Spot Bond				100.00000	0.00000	100.20081			0.00	0	0
Total ASN190 SPOT									0.00	0	0
Total For ASN190									0.00	0	0
ASN19: On 15/06/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN191 SPOT									0.00	0	0
Total For ASN191									0.00	0	0
ASN38U On 20/12/2017 Spot Bond			100.00000	82.12399	100.00000	81.94468			0.00	0	0
Total ASN38U SPOT									0.00	0	0
Total For ASN38U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN39I On 20/12/2017 Spot Bond			100.00000	82.14412	100.00000	81.96477			0.00	0	0
Total ASN39U SPOT									0.00	0	0
Total For ASN39U									0.00	0	0
ASN40I On 20/12/2017 Spot Bond			100.00000	82.05353	100.00000	81.87438			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	55.80335	100.00000	55.66817			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	5.53771	100.00000	5.52429			0.00	0	0
Total ASN75U SPOT									0.00	0	0
Total For ASN75U									0.00	0	0
ASN89I On 02/10/2018 Spot Bond			100.00000	44.77730	100.00000	44.66763			0.00	0	0
Total ASN89U SPOT									0.00	0	0
Total For ASN89U									0.00	0	0
BAR00 On 12/06/2018 Spot Bond				100.00000	0.00000	100.23509			0.00	0	0
Total BAR001 SPOT									0.00	0	0
Total For BAR001									0.00	0	0
BAW11 On 01/10/2018 Spot Bond			8.93500	103.21553	8.93500	103.19089			0.00	0	0
Total BAW11 SPOT									0.00	0	0
Total For BAW11									0.00	0	0
BAW17 On 05/12/2018 Spot Bond				100.00000	0.00000	100.16188			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	40.40230	100.00000	40.30442			0.00	0	0
Total BAW17/JIBAR SPOT									0.00	0	0
Total For BAW17/JIBAR									0.00	0	0
BAW18 On 05/12/2020 Spot Bond				100.00000	0.00000	100.22169			0.00	0	100,000,000
Total BAW18 SPOT									0.00	0	100,000,000
Total For BAW18									0.00	0	100,000,000
BAW19 On 05/12/2020 Spot Bond			9.49500	100.64792	9.49500	100.62241		18,990,000,000,000.00		2,000,000,000	1,100,000,000
Total BAW19 SPOT								18,990,000,000,000.00		2,000,000,000	1,100,000,000
Total For BAW19								18,990,000,000,000.00		2,000,000,000	1,100,000,000
BAW21 On 24/03/2022 Spot Bond			9.69500	100.77602	9.69500	100.75011			0.00	0	0
Total BAW21 SPOT									0.00	0	0
Total For BAW21									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW21 On 24/03/2022 Spot Bond			9.30000	102.25323	9.30000	102.22798			0.00	0	0
Total BAW21/R208 SPOT									0.00	0	0
Total For BAW21/R208									0.00	0	0
BAW22 On 07/12/2022 Spot Bond				100.00000	0.00000	100.17777			0.00	0	0
Total BAW22 SPOT									0.00	0	0
Total For BAW22									0.00	0	0
BAW23 On 15/10/2017 Spot Bond			100.00000	94.30052	100.00000	94.05685			0.00	0	0
Total BAW23U SPOT									0.00	0	0
Total For BAW23U									0.00	0	0
BAW24 On 30/09/2019 Spot Bond				100.00000	0.00000	100.32051			0.00	0	0
Total BAW24 SPOT									0.00	0	0
Total For BAW24									0.00	0	0
BAW25 On 08/05/2020 Spot Bond				100.00000	0.00000	101.11904			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	16.06894	100.00000	16.01878			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	14.07028	100.00000	14.02635			0.00	0	0
Total BAW27U SPOT									0.00	0	0
Total For BAW27U									0.00	0	0
BAW28 On 06/06/2022 Spot Bond				100.00000	0.00000	100.42054			0.00	0	0
Total BAW28 SPOT									0.00	0	0
Total For BAW28									0.00	0	0
BAW3 On 02/10/2017 Spot Bond				100.00000	0.00000	100.11167			0.00	0	0
Total BAW3 SPOT									0.00	0	0
Total For BAW3									0.00	0	0
BAW8 On 02/10/2017 Spot Bond			9.23000	102.35578	9.23000	102.33054			0.00	0	0
Total BAW8 SPOT									0.00	0	0
Total For BAW8									0.00	0	0
BAYA08 On 31/12/2017 Spot Bond				100.00000	0.00000	102.53571			0.00	0	0
Total BAYA08 SPOT									0.00	0	0
Total For BAYA08									0.00	0	0
BAYA23 On 30/06/2017 Spot Bond			11.87930	99.77270	11.87930	102.35734			0.00	0	0
Total BAYA23 SPOT									0.00	0	0
Total For BAYA23									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA24 On 30/06/2017 Spot Bond			9.48000	99.81853	9.48000	99.79265			0.00	0	0
Total BAYA24 SPOT									0.00	0	0
Total For BAYA24									0.00	0	0
BAYA25 On 30/06/2017 Spot Bond				100.00000	0.00000	100.29168			0.00	0	0
Total BAYA25 SPOT									0.00	0	0
Total For BAYA25									0.00	0	0
BAYA26 On 30/09/2017 Spot Bond			11.93000	99.77110	11.93000	99.32913			0.00	0	0
Total BAYA26 SPOT									0.00	0	0
Total For BAYA26									0.00	0	0
BAYA27 On 30/09/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BAYA27 SPOT									0.00	0	0
Total For BAYA27									0.00	0	0
BAYA31 On 31/12/2018 Spot Bond				100.00000	0.00000	99.75707			0.00	0	0
Total BAYA31 SPOT									0.00	0	0
Total For BAYA31									0.00	0	0
BAYA32 On 31/03/2018 Spot Bond			11.43500	94.38854	11.43500	98.53581			0.00	0	0
Total BAYA32 SPOT									0.00	0	0
Total For BAYA32									0.00	0	0
BAYA33 On 31/03/2018 Spot Bond				100.00000	0.00000	99.76313			0.00	0	0
Total BAYA33 SPOT									0.00	0	0
Total For BAYA33									0.00	0	0
BAYA34 On 31/03/2018 Spot Bond				100.00000	0.00000	99.75775			0.00	0	0
Total BAYA34 SPOT									0.00	0	0
Total For BAYA34									0.00	0	0
BAYA35 On 31/03/2018 Spot Bond				100.00000	0.00000	99.12345			0.00	0	0
Total BAYA35 SPOT									0.00	0	0
Total For BAYA35									0.00	0	0
BAYA36 On 31/03/2018 Spot Bond				100.00000	0.00000	99.25822			0.00	0	0
Total BAYA36 SPOT									0.00	0	0
Total For BAYA36									0.00	0	0
BAYA39 On 30/09/2018 Spot Bond				100.00000	0.00000	98.75063			0.00	0	0
Total BAYA39 SPOT									0.00	0	0
Total For BAYA39									0.00	0	0
BAYA41 On 30/09/2018 Spot Bond				100.00000	0.00000	99.83225			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				100.00000	0.00000	99.75809			0.00	0	0
Total BAYA42 SPOT									0.00	0	0
Total For BAYA42									0.00	0	0
BAYA45 On 31/03/2019 Spot Bond				100.00000	0.00000	99.75820			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				100.00000	0.00000	99.72859			0.00	0	0
Total BAYA51 SPOT									0.00	0	0
Total For BAYA51									0.00	0	0
BAYA52 On 31/03/2019 Spot Bond				100.00000	0.00000	99.74003			0.00	0	0
Total BAYA52 SPOT									0.00	0	0
Total For BAYA52									0.00	0	0
BAYA53 On 30/09/2017 Spot Bond				100.00000	0.00000	99.79553			0.00	0	0
Total BAYA53 SPOT									0.00	0	0
Total For BAYA53									0.00	0	0
BAYA54 On 30/09/2019 Spot Bond				100.00000	0.00000	99.74015			0.00	0	0
Total BAYA54 SPOT									0.00	0	0
Total For BAYA54									0.00	0	0
BAYA55 On 31/03/2018 Spot Bond				100.00000	0.00000	100.16785			0.00	0	0
Total BAYA55 SPOT									0.00	0	0
Total For BAYA55									0.00	0	0
BAYA56 On 31/03/2020 Spot Bond				100.00000	0.00000	99.75285			0.00	0	0
Total BAYA56 SPOT									0.00	0	0
Total For BAYA56									0.00	0	0
BAYA57 On 31/03/2022 Spot Bond				100.00000	0.00000	99.73146			0.00	0	0
Total BAYA57 SPOT									0.00	0	0
Total For BAYA57									0.00	0	0
BAYB05 On 30/06/2019 Spot Bond				100.00000	0.00000	99.68900			0.00	0	0
Total BAYB05 SPOT									0.00	0	0
Total For BAYB05									0.00	0	0
BAYB06 On 31/12/2019 Spot Bond				100.00000	0.00000	99.68880			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				100.00000	0.00000	99.68890			0.00	0	0
Total BAYB07 SPOT									0.00	0	0
Total For BAYB07									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYB08 On 30/09/2020 Spot Bond				100.00000	0.00000	104.93820				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB09 On 30/09/2018 Spot Bond				100.00000	0.00000	99.72600				0.00	0	0
Total BAYB09 SPOT										0.00	0	0
Total For BAYB09										0.00	0	0
BAYD1U On 30/06/2035 Spot Bond			100.00000	18.37193	100.00000	18.32694				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD2U On 30/06/2035 Spot Bond			100.00000	16.72052	100.00000	16.67958				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD3U On 30/06/2035 Spot Bond			100.00000	10.32132	100.00000	10.29603				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD4U On 30/06/2035 Spot Bond			100.00000	10.32324	100.00000	10.29823				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5U On 30/06/2035 Spot Bond			100.00000	12.47896	100.00000	12.44839				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6U On 30/06/2035 Spot Bond			100.00000	10.81281	100.00000	10.78632				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BC120U On 02/08/2017 Spot Bond			100.00000	90.12346	100.00000	89.90148				0.00	0	0
Total BC120U SPOT										0.00	0	0
Total For BC120U										0.00	0	0
BC121U On 24/11/2017 Spot Bond			100.00000	73.24614	100.00000	73.10529				0.00	0	0
Total BC121U SPOT										0.00	0	0
Total For BC121U										0.00	0	0
BCJ06 On 07/07/2017 Spot Bond				100.00000	0.00000	101.75259				0.00	0	1,450,000,000
Total BCJ06 SPOT										0.00	0	1,450,000,000
Total For BCJ06										0.00	0	1,450,000,000
BCJ09 On 25/07/2017 Spot Bond				100.00000	0.00000	101.36108				0.00	0	0
Total BCJ09 SPOT										0.00	0	0
Total For BCJ09										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BCJ10 On 12/07/2017 Spot Bond				100.00000	0.00000	101.73701				0.00	0	0
Total BCJ10 SPOT										0.00	0	0
Total For BCJ10										0.00	0	0
BCJ11 On 14/11/2017 Spot Bond				100.00000	0.00000	100.90186				0.00	0	0
Total BCJ11 SPOT										0.00	0	0
Total For BCJ11										0.00	0	0
BCJ12 On 23/03/2018 Spot Bond			8.65000	102.15738	8.65000	102.11611				0.00	0	0
Total BCJ12 SPOT										0.00	0	0
Total For BCJ12										0.00	0	0
BCJ13 On 20/04/2018 Spot Bond				100.00000	0.00000	101.45737				0.00	0	0
Total BCJ13 SPOT										0.00	0	0
Total For BCJ13										0.00	0	0
BCP3U On 30/06/2019 Spot Bond			100.00000	22.65751	100.00000	22.60262				0.00	0	0
Total BCP3U SPOT										0.00	0	0
Total For BCP3U										0.00	0	0
BCP4U On 30/06/2019 Spot Bond			100.00000	22.65751	100.00000	22.60262				0.00	0	0
Total BCP4U SPOT										0.00	0	0
Total For BCP4U										0.00	0	0
BD0205 On 28/04/2028 Spot Bond			8.57000	92.26618	8.57000	180.76673				0.00	0	0
Total BD0205 SPOT										0.00	0	0
Total For BD0205										0.00	0	0
BD0206 On 02/03/2028 Spot Bond			8.57000	93.56544	8.57000	181.26298				0.00	0	0
Total BD0206 SPOT										0.00	0	0
Total For BD0206										0.00	0	0
BD0302 On 18/04/2028 Spot Bond			8.95500	95.73334	8.95500	95.71043				0.00	0	0
Total BD0302 SPOT										0.00	0	0
Total For BD0302										0.00	0	0
BD311E On 07/12/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BD311E SPOT										0.00	0	0
Total For BD311E										0.00	0	0
BEER02 On 28/03/2018 Spot Bond			8.08500	100.96956	8.08500	100.94781				0.00	0	0
Total BEER02 SPOT										0.00	0	0
Total For BEER02										0.00	0	0
BG1A7U On 21/11/2032 Spot Bond			100.00000	9.25394	100.00000	9.23152				0.00	0	0
Total BG1A7U SPOT										0.00	0	0
Total For BG1A7U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BG1A8 On 21/11/2032 Spot Bond			100.00000	8.00811	100.00000	7.98871				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	8.00811	100.00000	7.98871				0.00	0	0
Total BG1B2U SPOT										0.00	0	0
Total For BG1B2U										0.00	0	0
BG1C2 On 21/11/2032 Spot Bond			100.00000	8.49560	100.00000	8.47503				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	0.00013	100.00000	0.00013				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	11.36643	100.00000	11.33890				0.00	0	0
Total BG1E2U SPOT										0.00	0	0
Total For BG1E2U										0.00	0	0
BG1F2 On 21/11/2032 Spot Bond			100.00000	15.69975	100.00000	15.66171				0.00	0	0
Total BG1F2U SPOT										0.00	0	0
Total For BG1F2U										0.00	0	0
BGL01 On 19/11/2019 Spot Bond				100.00000	0.00000	102.12960				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			10.45500	101.79937	10.45500	101.77119				0.00	0	702,000,000
Total BGL02 SPOT										0.00	0	702,000,000
Total For BGL02										0.00	0	702,000,000
BGL03 On 05/02/2020 Spot Bond				100.00000	0.00000	103.57362				0.00	0	0
Total BGL03 SPOT										0.00	0	0
Total For BGL03										0.00	0	0
BGL04 On 05/02/2020 Spot Bond			10.50500	102.78917	10.50500	102.76009				0.00	0	1,317,200,000
Total BGL04 SPOT										0.00	0	1,317,200,000
Total For BGL04										0.00	0	1,317,200,000
BGL05 On 04/09/2020 Spot Bond			11.01500	104.31400	11.01500	104.28361				0.00	0	0
Total BGL05 SPOT										0.00	0	0
Total For BGL05										0.00	0	0
BGL06 On 04/09/2020 Spot Bond				100.00000	0.00000	101.73043				0.00	0	0
Total BGL06 SPOT										0.00	0	0
Total For BGL06										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BGL07 On 03/09/2022 Spot Bond			11.63000	104.24201	11.63000	104.20999			0.00	0	0
Total BGL07 SPOT									0.00	0	0
Total For BGL07									0.00	0	0
BGL08 On 03/09/2022 Spot Bond				100.00000	0.00000	100.51607			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			11.01500	103.65886	11.01500	103.62865			0.00	0	0
Total BGL09 SPOT									0.00	0	0
Total For BGL09									0.00	0	0
BGL10 On 05/05/2021 Spot Bond				100.00000	0.00000	101.47364			0.00	0	0
Total BGL10 SPOT									0.00	0	0
Total For BGL10									0.00	0	0
BGL11 On 05/05/2021 Spot Bond			11.39500	106.26896	11.39500	104.75576			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				100.00000	0.00000	102.64194			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			11.43500	104.94122	11.43500	104.90898			0.00	0	0
Total BGL13 SPOT									0.00	0	0
Total For BGL13									0.00	0	0
BGL14 On 03/11/2021 Spot Bond				100.00000	0.00000	101.53652			0.00	0	0
Total BGL14 SPOT									0.00	0	0
Total For BGL14									0.00	0	0
BGL15 On 17/03/2022 Spot Bond				100.00000	0.00000	100.03125			0.00	0	0
Total BGL15 SPOT									0.00	0	0
Total For BGL15									0.00	0	0
BGL16 On 25/05/2022 Spot Bond				100.00000	0.00000	100.90051			0.00	0	0
Total BGL16 SPOT									0.00	0	0
Total For BGL16									0.00	0	0
BGR04 On 28/02/2018 Spot Bond				100.00000	0.00000	102.73288			0.00	0	0
Total BGR04 SPOT									0.00	0	0
Total For BGR04									0.00	0	0
BID04 On 23/11/2017 Spot Bond				100.00000	0.00000	100.76740			0.00	0	0
Total BID04 SPOT									0.00	0	0
Total For BID04									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BID05 On 26/06/2019 Spot Bond				100.00000	0.00000	98.99654			0.00	300,000,000	100,000,000
Total BID05 SPOT									0.00	300,000,000	100,000,000
Total For BID05									0.00	300,000,000	100,000,000
BID06 On 30/06/2019 Spot Bond			8.83500	99.86977	8.83500	99.84605		38,874,000,000,000.00	4,400,000,000	2,200,000,000	
Total BID06 SPOT								18,874,000,000,000.00	4,400,000,000	2,200,000,000	
Total For BID06								18,874,000,000,000.00	4,400,000,000	2,200,000,000	
BLG1A1 On 21/11/2032 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total BLG1A6 SPOT									0.00	0	0
Total For BLG1A6									0.00	0	0
BPPF01 On 22/03/2018 Spot Bond				100.00000	0.00000	100.00003			0.00	0	0
Total BPPF01 SPOT									0.00	0	0
Total For BPPF01									0.00	0	0
BPPF02 On 22/03/2020 Spot Bond				100.00000	0.00000	99.99988			0.00	0	0
Total BPPF02 SPOT									0.00	0	0
Total For BPPF02									0.00	0	0
BSR17 On 19/06/2018 Spot Bond				100.00000	0.00000	101.43440			0.00	0	0
Total BSR17 SPOT									0.00	0	0
Total For BSR17									0.00	0	0
BTC171 On 30/06/2017 Spot Bond				100.00000	0.00000	99.83160			0.00	0	0
Total BTC171 SPOT									0.00	0	0
Total For BTC171									0.00	0	0
BTC173 On 07/07/2017 Spot Bond				100.00000	0.00000	99.68300			0.00	0	0
Total BTC173 SPOT									0.00	0	0
Total For BTC173									0.00	0	0
BTC174 On 12/07/2017 Spot Bond				100.00000	0.00000	99.57875			0.00	0	0
Total BTC174 SPOT									0.00	0	0
Total For BTC174									0.00	0	0
BTC175 On 07/08/2017 Spot Bond				100.00000	0.00000	99.03356			0.00	0	0
Total BTC175 SPOT									0.00	0	0
Total For BTC175									0.00	0	0
BTC176 On 07/08/2017 Spot Bond				100.00000	0.00000	99.03186			0.00	0	0
Total BTC176 SPOT									0.00	0	0
Total For BTC176									0.00	0	0
BTC177 On 17/08/2017 Spot Bond				100.00000	0.00000	98.82312			0.00	0	0
Total BTC177 SPOT									0.00	0	0
Total For BTC177									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BTC171 On 22/08/2017 Spot Bond				100.00000	0.00000	98.72125				0.00	0	0
Total BTC178 SPOT										0.00	0	0
Total For BTC178										0.00	0	0
BTC179 On 31/08/2017 Spot Bond				100.00000	0.00000	98.53135				0.00	0	0
Total BTC179 SPOT										0.00	0	0
Total For BTC179										0.00	0	0
BTC180 On 05/09/2017 Spot Bond				100.00000	0.00000	98.42698				0.00	0	0
Total BTC180 SPOT										0.00	0	0
Total For BTC180										0.00	0	0
BTC181 On 11/09/2017 Spot Bond				100.00000	0.00000	98.30465				0.00	0	0
Total BTC181 SPOT										0.00	0	0
Total For BTC181										0.00	0	0
BTC182 On 18/09/2017 Spot Bond				100.00000	0.00000	98.15595				0.00	0	0
Total BTC182 SPOT										0.00	0	0
Total For BTC182										0.00	0	0
BWZ18 On 27/03/2018 Spot Bond				100.00000	0.00000	99.88149				0.00	0	0
Total BWZ18B SPOT										0.00	0	0
Total For BWZ18B										0.00	0	0
BWZ20 On 27/03/2020 Spot Bond				100.00000	0.00000	99.87738				0.00	0	0
Total BWZ20A SPOT										0.00	0	0
Total For BWZ20A										0.00	0	0
BWZJ18 On 19/11/2018 Spot Bond				100.00000	0.00000	100.86675				0.00	0	0
Total BWZJ18 SPOT										0.00	0	0
Total For BWZJ18										0.00	0	0
BWZJ19 On 10/11/2019 Spot Bond				100.00000	0.00000	101.12261				0.00	0	0
Total BWZJ19 SPOT										0.00	0	0
Total For BWZJ19										0.00	0	0
BWZJ21 On 10/11/2021 Spot Bond				100.00000	0.00000	101.15164				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	11.51599	100.00000	11.48779				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	11.51599	100.00000	11.48779				0.00	0	0
Total BX162U SPOT										0.00	0	0
Total For BX162U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BX163L On 01/10/2021 Spot Bond			100.00000	11.54458	100.00000	11.51631				0.00	0	0
Total BX163U SPOT										0.00	0	0
Total For BX163U										0.00	0	0
BX164L On 01/10/2021 Spot Bond			100.00000	11.54458	100.00000	11.51631				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	46.12913	100.00000	46.01615				0.00	0	0
Total BYA49U SPOT										0.00	0	0
Total For BYA49U										0.00	0	0
BYB10L On 30/09/2021 Spot Bond			100.00000	17.43854	100.00000	17.39584				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			15.13500	99.24290	15.13500	99.20357				0.00	0	0
Total CBL12 SPOT										0.00	0	0
Total For CBL12										0.00	0	0
CBL13 On 01/02/2019 Spot Bond				100.00000	0.00000	102.76337				0.00	0	0
Total CBL13 SPOT										0.00	0	0
Total For CBL13										0.00	0	0
CBL14 On 01/02/2019 Spot Bond			12.93500	102.54572	12.93500	102.51023				0.00	0	0
Total CBL14 SPOT										0.00	0	0
Total For CBL14										0.00	0	0
CBL17 On 23/08/2019 Spot Bond				100.00000	0.00000	100.49240				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			12.43500	101.08366	12.43500	101.04998				0.00	0	0
Total CBL18 SPOT										0.00	0	0
Total For CBL18										0.00	0	0
CBL20 On 14/12/2019 Spot Bond				100.00000	0.00000	99.70544				0.00	400,000,000	200,000,000
Total CBL20 SPOT										0.00	400,000,000	200,000,000
Total For CBL20										0.00	400,000,000	200,000,000
CBL22 On 06/05/2020 Spot Bond			9.71500	98.10890	9.71500	98.08361				0.00	0	0
Total CBL22 SPOT										0.00	0	0
Total For CBL22										0.00	0	0
CBL23 On 18/05/2018 Spot Bond				100.00000	0.00000	100.95428				0.00	0	0
Total CBL23 SPOT										0.00	0	0
Total For CBL23										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL24 On 21/11/2020 Spot Bond				100.00000	0.00000	101.40406			0.00	200,000,000	100,000,000
Total CBL24 SPOT									0.00	200,000,000	100,000,000
Total For CBL24									0.00	200,000,000	100,000,000
CBL25 On 06/05/2019 Spot Bond				100.00000	0.00000	101.16753			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			10.01500	104.86572	10.01500	104.83788			0.00	0	0
Total CBL26 SPOT									0.00	0	0
Total For CBL26									0.00	0	0
CBL27 On 12/05/2020 Spot Bond				100.00000	0.00000	101.06519			0.00	0	0
Total CBL27 SPOT									0.00	0	0
Total For CBL27									0.00	0	0
CCT01 On 23/06/2023 Spot Bond			10.37500	109.62537	10.37500	109.59490			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			10.37500	106.38717	10.37500	106.35777		14,525,000,000,000.00	0.00	1,400,000,000	350,000,000
Total CCT02 SPOT								14,525,000,000,000.00		1,400,000,000	350,000,000
Total For CCT02								14,525,000,000,000.00		1,400,000,000	350,000,000
CCT03 On 15/03/2025 Spot Bond			10.45000	106.69944	10.45000	106.66991			0.00	0	0
Total CCT03 SPOT									0.00	0	0
Total For CCT03									0.00	0	0
CGR14 On 13/02/2018 Spot Bond				100.00000	0.00000	102.98023			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	108.98530	10.00000	108.95680			0.00	0	0
Total CGR14/JIBAR SPOT									0.00	0	0
Total For CGR14/JIBAR									0.00	0	0
CGR15 On 22/07/2017 Spot Bond				100.00000	0.00000	101.95366			0.00	0	0
Total CGR15 SPOT									0.00	0	0
Total For CGR15									0.00	0	0
CGR16 On 22/09/2017 Spot Bond				100.00000	0.00000	99.99985			0.00	0	0
Total CGR16 SPOT									0.00	0	0
Total For CGR16									0.00	0	0
CGR17 On 24/10/2017 Spot Bond				100.00000	0.00000	101.79711			0.00	0	0
Total CGR17 SPOT									0.00	0	0
Total For CGR17									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CGR18 On 04/05/2018 Spot Bond			100.00000	57.80141	100.00000	57.66139				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	58.38402	100.00000	58.24258				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	45.35435	100.00000	47.51857				0.00	0	0
Total CGR20U SPOT										0.00	0	0
Total For CGR20U										0.00	0	0
CGR21 On 12/10/2020 Spot Bond				100.00000	0.00000	102.31679				0.00	0	0
Total CGR21 SPOT										0.00	0	0
Total For CGR21										0.00	0	0
CGR23 On 08/02/2019 Spot Bond				100.00000	0.00000	101.41113				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				100.00000	0.00000	102.99887				0.00	0	0
Total CGR24 SPOT										0.00	0	0
Total For CGR24										0.00	0	0
CGR25 On 27/06/2019 Spot Bond				100.00000	0.00000	99.85271				0.00	0	0
Total CGR25 SPOT										0.00	0	0
Total For CGR25										0.00	0	0
CGR26 On 27/06/2017 Spot Bond				100.00000	0.00000	99.88344				0.00	0	0
Total CGR26 SPOT										0.00	0	0
Total For CGR26										0.00	0	0
CGR27 On 25/11/2019 Spot Bond				100.00000	0.00000	100.87944				0.00	0	0
Total CGR27 SPOT										0.00	0	0
Total For CGR27										0.00	0	0
CGR28 On 08/02/2018 Spot Bond				100.00000	0.00000	101.13155				0.00	0	0
Total CGR28 SPOT										0.00	0	0
Total For CGR28										0.00	0	0
CGR29 On 08/02/2021 Spot Bond				100.00000	0.00000	101.45332				0.00	0	0
Total CGR29 SPOT										0.00	0	0
Total For CGR29										0.00	0	0
CIG03 On 30/06/2017 Spot Bond				100.00000	0.00000	102.30540				0.00	0	0
Total CIG03 SPOT										0.00	0	0
Total For CIG03										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CIG04 On 30/06/2018 Spot Bond				100.00000	0.00000	102.38440			0.00	0	0
Total CIG04 SPOT									0.00	0	0
Total For CIG04									0.00	0	0
CIG05 On 30/06/2019 Spot Bond				100.00000	0.00000	102.47526			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				100.00000	0.00000	100.69106			0.00	0	0
Total CIG06 SPOT									0.00	0	0
Total For CIG06									0.00	0	0
CIG07 On 28/08/2020 Spot Bond				100.00000	0.00000	102.35358			0.00	0	0
Total CIG07 SPOT									0.00	0	0
Total For CIG07									0.00	0	0
CIG09L On 07/06/2019 Spot Bond			100.00000	30.26998	100.00000	30.19665			0.00	0	0
Total CIG09U SPOT									0.00	0	0
Total For CIG09U									0.00	0	0
CIG10 On 29/07/2019 Spot Bond				100.00000	0.00000	101.46029			0.00	0	0
Total CIG10 SPOT									0.00	0	0
Total For CIG10									0.00	0	0
CIG11 On 29/07/2020 Spot Bond				100.00000	0.00000	101.49748			0.00	0	0
Total CIG11 SPOT									0.00	0	0
Total For CIG11									0.00	0	0
CIG12 On 29/07/2021 Spot Bond				100.00000	0.00000	101.55690			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	14.54022	100.00000	14.50500			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	14.54022	100.00000	14.50500			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	14.54022	100.00000	14.50500			0.00	0	0
Total CLA3U SPOT									0.00	0	0
Total For CLA3U									0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total CLB1U SPOT									0.00	0	0
Total For CLB1U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLC1U On 21/11/2019 Spot Bond			100.00000	14.54022	100.00000	14.50500			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	99.78227	10.11000	99.75509			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	137.69478	3.14000	139.80070			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			3.64000	142.93666	3.64000	136.41058			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	108.98500	10.00000	108.95700			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	108.98500	10.00000	108.95700			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	97.00956	13.50000	96.97456			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	103.04951	9.35000	103.02350			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			9.36500	102.75859	9.36500	102.73305			0.00	0	0
Total CLN262 SPOT									0.00	0	0
Total For CLN262									0.00	0	0
CLN269 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN269 SPOT									0.00	0	0
Total For CLN269									0.00	0	0
CLN272 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN272 SPOT									0.00	0	0
Total For CLN272									0.00	0	0
CLN273 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN273 SPOT									0.00	0	0
Total For CLN273									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN274 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN274 SPOT										0.00	0	0
Total For CLN274										0.00	0	0
CLN278 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN278 SPOT										0.00	0	0
Total For CLN278										0.00	0	0
CLN288 On 10/08/2017 Spot Bond				100.00000	0.00000	101.12084				0.00	0	0
Total CLN288 SPOT										0.00	0	0
Total For CLN288										0.00	0	0
CLN289 On 30/08/2017 Spot Bond				100.00000	0.00000	100.63094				0.00	0	0
Total CLN289 SPOT										0.00	0	0
Total For CLN289										0.00	0	0
CLN290 On 26/06/2017 Spot Bond				100.00000	0.00000	99.89452				0.00	0	0
Total CLN290 SPOT										0.00	0	0
Total For CLN290										0.00	0	0
CLN291 On 26/06/2017 Spot Bond				100.00000	0.00000	99.89345				0.00	0	0
Total CLN291 SPOT										0.00	0	0
Total For CLN291										0.00	0	0
CLN292 On 26/06/2017 Spot Bond				100.00000	0.00000	99.91434				0.00	0	0
Total CLN292 SPOT										0.00	0	0
Total For CLN292										0.00	0	0
CLN292 On 25/11/2020 Spot Bond			10.00000	108.98500	10.00000	108.95700				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN293 On 30/06/2017 Spot Bond				100.00000	0.00000	99.78697				0.00	0	0
Total CLN293 SPOT										0.00	0	0
Total For CLN293										0.00	0	0
CLN294 On 26/06/2017 Spot Bond				100.00000	0.00000	99.89452				0.00	0	0
Total CLN294 SPOT										0.00	0	0
Total For CLN294										0.00	0	0
CLN295 On 30/06/2017 Spot Bond				100.00000	0.00000	99.78622				0.00	0	0
Total CLN295 SPOT										0.00	0	0
Total For CLN295										0.00	0	0
CLN296 On 20/12/2017 Spot Bond				100.00000	0.00000	100.05308				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
CLN297 On 30/06/2017 Spot Bond				100.00000	0.00000	99.78697			0.00	0	0
Total CLN297 SPOT									0.00	0	0
Total For CLN297									0.00	0	0
CLN298 On 30/06/2017 Spot Bond				100.00000	0.00000	99.79380			0.00	0	0
Total CLN298 SPOT									0.00	0	0
Total For CLN298									0.00	0	0
CLN299 On 30/06/2017 Spot Bond				100.00000	0.00000	99.78739			0.00	0	0
Total CLN299 SPOT									0.00	0	0
Total For CLN299									0.00	0	0
CLN300 On 20/12/2017 Spot Bond				100.00000	0.00000	154.95526			0.00	0	0
Total CLN300 SPOT									0.00	0	0
Total For CLN300									0.00	0	0
CLN301 On 20/12/2017 Spot Bond				100.00000	0.00000	100.29177			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				100.00000	0.00000	156.41166			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				100.00000	0.00000	154.57365			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				100.00000	0.00000	155.72905			0.00	0	0
Total CLN304 SPOT									0.00	0	0
Total For CLN304									0.00	0	0
CLN305 On 20/12/2017 Spot Bond				100.00000	0.00000	101.06286			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			10.89000	95.61769	10.89000	95.59014			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			11.41000	97.00901	11.41000	96.97976			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				100.00000	0.00000	99.79594			0.00	0	0
Total CLN315 SPOT									0.00	0	0
Total For CLN315									0.00	0	0
CLN316 On 30/06/2017 Spot Bond				100.00000	0.00000	99.79594			0.00	0	0
Total CLN316 SPOT									0.00	0	0
Total For CLN316									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN317 On 20/03/2023 Spot Bond				100.00000	0.00000	100.05386				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN318 On 14/11/2022 Spot Bond				100.00000	0.00000	101.04236				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN319 On 24/07/2017 Spot Bond				100.00000	0.00000	101.52492				0.00	0	0
Total CLN319 SPOT										0.00	0	0
Total For CLN319										0.00	0	0
CLN320 On 30/04/2018 Spot Bond				100.00000	0.00000	101.43243				0.00	0	0
Total CLN320 SPOT										0.00	0	0
Total For CLN320										0.00	0	0
CLN321 On 30/04/2018 Spot Bond			8.80500	101.25630	8.80500	101.24872				0.00	0	0
Total CLN321 SPOT										0.00	0	0
Total For CLN321										0.00	0	0
CLN322 On 24/07/2017 Spot Bond				100.00000	0.00000	101.53774				0.00	0	0
Total CLN323 SPOT										0.00	0	0
Total For CLN323										0.00	0	0
CLN324 On 20/06/2018 Spot Bond				100.00000	0.00000	100.04995				0.00	0	0
Total CLN325 SPOT										0.00	0	0
Total For CLN325										0.00	0	0
CLN325 On 20/06/2018 Spot Bond				100.00000	0.00000	100.05075				0.00	0	0
Total CLN326 SPOT										0.00	0	0
Total For CLN326										0.00	0	0
CLN326 On 20/06/2023 Spot Bond				100.00000	0.00000	100.05367				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN327 On 20/06/2018 Spot Bond				100.00000	0.00000	100.22463				0.00	0	0
Total CLN328 SPOT										0.00	0	0
Total For CLN328										0.00	0	0
CLN328 On 20/06/2018 Spot Bond				100.00000	0.00000	100.05546				0.00	0	0
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0
CLN333 On 30/06/2017 Spot Bond				100.00000	0.00000	99.79594				0.00	0	0
Total CLN335 SPOT										0.00	0	0
Total For CLN335										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN337 On 20/09/2018 Spot Bond				100.00000	0.00000	133.74741			0.00	0	0
Total CLN337 SPOT									0.00	0	0
Total For CLN337									0.00	0	0
CLN339 On 28/07/2017 Spot Bond				100.00000	0.00000	101.45173			0.00	0	0
Total CLN339 SPOT									0.00	0	0
Total For CLN339									0.00	0	0
CLN340 On 20/12/2018 Spot Bond				100.00000	0.00000	100.83695			0.00	0	0
Total CLN340 SPOT									0.00	0	0
Total For CLN340									0.00	0	0
CLN341 On 30/06/2017 Spot Bond				100.00000	0.00000	99.79487			0.00	0	0
Total CLN341 SPOT									0.00	0	0
Total For CLN341									0.00	0	0
CLN343 On 20/12/2023 Spot Bond				100.00000	0.00000	100.05729			0.00	0	0
Total CLN343 SPOT									0.00	0	0
Total For CLN343									0.00	0	0
CLN344 On 20/12/2018 Spot Bond				100.00000	0.00000	100.04525			0.00	0	0
Total CLN344 SPOT									0.00	0	0
Total For CLN344									0.00	0	0
CLN345 On 20/12/2023 Spot Bond				100.00000	0.00000	99.13580			0.00	0	0
Total CLN345 SPOT									0.00	0	0
Total For CLN345									0.00	0	0
CLN346 On 28/07/2017 Spot Bond				100.00000	0.00000	101.43979			0.00	0	0
Total CLN346 SPOT									0.00	0	0
Total For CLN346									0.00	0	0
CLN349 On 30/06/2017 Spot Bond				100.00000	0.00000	99.80021			0.00	0	0
Total CLN349 SPOT									0.00	0	0
Total For CLN349									0.00	0	0
CLN350 On 28/10/2018 Spot Bond				100.00000	0.00000	101.36346			0.00	0	0
Total CLN350 SPOT									0.00	0	0
Total For CLN350									0.00	0	0
CLN354 On 20/12/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN354 SPOT									0.00	0	0
Total For CLN354									0.00	0	0
CLN358 On 30/04/2018 Spot Bond				100.00000	0.00000	101.33561			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
CLN355 On 24/07/2017 Spot Bond				100.00000	0.00000	101.51690			0.00	0	0
Total CLN359 SPOT									0.00	0	0
Total For CLN359									0.00	0	0
CLN360 On 20/03/2019 Spot Bond				100.00000	0.00000	100.04414			0.00	0	0
Total CLN360 SPOT									0.00	0	0
Total For CLN360									0.00	0	0
CLN362 On 20/03/2024 Spot Bond			10.07000	104.99996	10.07000	104.97193			0.00	0	0
Total CLN362 SPOT									0.00	0	0
Total For CLN362									0.00	0	0
CLN363 On 20/03/2024 Spot Bond				100.00000	0.00000	100.04760			0.00	0	0
Total CLN363 SPOT									0.00	0	0
Total For CLN363									0.00	0	0
CLN364 On 06/08/2023 Spot Bond				100.00000	0.00000	101.36298			0.00	0	0
Total CLN364 SPOT									0.00	0	0
Total For CLN364									0.00	0	0
CLN365 On 20/03/2024 Spot Bond			12.21000	106.77273	12.21000	106.73834			0.00	0	0
Total CLN365 SPOT									0.00	0	0
Total For CLN365									0.00	0	0
CLN366 On 06/08/2023 Spot Bond				100.00000	0.00000	101.41158			0.00	0	0
Total CLN366 SPOT									0.00	0	0
Total For CLN366									0.00	0	0
CLN367 On 06/08/2023 Spot Bond			12.24000	106.80551	12.24000	106.77046			0.00	0	0
Total CLN367 SPOT									0.00	0	0
Total For CLN367									0.00	0	0
CLN368 On 26/07/2022 Spot Bond			10.02000	108.70096	10.02000	108.67160			0.00	0	0
Total CLN368 SPOT									0.00	0	0
Total For CLN368									0.00	0	0
CLN369 On 06/08/2023 Spot Bond				100.00000	0.00000	99.67531			0.00	0	0
Total CLN369 SPOT									0.00	0	0
Total For CLN369									0.00	0	0
CLN370 On 26/07/2022 Spot Bond				100.00000	0.00000	101.54362			0.00	0	0
Total CLN370 SPOT									0.00	0	0
Total For CLN370									0.00	0	0
CLN371 On 20/03/2024 Spot Bond				100.00000	0.00000	82.13614			0.00	0	0
Total CLN371 SPOT									0.00	0	0
Total For CLN371									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN372 On 20/09/2023 Spot Bond				100.00000	0.00000	100.04690			0.00	0	0
Total CLN372 SPOT									0.00	0	0
Total For CLN372									0.00	0	0
CLN373 On 20/09/2023 Spot Bond				100.00000	0.00000	100.04780			0.00	0	0
Total CLN373 SPOT									0.00	0	0
Total For CLN373									0.00	0	0
CLN374 On 20/06/2019 Spot Bond				100.00000	0.00000	100.04796			0.00	0	0
Total CLN374 SPOT									0.00	0	0
Total For CLN374									0.00	0	0
CLN375 On 30/06/2017 Spot Bond				100.00000	0.00000	99.78803			0.00	0	0
Total CLN375 SPOT									0.00	0	0
Total For CLN375									0.00	0	0
CLN376 On 20/03/2021 Spot Bond			9.41500	103.96063	9.41500	103.93465		440,622,000,000.00		46,800,000	46,800,000
Total CLN376 SPOT								440,622,000,000.00		46,800,000	46,800,000
Total For CLN376								440,622,000,000.00		46,800,000	46,800,000
CLN377 On 30/06/2017 Spot Bond				100.00000	0.00000	99.80713			0.00	0	0
Total CLN377 SPOT									0.00	0	0
Total For CLN377									0.00	0	0
CLN378 On 20/06/2019 Spot Bond				100.00000	0.00000	96.46418			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	100.67707	10.98000	100.64783			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	102.80289	11.00000	102.77299			0.00	0	0
Total CLN380 SPOT									0.00	0	0
Total For CLN380									0.00	0	0
CLN382 On 20/03/2021 Spot Bond				100.00000	0.00000	100.05287			0.00	0	0
Total CLN382 SPOT									0.00	0	0
Total For CLN382									0.00	0	0
CLN383 On 22/07/2017 Spot Bond				100.00000	0.00000	101.44474			0.00	0	0
Total CLN383 SPOT									0.00	0	0
Total For CLN383									0.00	0	0
CLN384 On 20/09/2024 Spot Bond			12.00000	103.22932	12.00000	103.19663			0.00	0	0
Total CLN384 SPOT									0.00	0	0
Total For CLN384									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN385 On 20/09/2024 Spot Bond				100.00000	0.00000	100.05756				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN386 On 20/03/2021 Spot Bond				100.00000	0.00000	100.04768				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN387 On 26/01/2021 Spot Bond				100.00000	0.00000	101.62847				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN388 On 20/09/2019 Spot Bond				100.00000	0.00000	100.05082				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN389 On 06/08/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN389 SPOT										0.00	0	0
Total For CLN389										0.00	0	0
CLN393 On 20/12/2019 Spot Bond				100.00000	0.00000	96.40000				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN394 On 20/09/2022 Spot Bond				100.00000	0.00000	100.04806				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN395 On 02/03/2018 Spot Bond				100.00000	0.00000	100.49668				0.00	0	0
Total CLN395 SPOT										0.00	0	0
Total For CLN395										0.00	0	0
CLN396 On 20/03/2020 Spot Bond				100.00000	0.00000	100.05195				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				100.00000	0.00000	100.56177				0.00	0	0
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN398 On 14/11/2022 Spot Bond				100.00000	0.00000	101.00955				0.00	0	0
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN399 On 14/11/2022 Spot Bond				100.00000	0.00000	101.00443				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN40(On 20/06/2020 Spot Bond				100.00000	0.00000	100.04796				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN40(On 30/06/2017 Spot Bond				100.00000	0.00000	99.82226				0.00	0	0
Total CLN402 SPOT										0.00	0	0
Total For CLN402										0.00	0	0
CLN40(On 30/06/2017 Spot Bond				100.00000	0.00000	99.80877				0.00	0	0
Total CLN403 SPOT										0.00	0	0
Total For CLN403										0.00	0	0
CLN40(On 21/02/2018 Spot Bond				100.00000	0.00000	100.97595				0.00	0	0
Total CLN404 SPOT										0.00	0	0
Total For CLN404										0.00	0	0
CLN40(On 20/06/2020 Spot Bond				100.00000	0.00000	98.25000				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN40(On 20/06/2020 Spot Bond				100.00000	0.00000	100.04822				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN40(On 18/07/2020 Spot Bond				100.00000	0.00000	101.94377				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN41(On 20/09/2020 Spot Bond				100.00000	0.00000	100.05294				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN411 On 20/09/2020 Spot Bond				100.00000	0.00000	100.05320				0.00	0	0
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN41(On 18/07/2020 Spot Bond				100.00000	0.00000	101.95260				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN41(On 20/09/2020 Spot Bond				100.00000	0.00000	100.05242				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN41(On 20/09/2020 Spot Bond				100.00000	0.00000	100.06229				0.00	0	0
Total CLN414 SPOT										0.00	0	0
Total For CLN414										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN415 On 20/09/2020 Spot Bond				100.00000	0.00000	100.05502			0.00	0	0
Total CLN415 SPOT									0.00	0	0
Total For CLN415									0.00	0	0
CLN416 On 18/07/2020 Spot Bond				100.00000	0.00000	102.06732			0.00	0	0
Total CLN416 SPOT									0.00	0	0
Total For CLN416									0.00	0	0
CLN417 On 20/09/2020 Spot Bond			4.00000	101.02767	4.00000	115.66632			0.00	0	0
Total CLN417 SPOT									0.00	0	0
Total For CLN417									0.00	0	0
CLN418 On 23/09/2020 Spot Bond				100.00000	0.00000	99.97175			0.00	2,889,600,000	2,889,600,000
Total CLN418 SPOT									0.00	2,889,600,000	2,889,600,000
Total For CLN418									0.00	2,889,600,000	2,889,600,000
CLN419 On 20/12/2020 Spot Bond				100.00000	0.00000	100.05766			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	47.45114	7.01000	48.03657			0.00	0	0
Total CLN42 SPOT									0.00	0	0
Total For CLN42									0.00	0	0
CLN420 On 20/12/2020 Spot Bond				100.00000	0.00000	100.05818			0.00	0	0
Total CLN420 SPOT									0.00	0	0
Total For CLN420									0.00	0	0
CLN421 On 26/01/2021 Spot Bond				100.00000	0.00000	102.00503			0.00	0	0
Total CLN421 SPOT									0.00	0	0
Total For CLN421									0.00	0	0
CLN422 On 20/12/2020 Spot Bond				100.00000	0.00000	110.54730			0.00	0	0
Total CLN422 SPOT									0.00	0	0
Total For CLN422									0.00	0	0
CLN423 On 20/12/2020 Spot Bond				100.00000	0.00000	106.51000			0.00	0	0
Total CLN423 SPOT									0.00	0	0
Total For CLN423									0.00	0	0
CLN424 On 20/12/2020 Spot Bond				100.00000	0.00000	107.56110			0.00	0	0
Total CLN424 SPOT									0.00	0	0
Total For CLN424									0.00	0	0
CLN425 On 20/12/2020 Spot Bond				100.00000	0.00000	103.00023			0.00	0	0
Total CLN425 SPOT									0.00	0	0
Total For CLN425									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN426 On 20/12/2020 Spot Bond				100.00000	0.00000	107.33250				0.00	0	0
Total CLN426 SPOT										0.00	0	0
Total For CLN426										0.00	0	0
CLN427 On 20/12/2018 Spot Bond				100.00000	0.00000	102.13308				0.00	0	0
Total CLN427 SPOT										0.00	0	0
Total For CLN427										0.00	0	0
CLN428 On 15/11/2020 Spot Bond				100.00000	0.00000	101.04181				0.00	0	0
Total CLN428 SPOT										0.00	0	0
Total For CLN428										0.00	0	0
CLN429 On 20/12/2020 Spot Bond				100.00000	0.00000	100.06855				0.00	0	0
Total CLN429 SPOT										0.00	0	0
Total For CLN429										0.00	0	0
CLN430 On 20/12/2020 Spot Bond				100.00000	0.00000	118.72054				0.00	0	0
Total CLN430 SPOT										0.00	0	0
Total For CLN430										0.00	0	0
CLN431 On 20/12/2020 Spot Bond				100.00000	0.00000	116.14307				0.00	0	0
Total CLN431 SPOT										0.00	0	0
Total For CLN431										0.00	0	0
CLN432 On 20/12/2020 Spot Bond				100.00000	0.00000	115.25712				0.00	0	0
Total CLN432 SPOT										0.00	0	0
Total For CLN432										0.00	0	0
CLN433 On 20/12/2020 Spot Bond				100.00000	0.00000	121.52148				0.00	0	0
Total CLN433 SPOT										0.00	0	0
Total For CLN433										0.00	0	0
CLN434 On 20/12/2020 Spot Bond				100.00000	0.00000	119.54812				0.00	0	0
Total CLN434 SPOT										0.00	0	0
Total For CLN434										0.00	0	0
CLN435 On 30/06/2017 Spot Bond				100.00000	0.00000	99.82376				0.00	0	0
Total CLN435 SPOT										0.00	0	0
Total For CLN435										0.00	0	0
CLN436 On 20/12/2020 Spot Bond				100.00000	0.00000	100.05271				0.00	0	0
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0
CLN437 On 20/12/2020 Spot Bond				100.00000	0.00000	100.05036				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN439 On 03/02/2021 Spot Bond				100.00000	0.00000	101.36328				0.00	0	0
Total CLN439 SPOT										0.00	0	0
Total For CLN439										0.00	0	0
CLN440 On 20/03/2021 Spot Bond				100.00000	0.00000	120.69164				0.00	0	0
Total CLN440 SPOT										0.00	0	0
Total For CLN440										0.00	0	0
CLN441 On 20/03/2021 Spot Bond				100.00000	0.00000	100.09379				0.00	0	0
Total CLN441 SPOT										0.00	0	0
Total For CLN441										0.00	0	0
CLN444 On 23/05/2021 Spot Bond				100.00000	0.00000	100.84735				0.00	0	0
Total CLN444 SPOT										0.00	0	0
Total For CLN444										0.00	0	0
CLN445 On 24/05/2021 Spot Bond			10.01500	105.13094	10.01500	105.10302				0.00	0	0
Total CLN445 SPOT										0.00	0	0
Total For CLN445										0.00	0	0
CLN446 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN446 SPOT										0.00	0	0
Total For CLN446										0.00	0	0
CLN447 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN447 SPOT										0.00	0	0
Total For CLN447										0.00	0	0
CLN448 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN448 SPOT										0.00	0	0
Total For CLN448										0.00	0	0
CLN449 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN449 SPOT										0.00	0	0
Total For CLN449										0.00	0	0
CLN450 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN450 SPOT										0.00	0	0
Total For CLN450										0.00	0	0
CLN451 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN451 SPOT										0.00	0	0
Total For CLN451										0.00	0	0
CLN452 On 31/01/2022 Spot Bond			4.34000	137.80155	4.34000	137.75821				0.00	0	0
Total CLN452 SPOT										0.00	0	0
Total For CLN452										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN45: On 31/01/2025 Spot Bond			6.26000	99.10407	6.26000	99.06779			0.00	0	0
Total CLN453 SPOT									0.00	0	0
Total For CLN453									0.00	0	0
CLN45: On 31/01/2025 Spot Bond			5.90000	101.52964	5.90000	101.49344			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				100.00000	0.00000	100.81168			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				100.00000	0.00000	100.05949			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				100.00000	0.00000	100.96147			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				100.00000	0.00000	100.64819			0.00	0	0
Total CLN458 SPOT									0.00	0	0
Total For CLN458									0.00	0	0
CLN45: On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN459 SPOT									0.00	0	0
Total For CLN459									0.00	0	0
CLN46: On 29/11/2021 Spot Bond				100.00000	0.00000	100.64174			0.00	0	0
Total CLN460 SPOT									0.00	0	0
Total For CLN460									0.00	0	0
CLN46: On 15/02/2022 Spot Bond				100.00000	0.00000	101.11145			0.00	700,000,000	350,000,000
Total CLN461 SPOT									0.00	700,000,000	350,000,000
Total For CLN461									0.00	700,000,000	350,000,000
CLN46: On 16/02/2022 Spot Bond			10.58500	105.52015	10.58500	105.49009			0.00	0	0
Total CLN462 SPOT									0.00	0	0
Total For CLN462									0.00	0	0
CLN46: On 23/02/2018 Spot Bond				100.00000	0.00000	100.76062			0.00	0	0
Total CLN463 SPOT									0.00	0	0
Total For CLN463									0.00	0	0
CLN46: On 13/03/2022 Spot Bond			9.82000	103.59274	9.82000	103.56575			0.00	0	0
Total CLN464 SPOT									0.00	0	0
Total For CLN464									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN465 On 14/03/2020 Spot Bond				100.00000	0.00000	100.19969			0.00	0	0
Total CLN465 SPOT									0.00	0	0
Total For CLN465									0.00	0	0
CLN466 On 21/02/2024 Spot Bond				100.00000	0.00000	100.84662			0.00	0	0
Total CLN466 SPOT									0.00	0	0
Total For CLN466									0.00	0	0
CLN467 On 27/03/2020 Spot Bond				100.00000	0.00000	99.88543			0.00	0	0
Total CLN467 SPOT									0.00	0	0
Total For CLN467									0.00	0	0
CLN468 On 28/03/2020 Spot Bond				100.00000	0.00000	99.85740			0.00	0	0
Total CLN468 SPOT									0.00	0	0
Total For CLN468									0.00	0	0
CLN469 On 28/03/2022 Spot Bond				100.00000	0.00000	99.85112			0.00	0	0
Total CLN469 SPOT									0.00	0	0
Total For CLN469									0.00	0	0
CLN470 On 07/05/2018 Spot Bond				100.00000	0.00000	101.15349			0.00	0	0
Total CLN470 SPOT									0.00	0	0
Total For CLN470									0.00	0	0
CLN471 On 17/05/2019 Spot Bond				100.00000	0.00000	101.00838			0.00	0	0
Total CLN471 SPOT									0.00	0	0
Total For CLN471									0.00	0	0
CLN472 On 19/11/2022 Spot Bond				100.00000	0.00000	101.03975			0.00	0	0
Total CLN472 SPOT									0.00	0	0
Total For CLN472									0.00	0	0
CLN473 On 05/10/2022 Spot Bond				100.00000	0.00000	100.58273			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			10.02000	100.60601	10.02000	100.56698			0.00	0	0
Total CLN474 SPOT									0.00	0	0
Total For CLN474									0.00	0	0
CLN475 On 23/06/2021 Spot Bond				100.00000	0.00000	100.45705			0.00	0	0
Total CLN475 SPOT									0.00	0	0
Total For CLN475									0.00	0	0
CLN476 On 20/09/2020 Spot Bond				100.00000	0.00000	100.05320			0.00	0	0
Total CLN476 SPOT									0.00	0	0
Total For CLN476									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN47: On 29/11/2021 Spot Bond			100.00000	11.79650	100.00000	100.00000			15,000,000,000,000.00	150,000,000	150,000,000
Total CLN477 SPOT									15,000,000,000,000.00	150,000,000	150,000,000
Total For CLN477									15,000,000,000,000.00	150,000,000	150,000,000
CLN55 On 18/04/2028 Spot Bond				100.00000	0.00000	209.25472			0.00	0	0
Total CLN55 SPOT									0.00	0	0
Total For CLN55									0.00	0	0
CLN61 On 02/03/2028 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN61 SPOT									0.00	0	0
Total For CLN61									0.00	0	0
CLN81 On 18/04/2028 Spot Bond			8.95500	95.73334	8.95500	95.71043			0.00	0	0
Total CLN81 SPOT									0.00	0	0
Total For CLN81									0.00	0	0
CLN88 On 28/04/2028 Spot Bond			8.57000	40.98930	8.57000	180.76673			0.00	0	0
Total CLN88 SPOT									0.00	0	0
Total For CLN88									0.00	0	0
CLN89 On 02/03/2028 Spot Bond			8.57000	41.51903	8.57000	181.26298			0.00	0	0
Total CLN89 SPOT									0.00	0	0
Total For CLN89									0.00	0	0
CLNF0: On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLNF07 SPOT									0.00	0	0
Total For CLNF07									0.00	0	0
CLNF0: On 10/07/2017 Spot Bond				100.00000	0.00000	101.95410			0.00	0	0
Total CLNF08 SPOT									0.00	0	0
Total For CLNF08									0.00	0	0
CLNF0: On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLNF09 SPOT									0.00	0	0
Total For CLNF09									0.00	0	0
CLNF1(On 24/07/2017 Spot Bond				100.00000	0.00000	101.52492			0.00	0	0
Total CLNF10 SPOT									0.00	0	0
Total For CLNF10									0.00	0	0
CLNF1: On 20/03/2018 Spot Bond				100.00000	0.00000	100.04485			0.00	0	0
Total CLNF11 SPOT									0.00	0	0
Total For CLNF11									0.00	0	0
CLNF1: On 20/06/2019 Spot Bond				100.00000	0.00000	100.04689			0.00	0	0
Total CLNF12 SPOT									0.00	0	0
Total For CLNF12									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF1: On 20/06/2019 Spot Bond				100.00000	0.00000	100.50032			0.00	0	0
Total CLNF13 SPOT									0.00	0	0
Total For CLNF13									0.00	0	0
CLNF1: On 20/09/2019 Spot Bond				100.00000	0.00000	100.04683			0.00	0	0
Total CLNF14 SPOT									0.00	0	0
Total For CLNF14									0.00	0	0
CLNF1: On 20/06/2020 Spot Bond				100.00000	0.00000	100.04848			0.00	0	0
Total CLNF15 SPOT									0.00	0	0
Total For CLNF15									0.00	0	0
COH00 On 26/11/2018 Spot Bond				100.00000	0.00000	101.08690			0.00	0	0
Total COH001 SPOT									0.00	0	0
Total For COH001									0.00	0	0
COH00 On 15/04/2019 Spot Bond				100.00000	0.00000	101.78558			0.00	0	0
Total COH002 SPOT									0.00	0	0
Total For COH002									0.00	0	0
COJ04 On 05/06/2018 Spot Bond			8.60000	100.79214	8.60000	100.76895		15,480,000,000,000.00	1,800,000,000	900,000,000	
Total COJ04 SPOT								15,480,000,000,000.00	1,800,000,000	900,000,000	
Total For COJ04								15,480,000,000,000.00	1,800,000,000	900,000,000	
COJ05 On 05/06/2023 Spot Bond			9.34000	113.44441	9.34000	113.41612		18,680,000,000,000.00	2,000,000,000	1,000,000,000	
Total COJ05 SPOT								18,680,000,000,000.00	2,000,000,000	1,000,000,000	
Total For COJ05								18,680,000,000,000.00	2,000,000,000	1,000,000,000	
COJ07 On 23/03/2021 Spot Bond			9.62500	106.22837	9.62500	106.20124		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			10.55000	105.20725	10.55000	105.17771		0.00	0	0	
Total COJ08 SPOT								0.00	0	0	
Total For COJ08								0.00	0	0	
COJG0 On 09/06/2024 Spot Bond			9.96000	101.46680	9.96000	101.43986		0.00	0	0	
Total COJG01 SPOT								0.00	0	0	
Total For COJG01								0.00	0	0	
COT01 On 03/04/2023 Spot Bond			10.13500	97.58685	10.13500	97.56049		0.00	0	0	
Total COT01 SPOT								0.00	0	0	
Total For COT01								0.00	0	0	
COT02 On 03/04/2028 Spot Bond			11.28000	95.58227	11.28000	95.55362		4,512,000,000,000.00	400,000,000	100,000,000	
Total COT02 SPOT								4,512,000,000,000.00	400,000,000	100,000,000	
Total For COT02								4,512,000,000,000.00	400,000,000	100,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
COT03 On 05/06/2028 Spot Bond			11.30000	89.05667	11.30000	89.02992				0.00	0	0
Total COT03 SPOT										0.00	0	0
Total For COT03										0.00	0	0
CPL01L On 12/12/2019 Spot Bond			100.00000	20.70528	100.00000	20.65511				0.00	0	0
Total CPL01U SPOT										0.00	0	0
Total For CPL01U										0.00	0	0
CPL021 On 25/08/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CPL021 SPOT										0.00	0	0
Total For CPL021										0.00	0	0
CPL022 On 23/09/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CPL022 SPOT										0.00	0	0
Total For CPL022										0.00	0	0
CPL024 On 27/11/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CPL024 SPOT										0.00	0	0
Total For CPL024										0.00	0	0
CPL02L On 12/03/2020 Spot Bond			100.00000	16.17595	100.00000	16.13677				0.00	0	0
Total CPL02U SPOT										0.00	0	0
Total For CPL02U										0.00	0	0
CPL03L On 12/12/2018 Spot Bond			100.00000	37.45375	100.00000	37.36301				0.00	0	0
Total CPL03U SPOT										0.00	0	0
Total For CPL03U										0.00	0	0
CPL05L On 30/10/2018 Spot Bond			100.00000	43.52209	100.00000	43.41550				0.00	0	0
Total CPL05U SPOT										0.00	0	0
Total For CPL05U										0.00	0	0
CPL06L On 30/11/2018 Spot Bond			100.00000	40.34716	100.00000	40.24942				0.00	0	0
Total CPL06U SPOT										0.00	0	0
Total For CPL06U										0.00	0	0
CPV01 On 30/06/2029 Spot Bond			11.39000	102.76181	11.39000	102.73037				0.00	0	4,909,034,630
Total CPV01 SPOT										0.00	0	4,909,034,630
Total For CPV01										0.00	0	4,909,034,630
CS001 On 31/03/2018 Spot Bond				100.00000	0.00000	99.80950				0.00	0	0
Total CS001 SPOT										0.00	0	0
Total For CS001										0.00	0	0
CS002 On 17/12/2020 Spot Bond				100.00000	0.00000	100.01317				0.00	0	0
Total CS002 SPOT										0.00	0	0
Total For CS002										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CS003 On 12/08/2021 Spot Bond				100.00000	0.00000	99.74490			0.00	0	0
Total CS003 SPOT									0.00	0	0
Total For CS003									0.00	0	0
CSA04U On 06/06/2020 Spot Bond			100.00000	19.88050	100.00000	19.81843			0.00	0	0
Total CSA04U SPOT									0.00	0	0
Total For CSA04U									0.00	0	0
CSD04U On 06/06/2020 Spot Bond			100.00000	18.47261	100.00000	18.41494			0.00	0	0
Total CSD04U SPOT									0.00	0	0
Total For CSD04U									0.00	0	0
DEN38U On 10/06/2018 Spot Bond			100.00000	56.83140	100.00000	56.69373			0.00	0	0
Total DEN38U SPOT									0.00	0	0
Total For DEN38U									0.00	0	0
DEN39U On 10/06/2018 Spot Bond			100.00000	52.84012	100.00000	52.71211			0.00	0	0
Total DEN39U SPOT									0.00	0	0
Total For DEN39U									0.00	0	0
DEN40U On 10/06/2018 Spot Bond			100.00000	57.18798	100.00000	57.04943			0.00	0	0
Total DEN40U SPOT									0.00	0	0
Total For DEN40U									0.00	0	0
DENG4 On 29/09/2017 Spot Bond			8.25500	101.18728	8.25500	101.16489			0.00	0	0
Total DENG44 SPOT									0.00	0	0
Total For DENG44									0.00	0	0
DENG4 On 29/09/2017 Spot Bond			6.86000	101.55942	6.86000	101.54067			0.00	0	0
Total DENG44/R203 SPOT									0.00	0	0
Total For DENG44/R203									0.00	0	0
DENG6 On 29/08/2017 Spot Bond			100.00000		0.00000	100.55539			0.00	0	0
Total DENG64 SPOT									0.00	0	0
Total For DENG64									0.00	0	0
DENG6 On 22/09/2017 Spot Bond			100.00000		0.00000	100.00000			0.00	0	0
Total DENG65 SPOT									0.00	0	0
Total For DENG65									0.00	0	0
DENG6 On 29/08/2017 Spot Bond			100.00000		0.00000	100.55539			0.00	0	0
Total DENG67 SPOT									0.00	0	0
Total For DENG67									0.00	0	0
DENG6 On 29/08/2017 Spot Bond			100.00000		0.00000	100.55539			0.00	0	0
Total DENG68 SPOT									0.00	0	0
Total For DENG68									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG6 On 29/08/2017 Spot Bond				100.00000	0.00000	98.46692			0.00	0	0
Total DENG69 SPOT									0.00	0	0
Total For DENG69									0.00	0	0
DLTB03 On 09/10/2017 Spot Bond				100.00000	0.00000	101.89839			0.00	0	0
Total DLTB03 SPOT									0.00	0	0
Total For DLTB03									0.00	0	0
DLTB03 On 09/10/2017 Spot Bond			100.00000	98.04723	100.00000	97.78989			0.00	0	0
DLTB03 On 09/10/2017 Spot Bond			100.00000	98.04723	100.00000	97.78989			0.00	0	0
Total DLTB03/JIBAR SPOT									0.00	0	0
Total For DLTB03/JIBAR									0.00	0	0
DNG60 On 04/08/2017 Spot Bond			100.00000	91.09898	100.00000	90.87569			0.00	0	0
Total DNG60U SPOT									0.00	0	0
Total For DNG60U									0.00	0	0
DOL003 On 20/09/2018 Spot Bond				100.00000	0.00000	100.06141			0.00	0	0
Total DOL003 SPOT									0.00	0	0
Total For DOL003									0.00	0	0
DOL004 On 24/01/2019 Spot Bond				100.00000	0.00000	102.28429			0.00	0	0
Total DOL004 SPOT									0.00	0	0
Total For DOL004									0.00	0	0
DOL009 On 20/12/2019 Spot Bond				100.00000	0.00000	68.40505			0.00	0	0
Total DOL009 SPOT									0.00	0	0
Total For DOL009									0.00	0	0
DV2021 On 18/06/2021 Spot Bond			9.18500	99.61288	9.18500	99.58844			0.00	0	0
Total DV2021 SPOT									0.00	0	0
Total For DV2021									0.00	0	0
DV22 On 07/02/2020 Spot Bond			8.72500	105.19973	8.72500	105.17491		872,500,000,000.00		100,000,000	143,080,000
Total DV22 SPOT								872,500,000,000.00		100,000,000	143,080,000
Total For DV22								872,500,000,000.00		100,000,000	143,080,000
DV22/R On 07/02/2020 Spot Bond			100.00000	23.59658	100.00000	23.54378			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			9.60000	104.89779	9.60000	104.87062		3,840,000,000,000.00		400,000,000	208,550,000
Total DV23 SPOT								3,840,000,000,000.00		400,000,000	208,550,000
Total For DV23								3,840,000,000,000.00		400,000,000	208,550,000
DV23/R On 27/02/2023 Spot Bond			100.00000	13.86693	100.00000	13.83590			0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	13.86693	100.00000	13.83590			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DV23/R2023 SPOT										0.00	0	0
Total For DV23/R2023										0.00	0	0
DV24 On 18/02/2024 Spot Bond			9.67000	103.41798	9.67000	103.39101				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	103.32143	9.69000	103.29443				0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	103.32143	9.69000	103.29443				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			11.01000	97.56348	11.01000	97.53460				0.00	0	0
Total DV29 SPOT										0.00	0	0
Total For DV29										0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	103.46090	10.10000	103.43275				0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	103.46090	10.10000	103.43275				0.00	0	0
Total DV29/R213 SPOT										0.00	0	0
Total For DV29/R213										0.00	0	0
DVC02 On 24/08/2017 Spot Bond				100.00000	0.00000	100.63292				0.00	0	0
Total DVC027 SPOT										0.00	0	0
Total For DVC027										0.00	0	0
DVC02 On 19/02/2018 Spot Bond				100.00000	0.00000	100.78872				0.00	0	0
Total DVC028 SPOT										0.00	0	0
Total For DVC028										0.00	0	0
DVC25 On 29/08/2017 Spot Bond				100.00000	0.00000	100.58548				0.00	0	0
Total DVC25 SPOT										0.00	0	0
Total For DVC25										0.00	0	0
DVC26 On 29/11/2017 Spot Bond				100.00000	0.00000	100.56113				0.00	0	0
Total DVC26 SPOT										0.00	0	0
Total For DVC26										0.00	0	0
DVF18 On 30/03/2018 Spot Bond				100.00000	0.00000	99.78832				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				100.00000	0.00000	101.20169				0.00	0	500,000,000
Total DVF19 SPOT										0.00	0	500,000,000
Total For DVF19										0.00	0	500,000,000
DVF20 On 29/11/2019 Spot Bond				100.00000	0.00000	100.59021				0.00	0	0
Total DVF20 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 DVF20									0.00	0	0
DVF20 On 28/03/2020 Spot Bond				100.00000	0.00000	99.86631			0.00	0	0
Total DVF20B SPOT									0.00	0	0
Total For DVF20B									0.00	0	0
DVF21 On 29/11/2021 Spot Bond				100.00000	0.00000	100.61080			0.00	0	0
Total DVF21 SPOT									0.00	0	0
Total For DVF21									0.00	0	0
DVF22 On 28/03/2022 Spot Bond				100.00000	0.00000	99.86158			0.00	0	45,000,000
Total DVF22 SPOT									0.00	0	45,000,000
Total For DVF22									0.00	0	45,000,000
E170 On 01/08/2020 Spot Bond			8.39500	118.98608	8.39500	118.95906		1,679,000,000,000.00		200,000,000	109,666,200
Total E170 SPOT								1,679,000,000,000.00		200,000,000	109,666,200
Total For E170								1,679,000,000,000.00		200,000,000	109,666,200
E170/R On 01/08/2020 Spot Bond			100.00000	25.51459	100.00000	25.45751			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			9.11500	103.88778	9.11500	103.86263			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			9.22500	104.62351	9.22500	104.59787			0.00	0	0
Total ECN22 SPOT									0.00	0	0
Total For ECN22									0.00	0	0
ECN24 On 14/03/2024 Spot Bond			9.61000	104.35800	9.61000	104.33139			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			3.54000	104.54813	3.54000	104.51769			0.00	0	0
Total ECN32 SPOT									0.00	0	0
Total For ECN32									0.00	0	0
EFC04 On 31/08/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total EFC04 SPOT									0.00	0	0
Total For EFC04									0.00	0	0
EFS00E On 23/10/2023 Spot Bond				100.00000	0.00000	101.94394			0.00	0	0
Total EFS00B SPOT									0.00	0	0
Total For EFS00B									0.00	0	0
EFS0A On 28/10/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total EFS0A1 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 EFS0A1										0.00	0	0
EFS0A: On 28/10/2023 Spot Bond				100.00000	0.00000	101.57202				0.00	0	0
Total EFS0A2 SPOT										0.00	0	0
Total For EFS0A2										0.00	0	0
EFS0C: On 28/10/2023 Spot Bond			100.00000	19.07116	100.00000	19.02445				0.00	0	0
Total EFS0CU SPOT										0.00	0	0
Total For EFS0CU										0.00	0	0
EL037 On 31/01/2037 Spot Bond			3.11000	101.36101	3.11000	101.33251				0.00	0	0
Total EL037 SPOT										0.00	0	0
Total For EL037										0.00	0	0
EL037/I On 31/01/2037 Spot Bond			2.25000	115.76515	2.25000	115.73533				0.00	0	0
Total EL037/I2038 SPOT										0.00	0	0
Total For EL037/I2038										0.00	0	0
EL28 On 02/05/2028 Spot Bond			3.15000	126.93149	3.15000	126.89584				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			3.16000	113.58176	3.16000	113.54986				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			3.18000	113.36453	3.18000	113.33246				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			3.18000	104.45234	3.18000	104.42289				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			3.10000	102.05354	3.10000	102.02488				0.00	0	0
Total EL36 SPOT										0.00	0	0
Total For EL36										0.00	0	0
EL36/I2 On 31/01/2036 Spot Bond			2.25000	115.76515	2.25000	115.73533				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			9.21500	107.79365	9.21500	107.76682				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			9.29500	107.39376	9.29500	107.36725				0.00	0	0
Total EMM02 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 EMM02										0.00	0	0
EMM03 On 04/05/2024 Spot Bond			10.35000	99.89192	10.35000	99.86454				0.00	0	0
Total EMM03 SPOT										0.00	0	0
Total For EMM03										0.00	0	0
EMM04 On 16/05/2028 Spot Bond			10.79500	90.56488	10.79500	94.60141				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			11.06000	99.38199	11.06000	100.26843				0.00	0	2,733,333,100
Total EMM05 SPOT										0.00	0	2,733,333,100
Total For EMM05										0.00	0	2,733,333,100
EMM06 On 23/06/2025 Spot Bond			10.45000	98.93337	10.45000	99.33330				0.00	0	0
Total EMM06 SPOT										0.00	0	0
Total For EMM06										0.00	0	0
EPF002 On 28/05/2018 Spot Bond				100.00000	0.00000	100.60070				0.00	0	0
Total EPF002 SPOT										0.00	0	0
Total For EPF002										0.00	0	0
EPF004 On 06/11/2017 Spot Bond				100.00000	0.00000	101.12586				0.00	0	0
Total EPF004 SPOT										0.00	0	0
Total For EPF004										0.00	0	0
EPF006 On 19/08/2018 Spot Bond				100.00000	0.00000	100.83555				0.00	0	0
Total EPF006 SPOT										0.00	0	0
Total For EPF006										0.00	0	0
EPF007 On 02/09/2020 Spot Bond				100.00000	0.00000	100.50186				0.00	0	0
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF008 On 12/09/2019 Spot Bond				100.00000	0.00000	100.35301				0.00	0	0
Total EPF008 SPOT										0.00	0	0
Total For EPF008										0.00	0	0
EPF009 On 30/03/2018 Spot Bond				100.00000	0.00000	99.82139				0.00	0	0
Total EPF009 SPOT										0.00	0	0
Total For EPF009										0.00	0	0
EPF010 On 07/11/2019 Spot Bond				100.00000	0.00000	101.14160				0.00	0	0
Total EPF010 SPOT										0.00	0	0
Total For EPF010										0.00	0	0
EPF011 On 12/06/2020 Spot Bond				100.00000	0.00000	100.25899				0.00	0	0
Total EPF011 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 EPF011										0.00	0	0
EPF01L On 01/09/2018 Spot Bond			100.00000	34.56401	100.00000	34.48027				0.00	0	0
Total EPF01U SPOT										0.00	0	0
Total For EPF01U										0.00	0	0
EPF02L On 01/09/2019 Spot Bond			100.00000	14.15742	100.00000	14.12312				0.00	0	0
Total EPF02U SPOT										0.00	0	0
Total For EPF02U										0.00	0	0
EPFC2 On 06/09/2017 Spot Bond				100.00000	0.00000	100.38206				0.00	0	150,000,000
Total EPFC27 SPOT										0.00	0	150,000,000
Total For EPFC27										0.00	0	150,000,000
EPFC2 On 06/11/2017 Spot Bond				100.00000	0.00000	101.06489				0.00	0	0
Total EPFC29 SPOT										0.00	0	0
Total For EPFC29										0.00	0	0
EPFC3 On 02/03/2018 Spot Bond				100.00000	0.00000	100.37515				0.00	0	0
Total EPFC30 SPOT										0.00	0	0
Total For EPFC30										0.00	0	0
EPFC3 On 06/09/2017 Spot Bond				100.00000	0.00000	102.46329				0.00	0	0
Total EPFC31 SPOT										0.00	0	0
Total For EPFC31										0.00	0	0
EPFC3 On 03/11/2017 Spot Bond				100.00000	0.00000	101.07914				0.00	0	0
Total EPFC32 SPOT										0.00	0	0
Total For EPFC32										0.00	0	0
EQS05 On 28/04/2019 Spot Bond			100.00000	33.40744	100.00000	33.32563				0.00	0	0
Total EQS05 SPOT										0.00	0	0
Total For EQS05										0.00	0	0
EQS06 On 09/04/2018 Spot Bond				100.00000	0.00000	97.82911				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			12.43500	98.96184	12.43500	98.92923				0.00	0	0
Total EQS07 SPOT										0.00	0	0
Total For EQS07										0.00	0	0
EQS08 On 04/10/2018 Spot Bond				100.00000	0.00000	100.73085				0.00	0	0
Total EQS08A SPOT										0.00	0	0
Total For EQS08A										0.00	0	0
EQS08 On 04/10/2018 Spot Bond			100.00000	47.42285	100.00000	47.30671				0.00	0	0
EQS08 On 04/10/2018 Spot Bond			100.00000	47.52511	100.00000	47.40871				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EQS08A/JIBAR SPOT										0.00	0	0
Total For EQS08A/JIBAR										0.00	0	0
ERS3B On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERS3B3 SPOT										0.00	0	0
Total For ERS3B3										0.00	0	0
ERS3B On 17/08/2019 Spot Bond				100.00000	0.00000	100.92264				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				100.00000	0.00000	100.92654				0.00	0	0
Total ERS3B5 SPOT										0.00	0	0
Total For ERS3B5										0.00	0	0
ERS3C On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERS3C3 SPOT										0.00	0	0
Total For ERS3C3										0.00	0	0
ERS3C On 17/08/2019 Spot Bond				100.00000	0.00000	100.97115				0.00	0	0
Total ERS3C4 SPOT										0.00	0	0
Total For ERS3C4										0.00	0	0
ERS3C On 17/05/2019 Spot Bond				100.00000	0.00000	101.02221				0.00	0	0
Total ERS3C5 SPOT										0.00	0	0
Total For ERS3C5										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERSA12 SPOT										0.00	0	0
Total For ERSA12										0.00	0	0
ERSA1 On 25/11/2020 Spot Bond			10.00000	108.98500	10.00000	108.95700				0.00	0	0
Total ERSA12/JIBAR SPOT										0.00	0	0
Total For ERSA12/JIBAR										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERSA14 SPOT										0.00	0	0
Total For ERSA14										0.00	0	0
ERSA1 On 17/08/2017 Spot Bond				100.00000	0.00000	100.88885				0.00	0	0
Total ERSA15 SPOT										0.00	0	0
Total For ERSA15										0.00	0	0
ERSA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ERSA16 SPOT										0.00	0	0
Total For ERSA16										0.00	0	0
ERSA1 On 17/08/2018 Spot Bond				100.00000	0.00000	100.75856				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ERSA17 SPOT									0.00	0	0
Total For ERSA17									0.00	0	0
ERSA1:On 17/08/2017 Spot Bond				100.00000	0.00000	100.85480			0.00	0	0
Total ERSA18 SPOT									0.00	0	0
Total For ERSA18									0.00	0	0
ERSA1:On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ERSA19 SPOT									0.00	0	0
Total For ERSA19									0.00	0	0
ERSA2:On 17/08/2018 Spot Bond				100.00000	0.00000	101.10649			0.00	0	300,000,000
Total ERSA20 SPOT									0.00	0	300,000,000
Total For ERSA20									0.00	0	300,000,000
ERSA2 On 17/08/2020 Spot Bond				100.00000	0.00000	100.48683			0.00	0	0
Total ERSA21 SPOT									0.00	0	0
Total For ERSA21									0.00	0	0
ERSA2:On 17/05/2019 Spot Bond				100.00000	0.00000	101.34746			0.00	0	0
Total ERSA22 SPOT									0.00	0	0
Total For ERSA22									0.00	0	0
ERSA2 On 17/08/2019 Spot Bond				100.00000	0.00000	100.91293			0.00	2,000,000,000	500,000,000
Total ERSA23 SPOT									0.00	2,000,000,000	500,000,000
Total For ERSA23									0.00	2,000,000,000	500,000,000
ES18 On 20/04/2018 Spot Bond			8.30500	102.33505	8.30500	102.31230		679,182,900,000,000.00	81,780,000,000	40,931,750,000	
Total ES18 SPOT								'9,182,900,000,000.00	81,780,000,000	40,931,750,000	
Total For ES18								'9,182,900,000,000.00	81,780,000,000	40,931,750,000	
ES18/R On 20/04/2018 Spot Bond			9.25000	101.59377	9.25000	101.56867		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			9.00000	108.41746	9.00000	108.39110		8,100,000,000.00	900,000	49,505,500	
Total ES23 SPOT								8,100,000,000.00	900,000	49,505,500	
Total For ES23								8,100,000,000.00	900,000	49,505,500	
ES23/R On 25/01/2023 Spot Bond			10.00000	104.09818	10.00000	104.07012		0.00	0	0	
Total ES23/R2023 SPOT								0.00	0	0	
Total For ES23/R2023								0.00	0	0	
ES26 On 02/04/2026 Spot Bond			9.69000	91.02356	9.69000	91.00003		284,886,000,000,000.00	29,400,000,000	12,601,943,900	
Total ES26 SPOT								14,886,000,000,000.00	29,400,000,000	12,601,943,900	
Total For ES26								14,886,000,000,000.00	29,400,000,000	12,601,943,900	
ES26/R On 02/04/2026 Spot Bond			7.85000	101.74007	7.85000	101.71866		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ES26/R186 SPOT									0.00	0	0
Total For ES26/R186									0.00	0	0
ES33 On 15/09/2033 Spot Bond			10.73000	77.43143	10.75000	77.28615			184,592,000,000,000.00	110,400,000,000	56,252,865,700
Total ES33 SPOT									14,592,000,000,000.00	110,400,000,000	56,252,865,700
Total For ES33									14,592,000,000,000.00	110,400,000,000	56,252,865,700
ES33/R On 15/09/2033 Spot Bond			7.50000	102.02090	7.50000	102.00050			0.00	0	0
Total ES33/R209 SPOT									0.00	0	0
Total For ES33/R209									0.00	0	0
ES42 On 25/04/2042 Spot Bond			10.93000	80.69452	10.93000	80.67106			231,754,486,716,000.00	21,203,521,200	16,922,105,200
Total ES42 SPOT									11,754,486,716,000.00	21,203,521,200	16,922,105,200
Total For ES42									11,754,486,716,000.00	21,203,521,200	16,922,105,200
ES42/R On 25/04/2042 Spot Bond			8.50000	101.35094	8.50000	101.32789			0.00	0	0
Total ES42/R214 SPOT									0.00	0	0
Total For ES42/R214									0.00	0	0
EXX02 On 19/05/2019 Spot Bond				100.00000	0.00000	99.24726			0.00	0	0
Total EXX02 SPOT									0.00	0	0
Total For EXX02									0.00	0	0
FBJ20Z On 20/03/2020 Spot Bond				100.00000	0.00000	100.04714			0.00	0	0
Total FBJ20Z SPOT									0.00	0	0
Total For FBJ20Z									0.00	0	0
FBJ22Z On 20/03/2022 Spot Bond				100.00000	0.00000	100.04855			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	44.04307	100.00000	43.93638			000,000,000,000,000.00	30,000,000,000	30,000,000,000
Total FIF01U SPOT									10,000,000,000,000.00	30,000,000,000	30,000,000,000
Total For FIF01U									10,000,000,000,000.00	30,000,000,000	30,000,000,000
FIF02U On 01/11/2019 Spot Bond			100.00000	24.10222	100.00000	24.04384			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	16.05046	100.00000	16.01158			0.00	0	0
Total FIF03U SPOT									0.00	0	0
Total For FIF03U									0.00	0	0
FIF04U On 01/11/2021 Spot Bond			100.00000	12.85162	100.00000	12.82049			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	13.19756	100.00000	13.16559			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FIF05U SPOT										0.00	0	0
Total For FIF05U										0.00	0	0
FIF06U On 27/02/2023 Spot Bond			100.00000	10.47452	100.00000	10.44914				0.00	0	0
Total FIF06U SPOT										0.00	0	0
Total For FIF06U										0.00	0	0
FIFB04 On 21/11/2017 Spot Bond				100.00000	0.00000	100.78416				0.00	0	0
Total FIFB04 SPOT										0.00	0	0
Total For FIFB04										0.00	0	0
FIFB06 On 25/08/2017 Spot Bond				100.00000	0.00000	100.70117				0.00	0	0
Total FIFB06 SPOT										0.00	0	0
Total For FIFB06										0.00	0	0
FIFB07 On 27/11/2017 Spot Bond				100.00000	0.00000	100.60391				0.00	0	0
Total FIFB07 SPOT										0.00	0	0
Total For FIFB07										0.00	0	0
FIFB08 On 31/05/2019 Spot Bond				100.00000	0.00000	100.56464				0.00	0	0
Total FIFB08 SPOT										0.00	0	0
Total For FIFB08										0.00	0	0
FIFB09 On 27/06/2019 Spot Bond				100.00000	0.00000	99.88156				0.00	0	0
Total FIFB09 SPOT										0.00	0	0
Total For FIFB09										0.00	0	0
FIFB10 On 12/09/2019 Spot Bond				100.00000	0.00000	100.55450				0.00	0	0
Total FIFB10 SPOT										0.00	0	0
Total For FIFB10										0.00	0	0
FIFB11 On 07/02/2020 Spot Bond				100.00000	0.00000	101.13789				0.00	110,000,000	55,000,000
Total FIFB11 SPOT										0.00	110,000,000	55,000,000
Total For FIFB11										0.00	110,000,000	55,000,000
FIFB12 On 13/08/2020 Spot Bond				100.00000	0.00000	100.96870				0.00	0	0
Total FIFB12 SPOT										0.00	0	0
Total For FIFB12										0.00	0	0
FMLA1U On 17/02/2039 Spot Bond			100.00000	6.48332	100.00000	6.47050				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	0.41026	100.00000	0.40927				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	0.41026	100.00000	0.40927				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FPB1U SPOT									0.00	0	0
Total For FPB1U									0.00	0	0
FR002L On 02/08/2023 Spot Bond			100.00000	11.98423	100.00000	11.95520			0.00	0	0
Total FR002U SPOT									0.00	0	0
Total For FR002U									0.00	0	0
FR003L On 02/08/2023 Spot Bond			100.00000	11.67344	100.00000	11.64516			0.00	0	0
Total FR003U SPOT									0.00	0	0
Total For FR003U									0.00	0	0
FR2A4J On 15/09/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FR2A4A SPOT									0.00	0	0
Total For FR2A4A									0.00	0	0
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FR2A4B SPOT									0.00	0	0
Total For FR2A4B									0.00	0	0
FR2A4C On 15/09/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FR2A4C SPOT									0.00	0	0
Total For FR2A4C									0.00	0	0
FR2A4I On 15/09/2023 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FR2A4D SPOT									0.00	0	0
Total For FR2A4D									0.00	0	0
FRB05 On 21/12/2018 Spot Bond			9.23500	99.04084	9.23500	99.01641		6,649,200,000,000.00	720,000,000	360,000,000	
Total FRB05 SPOT								6,649,200,000,000.00	720,000,000	360,000,000	
Total For FRB05								6,649,200,000,000.00	720,000,000	360,000,000	
FRB11 On 11/12/2017 Spot Bond				100.00000	0.00000	100.87746		0.00	0	0	
Total FRB11 SPOT								0.00	0	0	
Total For FRB11								0.00	0	0	
FRB12 On 02/06/2019 Spot Bond				100.00000	0.00000	100.97588		0.00	120,000,000	60,000,000	
Total FRB12 SPOT								0.00	120,000,000	60,000,000	
Total For FRB12								0.00	120,000,000	60,000,000	
FRB13 On 02/06/2021 Spot Bond				100.00000	0.00000	97.31142		0.00	0	0	
Total FRB13 SPOT								0.00	0	0	
Total For FRB13								0.00	0	0	
FRB14 On 02/06/2021 Spot Bond			10.61500	98.62056	10.61500	98.59270		0.00	0	0	
Total FRB14 SPOT								0.00	0	0	
Total For FRB14								0.00	0	0	
FRB15 On 06/03/2020 Spot Bond				100.00000	0.00000	102.24474		0.00	800,000,000	400,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRB15 SPOT										0.00	800,000,000	400,000,000
Total For FRB15										0.00	800,000,000	400,000,000
FRB16 On 08/07/2020 Spot Bond				100.00000	0.00000	103.08956				0.00	0	0
Total FRB16 SPOT										0.00	0	0
Total For FRB16										0.00	0	0
FRB17 On 08/01/2022 Spot Bond				100.00000	0.00000	102.15903				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	13.15079	100.00000	13.11858				0.00	0	0
Total FRB17/JIBAR SPOT										0.00	0	0
Total For FRB17/JIBAR										0.00	0	0
FRB18 On 13/04/2021 Spot Bond				100.00000	0.00000	104.20962				0.00	0	0
Total FRB18 SPOT										0.00	0	0
Total For FRB18										0.00	0	0
FRB19 On 14/04/2021 Spot Bond			11.31500	105.43819	11.31500	105.40649				0.00	0	0
Total FRB19 SPOT										0.00	0	0
Total For FRB19										0.00	0	0
FRB20 On 15/04/2026 Spot Bond				100.00000	0.00000	103.58611				0.00	0	0
Total FRB20 SPOT										0.00	0	0
Total For FRB20										0.00	0	0
FRB21 On 24/11/2021 Spot Bond				100.00000	0.00000	100.90100				0.00	0	0
Total FRB21 SPOT										0.00	0	0
Total For FRB21										0.00	0	0
FRB22 On 08/12/2022 Spot Bond				100.00000	0.00000	100.43549				0.00	0	0
Total FRB22 SPOT										0.00	0	0
Total For FRB22										0.00	0	0
FRB2 On 21/12/2018 Spot Bond			10.24500	102.44009	10.24500	102.41213				0.00	0	100,000,000
Total FRB21 SPOT										0.00	0	100,000,000
Total For FRB21										0.00	0	100,000,000
FRB2 On 21/12/2018 Spot Bond				100.00000	0.00000	102.04319				0.00	0	25,000,000
Total FRB22 SPOT										0.00	0	25,000,000
Total For FRB22										0.00	0	25,000,000
FRB22 On 31/01/2022 Spot Bond			3.24000	144.35176	3.24000	144.31068				0.00	0	0
Total FRB22 SPOT										0.00	0	0
Total For FRB22										0.00	0	0
FRB23 On 07/12/2023 Spot Bond			3.65000	110.79441	3.65000	274.77601				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRBI23 SPOT										0.00	0	0
Total For FRBI23										0.00	0	0
FRBI25 On 31/01/2025 Spot Bond			3.66000	111.22218	3.66000	118.19333				0.00	0	0
Total FRBI25 SPOT										0.00	0	0
Total For FRBI25										0.00	0	0
FRBI28 On 31/03/2028 Spot Bond			4.04000	88.11805	4.04000	159.23606				0.00	0	1,000,000,000
Total FRBI28 SPOT										0.00	0	1,000,000,000
Total For FRBI28										0.00	0	1,000,000,000
FRBI33 On 07/12/2033 Spot Bond			4.22000	91.08030	4.22000	191.26693				0.00	0	0
Total FRBI33 SPOT										0.00	0	0
Total For FRBI33										0.00	0	0
FRBI46 On 31/03/2046 Spot Bond			4.26000	88.48815	4.26000	88.69322				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			4.24000	90.07440	4.24000	90.63684				0.00	0	0
Total FRBI50 SPOT										0.00	0	0
Total For FRBI50										0.00	0	0
FRBZ01 On 30/11/2020 Spot Bond			8.93000	74.52014	8.93000	74.85341				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			10.05000	49.47646	10.05000	49.98277				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			10.08000	48.82196	10.08000	49.32666				0.00	0	0
Total FRBZ03 SPOT										0.00	0	0
Total For FRBZ03										0.00	0	0
FRC05U On 13/10/2017 Spot Bond			100.00000	96.94036	100.00000	96.68857				0.00	0	0
Total FRC05U SPOT										0.00	0	0
Total For FRC05U										0.00	0	0
FRC06U On 31/12/2017 Spot Bond			100.00000	68.66717	100.00000	68.49898				0.00	0	0
Total FRC06U SPOT										0.00	0	0
Total For FRC06U										0.00	0	0
FRC107 On 03/06/2021 Spot Bond				100.00000	0.00000	100.54564				0.00	0	0
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0
FRC109 On 20/06/2017 Spot Bond				100.00000	0.00000	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 FRC109 SPOT										0.00	0	0
Total For FRC109										0.00	0	0
FRC112 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC112 SPOT										0.00	0	0
Total For FRC112										0.00	0	0
FRC113 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC113 SPOT										0.00	0	0
Total For FRC113										0.00	0	0
FRC115 On 20/06/2017 Spot Bond			7.47000	99.93864	7.47000	99.95909				0.00	0	0
Total FRC115 SPOT										0.00	0	0
Total For FRC115										0.00	0	0
FRC116 On 20/06/2017 Spot Bond			7.47000	99.93864	7.47000	99.95909				0.00	0	0
Total FRC116 SPOT										0.00	0	0
Total For FRC116										0.00	0	0
FRC119 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC119 SPOT										0.00	0	0
Total For FRC119										0.00	0	0
FRC120 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC120 SPOT										0.00	0	0
Total For FRC120										0.00	0	0
FRC121 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC121 SPOT										0.00	0	0
Total For FRC121										0.00	0	0
FRC123 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC123 SPOT										0.00	0	0
Total For FRC123										0.00	0	0
FRC124 On 20/06/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC124 SPOT										0.00	0	0
Total For FRC124										0.00	0	0
FRC125 On 20/09/2017 Spot Bond			6.00000	100.04978	6.00000	100.00000				0.00	0	0
Total FRC125 SPOT										0.00	0	0
Total For FRC125										0.00	0	0
FRC126 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC126 SPOT										0.00	0	0
Total For FRC126										0.00	0	0
FRC127 On 20/09/2017 Spot Bond				100.00000	0.00000	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 FRC127 SPOT										0.00	0	0
Total For FRC127										0.00	0	0
FRC127 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC129 SPOT										0.00	0	0
Total For FRC129										0.00	0	0
FRC129 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC130 SPOT										0.00	0	0
Total For FRC130										0.00	0	0
FRC130 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC131 SPOT										0.00	0	0
Total For FRC131										0.00	0	0
FRC131 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC132 SPOT										0.00	0	0
Total For FRC132										0.00	0	0
FRC132 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC133 SPOT										0.00	0	0
Total For FRC133										0.00	0	0
FRC133 On 20/09/2017 Spot Bond				100.00000	0.00000	100.06718				0.00	0	0
Total FRC134 SPOT										0.00	0	0
Total For FRC134										0.00	0	0
FRC134 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC136 SPOT										0.00	0	0
Total For FRC136										0.00	0	0
FRC136 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC137 SPOT										0.00	0	0
Total For FRC137										0.00	0	0
FRC137 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC138 SPOT										0.00	0	0
Total For FRC138										0.00	0	0
FRC138 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC139 SPOT										0.00	0	0
Total For FRC139										0.00	0	0
FRC139 On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC140 SPOT										0.00	0	0
Total For FRC140										0.00	0	0
FRC140 On 20/09/2017 Spot Bond				100.00000	0.00000	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 FRC141 SPOT										0.00	0	0
Total For FRC141										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total FRC142 SPOT										0.00	0	0
Total For FRC142										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	100.04799				0.00	0	0
Total FRC144 SPOT										0.00	0	0
Total For FRC144										0.00	0	0
FRC14: On 20/09/2017 Spot Bond				100.00000	0.00000	105.16236				0.00	0	0
Total FRC145 SPOT										0.00	0	0
Total For FRC145										0.00	0	0
FRC15: On 20/09/2017 Spot Bond				100.00000	0.00000	100.05224				0.00	0	0
Total FRC150 SPOT										0.00	0	0
Total For FRC150										0.00	0	0
FRC15: On 20/09/2017 Spot Bond			5.76400	99.56956	5.76400	98.00000				0.00	0	0
Total FRC151 SPOT										0.00	0	0
Total For FRC151										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	100.05281				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				100.00000	0.00000	100.04861				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				100.00000	0.00000	100.05004				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				100.00000	0.00000	100.06410				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				100.00000	0.00000	100.04925				0.00	0	0
Total FRC161 SPOT										0.00	0	0
Total For FRC161										0.00	0	0
FRC16: On 14/12/2018 Spot Bond			13.22500	85.26071	13.22500	85.23057				0.00	0	0
Total FRC162 SPOT										0.00	0	0
Total For FRC162										0.00	0	0
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	100.04680				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC163 SPOT										0.00	0	0
Total For FRC163										0.00	0	0
FRC163 On 20/03/2018 Spot Bond				100.00000	0.00000	100.04685				0.00	0	0
Total FRC166 SPOT										0.00	0	0
Total For FRC166										0.00	0	0
FRC166 On 20/03/2018 Spot Bond				100.00000	0.00000	100.06635				0.00	0	0
Total FRC167 SPOT										0.00	0	0
Total For FRC167										0.00	0	0
FRC167 On 20/06/2018 Spot Bond				100.00000	0.00000	100.01116				0.00	0	0
Total FRC168 SPOT										0.00	0	0
Total For FRC168										0.00	0	0
FRC168 On 31/01/2025 Spot Bond			4.35500	108.96674	4.35500	112.69974				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC169 On 20/06/2018 Spot Bond				100.00000	0.00000	100.05064				0.00	0	0
Total FRC170 SPOT										0.00	0	0
Total For FRC170										0.00	0	0
FRC170 On 20/06/2018 Spot Bond				100.00000	0.00000	100.03659				0.00	0	0
Total FRC171 SPOT										0.00	0	0
Total For FRC171										0.00	0	0
FRC171 On 21/02/2018 Spot Bond				100.00000	0.00000	99.58427				0.00	0	0
Total FRC172 SPOT										0.00	0	0
Total For FRC172										0.00	0	0
FRC172 On 30/06/2017 Spot Bond				100.00000	0.00000	102.27160				0.00	0	0
Total FRC173 SPOT										0.00	0	0
Total For FRC173										0.00	0	0
FRC173 On 20/06/2018 Spot Bond				100.00000	0.00000	100.05064				0.00	0	0
Total FRC174 SPOT										0.00	0	0
Total For FRC174										0.00	0	0
FRC174 On 20/09/2018 Spot Bond				100.00000	0.00000	100.04789				0.00	0	0
Total FRC176 SPOT										0.00	0	0
Total For FRC176										0.00	0	0
FRC176 On 20/09/2018 Spot Bond				100.00000	0.00000	100.04688				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC177 On 06/08/2023 Spot Bond				100.00000	0.00000	101.35083				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC178: On 20/09/2020 Spot Bond				100.00000	0.00000	100.05382				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC179: On 06/08/2023 Spot Bond				100.00000	0.00000	114.36013				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC181: On 20/12/2018 Spot Bond				100.00000	0.00000	103.23615				0.00	0	0
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0
FRC183: On 20/12/2018 Spot Bond				100.00000	0.00000	100.06141				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC185: On 20/03/2019 Spot Bond				100.00000	0.00000	100.02637				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC188: On 20/03/2019 Spot Bond				100.00000	0.00000	100.05019				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC189: On 02/04/2019 Spot Bond				100.00000	0.00000	102.04295				0.00	0	0
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0
FRC192: On 25/11/2020 Spot Bond			10.00000	108.98500	10.00000	108.95700				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC193: On 20/06/2024 Spot Bond				100.00000	0.00000	100.05241				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC195: On 20/06/2019 Spot Bond				100.00000	0.00000	100.57300				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC206: On 20/09/2021 Spot Bond			100.00000	12.44233	100.00000	12.41219				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC207: On 20/09/2021 Spot Bond			100.00000	11.66448	100.00000	11.63622				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC208(On 07/10/2020 Spot Bond				100.00000	0.00000	104.96053				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC209(On 20/12/2019 Spot Bond			100.00000	22.26962	100.00000	22.21568				0.00	0	0
FRC210(On 20/12/2019 Spot Bond				100.00000	0.00000	100.05165				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC210(On 29/10/2017 Spot Bond			100.00000	92.88966	100.00000	92.65860				0.00	0	0
Total FRC211 SPOT										0.00	0	0
Total For FRC211										0.00	0	0
FRC211(On 07/05/2020 Spot Bond				100.00000	0.00000	101.16235				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC212(On 04/06/2021 Spot Bond			100.00000	13.25714	100.00000	13.22503				0.00	0	0
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0
FRC213(On 07/11/2017 Spot Bond			100.00000	91.08044	100.00000	90.86045				0.00	0	0
Total FRC214 SPOT										0.00	0	0
Total For FRC214										0.00	0	0
FRC214(On 07/11/2019 Spot Bond				100.00000	0.00000	101.16231				0.00	0	0
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0
FRC215(On 07/11/2017 Spot Bond			100.00000	91.07376	100.00000	90.85377				0.00	0	0
Total FRC216 SPOT										0.00	0	0
Total For FRC216										0.00	0	0
FRC216(On 07/11/2017 Spot Bond				100.00000	0.00000	101.15988				0.00	0	0
Total FRC217 SPOT										0.00	0	0
Total For FRC217										0.00	0	0
FRC217(On 07/11/2017 Spot Bond				100.00000	0.00000	101.10993				0.00	0	0
Total FRC218 SPOT										0.00	0	0
Total For FRC218										0.00	0	0
FRC218(On 04/11/2019 Spot Bond				100.00000	0.00000	101.27029				0.00	0	0
Total FRC219 SPOT										0.00	0	0
Total For FRC219										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC22(On 04/11/2017 Spot Bond				100.00000	0.00000	101.20380			0.00	0	0
Total FRC220 SPOT									0.00	0	0
Total For FRC220									0.00	0	0
FRC22(On 31/01/2022 Spot Bond			3.75000	141.27080	3.75000	141.22863			0.00	0	0
Total FRC221 SPOT									0.00	0	0
Total For FRC221									0.00	0	0
FRC22(On 20/05/2020 Spot Bond				100.00000	0.00000	100.80938			0.00	0	0
Total FRC225 SPOT									0.00	0	0
Total For FRC225									0.00	0	0
FRC23(On 25/06/2018 Spot Bond				100.00000	0.00000	99.90797			0.00	0	0
Total FRC231 SPOT									0.00	0	0
Total For FRC231									0.00	0	0
FRC23(On 31/01/2022 Spot Bond			4.61000	136.24708	4.61000	136.20324			0.00	0	0
Total FRC233 SPOT									0.00	0	0
Total For FRC233									0.00	0	0
FRC23(On 20/12/2020 Spot Bond				100.00000	0.00000	100.07355			0.00	0	0
Total FRC234 SPOT									0.00	0	0
Total For FRC234									0.00	0	0
FRC23(On 08/02/2020 Spot Bond				100.00000	0.00000	112.10855			0.00	0	0
Total FRC236 SPOT									0.00	0	0
Total For FRC236									0.00	0	0
FRC23(On 19/10/2020 Spot Bond				100.00000	0.00000	119.03632			0.00	0	0
Total FRC237 SPOT									0.00	0	0
Total For FRC237									0.00	0	0
FRC23(On 08/02/2020 Spot Bond				100.00000	0.00000	112.67995			0.00	0	0
Total FRC238 SPOT									0.00	0	0
Total For FRC238									0.00	0	0
FRC23(On 19/10/2020 Spot Bond				100.00000	0.00000	119.83165			0.00	0	0
Total FRC239 SPOT									0.00	0	0
Total For FRC239									0.00	0	0
FRC24(On 19/10/2020 Spot Bond				100.00000	0.00000	118.67773			0.00	0	0
Total FRC240 SPOT									0.00	0	0
Total For FRC240									0.00	0	0
FRC24(On 08/02/2020 Spot Bond				100.00000	0.00000	112.09136			0.00	0	0
Total FRC241 SPOT									0.00	0	0
Total For FRC241									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC24: On 08/02/2020 Spot Bond				100.00000	0.00000	111.67136			0.00	0	0
Total FRC242 SPOT									0.00	0	0
Total For FRC242									0.00	0	0
FRC24: On 19/10/2020 Spot Bond				100.00000	0.00000	103.48851			0.00	0	0
Total FRC243 SPOT									0.00	0	0
Total For FRC243									0.00	0	0
FRC24: On 08/02/2020 Spot Bond				100.00000	0.00000	111.71968			0.00	0	0
Total FRC244 SPOT									0.00	0	0
Total For FRC244									0.00	0	0
FRC24: On 19/10/2020 Spot Bond				100.00000	0.00000	103.45399			0.00	0	0
Total FRC245 SPOT									0.00	0	0
Total For FRC245									0.00	0	0
FRC24: On 19/10/2020 Spot Bond				100.00000	0.00000	102.77965			0.00	0	0
Total FRC246 SPOT									0.00	0	0
Total For FRC246									0.00	0	0
FRC24: On 08/02/2020 Spot Bond				100.00000	0.00000	111.57319			0.00	0	0
Total FRC247 SPOT									0.00	0	0
Total For FRC247									0.00	0	0
FRC24: On 08/02/2020 Spot Bond				100.00000	0.00000	100.74783			0.00	0	0
Total FRC248 SPOT									0.00	0	0
Total For FRC248									0.00	0	0
FRC24: On 19/10/2020 Spot Bond				100.00000	0.00000	116.98703			0.00	0	0
Total FRC249 SPOT									0.00	0	0
Total For FRC249									0.00	0	0
FRC25: On 19/10/2020 Spot Bond				100.00000	0.00000	97.22436			0.00	0	0
Total FRC250 SPOT									0.00	0	0
Total For FRC250									0.00	0	0
FRC25: On 13/02/2022 Spot Bond				100.00000	0.00000	101.13246			0.00	0	0
Total FRC251 SPOT									0.00	0	0
Total For FRC251									0.00	0	0
FRC25: On 14/03/2022 Spot Bond			100.00000	1.55864	100.00000	1.55344		100,000,000,000,000.00	1,000,000,000	1,000,000,000	
Total FRC252 SPOT								10,000,000,000,000.00	1,000,000,000	1,000,000,000	
Total For FRC252								10,000,000,000,000.00	1,000,000,000	1,000,000,000	
FRC46 On 10/09/2017 Spot Bond				100.00000	0.00000	100.26880			0.00	0	0
Total FRC46 SPOT									0.00	0	0
Total For FRC46									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC61 On 28/07/2017 Spot Bond				100.00000	0.00000	101.45322				0.00	0	0
Total FRC61 SPOT										0.00	0	0
Total For FRC61										0.00	0	0
FRC66 On 31/01/2022 Spot Bond			4.27000	108.96136	4.27000	138.16472				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			4.33000	102.47650	4.33000	137.81620				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			4.31000	100.83791	4.31000	137.93225				0.00	0	0
Total FRC71 SPOT										0.00	0	0
Total For FRC71										0.00	0	0
FRC76 On 28/07/2017 Spot Bond				100.00000	0.00000	101.60541				0.00	0	0
Total FRC76 SPOT										0.00	0	0
Total For FRC76										0.00	0	0
FRD01: On 31/10/2020 Spot Bond				100.00000	0.00000	101.79512				0.00	0	0
Total FRD013 SPOT										0.00	0	0
Total For FRD013										0.00	0	0
FRD01U On 22/12/2018 Spot Bond			100.00000	37.58210	100.00000	37.49105				0.00	0	0
Total FRD01U SPOT										0.00	0	0
Total For FRD01U										0.00	0	0
FRD09U On 26/06/2017 Spot Bond			100.00000	99.18478	100.00000	98.91599				0.00	0	0
Total FRD09U SPOT										0.00	0	0
Total For FRD09U										0.00	0	0
FRD13U On 31/12/2019 Spot Bond			100.00000	20.72957	100.00000	20.67880				0.00	0	0
Total FRD13U SPOT										0.00	0	0
Total For FRD13U										0.00	0	0
FRD15U On 31/12/2017 Spot Bond			100.00000	69.26138	100.00000	69.09175				0.00	0	0
Total FRD15U SPOT										0.00	0	0
Total For FRD15U										0.00	0	0
FRI33 On 28/02/2033 Spot Bond			4.03000	84.36389	4.03000	84.89210				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			4.04000	100.01089	4.04000	99.98494				0.00	0	0
Total FRI38 SPOT										0.00	0	0
Total For FRI38										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRJ18 On 21/02/2018 Spot Bond				100.00000	0.00000	101.28290				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				100.00000	0.00000	102.00408				0.00	0	0
Total FRJ19 SPOT										0.00	0	0
Total For FRJ19										0.00	0	0
FRJ20 On 20/09/2020 Spot Bond				100.00000	0.00000	99.28048				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				100.00000	0.00000	99.31987				0.00	400,000,000	400,000,000
Total FRJ21 SPOT										0.00	400,000,000	400,000,000
Total For FRJ21										0.00	400,000,000	400,000,000
FRJ22 On 07/03/2022 Spot Bond				100.00000	0.00000	100.60255				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				100.00000	0.00000	101.32491				0.00	0	0
Total FRJ25 SPOT										0.00	0	0
Total For FRJ25										0.00	0	0
FRJ27 On 25/01/2027 Spot Bond				100.00000	0.00000	101.70751				0.00	0	0
Total FRJ27 SPOT										0.00	0	0
Total For FRJ27										0.00	0	0
FRS01U On 13/05/2021 Spot Bond			100.00000	6.75607	100.00000	6.74326				0.00	0	0
Total FRS01U SPOT										0.00	0	0
Total For FRS01U										0.00	0	0
FRS02U On 13/05/2021 Spot Bond			100.00000	6.75607	100.00000	6.74326				0.00	0	0
Total FRS02U SPOT										0.00	0	0
Total For FRS02U										0.00	0	0
FRS100 On 15/01/2024 Spot Bond			2.57800	84.61275	2.57800	109.52846				0.00	0	0
Total FRS100 SPOT										0.00	0	0
Total For FRS100										0.00	0	0
FRS101 On 31/01/2038 Spot Bond			2.96000	109.23917	2.96000	118.37733				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS103 On 23/01/2024 Spot Bond				100.00000	0.00000	101.39652				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS104 On 23/01/2024 Spot Bond				100.00000	0.00000	101.39652				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS108 On 31/01/2038 Spot Bond			3.10000	106.66744	3.10000	115.77442				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS109 On 07/12/2033 Spot Bond			3.23000	216.24100	3.23000	216.17975				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS110 On 31/01/2038 Spot Bond			4.05500	99.78570	4.05500	99.75508				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS112 On 07/12/2033 Spot Bond			3.26000	215.42986	3.26000	215.36867				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS113 On 29/04/2019 Spot Bond				100.00000	0.00000	101.66179				0.00	0	0
Total FRS113 SPOT										0.00	0	0
Total For FRS113										0.00	0	0
FRS114 On 31/01/2025 Spot Bond			3.61000	118.63503	3.61000	118.60008				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS115 On 31/03/2038 Spot Bond			3.26500	112.82696	3.26500	112.79478				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS119 On 31/01/2038 Spot Bond			3.26500	112.82696	3.26500	112.79478				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			3.38000	117.57816	3.38000	212.16104				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			3.43000	210.90255	3.43000	210.84166				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			3.14000	107.27759	3.14000	107.24736				0.00	0	0
Total FRS122 SPOT										0.00	0	0
Total For FRS122										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS12 On 07/12/2033 Spot Bond			3.46000	210.11568	3.46000	210.05484			0.00	0	0
Total FRS123 SPOT									0.00	0	0
Total For FRS123									0.00	0	0
FRS12 On 31/01/2038 Spot Bond			4.17500	97.96980	4.17500	97.93944			0.00	0	0
Total FRS124 SPOT									0.00	0	0
Total For FRS124									0.00	0	0
FRS12 On 31/03/2028 Spot Bond			3.79500	162.88368	3.79500	162.83505			0.00	0	0
Total FRS126 SPOT									0.00	0	0
Total For FRS126									0.00	0	0
FRS12 On 31/01/2038 Spot Bond			3.99000	87.97972	3.99000	100.75585			0.00	0	0
Total FRS127 SPOT									0.00	0	0
Total For FRS127									0.00	0	0
FRS12 On 31/03/2028 Spot Bond			3.77000	103.73593	3.77000	163.20755			0.00	0	0
Total FRS129 SPOT									0.00	0	0
Total For FRS129									0.00	0	0
FRS13 On 11/08/2017 Spot Bond			100.00000	91.95531	100.00000	91.73374			0.00	0	0
Total FRS130 SPOT									0.00	0	0
Total For FRS130									0.00	0	0
FRS13 On 31/03/2028 Spot Bond			3.83000	162.36382	3.83000	162.31521			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			3.97000	197.27088	3.97000	197.21106			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				100.00000	0.00000	99.76172			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			3.92000	88.62832	3.92000	101.84743			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			4.17500	85.17629	4.17500	97.93944			0.00	0	0
Total FRS135 SPOT									0.00	0	0
Total For FRS135									0.00	0	0
FRS13 On 31/01/2038 Spot Bond			3.70000	103.93049	3.70000	105.37373			0.00	0	0
Total FRS136 SPOT									0.00	0	0
Total For FRS136									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS137 On 31/03/2028 Spot Bond			3.64000	165.20907	3.64000	165.16043			0.00	0	0
Total FRS137 SPOT									0.00	0	0
Total For FRS137									0.00	0	0
FRS138 On 07/12/2033 Spot Bond			3.74000	202.94124	3.74000	202.88098			0.00	0	0
Total FRS138 SPOT									0.00	0	0
Total For FRS138									0.00	0	0
FRS142 On 31/03/2028 Spot Bond			3.77000	163.25618	3.77000	163.20755			0.00	0	0
Total FRS142 SPOT									0.00	0	0
Total For FRS142									0.00	0	0
FRS143 On 31/03/2028 Spot Bond			3.77000	163.25618	3.77000	163.20755			0.00	0	0
Total FRS143 SPOT									0.00	0	0
Total For FRS143									0.00	0	0
FRS145 On 31/03/2028 Spot Bond			4.06000	96.42300	4.06000	158.94634			0.00	0	0
Total FRS145 SPOT									0.00	0	0
Total For FRS145									0.00	0	0
FRS146 On 31/01/2025 Spot Bond			3.91000	116.21825	3.91000	116.18307			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			3.45000	143.07375	3.45000	143.03221			0.00	0	0
Total FRS147 SPOT									0.00	0	0
Total For FRS147									0.00	0	0
FRS148 On 06/05/2021 Spot Bond				100.00000	0.00000	104.92200			0.00	0	0
Total FRS148 SPOT									0.00	0	0
Total For FRS148									0.00	0	0
FRS149 On 31/03/2028 Spot Bond			4.12000	158.12944	4.12000	158.08085			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			4.16000	157.55546	4.16000	157.50688			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			3.88000	116.45742	3.88000	116.42225			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			4.13000	157.98571	4.13000	157.93712			0.00	0	0
Total FRS152 SPOT									0.00	0	0
Total For FRS152									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS15: On 31/03/2028 Spot Bond			4.17000	157.41233	4.17000	157.36376			0.00	0	0
Total FRS153 SPOT									0.00	0	0
Total For FRS153									0.00	0	0
FRS15: On 19/05/2019 Spot Bond				100.00000	0.00000	105.12921			0.00	0	0
Total FRS157 SPOT									0.00	0	0
Total For FRS157									0.00	0	0
FRS36 On 07/12/2023 Spot Bond			3.06000	114.43561	3.06000	283.81086			0.00	0	0
Total FRS36 SPOT									0.00	0	0
Total For FRS36									0.00	0	0
FRS37 On 07/12/2023 Spot Bond			2.95000	115.13005	2.95000	285.53400			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			3.67000	110.67341	3.67000	274.47577			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			3.41000	98.29364	3.41000	143.27471			0.00	0	0
Total FRS46 SPOT									0.00	0	0
Total For FRS46									0.00	0	0
FRS49 On 27/10/2020 Spot Bond				100.00000	0.00000	101.37839			0.00	0	0
Total FRS49 SPOT									0.00	0	0
Total For FRS49									0.00	0	0
FRS51 On 31/01/2022 Spot Bond			2.94000	146.20060	2.94000	146.16018			0.00	0	0
Total FRS51 SPOT									0.00	0	0
Total For FRS51									0.00	0	0
FRS62 On 04/11/2026 Spot Bond				100.00000	0.00000	101.24359			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			2.94000	114.23960	2.94000	114.20802			0.00	0	0
Total FRS64 SPOT									0.00	0	0
Total For FRS64									0.00	0	0
FRS81 On 30/10/2042 Spot Bond			2.75000	118.86974	2.75000	118.83759			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			3.07000	93.58058	3.07000	123.09522			0.00	0	0
Total FRS85 SPOT									0.00	0	0
Total For FRS85									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS86 On 23/04/2018 Spot Bond				100.00000	0.00000	99.66594			0.00	0	0
Total FRS86 SPOT									0.00	0	0
Total For FRS86									0.00	0	0
FRS87 On 31/01/2025 Spot Bond			3.10000	93.38701	3.10000	122.84050			0.00	0	0
Total FRS87 SPOT									0.00	0	0
Total For FRS87									0.00	0	0
FRS90 On 07/12/2023 Spot Bond			3.86000	109.53166	3.86000	271.64279			0.00	0	0
Total FRS90 SPOT									0.00	0	0
Total For FRS90									0.00	0	0
FRS94 On 08/08/2018 Spot Bond				100.00000	0.00000	101.11949			0.00	0	0
Total FRS94 SPOT									0.00	0	0
Total For FRS94									0.00	0	0
FRS96 On 24/08/2018 Spot Bond				100.00000	0.00000	100.61367			0.00	0	0
Total FRS96 SPOT									0.00	0	0
Total For FRS96									0.00	0	0
FRS97 On 29/08/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FRS97 SPOT									0.00	0	0
Total For FRS97									0.00	0	0
FRX17 On 15/09/2017 Spot Bond			7.41000	102.50202	7.41000	102.48156			0.00	0	0
Total FRX17 SPOT									0.00	0	0
Total For FRX17									0.00	0	0
FRX18 On 14/04/2018 Spot Bond			8.07500	103.84609	8.07500	103.82363			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			8.33500	102.35527	8.33500	102.33256			0.00	0	0
Total FRX19 SPOT									0.00	0	0
Total For FRX19									0.00	0	0
FRX20 On 01/10/2020 Spot Bond			8.55500	102.50824	8.55500	102.48477			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			9.20000	96.09001	9.20000	96.06653			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			9.45000	107.22505	9.45000	107.19799			0.00	0	0
Total FRX24 SPOT									0.00	0	0
Total For FRX24									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX26 On 01/10/2026 Spot Bond			9.90500	99.70533	9.90500	99.67901			22,979,600,000,000.00	2,320,000,000	1,160,000,000
Total FRX26 SPOT									22,979,600,000,000.00	2,320,000,000	1,160,000,000
Total For FRX26									22,979,600,000,000.00	2,320,000,000	1,160,000,000
FRX27 On 07/03/2027 Spot Bond			9.90000	104.74331	9.90000	104.71581			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			10.25000	100.33685	10.25000	100.30915			0.00	0	160,000,000
Total FRX30 SPOT									0.00	0	160,000,000
Total For FRX30									0.00	0	160,000,000
FRX31 On 21/02/2031 Spot Bond			10.34000	97.10049	10.34000	97.07345			0.00	0	340,000,000
Total FRX31 SPOT									0.00	0	340,000,000
Total For FRX31									0.00	0	340,000,000
FRX32 On 31/03/2032 Spot Bond			10.30500	104.97554	10.30500	103.96651			0.00	0	0
Total FRX32 SPOT									0.00	0	0
Total For FRX32									0.00	0	0
FRX45 On 14/04/2045 Spot Bond			10.92000	76.15527	10.92000	76.13315			0.00	0	0
Total FRX45 SPOT									0.00	0	0
Total For FRX45									0.00	0	0
FS1A5 On 20/09/2018 Spot Bond				100.00000	0.00000	100.16136			0.00	0	0
Total FS1A5 SPOT									0.00	0	0
Total For FS1A5									0.00	0	0
FS1B1 On 20/09/2018 Spot Bond				100.00000	0.00000	100.33875			0.00	0	0
Total FS1B1 SPOT									0.00	0	0
Total For FS1B1									0.00	0	0
FS1C1 On 20/09/2018 Spot Bond				100.00000	0.00000	100.04789			0.00	0	0
Total FS1C1 SPOT									0.00	0	0
Total For FS1C1									0.00	0	0
FS1D1 On 20/09/2018 Spot Bond				100.00000	0.00000	100.05480			0.00	0	0
Total FS1D1 SPOT									0.00	0	0
Total For FS1D1									0.00	0	0
FS2A3 On 20/08/2038 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total FS2A3 SPOT									0.00	0	0
Total For FS2A3									0.00	0	0
FS2A4 On 20/11/2018 Spot Bond				100.00000	0.00000	100.66373			0.00	0	0
Total FS2A4 SPOT									0.00	0	0
Total For FS2A4									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS2A5 On 20/02/2019 Spot Bond				100.00000	0.00000	100.66957			0.00	0	0
Total FS2A5 SPOT									0.00	0	0
Total For FS2A5									0.00	0	0
FS2B1 On 20/02/2019 Spot Bond				100.00000	0.00000	100.77164			0.00	0	0
Total FS2B1 SPOT									0.00	0	0
Total For FS2B1									0.00	0	0
FS2C1 On 20/02/2019 Spot Bond				100.00000	0.00000	100.79255			0.00	0	0
Total FS2C1 SPOT									0.00	0	0
Total For FS2C1									0.00	0	0
FS2D1 On 20/02/2019 Spot Bond				100.00000	0.00000	100.88447			0.00	0	0
Total FS2D1 SPOT									0.00	0	0
Total For FS2D1									0.00	0	0
FS3A3L On 20/02/2020 Spot Bond			100.00000	9.32834	100.00000	9.30574			0.00	0	0
Total FS3A3U SPOT									0.00	0	0
Total For FS3A3U									0.00	0	0
FS3A4L On 20/02/2020 Spot Bond			100.00000	9.32834	100.00000	9.30574			0.00	0	0
Total FS3A4U SPOT									0.00	0	0
Total For FS3A4U									0.00	0	0
FS3A5L On 20/02/2020 Spot Bond			100.00000	9.32834	100.00000	9.30574			0.00	0	0
Total FS3A5U SPOT									0.00	0	0
Total For FS3A5U									0.00	0	0
FS3B1L On 20/02/2020 Spot Bond			100.00000	9.32834	100.00000	9.30574			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	9.32834	100.00000	9.30574			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	9.32834	100.00000	9.30574			0.00	0	0
Total FS3D1U SPOT									0.00	0	0
Total For FS3D1U									0.00	0	0
FS4A1L On 20/03/2018 Spot Bond			100.00000	51.57391	100.00000	51.44897			0.00	0	0
Total FS4A1U SPOT									0.00	0	0
Total For FS4A1U									0.00	0	0
FS4A2L On 20/03/2020 Spot Bond			100.00000	8.65267	100.00000	8.63171			0.00	0	0
Total FS4A2U SPOT									0.00	0	0
Total For FS4A2U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FS4A3L On 20/03/2020 Spot Bond			100.00000	8.65267	100.00000	8.63171				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	8.65267	100.00000	8.63171				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	8.65267	100.00000	8.63171				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	8.65267	100.00000	8.63171				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	8.65267	100.00000	8.63171				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	8.65267	100.00000	8.63171				0.00	0	0
Total FS4D1U SPOT										0.00	0	0
Total For FS4D1U										0.00	0	0
FS5A1L On 20/04/2019 Spot Bond			100.00000	24.53502	100.00000	24.47493				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	4.11629	100.00000	4.10621				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	0.69060	100.00000	0.68891				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	4.11629	100.00000	4.10621				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	4.11629	100.00000	4.10621				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	4.11629	100.00000	4.10621				0.00	0	0
Total FS5B1U SPOT										0.00	0	0
Total For FS5B1U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FS5C1L On 20/04/2021 Spot Bond			100.00000	4.11629	100.00000	4.10621				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	4.11629	100.00000	4.10621				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	4.11629	100.00000	4.10621				0.00	0	0
Total FS5E1U SPOT										0.00	0	0
Total For FS5E1U										0.00	0	0
GBL02 On 15/10/2018 Spot Bond				100.00000	0.00000	101.71473				0.00	0	0
Total GBL02 SPOT										0.00	0	0
Total For GBL02										0.00	0	0
GH31A On 25/02/2018 Spot Bond				100.00000	0.00000	100.86593				0.00	0	507,559,200
Total GH31A1 SPOT										0.00	0	507,559,200
Total For GH31A1										0.00	0	507,559,200
GH31A On 25/02/2020 Spot Bond				100.00000	0.00000	100.68752				0.00	0	0
Total GH31A2 SPOT										0.00	0	0
Total For GH31A2										0.00	0	0
GH31A On 25/02/2020 Spot Bond				100.00000	0.00000	100.69506				0.00	0	0
Total GH31A3 SPOT										0.00	0	0
Total For GH31A3										0.00	0	0
GH31B On 25/02/2020 Spot Bond				100.00000	0.00000	100.74402				0.00	0	0
Total GH31B SPOT										0.00	0	0
Total For GH31B										0.00	0	0
GH31C On 25/02/2020 Spot Bond				100.00000	0.00000	100.80420				0.00	0	0
Total GH31C SPOT										0.00	0	0
Total For GH31C										0.00	0	0
GH31D On 25/02/2020 Spot Bond				100.00000	0.00000	100.84177				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	6.35333	100.00000	6.33777				0.00	0	0
Total GH41U SPOT										0.00	0	0
Total For GH41U										0.00	0	0
GOVEX On 09/05/2047 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total GOVEX1 SPOT										0.00	0	0
Total For GOVEX1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GPT41 On 06/09/2017 Spot Bond				100.00000	0.00000	100.34008				0.00	0	0
Total GPT41 SPOT										0.00	0	0
Total For GPT41										0.00	0	0
GRB01 On 08/12/2019 Spot Bond			100.00000	20.68267	100.00000	20.63256				0.00	0	0
Total GRB01U SPOT										0.00	0	0
Total For GRB01U										0.00	0	0
GRB02 On 08/12/2017 Spot Bond			100.00000	84.23334	100.00000	84.04447				0.00	0	0
Total GRB02U SPOT										0.00	0	0
Total For GRB02U										0.00	0	0
GRB03 On 03/03/2019 Spot Bond			100.00000	28.26304	100.00000	28.19457				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	17.10369	100.00000	17.06225				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	28.86138	100.00000	28.79146				0.00	0	0
Total GRB05U SPOT										0.00	0	0
Total For GRB05U										0.00	0	0
GRB06 On 10/06/2020 Spot Bond			100.00000	17.35555	100.00000	17.31350				0.00	0	0
Total GRB06U SPOT										0.00	0	0
Total For GRB06U										0.00	0	0
GRB07 On 31/01/2022 Spot Bond			100.00000	4.10004	100.00000	4.09226				0.00	0	0
Total GRB07U SPOT										0.00	0	0
Total For GRB07U										0.00	0	0
GRB10 On 31/07/2017 Spot Bond			100.00000	90.57072	100.00000	90.34653				0.00	0	0
Total GRB10U SPOT										0.00	0	0
Total For GRB10U										0.00	0	0
GRB11 On 31/01/2018 Spot Bond			100.00000	65.60060	100.00000	65.47614				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	42.60737	100.00000	42.56006				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	32.80030	100.00000	32.73807				0.00	0	0
Total GRB13U SPOT										0.00	0	0
Total For GRB13U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRB14 On 31/07/2019 Spot Bond			100.00000	18.93661	100.00000	18.91558			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	16.40015	100.00000	16.36903			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	8.41627	100.00000	8.40693			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	8.23128	100.00000	8.21566			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	3.74472	100.00000	3.74056			0.00	0	0
Total GRB18U SPOT									0.00	0	0
Total For GRB18U									0.00	0	0
GRB19 On 31/01/2022 Spot Bond			100.00000	4.10004	100.00000	4.09226			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	16.61286	100.00000	16.56017			0.00	0	0
Total GRB20U SPOT									0.00	0	0
Total For GRB20U									0.00	0	0
GRB21 On 17/03/2021 Spot Bond			100.00000	11.95961	100.00000	11.92168			0.00	0	0
Total GRB21U SPOT									0.00	0	0
Total For GRB21U									0.00	0	0
GRB22 On 17/03/2023 Spot Bond			100.00000	9.55123	100.00000	9.52094			0.00	0	0
Total GRB22U SPOT									0.00	0	0
Total For GRB22U									0.00	0	0
GRB23 On 07/06/2022 Spot Bond			100.00000	12.50353	100.00000	12.46449			0.00	0	0
Total GRB23U SPOT									0.00	0	0
Total For GRB23U									0.00	0	0
GRDB1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total GRDB1 SPOT									0.00	0	0
Total For GRDB1									0.00	0	0
GRDC1 On 10/01/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total GRDC1 SPOT									0.00	0	0
Total For GRDC1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total GRH1A2 SPOT										0.00	0	0
Total For GRH1A2										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	101.57432				0.00	0	0
Total GRH1A3 SPOT										0.00	0	0
Total For GRH1A3										0.00	0	0
GRH1B On 25/10/2017 Spot Bond				100.00000	0.00000	101.48371				0.00	0	0
Total GRH1B SPOT										0.00	0	0
Total For GRH1B										0.00	0	0
GRH1C On 25/10/2017 Spot Bond				100.00000	0.00000	101.56246				0.00	0	0
Total GRH1C SPOT										0.00	0	0
Total For GRH1C										0.00	0	0
GRH1Y On 25/10/2017 Spot Bond			100.00000	91.91919	100.00000	91.68766				0.00	0	0
Total GRH1YU SPOT										0.00	0	0
Total For GRH1YU										0.00	0	0
GRT06 On 11/12/2017 Spot Bond				100.00000	0.00000	100.47488				0.00	0	0
Total GRT06 SPOT										0.00	0	0
Total For GRT06										0.00	0	0
GRT07 On 21/02/2024 Spot Bond				100.00000	0.00000	101.17279				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				100.00000	0.00000	99.90963				0.00	0	0
Total GRT08 SPOT										0.00	0	0
Total For GRT08										0.00	0	0
GRT09 On 15/10/2018 Spot Bond				100.00000	0.00000	101.92374				0.00	0	0
Total GRT09 SPOT										0.00	0	0
Total For GRT09										0.00	0	0
GRT10 On 13/05/2019 Spot Bond				100.00000	0.00000	100.94313				0.00	0	0
Total GRT10 SPOT										0.00	0	0
Total For GRT10										0.00	0	0
GRT11 On 13/05/2021 Spot Bond				100.00000	0.00000	100.93406				0.00	0	0
Total GRT11 SPOT										0.00	0	0
Total For GRT11										0.00	0	0
GRT12 On 24/03/2020 Spot Bond				100.00000	0.00000	100.23482				0.00	0	0
Total GRT12 SPOT										0.00	0	0
Total For GRT12										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT13 On 15/04/2020 Spot Bond				100.00000	0.00000	101.58721			0.00	0	0
Total GRT13 SPOT									0.00	0	0
Total For GRT13									0.00	0	0
GRT14 On 15/09/2021 Spot Bond				100.00000	0.00000	100.19249			0.00	110,000,000	55,000,000
Total GRT14 SPOT									0.00	110,000,000	55,000,000
Total For GRT14									0.00	110,000,000	55,000,000
GRT15 On 15/04/2020 Spot Bond				100.00000	0.00000	101.71479			0.00	52,000,000	26,000,000
Total GRT15 SPOT									0.00	52,000,000	26,000,000
Total For GRT15									0.00	52,000,000	26,000,000
GRT16 On 17/10/2021 Spot Bond				100.00000	0.00000	101.63295			0.00	0	0
Total GRT16 SPOT									0.00	0	0
Total For GRT16									0.00	0	0
GRT17 On 17/10/2023 Spot Bond			9.54000	104.67577	9.54000	104.64912			0.00	0	0
Total GRT17 SPOT									0.00	0	0
Total For GRT17									0.00	0	0
GRT18 On 13/03/2020 Spot Bond				100.00000	0.00000	100.21775			0.00	0	0
Total GRT18 SPOT									0.00	0	0
Total For GRT18									0.00	0	0
GRT19 On 14/03/2022 Spot Bond				100.00000	0.00000	100.39157			0.00	0	0
Total GRT19 SPOT									0.00	0	0
Total For GRT19									0.00	0	0
GRT20 On 03/04/2024 Spot Bond				100.00000	0.00000	102.29970			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			10.10000	101.53248	10.10000	100.56397			0.00	0	0
Total GRT21 SPOT									0.00	0	0
Total For GRT21									0.00	0	0
GRX01 On 03/07/2032 Spot Bond			100.00000	0.00005	100.00000	0.00005			0.00	0	0
Total GRX01U SPOT									0.00	0	0
Total For GRX01U									0.00	0	0
HC1M1 On 31/10/2017 Spot Bond				100.00000	0.00000	116.04247			0.00	0	0
Total HC1M1 SPOT									0.00	0	0
Total For HC1M1									0.00	0	0
HC1M2 On 31/10/2017 Spot Bond				100.00000	0.00000	111.13014			0.00	0	0
Total HC1M2 SPOT									0.00	0	0
Total For HC1M2									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HC1M3 On 31/10/2017 Spot Bond				100.00000	0.00000	101.22878			0.00	0	0
Total HC1M3 SPOT									0.00	0	0
Total For HC1M3									0.00	0	0
HC2T1 On 05/10/2017 Spot Bond				100.00000	0.00000	101.87178			0.00	0	0
Total HC2T1 SPOT									0.00	0	0
Total For HC2T1									0.00	0	0
HC3T1 On 28/03/2019 Spot Bond				100.00000	0.00000	102.24857			0.00	0	0
Total HC3T1 SPOT									0.00	0	0
Total For HC3T1									0.00	0	0
HC4T1 On 15/12/2017 Spot Bond				100.00000	0.00000	100.16477			0.00	0	0
Total HC4T1 SPOT									0.00	0	0
Total For HC4T1									0.00	0	0
HIL01U On 21/11/2019 Spot Bond			100.00000	21.65254	100.00000	21.60008			0.00	0	0
Total HIL01U SPOT									0.00	0	0
Total For HIL01U									0.00	0	0
HILB02 On 13/09/2017 Spot Bond				100.00000	0.00000	100.22025			0.00	0	0
Total HILB02 SPOT									0.00	0	0
Total For HILB02									0.00	0	0
HILB03 On 02/05/2018 Spot Bond				100.00000	0.00000	101.24543			0.00	0	0
Total HILB03 SPOT									0.00	0	0
Total For HILB03									0.00	0	0
HILB04 On 01/11/2019 Spot Bond				100.00000	0.00000	100.91989			0.00	0	0
Total HILB04 SPOT									0.00	0	0
Total For HILB04									0.00	0	0
HILB05 On 11/07/2019 Spot Bond				100.00000	0.00000	101.79827			0.00	0	0
Total HILB05 SPOT									0.00	0	0
Total For HILB05									0.00	0	0
HILB06 On 11/07/2020 Spot Bond				100.00000	0.00000	101.81765			0.00	0	0
Total HILB06 SPOT									0.00	0	0
Total For HILB06									0.00	0	0
HILB07 On 11/07/2021 Spot Bond				100.00000	0.00000	101.83931			0.00	120,000,000	60,000,000
Total HILB07 SPOT									0.00	120,000,000	60,000,000
Total For HILB07									0.00	120,000,000	60,000,000
HM1B5 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total HM1B5U SPOT									0.00	0	0
Total For HM1B5U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
HM1B6 On 19/07/2045 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total HM1B6U SPOT										0.00	0	0
Total For HM1B6U										0.00	0	0
HM1B8 On 19/07/2048 Spot Bond			100.00000	10.12472	100.00000	10.09993				0.00	0	0
Total HM1B8U SPOT										0.00	0	0
Total For HM1B8U										0.00	0	0
HM1B9 On 19/07/2048 Spot Bond			100.00000	10.12472	100.00000	10.09993				0.00	0	0
Total HM1B9U SPOT										0.00	0	0
Total For HM1B9U										0.00	0	0
HM1C4 On 19/07/2048 Spot Bond			100.00000	10.74044	100.00000	10.71414				0.00	0	0
Total HM1C4U SPOT										0.00	0	0
Total For HM1C4U										0.00	0	0
HM1C5 On 19/07/2048 Spot Bond			100.00000	10.74044	100.00000	10.71414				0.00	0	0
Total HM1C5U SPOT										0.00	0	0
Total For HM1C5U										0.00	0	0
HM1D4 On 19/07/2048 Spot Bond			100.00000	11.53207	100.00000	11.50383				0.00	0	0
Total HM1D4U SPOT										0.00	0	0
Total For HM1D4U										0.00	0	0
HM1D5 On 19/07/2048 Spot Bond			100.00000	11.53207	100.00000	11.50383				0.00	0	0
Total HM1D5U SPOT										0.00	0	0
Total For HM1D5U										0.00	0	0
HM1E4 On 19/07/2048 Spot Bond			100.00000	12.49963	100.00000	12.46902				0.00	0	0
Total HM1E4U SPOT										0.00	0	0
Total For HM1E4U										0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B2 SPOT										0.00	0	0
Total For HMS1B2										0.00	0	0
HMS1B On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B3 SPOT										0.00	0	0
Total For HMS1B3										0.00	0	0
HMS1B On 19/07/2046 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1B7 SPOT										0.00	0	0
Total For HMS1B7										0.00	0	0
HMS1C On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total HMS1C2 SPOT										0.00	0	0
Total For HMS1C2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1D On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1D2 SPOT									0.00	0	0
Total For HMS1D2									0.00	0	0
HMS1E On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1E2 SPOT									0.00	0	0
Total For HMS1E2									0.00	0	0
HMS1F On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1F2 SPOT									0.00	0	0
Total For HMS1F2									0.00	0	0
HMS1G On 19/07/2045 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total HMS1G2 SPOT									0.00	0	0
Total For HMS1G2									0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	108.98500	10.00000	108.95700			0.00	0	0
Total HPF04/JIBAR SPOT									0.00	0	0
Total For HPF04/JIBAR									0.00	0	0
HPF06 On 20/02/2020 Spot Bond				100.00000	0.00000	100.87611			0.00	0	0
Total HPF06 SPOT									0.00	0	0
Total For HPF06									0.00	0	0
HPF07 On 20/08/2017 Spot Bond				100.00000	0.00000	100.92750			0.00	0	0
Total HPF07 SPOT									0.00	0	0
Total For HPF07									0.00	0	0
HPF08 On 15/04/2019 Spot Bond				100.00000	0.00000	101.85637			0.00	0	0
Total HPF08 SPOT									0.00	0	0
Total For HPF08									0.00	0	0
HPF09 On 15/04/2019 Spot Bond				100.00000	0.00000	101.70073			0.00	0	0
Total HPF09 SPOT									0.00	0	0
Total For HPF09									0.00	0	0
HPF10 On 17/02/2018 Spot Bond				100.00000	0.00000	100.85945			0.00	0	0
Total HPF10 SPOT									0.00	0	0
Total For HPF10									0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			8.40500	107.44459	8.40500	107.42016		26,727,900,000,000.00		3,180,000,000	8,490,000,000
Total HWAY20 SPOT								26,727,900,000,000.00		3,180,000,000	8,490,000,000
Total For HWAY20								26,727,900,000,000.00		3,180,000,000	8,490,000,000
HWAY2 On 31/07/2020 Spot Bond			100.00000	20.70819	100.00000	20.66185			0.00	0	0
Total HWAY20/R207 SPOT									0.00	0	0
Total For HWAY20/R207									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY2 On 07/12/2023 Spot Bond			3.10000	283.26659	3.10000	283.18732			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			2.81000	118.22117	2.81000	293.20140			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			3.11000	99.49638	3.11000	99.46855			0.00	0	0
Total HWAY33 SPOT									0.00	0	0
Total For HWAY33									0.00	0	0
HWAY3 On 31/07/2034 Spot Bond			10.63000	92.85970	10.63000	92.83314		47,197,200,000,000.00	4,440,000,000	2,920,000,000	
Total HWAY34 SPOT								17,197,200,000,000.00	4,440,000,000	2,920,000,000	
Total For HWAY34								17,197,200,000,000.00	4,440,000,000	2,920,000,000	
HWAY3 On 31/07/2034 Spot Bond			100.00000	12.74284	100.00000	12.71433			0.00	0	0
Total HWAY34/R208 SPOT									0.00	0	0
Total For HWAY34/R208									0.00	0	0
HWAY3 On 31/07/2035 Spot Bond			10.60000	92.86115	10.60000	92.83466			0.00	0	0
Total HWAY35 SPOT									0.00	0	0
Total For HWAY35									0.00	0	0
HWAY3 On 31/07/2035 Spot Bond			100.00000	12.74280	100.00000	12.71429			0.00	0	0
Total HWAY35/R209 SPOT									0.00	0	0
Total For HWAY35/R209									0.00	0	0
HWF08 On 15/07/2019 Spot Bond				100.00000	0.00000	101.58021			0.00	0	0
Total HWF08 SPOT									0.00	0	0
Total For HWF08									0.00	0	0
HWF09 On 19/09/2019 Spot Bond				100.00000	0.00000	100.07238			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	23.77527	100.00000	23.71768			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	108.98500	10.00000	108.95700			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			2.46000	128.43962	2.46000	128.40579		135,586,836,000,000.00	55,116,600,000	48,906,049,400	
Total I2025 SPOT								15,586,836,000,000.00	55,116,600,000	48,906,049,400	
Total For I2025								15,586,836,000,000.00	55,116,600,000	48,906,049,400	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2029	On	31/03/2029	Spot Bond			2.45000	99.52637	2.45000	99.50026			88,267,620,000,000.00	36,027,600,000	23,091,000,000
Total I2029 SPOT												88,267,620,000,000.00	36,027,600,000	23,091,000,000
Total For I2029												88,267,620,000,000.00	36,027,600,000	23,091,000,000
I2033	On	28/02/2033	Spot Bond			2.48000	104.04887	2.48000	104.02153			9,424,000,000,000.00	3,800,000,000	33,569,926,300
Total I2033 SPOT												9,424,000,000,000.00	3,800,000,000	33,569,926,300
Total For I2033												9,424,000,000,000.00	3,800,000,000	33,569,926,300
I2038	On	31/01/2038	Spot Bond			2.34000	130.81698	2.34000	130.78296			111,370,896,000,000.00	47,594,400,000	175,289,991,400
Total I2038 SPOT												111,370,896,000,000.00	47,594,400,000	175,289,991,400
Total For I2038												111,370,896,000,000.00	47,594,400,000	175,289,991,400
I2046	On	31/03/2046	Spot Bond			2.42000	126.76905	2.42000	126.73590			154,158,840,000,000.00	63,702,000,000	101,873,970,000
Total I2046 SPOT												154,158,840,000,000.00	63,702,000,000	101,873,970,000
Total For I2046												154,158,840,000,000.00	63,702,000,000	101,873,970,000
I2050	On	31/12/2050	Spot Bond			2.39000	134.71373	2.39000	134.67853			48,951,024,000,000.00	20,481,600,000	60,683,212,745
Total I2050 SPOT												48,951,024,000,000.00	20,481,600,000	60,683,212,745
Total For I2050												48,951,024,000,000.00	20,481,600,000	60,683,212,745
IBL02U	On	24/05/2022	Spot Bond			100.00000	12.94669	100.00000	12.90626			0.00	0	0
Total IBL02U SPOT												0.00	0	0
Total For IBL02U												0.00	0	0
IBL100	On	24/05/2020	Spot Bond				100.00000	0.00000	100.71016			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			9.01500	100.96043	9.01500	100.93625			0.00	0	0
Total IBL101 SPOT												0.00	0	0
Total For IBL101												0.00	0	0
IBL102	On	24/05/2022	Spot Bond				100.00000	0.00000	100.72583			0.00	0	0
Total IBL102 SPOT												0.00	0	0
Total For IBL102												0.00	0	0
IBL103	On	08/06/2018	Spot Bond				100.00000	0.00000	100.30012			0.00	0	0
Total IBL103 SPOT												0.00	0	0
Total For IBL103												0.00	0	0
IBL22	On	15/03/2018	Spot Bond			8.48000	103.73401	8.48000	103.71060			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			3.01000	99.97437	3.01000	145.72617			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			8.60000	102.06229	8.60000	102.03882			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	108.98500	10.00000	108.95700			0.00	0	0
Total IBL43/JIBAR SPOT									0.00	0	0
Total For IBL43/JIBAR									0.00	0	0
IBL45 On 21/12/2018 Spot Bond			8.86500	98.85641	8.86500	98.83298			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			9.13500	98.95656	9.13500	98.93215			0.00	0	0
Total IBL46 SPOT									0.00	0	0
Total For IBL46									0.00	0	0
IBL49 On 02/04/2018 Spot Bond			8.79000	100.55503	8.79000	100.53140			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	101.62332	7.34000	101.60331			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			9.12500	103.46053	9.12500	103.43503			0.00	0	0
Total IBL50 SPOT									0.00	0	0
Total For IBL50									0.00	0	0
IBL53 On 31/07/2018 Spot Bond				100.00000	0.00000	101.20403			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			8.64500	102.63688	8.64500	102.61289			0.00	0	0
Total IBL55 SPOT									0.00	0	0
Total For IBL55									0.00	0	0
IBL56 On 31/01/2019 Spot Bond				100.00000	0.00000	101.30772			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			8.60500	104.09859	8.60500	104.07437			0.00	0	0
Total IBL59 SPOT									0.00	0	0
Total For IBL59									0.00	0	0
IBL60 On 17/02/2024 Spot Bond			9.70000	106.21824	9.70000	106.19046			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				100.00000	0.00000	99.66239			0.00	0	0
Total IBL61 SPOT									0.00	0	0
Total For IBL61									0.00	0	0
IBL63 On 29/07/2017 Spot Bond				100.00000	0.00000	101.22995			0.00	0	0
Total IBL63 SPOT									0.00	0	0
Total For IBL63									0.00	0	0
IBL64 On 29/07/2019 Spot Bond				100.00000	0.00000	100.73474			0.00	0	0
Total IBL64 SPOT									0.00	0	0
Total For IBL64									0.00	0	0
IBL65 On 29/07/2021 Spot Bond				100.00000	0.00000	101.23180			0.00	0	0
Total IBL65 SPOT									0.00	0	0
Total For IBL65									0.00	0	0
IBL66 On 12/03/2018 Spot Bond				100.00000	0.00000	100.34487			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			3.74000	141.33046	3.74000	141.28831			0.00	0	0
Total IBL67 SPOT									0.00	0	0
Total For IBL67									0.00	0	0
IBL68 On 29/06/2018 Spot Bond				100.00000	0.00000	99.93975			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	44.52753	100.00000	44.41847			0.00	0	0
Total IBL69U SPOT									0.00	0	0
Total For IBL69U									0.00	0	0
IBL73 On 19/08/2018 Spot Bond				100.00000	0.00000	100.93962			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				100.00000	0.00000	100.85297			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				109.70593	0.00000	101.11148			0.00	0	0
Total IBL76 SPOT									0.00	0	0
Total For IBL76									0.00	0	0
IBL77 On 25/11/2020 Spot Bond				100.00000	0.00000	100.70258			0.00	0	0
Total IBL77 SPOT									0.00	0	0
Total For IBL77									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL78 On 25/11/2022 Spot Bond			9.75000	101.95347	9.75000	101.92710			0.00	0	0
Total IBL78 SPOT									0.00	0	0
Total For IBL78									0.00	0	0
IBL79 On 27/01/2019 Spot Bond			8.43500	106.33423	8.43500	106.30996			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	31.44057	100.00000	31.36440			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	13.60448	100.00000	13.57151			0.00	0	0
Total IBL81U SPOT									0.00	0	0
Total For IBL81U									0.00	0	0
IBL82 On 29/01/2019 Spot Bond				100.00000	0.00000	101.28224			0.00	0	0
Total IBL82 SPOT									0.00	0	0
Total For IBL82									0.00	0	0
IBL83 On 22/03/2019 Spot Bond				100.00000	0.00000	100.00002			0.00	0	0
Total IBL83 SPOT									0.00	0	0
Total For IBL83									0.00	0	0
IBL84U On 21/04/2019 Spot Bond			100.00000	31.94561	100.00000	31.86737			0.00	0	0
Total IBL84U SPOT									0.00	0	0
Total For IBL84U									0.00	0	0
IBL85 On 20/05/2019 Spot Bond				100.00000	0.00000	101.12114			0.00	0	0
Total IBL85 SPOT									0.00	0	0
Total For IBL85									0.00	0	0
IBL86 On 20/05/2021 Spot Bond				100.00000	0.00000	102.28137			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			8.73500	102.63385	8.73500	102.61001			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			9.05500	105.02303	9.05500	104.99775			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	14.89433	100.00000	14.86153			0.00	0	0
Total IBL88/R208 SPOT									0.00	0	0
Total For IBL88/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
IBL89 On 26/05/2021 Spot Bond				100.00000	0.00000	100.71039				0.00	0	0
Total IBL89 SPOT										0.00	0	0
Total For IBL89										0.00	0	0
IBL90U On 20/05/2019 Spot Bond			100.00000	30.41242	100.00000	30.33875				0.00	0	0
Total IBL90U SPOT										0.00	0	0
Total For IBL90U										0.00	0	0
IBL91 On 02/06/2018 Spot Bond				100.00000	0.00000	100.49431				0.00	0	0
Total IBL91 SPOT										0.00	0	0
Total For IBL91										0.00	0	0
IBL92 On 12/01/2020 Spot Bond				100.00000	0.00000	101.76586				0.00	0	0
Total IBL92 SPOT										0.00	0	0
Total For IBL92										0.00	0	0
IBL93 On 31/08/2018 Spot Bond				100.00000	0.00000	100.70698				0.00	0	0
Total IBL93 SPOT										0.00	0	0
Total For IBL93										0.00	0	0
IBL94 On 06/09/2019 Spot Bond				100.00000	0.00000	100.60663				0.00	0	0
Total IBL94 SPOT										0.00	0	0
Total For IBL94										0.00	0	0
IBL95 On 12/09/2021 Spot Bond				100.00000	0.00000	101.09463				0.00	0	4,000,000,000
Total IBL95 SPOT										0.00	0	4,000,000,000
Total For IBL95										0.00	0	4,000,000,000
IBL96 On 21/09/2019 Spot Bond				100.00000	0.00000	100.02244				0.00	0	0
Total IBL96 SPOT										0.00	0	0
Total For IBL96										0.00	0	0
IBL97 On 03/10/2019 Spot Bond				100.00000	0.00000	101.94883				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				100.00000	0.00000	102.03834				0.00	0	0
Total IBL98 SPOT										0.00	0	0
Total For IBL98										0.00	0	0
IBL99 On 21/10/2019 Spot Bond			8.60500	102.34532	8.60500	102.32177				0.00	0	0
Total IBL99 SPOT										0.00	0	0
Total For IBL99										0.00	0	0
IDC01U On 08/11/2026 Spot Bond			100.00000	0.04992	100.00000	0.04981				0.00	0	0
Total IDC01U SPOT										0.00	0	0
Total For IDC01U										0.00	0	0

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				100.00000	0.00000	101.39668				0.00	0	0
Total IDCG02 SPOT										0.00	0	0
Total For IDCG02										0.00	0	0
IDCG03 On 22/10/2020 Spot Bond			9.37500	98.48810	9.37500	98.46344				0.00	0	0
Total IDCG03 SPOT										0.00	0	0
Total For IDCG03										0.00	0	0
IDCG04 On 24/11/2017 Spot Bond				100.00000	0.00000	100.67785				0.00	0	0
Total IDCG04 SPOT										0.00	0	0
Total For IDCG04										0.00	0	0
IDCG05 On 24/11/2019 Spot Bond				100.00000	0.00000	100.60947				0.00	0	200,000,000
Total IDCG05 SPOT										0.00	0	200,000,000
Total For IDCG05										0.00	0	200,000,000
IDCG06 On 24/11/2024 Spot Bond			10.40000	96.44150	10.40000	96.41494				0.00	0	0
Total IDCG06 SPOT										0.00	0	0
Total For IDCG06										0.00	0	0
IDCG07 On 13/11/2020 Spot Bond				100.00000	0.00000	100.94296				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			11.46000	99.99872	11.46000	99.94765				0.00	0	0
Total IDCG08 SPOT										0.00	0	0
Total For IDCG08										0.00	0	0
IDCG09 On 05/12/2019 Spot Bond				100.00000	0.00000	100.42509				0.00	0	0
Total IDCG09 SPOT										0.00	0	0
Total For IDCG09										0.00	0	0
IDCG10 On 05/12/2021 Spot Bond				100.00000	0.00000	100.43087				0.00	0	0
Total IDCG10 SPOT										0.00	0	0
Total For IDCG10										0.00	0	0
IDCG11 On 05/12/2026 Spot Bond			10.50000	102.28995	10.50000	102.26135				0.00	0	0
Total IDCG11 SPOT										0.00	0	0
Total For IDCG11										0.00	0	0
IDCP04 On 19/10/2017 Spot Bond			5.00000	100.86951	5.00000	100.85591				0.00	0	0
Total IDCP04 SPOT										0.00	0	0
Total For IDCP04										0.00	0	0
IDCP05 On 14/03/2018 Spot Bond			4.00000	101.09292	4.00000	101.08204				0.00	0	0
Total IDCP05 SPOT										0.00	0	0
Total For IDCP05										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IDCP06 On 17/10/2019 Spot Bond			4.00000	100.72765	4.00000	100.71675				0.00	0	0
Total IDCP06 SPOT										0.00	0	0
Total For IDCP06										0.00	0	0
IDCP1L On 18/05/2024 Spot Bond			100.00000	7.49126	100.00000	7.47478				0.00	0	0
Total IDCP1U SPOT										0.00	0	0
Total For IDCP1U										0.00	0	0
IFC01 On 10/12/2024 Spot Bond			8.80000	99.87248	8.80000	99.84898				0.00	0	0
Total IFC01 SPOT										0.00	0	0
Total For IFC01										0.00	0	0
IFC02 On 14/04/2021 Spot Bond			7.76500	104.90009	7.76500	104.87826				0.00	0	0
Total IFC02 SPOT										0.00	0	0
Total For IFC02										0.00	0	0
IKH1D On 09/12/2028 Spot Bond			100.00000	7.45804	100.00000	7.43998				0.00	0	0
Total IKH1D SPOT										0.00	0	0
Total For IKH1D										0.00	0	0
IN269U On 25/07/2017 Spot Bond			100.00000	91.93955	100.00000	91.70854				0.00	0	0
Total IN269U SPOT										0.00	0	0
Total For IN269U										0.00	0	0
IN272U On 10/11/2017 Spot Bond			100.00000	90.02643	100.00000	89.81053				0.00	0	0
Total IN272U SPOT										0.00	0	0
Total For IN272U										0.00	0	0
IN276U On 30/06/2021 Spot Bond			100.00000	6.46120	100.00000	6.44894				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	12.35489	100.00000	12.32464				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	21.11281	100.00000	21.06166				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	23.50965	100.00000	23.45208				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	12.26497	100.00000	12.23768				0.00	0	0
Total IN289U SPOT										0.00	0	0
Total For IN289U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IN306U On 24/06/2020 Spot Bond			100.00000	14.28006	100.00000	14.24547				0.00	0	0
Total IN306U SPOT										0.00	0	0
Total For IN306U										0.00	0	0
IN313U On 11/12/2018 Spot Bond			100.00000	40.29622	100.00000	40.19861				0.00	0	0
Total IN313U SPOT										0.00	0	0
Total For IN313U										0.00	0	0
IN318U On 25/06/2017 Spot Bond			100.00000	99.45504	100.00000	99.18478				0.00	0	0
Total IN318U SPOT										0.00	0	0
Total For IN318U										0.00	0	0
IN319U On 20/12/2017 Spot Bond			100.00000	99.46808	100.00000	99.20424				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	13.44734	100.00000	13.41476				0.00	0	0
Total IN327U SPOT										0.00	0	0
Total For IN327U										0.00	0	0
IN329U On 22/03/2021 Spot Bond			100.00000	13.23049	100.00000	13.19843				0.00	0	0
Total IN329U SPOT										0.00	0	0
Total For IN329U										0.00	0	0
IN331U On 04/12/2019 Spot Bond			100.00000	21.86994	100.00000	21.81695				0.00	0	0
Total IN331U SPOT										0.00	0	0
Total For IN331U										0.00	0	0
IN332U On 04/12/2019 Spot Bond			100.00000	14.05478	100.00000	14.02073				0.00	0	0
Total IN332U SPOT										0.00	0	0
Total For IN332U										0.00	0	0
IN334U On 22/09/2021 Spot Bond			100.00000	12.25964	100.00000	12.22994				0.00	0	0
Total IN334U SPOT										0.00	0	0
Total For IN334U										0.00	0	0
IN339U On 12/12/2017 Spot Bond			100.00000	85.82487	100.00000	85.62936				0.00	0	0
Total IN339U SPOT										0.00	0	0
Total For IN339U										0.00	0	0
IN341U On 12/12/2017 Spot Bond			100.00000	85.87885	100.00000	85.68323				0.00	0	0
Total IN341U SPOT										0.00	0	0
Total For IN341U										0.00	0	0
IN342U On 31/03/2032 Spot Bond			100.00000	9.93820	100.00000	9.91621				0.00	0	0
Total IN342U SPOT										0.00	0	0
Total For IN342U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IN343U On 28/02/2035 Spot Bond			100.00000	0.00006	100.00000	0.00006				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	11.02412	100.00000	10.99945				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	65.64348	100.00000	65.48270				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	10.58718	100.00000	10.56376				0.00	0	0
Total IN347U SPOT										0.00	0	0
Total For IN347U										0.00	0	0
IN351U On 04/07/2017 Spot Bond			100.00000	99.63335	100.00000	99.36907				0.00	0	0
Total IN351U SPOT										0.00	0	0
Total For IN351U										0.00	0	0
IN355U On 22/03/2022 Spot Bond			100.00000	1.44465	100.00000	1.44115				0.00	0	0
Total IN355U SPOT										0.00	0	0
Total For IN355U										0.00	0	0
ING132 On 22/12/2018 Spot Bond				100.00000	0.00000	99.99965				0.00	0	0
Total ING132 SPOT										0.00	0	0
Total For ING132										0.00	0	0
ING196 On 30/06/2027 Spot Bond				100.00000	0.00000	84.54965				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	108.98500	10.00000	108.95700				0.00	0	0
Total ING211/JIBAR SPOT										0.00	0	0
Total For ING211/JIBAR										0.00	0	0
ING228 On 22/09/2018 Spot Bond				100.00000	0.00000	99.99954				0.00	0	0
Total ING228 SPOT										0.00	0	0
Total For ING228										0.00	0	0
ING232 On 04/10/2018 Spot Bond				100.00000	0.00000	104.80570				0.00	0	0
Total ING232 SPOT										0.00	0	0
Total For ING232										0.00	0	0
ING335 On 15/08/2019 Spot Bond				100.00000	0.00000	97.04037				0.00	0	0
Total ING335 SPOT										0.00	0	0
Total For ING335										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
INLV01 On 12/08/2024 Spot Bond				100.00000	0.00000	101.36187				0.00	0	0
Total INLV01 SPOT										0.00	0	0
Total For INLV01										0.00	0	0
INLV02 On 20/10/2020 Spot Bond				100.00000	0.00000	103.17208				0.00	0	0
Total INLV02 SPOT										0.00	0	0
Total For INLV02										0.00	0	0
INLV03 On 11/02/2021 Spot Bond				100.00000	0.00000	101.35721				0.00	0	0
Total INLV03 SPOT										0.00	0	0
Total For INLV03										0.00	0	0
INLV04 On 11/02/2021 Spot Bond			11.41500	108.56307	11.41500	108.52979				0.00	0	0
Total INLV04 SPOT										0.00	0	0
Total For INLV04										0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	108.98500	10.00000	108.95700				0.00	0	0
Total IPF01/JIBAR SPOT										0.00	0	0
Total For IPF01/JIBAR										0.00	0	0
IPF07 On 01/07/2017 Spot Bond				100.00000	0.00000	101.93524				0.00	0	0
Total IPF07 SPOT										0.00	0	0
Total For IPF07										0.00	0	0
IPF08 On 01/07/2018 Spot Bond				100.00000	0.00000	101.96864				0.00	0	0
Total IPF08 SPOT										0.00	0	0
Total For IPF08										0.00	0	0
IPF09 On 01/07/2019 Spot Bond				100.00000	0.00000	102.45523				0.00	0	0
Total IPF09 SPOT										0.00	0	0
Total For IPF09										0.00	0	0
IPF11 On 15/10/2018 Spot Bond			100.00000	46.04534	100.00000	45.93257				0.00	0	0
Total IPF11 SPOT										0.00	0	0
Total For IPF11										0.00	0	0
IPF12 On 15/04/2018 Spot Bond				100.00000	0.00000	101.59076				0.00	0	0
Total IPF12 SPOT										0.00	0	0
Total For IPF12										0.00	0	0
IPF13 On 04/12/2020 Spot Bond				100.00000	0.00000	100.42953				0.00	0	0
Total IPF13 SPOT										0.00	0	0
Total For IPF13										0.00	0	0
IPF14 On 17/12/2018 Spot Bond				100.00000	0.00000	100.01235				0.00	0	0
Total IPF14 SPOT										0.00	0	0
Total For IPF14										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF15 On 17/12/2020 Spot Bond				100.00000	0.00000	100.01441			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				100.00000	0.00000	100.01564			0.00	0	0
Total IPF16 SPOT									0.00	0	0
Total For IPF16									0.00	0	0
IPF17 On 22/12/2020 Spot Bond				100.00000	0.00000	99.99986			0.00	0	0
Total IPF17 SPOT									0.00	0	0
Total For IPF17									0.00	0	0
IPF18 On 22/12/2021 Spot Bond				100.00000	0.00000	99.99986			0.00	0	0
Total IPF18 SPOT									0.00	0	0
Total For IPF18									0.00	0	0
IPF19 On 22/12/2022 Spot Bond				100.00000	0.00000	99.99985			0.00	0	0
Total IPF19 SPOT									0.00	0	0
Total For IPF19									0.00	0	0
IPF20 On 17/03/2020 Spot Bond				100.00000	0.00000	100.01226			0.00	0	0
Total IPF20 SPOT									0.00	0	0
Total For IPF20									0.00	0	0
IPF21 On 17/03/2022 Spot Bond				100.00000	0.00000	100.01491			0.00	0	0
Total IPF21 SPOT									0.00	0	0
Total For IPF21									0.00	0	0
IPF22 On 14/06/2022 Spot Bond				100.00000	0.00000	100.20192			0.00	0	0
Total IPF22 SPOT									0.00	0	0
Total For IPF22									0.00	0	0
IPFC14 On 26/07/2017 Spot Bond				100.00000	0.00000	101.85711			0.00	0	0
Total IPFC14 SPOT									0.00	0	0
Total For IPFC14									0.00	0	0
IPL10 On 20/05/2021 Spot Bond			9.44500	100.60909	9.44500	100.58386		34,946,500,000,000.00	3,700,000,000	1,850,000,000	
Total IPL10 SPOT								14,946,500,000,000.00	3,700,000,000	1,850,000,000	
Total For IPL10								14,946,500,000,000.00	3,700,000,000	1,850,000,000	
IPL11 On 24/05/2022 Spot Bond				100.00000	0.00000	100.76097		0.00	0	0	
Total IPL11 SPOT								0.00	0	0	
Total For IPL11								0.00	0	0	
IPL6 On 28/09/2017 Spot Bond			8.43000	102.59163	8.43000	102.56847		0.00	0	0	
Total IPL6 SPOT								0.00	0	0	
Total For IPL6								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPL6/R2 On 28/09/2017 Spot Bond			100.00000	82.86764	100.00000	82.68866			0.00	0	0
Total IPL6/R203 SPOT									0.00	0	0
Total For IPL6/R203									0.00	0	0
IPL7 On 05/04/2018 Spot Bond				100.00000	0.00000	101.90376			0.00	0	0
Total IPL7 SPOT									0.00	0	0
Total For IPL7									0.00	0	0
IPL7/JIB On 05/04/2018 Spot Bond			100.00000	67.39090	100.00000	67.22585			0.00	0	0
Total IPL7/JIBAR SPOT									0.00	0	0
Total For IPL7/JIBAR									0.00	0	0
IPL8 On 10/10/2020 Spot Bond				100.00000	0.00000	101.97663			0.00	0	0
Total IPL8 SPOT									0.00	0	0
Total For IPL8									0.00	0	0
IPL8/JIB On 10/10/2020 Spot Bond			100.00000	16.10899	100.00000	16.06954			0.00	0	0
Total IPL8/JIBAR SPOT									0.00	0	0
Total For IPL8/JIBAR									0.00	0	0
IPL9 On 20/05/2021 Spot Bond				100.00000	0.00000	100.38516			0.00	110,000,000	55,000,000
Total IPL9 SPOT									0.00	110,000,000	55,000,000
Total For IPL9									0.00	110,000,000	55,000,000
IV015 On 20/09/2017 Spot Bond				100.00000	0.00000	100.20804			0.00	0	0
Total IV015 SPOT									0.00	0	0
Total For IV015									0.00	0	0
IV016 On 06/12/2021 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total IV016 SPOT									0.00	0	0
Total For IV016									0.00	0	0
IV017/F On 31/01/2022 Spot Bond			2.75000	101.08477	2.75000	101.07714			0.00	0	0
Total IV017/R212 SPOT									0.00	0	0
Total For IV017/R212									0.00	0	0
IV019 On 31/03/2028 Spot Bond			5.68000	137.43425	5.68000	137.38628			0.00	0	0
Total IV019 SPOT									0.00	0	0
Total For IV019									0.00	0	0
IV023 On 11/07/2017 Spot Bond				100.00000	0.00000	101.95729			0.00	0	0
Total IV023 SPOT									0.00	0	0
Total For IV023									0.00	0	0
IV024 On 27/07/2017 Spot Bond				100.00000	0.00000	101.53742			0.00	0	0
Total IV024 SPOT									0.00	0	0
Total For IV024									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV025 On 12/09/2019 Spot Bond				100.00000	0.00000	99.16896			0.00	0	0
Total IV025 SPOT									0.00	0	0
Total For IV025									0.00	0	0
IV026 On 27/09/2019 Spot Bond				100.00000	0.00000	98.65254			0.00	0	0
Total IV026 SPOT									0.00	0	0
Total For IV026									0.00	0	0
IV030 On 31/01/2025 Spot Bond			4.46000	110.96181	4.46000	111.89518			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			4.46000	110.86930	4.46000	111.89518			0.00	0	0
Total IV030A SPOT									0.00	0	0
Total For IV030A									0.00	0	0
IV031 On 11/03/2025 Spot Bond				100.00000	0.00000	100.28496			0.00	0	0
Total IV031 SPOT									0.00	0	0
Total For IV031									0.00	0	0
IV032 On 14/08/2018 Spot Bond				100.00000	0.00000	102.59764			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				100.00000	0.00000	102.08716			0.00	0	0
Total IV033 SPOT									0.00	0	0
Total For IV033									0.00	0	0
IV034 On 11/02/2021 Spot Bond			11.31500	107.87919	11.31500	107.84639			0.00	0	0
Total IV034 SPOT									0.00	0	0
Total For IV034									0.00	0	0
IV035 On 07/04/2022 Spot Bond				100.00000	0.00000	104.89828			0.00	0	0
Total IV035 SPOT									0.00	0	0
Total For IV035									0.00	0	0
IV036 On 22/07/2021 Spot Bond				100.00000	0.00000	101.88553			0.00	0	0
Total IV036 SPOT									0.00	0	0
Total For IV036									0.00	0	0
IV038 On 23/09/2021 Spot Bond				100.00000	0.00000	99.96936			0.00	0	0
Total IV038 SPOT									0.00	0	0
Total For IV038									0.00	0	0
IV039 On 31/01/2022 Spot Bond			5.19000	127.79494	5.19000	132.93158			0.00	0	0
Total IV039 SPOT									0.00	0	0
Total For IV039									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IV040 On 29/09/2021 Spot Bond				100.00000	0.00000	99.78849				0.00	0	0
Total IV040 SPOT										0.00	0	0
Total For IV040										0.00	0	0
IV041 On 29/09/2021 Spot Bond			11.66500	103.75785	11.66500	103.72589				0.00	0	0
Total IV041 SPOT										0.00	0	0
Total For IV041										0.00	0	0
IV042 On 18/11/2021 Spot Bond				100.00000	0.00000	101.12338				0.00	0	0
Total IV042 SPOT										0.00	0	0
Total For IV042										0.00	0	0
IV043 On 21/11/2021 Spot Bond			11.55500	104.29046	11.55500	104.25862				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				100.00000	0.00000	101.61828				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			5.44000	131.59499	5.44000	131.54970				0.00	0	0
Total IV045 SPOT										0.00	0	0
Total For IV045										0.00	0	0
IV046 On 21/06/2022 Spot Bond			100.00000	1.55276	100.00000	100.00000		040,000,000,000,000.00	130,400,000,000	120,000,000,000		
Total IV046 SPOT								10,000,000,000,000.00	130,400,000,000	120,000,000,000		
Total For IV046								10,000,000,000,000.00	130,400,000,000	120,000,000,000		
IV057U On 14/07/2017 Spot Bond			100.00000	94.55959	100.00000	94.31525				0.00	0	0
Total IV057U SPOT										0.00	0	0
Total For IV057U										0.00	0	0
IV08 On 30/04/2018 Spot Bond			9.13500	105.67915	9.13500	105.65350				0.00	0	0
Total IV08 SPOT										0.00	0	0
Total For IV08										0.00	0	0
IV09 On 30/04/2018 Spot Bond				100.00000	0.00000	102.17074				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	4.44889	100.00000	4.44045				0.00	0	0
Total IV100U SPOT										0.00	0	0
Total For IV100U										0.00	0	0
IV19A On 31/03/2028 Spot Bond			4.43000	153.74355	4.43000	153.69503				0.00	0	0
Total IV19A SPOT										0.00	0	0
Total For IV19A										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA680 On 06/07/2017 Spot Bond			7.60000	99.73005	7.60000	99.64728			0.00	0	0
Total IVA680 SPOT									0.00	0	0
Total For IVA680									0.00	0	0
IVA681 On 13/07/2017 Spot Bond			7.60000	99.58529	7.60000	99.50276			0.00	0	0
Total IVA681 SPOT									0.00	0	0
Total For IVA681									0.00	0	0
IVA682 On 20/07/2017 Spot Bond			7.70000	99.43364	7.70000	99.35028			0.00	0	0
Total IVA682 SPOT									0.00	0	0
Total For IVA682									0.00	0	0
IVA686 On 17/08/2017 Spot Bond			7.70000	98.85303	7.70000	98.77064			0.00	0	0
Total IVA686 SPOT									0.00	0	0
Total For IVA686									0.00	0	0
IVA687 On 24/08/2017 Spot Bond			7.70000	98.70894	7.70000	98.62679			0.00	0	0
Total IVA687 SPOT									0.00	0	0
Total For IVA687									0.00	0	0
IVA689 On 07/09/2017 Spot Bond			7.80000	98.40185	7.80000	98.31915			0.00	0	0
Total IVA689 SPOT									0.00	0	0
Total For IVA689									0.00	0	0
IVA690 On 14/09/2017 Spot Bond			7.80000	98.25721	7.80000	98.17476			0.00	0	0
Total IVA690 SPOT									0.00	0	0
Total For IVA690									0.00	0	0
IVA691 On 21/09/2017 Spot Bond			7.80000	98.11300	7.80000	98.03079			0.00	0	0
Total IVA691 SPOT									0.00	0	0
Total For IVA691									0.00	0	0
IVC002 On 12/02/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total IVC002 SPOT									0.00	0	0
Total For IVC002									0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	108.98500	10.00000	108.95700			0.00	0	0
Total IVC005/JIBAR SPOT									0.00	0	0
Total For IVC005/JIBAR									0.00	0	0
IVC017 On 12/07/2017 Spot Bond				100.00000	0.00000	101.78770			0.00	0	0
Total IVC017 SPOT									0.00	0	0
Total For IVC017									0.00	0	0
IVC019 On 12/07/2017 Spot Bond				100.00000	0.00000	101.77576			0.00	0	0
Total IVC019 SPOT									0.00	0	0
Total For IVC019									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC021 On 19/07/2017 Spot Bond				100.00000	0.00000	101.59291				0.00	0	0
Total IVC021 SPOT										0.00	0	0
Total For IVC021										0.00	0	0
IVC027 On 03/04/2019 Spot Bond				100.00000	0.00000	102.00788				0.00	0	0
Total IVC027 SPOT										0.00	0	0
Total For IVC027										0.00	0	0
IVC033 On 30/06/2019 Spot Bond				100.00000	0.00000	99.81507				0.00	0	0
Total IVC033 SPOT										0.00	0	0
Total For IVC033										0.00	0	0
IVC034 On 30/06/2021 Spot Bond				100.00000	0.00000	99.81078				0.00	0	0
Total IVC034 SPOT										0.00	0	0
Total For IVC034										0.00	0	0
IVC035 On 30/06/2019 Spot Bond				100.00000	0.00000	95.43520				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			9.20500	104.19959	9.20500	104.17369				0.00	0	0
Total IVC036 SPOT										0.00	0	0
Total For IVC036										0.00	0	0
IVC037 On 16/07/2019 Spot Bond			100.00000	30.25341	100.00000	30.18572				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	25.06311	100.00000	25.00173				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			9.18500	104.41106	9.18500	104.38516				0.00	0	0
Total IVC040 SPOT										0.00	0	0
Total For IVC040										0.00	0	0
IVC041 On 29/07/2017 Spot Bond				100.00000	0.00000	101.28019				0.00	0	0
Total IVC041 SPOT										0.00	0	0
Total For IVC041										0.00	0	0
IVC046 On 24/10/2017 Spot Bond				100.00000	0.00000	101.51968				0.00	0	0
Total IVC046 SPOT										0.00	0	0
Total For IVC046										0.00	0	0
IVC048 On 06/11/2017 Spot Bond				100.00000	0.00000	101.36987				0.00	0	0
Total IVC048 SPOT										0.00	0	0
Total For IVC048										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC049 On 21/11/2019 Spot Bond				100.00000	0.00000	100.80087				0.00	0	0
Total IVC049 SPOT										0.00	0	0
Total For IVC049										0.00	0	0
IVC050 On 03/12/2017 Spot Bond				100.00000	0.00000	100.43646				0.00	0	0
Total IVC050 SPOT										0.00	0	0
Total For IVC050										0.00	0	0
IVC051 On 03/02/2018 Spot Bond				100.00000	0.00000	101.28473				0.00	0	0
Total IVC051 SPOT										0.00	0	0
Total For IVC051										0.00	0	0
IVC053 On 11/02/2018 Spot Bond				100.00000	0.00000	101.09114				0.00	0	0
Total IVC053 SPOT										0.00	0	0
Total For IVC053										0.00	0	0
IVC055 On 26/03/2020 Spot Bond				100.00000	0.00000	99.90356				0.00	0	0
Total IVC055 SPOT										0.00	0	0
Total For IVC055										0.00	0	0
IVC058 On 03/01/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total IVC058 SPOT										0.00	0	0
Total For IVC058										0.00	0	0
IVC060 On 31/07/2018 Spot Bond				100.00000	0.00000	101.30093				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				100.00000	0.00000	99.83057				0.00	0	0
Total IVC061 SPOT										0.00	0	0
Total For IVC061										0.00	0	0
IVC063 On 07/08/2020 Spot Bond				100.00000	0.00000	101.21098				0.00	0	0
Total IVC063 SPOT										0.00	0	0
Total For IVC063										0.00	0	0
IVC064 On 15/09/2018 Spot Bond				100.00000	0.00000	100.35212				0.00	0	0
Total IVC064 SPOT										0.00	0	0
Total For IVC064										0.00	0	0
IVC065 On 10/09/2018 Spot Bond				100.00000	0.00000	100.25951				0.00	0	0
Total IVC065 SPOT										0.00	0	0
Total For IVC065										0.00	0	0
IVC066 On 18/09/2017 Spot Bond			100.00000	82.55561	100.00000	82.37337				0.00	0	0
Total IVC066 SPOT										0.00	0	0
Total For IVC066										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC067 On 04/11/2017 Spot Bond				100.00000	0.00000	101.34531				0.00	0	0
Total IVC067 SPOT										0.00	0	0
Total For IVC067										0.00	0	0
IVC070 On 20/01/2019 Spot Bond				100.00000	0.00000	102.30181				0.00	0	0
Total IVC070 SPOT										0.00	0	0
Total For IVC070										0.00	0	0
IVC075 On 21/04/2019 Spot Bond				100.00000	0.00000	101.63447				0.00	0	0
Total IVC075 SPOT										0.00	0	0
Total For IVC075										0.00	0	0
IVC077 On 04/05/2018 Spot Bond				100.00000	0.00000	101.41558				0.00	0	0
Total IVC077 SPOT										0.00	0	0
Total For IVC077										0.00	0	0
IVC081 On 14/07/2019 Spot Bond				100.00000	0.00000	101.69230				0.00	0	0
Total IVC081 SPOT										0.00	0	0
Total For IVC081										0.00	0	0
IVC082 On 15/07/2019 Spot Bond			100.00000	15.89612	100.00000	15.85719				0.00	0	0
Total IVC082 SPOT										0.00	0	0
Total For IVC082										0.00	0	0
IVC083 On 29/07/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total IVC083 SPOT										0.00	0	0
Total For IVC083										0.00	0	0
IVC086 On 15/08/2017 Spot Bond				100.00000	0.00000	100.99895				0.00	0	0
Total IVC086 SPOT										0.00	0	0
Total For IVC086										0.00	0	0
IVC087 On 10/10/2017 Spot Bond				100.00000	0.00000	101.71513				0.00	0	0
Total IVC087 SPOT										0.00	0	0
Total For IVC087										0.00	0	0
IVC088 On 12/04/2018 Spot Bond				100.00000	0.00000	101.67894				0.00	0	0
Total IVC088 SPOT										0.00	0	0
Total For IVC088										0.00	0	0
IVC089 On 31/10/2017 Spot Bond				100.00000	0.00000	101.20400				0.00	0	0
Total IVC089 SPOT										0.00	0	0
Total For IVC089										0.00	0	0
IVC090 On 31/10/2017 Spot Bond				100.00000	0.00000	101.22476				0.00	0	0
Total IVC090 SPOT										0.00	0	0
Total For IVC090										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC092 On 23/11/2019 Spot Bond				100.00000	0.00000	100.77255				0.00	0	0
Total IVC092 SPOT										0.00	0	0
Total For IVC092										0.00	0	0
IVC093 On 23/11/2018 Spot Bond				100.00000	0.00000	100.74129				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			10.03500	103.18483	10.03500	103.15723				0.00	0	0
Total IVC094 SPOT										0.00	0	0
Total For IVC094										0.00	0	0
IVC097 On 14/06/2021 Spot Bond				100.00000	0.00000	99.82517				0.00	100,000,000	50,000,000
Total IVC097 SPOT										0.00	100,000,000	50,000,000
Total For IVC097										0.00	100,000,000	50,000,000
IVC098 On 14/06/2018 Spot Bond			8.60500	100.55083	8.60500	100.52768				0.00	0	0
Total IVC098 SPOT										0.00	0	0
Total For IVC098										0.00	0	0
IVC101 On 24/01/2018 Spot Bond				100.00000	0.00000	101.40133				0.00	0	0
Total IVC101 SPOT										0.00	0	0
Total For IVC101										0.00	0	0
IVC102 On 31/01/2020 Spot Bond				100.00000	0.00000	101.43902				0.00	0	0
Total IVC102 SPOT										0.00	0	0
Total For IVC102										0.00	0	0
IVC103 On 29/06/2021 Spot Bond				100.00000	0.00000	99.82235				0.00	0	0
Total IVC103 SPOT										0.00	0	0
Total For IVC103										0.00	0	0
IVC105 On 08/03/2020 Spot Bond				100.00000	0.00000	100.36703				0.00	0	0
Total IVC105 SPOT										0.00	0	0
Total For IVC105										0.00	0	0
IVC106 On 13/03/2020 Spot Bond				100.00000	0.00000	100.23236				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				100.00000	0.00000	99.82423				0.00	0	0
Total IVC107 SPOT										0.00	0	0
Total For IVC107										0.00	0	0
IVC108 On 29/07/2019 Spot Bond				100.00000	0.00000	101.96619				0.00	0	0
Total IVC108 SPOT										0.00	0	0
Total For IVC108										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC109 On 19/05/2021 Spot Bond				100.00000	0.00000	100.93094				0.00	0	0
Total IVC109 SPOT										0.00	0	0
Total For IVC109										0.00	0	0
IVC110 On 19/05/2021 Spot Bond			9.68500	101.18252	9.68500	101.15652				0.00	0	0
Total IVC110 SPOT										0.00	0	0
Total For IVC110										0.00	0	0
IVC111 On 19/05/2020 Spot Bond				100.00000	0.00000	100.83926				0.00	0	0
Total IVC111 SPOT										0.00	0	0
Total For IVC111										0.00	0	0
IVC112 On 24/05/2018 Spot Bond				100.00000	0.00000	100.71423				0.00	0	0
Total IVC112 SPOT										0.00	0	0
Total For IVC112										0.00	0	0
IVC113 On 26/08/2018 Spot Bond				100.00000	0.00000	100.69116				0.00	0	0
Total IVC113 SPOT										0.00	0	0
Total For IVC113										0.00	0	0
IVC114 On 14/09/2021 Spot Bond				100.00000	0.00000	100.21147				0.00	0	0
Total IVC114 SPOT										0.00	0	0
Total For IVC114										0.00	0	0
IVC68U On 07/12/2020 Spot Bond			100.00000	9.10287	100.00000	9.08560				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	55.71868	100.00000	55.58370				0.00	0	0
Total IVC73U SPOT										0.00	0	0
Total For IVC73U										0.00	0	0
IVC74U On 22/09/2017 Spot Bond			100.00000	81.79142	100.00000	81.61244				0.00	0	0
Total IVC74U SPOT										0.00	0	0
Total For IVC74U										0.00	0	0
IVC80U On 27/05/2021 Spot Bond			100.00000	6.57882	100.00000	6.56634				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	5.80384	100.00000	5.79283				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	5.68386	100.00000	5.67307				0.00	0	0
Total IVC85U SPOT										0.00	0	0
Total For IVC85U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC91U On 07/11/2021 Spot Bond			100.00000	4.81826	100.00000	4.80912				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	4.59486	100.00000	4.58614				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	4.59486	100.00000	4.58614				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	4.49133	100.00000	4.48281				0.00	0	0
Total IVC99U SPOT										0.00	0	0
Total For IVC99U										0.00	0	0
JAS01 On 31/01/2019 Spot Bond				100.00000	0.00000	101.49427				0.00	0	0
Total JAS01 SPOT										0.00	0	0
Total For JAS01										0.00	0	0
JIBAR On 15/03/2060 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total JIBAR SPOT										0.00	0	0
Total For JIBAR										0.00	0	0
KAP002 On 13/06/2019 Spot Bond				100.00000	0.00000	100.23335				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				100.00000	0.00000	100.41824				0.00	0	0
Total KAP003 SPOT										0.00	0	0
Total For KAP003										0.00	0	0
KAP005 On 29/06/2018 Spot Bond				100.00000	0.00000	99.83655				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				100.00000	0.00000	99.82611				0.00	0	0
Total KAP006 SPOT										0.00	0	0
Total For KAP006										0.00	0	0
KAP007 On 26/10/2021 Spot Bond			9.58500	103.83562	9.58500	103.80907				0.00	0	0
Total KAP007 SPOT										0.00	0	0
Total For KAP007										0.00	0	0
KAP008 On 28/11/2019 Spot Bond				100.00000	0.00000	100.62642				0.00	120,000,000	60,000,000
Total KAP008 SPOT										0.00	120,000,000	60,000,000
Total For KAP008										0.00	120,000,000	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
KAP009 On 24/05/2020 Spot Bond				100.00000	0.00000	100.75310			0.00	0	0
Total KAP009 SPOT									0.00	0	0
Total For KAP009									0.00	0	0
KAP04U On 01/07/2019 Spot Bond			100.00000	24.59559	100.00000	24.53536			0.00	0	0
Total KAP04U SPOT									0.00	0	0
Total For KAP04U									0.00	0	0
KSB007 On 31/08/2017 Spot Bond				100.00000	0.00000	103.08868			0.00	0	0
Total KSB007 SPOT									0.00	0	0
Total For KSB007									0.00	0	0
KSB008 On 01/11/2017 Spot Bond				100.00000	0.00000	101.50110			0.00	0	0
Total KSB008 SPOT									0.00	0	0
Total For KSB008									0.00	0	0
KSB009 On 05/08/2020 Spot Bond				100.00000	0.00000	101.48459			0.00	0	0
Total KSB009 SPOT									0.00	0	0
Total For KSB009									0.00	0	0
KW01 On 31/10/2027 Spot Bond			8.95000	132.25279	8.95000	132.22133			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				100.00000	0.00000	100.02267			0.00	0	0
Total LBK05 SPOT									0.00	0	0
Total For LBK05									0.00	0	0
LBK07 On 16/09/2017 Spot Bond				100.00000	0.00000	100.01033			0.00	0	0
Total LBK07 SPOT									0.00	0	0
Total For LBK07									0.00	0	0
LBK08 On 30/10/2019 Spot Bond				100.00000	0.00000	101.40820			0.00	0	0
Total LBK08 SPOT									0.00	0	0
Total For LBK08									0.00	0	0
LBK08/JIBAR On 30/10/2019 Spot Bond			100.00000	24.41498	100.00000	24.35518			0.00	0	0
Total LBK08/JIBAR SPOT									0.00	0	0
Total For LBK08/JIBAR									0.00	0	0
LBK11 On 28/11/2019 Spot Bond			9.70500	100.48581	9.70500	100.45993			0.00	0	0
Total LBK11 SPOT									0.00	0	0
Total For LBK11									0.00	0	0
LBK11/R207 On 28/11/2019 Spot Bond			9.62000	100.66604	9.62000	100.64034			0.00	0	0
Total LBK11/R207 SPOT									0.00	0	0
Total For LBK11/R207									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK12L On 25/02/2020 Spot Bond			9.71000	103.13896	9.71000	103.11195			0.00	0	0
Total LBK12U SPOT									0.00	0	0
Total For LBK12U									0.00	0	0
LBK14L On 31/03/2018 Spot Bond			100.00000	66.14275	100.00000	65.98075			0.00	0	0
Total LBK14U SPOT									0.00	0	0
Total For LBK14U									0.00	0	0
LBK15 On 12/10/2021 Spot Bond				100.00000	0.00000	102.02697			0.00	0	0
Total LBK15 SPOT									0.00	0	0
Total For LBK15									0.00	0	0
LBK16 On 30/11/2019 Spot Bond				100.00000	0.00000	100.59967			0.00	0	0
Total LBK16 SPOT									0.00	0	0
Total For LBK16									0.00	0	0
LBK17 On 22/03/2020 Spot Bond				100.00000	0.00000	99.99985			0.00	0	0
Total LBK17 SPOT									0.00	0	0
Total For LBK17									0.00	0	0
LBK18 On 22/03/2022 Spot Bond				100.00000	0.00000	99.81282			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				100.00000	0.00000	99.97757			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			10.31500	99.97061	10.31500	99.94314			0.00	0	0
Total LBK20 SPOT									0.00	0	0
Total For LBK20									0.00	0	0
LGL02 On 13/08/2017 Spot Bond			8.74000	102.58226	8.74000	102.55800		56,984,800,000,000.00	6,520,000,000	3,260,000,000	
Total LGL02 SPOT								56,984,800,000,000.00	6,520,000,000	3,260,000,000	
Total For LGL02								56,984,800,000,000.00	6,520,000,000	3,260,000,000	
LGL03 On 03/04/2018 Spot Bond			9.38000	100.39129	9.38000	100.36615		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			9.40500	102.60403	9.40500	102.57799		10,909,800,000,000.00	1,160,000,000	580,000,000	
Total LGL04 SPOT								10,909,800,000,000.00	1,160,000,000	580,000,000	
Total For LGL04								10,909,800,000,000.00	1,160,000,000	580,000,000	
LGL05 On 12/12/2021 Spot Bond				100.00000	0.00000	100.45196		0.00	0	0	
Total LGL05 SPOT								0.00	0	0	
Total For LGL05								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LGL06 On 04/10/2022 Spot Bond			9.85000	103.61427	9.85000	103.58705			49,250,000,000,000.00	5,000,000,000	2,500,000,000
Total LGL06 SPOT									19,250,000,000,000.00	5,000,000,000	2,500,000,000
Total For LGL06									19,250,000,000,000.00	5,000,000,000	2,500,000,000
LGL07 On 04/10/2022 Spot Bond				100.00000	0.00000	102.69987			0.00	0	0
Total LGL07 SPOT									0.00	0	0
Total For LGL07									0.00	0	0
LHL17 On 14/11/2018 Spot Bond				100.00000	0.00000	101.34753			0.00	0	0
Total LHL17 SPOT									0.00	0	0
Total For LHL17									0.00	0	0
LHL18 On 14/11/2018 Spot Bond			12.93500	101.88884	12.93500	101.85414			0.00	0	0
Total LHL18 SPOT									0.00	0	0
Total For LHL18									0.00	0	0
LHL19 On 14/11/2019 Spot Bond			13.70500	102.69369	13.70500	102.65672			1,370,500,000,000.00	100,000,000	50,000,000
Total LHL19 SPOT									1,370,500,000,000.00	100,000,000	50,000,000
Total For LHL19									1,370,500,000,000.00	100,000,000	50,000,000
LHL22 On 13/09/2017 Spot Bond				100.00000	0.00000	100.24194			0.00	0	0
Total LHL22 SPOT									0.00	0	0
Total For LHL22									0.00	0	0
LHL26 On 13/11/2020 Spot Bond				100.00000	0.00000	101.39867			0.00	0	0
Total LHL26 SPOT									0.00	0	0
Total For LHL26									0.00	0	0
LOM01 On 25/11/2019 Spot Bond				100.00000	0.00000	102.51346			0.00	0	0
Total LOM01 SPOT									0.00	0	0
Total For LOM01									0.00	0	0
LRFA1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total LRFA1 SPOT									0.00	0	0
Total For LRFA1									0.00	0	0
LRFA2 On 20/11/2019 Spot Bond				100.00000	0.00000	100.76901			0.00	0	0
Total LRFA2 SPOT									0.00	0	0
Total For LRFA2									0.00	0	0
LRFB1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total LRFB1 SPOT									0.00	0	0
Total For LRFB1									0.00	0	0
LRFB2 On 20/11/2019 Spot Bond				100.00000	0.00000	101.20153			0.00	0	0
Total LRFB2 SPOT									0.00	0	0
Total For LRFB2									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
LRFC1 On 17/11/2025 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total LRFC1 SPOT										0.00	0	0
Total For LRFC1										0.00	0	0
LRFC2 On 20/11/2019 Spot Bond				100.00000	0.00000	100.86362				0.00	0	0
Total LRFC2 SPOT										0.00	0	0
Total For LRFC2										0.00	0	0
MAQ09 On 10/11/2017 Spot Bond				100.00000	0.00000	100.99480				0.00	0	0
Total MAQ090 SPOT										0.00	0	0
Total For MAQ090										0.00	0	0
MAQ09 On 11/12/2017 Spot Bond				100.00000	0.00000	100.29996				0.00	0	0
Total MAQ093 SPOT										0.00	0	0
Total For MAQ093										0.00	0	0
MAQ09 On 01/02/2018 Spot Bond				100.00000	0.00000	101.26629				0.00	0	0
Total MAQ096 SPOT										0.00	0	0
Total For MAQ096										0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total MAQ0A1 SPOT										0.00	0	0
Total For MAQ0A1										0.00	0	0
MAQ0A On 31/08/2017 Spot Bond				100.00000	0.00000	102.46084				0.00	0	0
Total MAQ0A2 SPOT										0.00	0	0
Total For MAQ0A2										0.00	0	0
MAQ0A On 31/08/2018 Spot Bond				100.00000	0.00000	102.08827				0.00	0	0
Total MAQ0A3 SPOT										0.00	0	0
Total For MAQ0A3										0.00	0	0
MAQ0A On 31/08/2018 Spot Bond				100.00000	0.00000	102.18545				0.00	0	0
Total MAQ0A4 SPOT										0.00	0	0
Total For MAQ0A4										0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	102.37913				0.00	0	0
Total MAQ0A5 SPOT										0.00	0	0
Total For MAQ0A5										0.00	0	0
MAQ0J On 28/02/2020 Spot Bond				100.00000	0.00000	102.39429				0.00	0	0
Total MAQ0J1 SPOT										0.00	0	0
Total For MAQ0J1										0.00	0	0
MAQ0J On 28/12/2020 Spot Bond				100.00000	0.00000	102.31937				0.00	0	0
Total MAQ0J2 SPOT										0.00	0	0
Total For MAQ0J2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MAQ10 On 17/08/2017 Spot Bond				100.00000	0.00000	98.83710				0.00	0	0
Total MAQ101 SPOT										0.00	0	0
Total For MAQ101										0.00	0	0
MAQ10 On 15/09/2017 Spot Bond				100.00000	0.00000	98.23718				0.00	0	0
Total MAQ103 SPOT										0.00	0	0
Total For MAQ103										0.00	0	0
MBF03 On 01/10/2017 Spot Bond				100.00000	0.00000	99.91661				0.00	0	0
Total MBF030 SPOT										0.00	0	0
Total For MBF030										0.00	0	0
MBF04 On 07/08/2017 Spot Bond				100.00000	0.00000	101.05268				0.00	0	0
Total MBF042 SPOT										0.00	0	0
Total For MBF042										0.00	0	0
MBF04 On 13/04/2018 Spot Bond				100.00000	0.00000	101.88760				0.00	0	0
Total MBF045 SPOT										0.00	0	0
Total For MBF045										0.00	0	0
MBF04 On 17/08/2018 Spot Bond				100.00000	0.00000	101.13482				0.00	0	0
Total MBF046 SPOT										0.00	0	0
Total For MBF046										0.00	0	0
MBF04 On 07/06/2019 Spot Bond				100.00000	0.00000	100.89417				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				100.00000	0.00000	100.67332				0.00	0	0
Total MBF049 SPOT										0.00	0	0
Total For MBF049										0.00	0	0
MBF05 On 16/05/2019 Spot Bond				100.00000	0.00000	101.20024				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	30.53770	100.00000	30.46372				0.00	0	0
Total MBF051/JIBAR SPOT										0.00	0	0
Total For MBF051/JIBAR										0.00	0	0
MBF05 On 28/09/2017 Spot Bond				100.00000	0.00000	99.87285				0.00	0	0
Total MBF052 SPOT										0.00	0	0
Total For MBF052										0.00	0	0
MBF05 On 28/09/2019 Spot Bond				100.00000	0.00000	100.37820				0.00	0	0
Total MBF053 SPOT										0.00	0	0
Total For MBF053										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MBF05 On 27/03/2018 Spot Bond				100.00000	0.00000	99.89500				0.00	0	0
Total MBF054 SPOT										0.00	0	0
Total For MBF054										0.00	0	0
MBF05 On 27/03/2020 Spot Bond				100.00000	0.00000	99.88959				0.00	0	0
Total MBF055 SPOT										0.00	0	0
Total For MBF055										0.00	0	0
MBLSA On 30/10/2017 Spot Bond			2.30000	99.19368	2.30000	98.46774				0.00	0	0
Total MBLSA2 SPOT										0.00	0	0
Total For MBLSA2										0.00	0	0
MBLSA On 11/12/2017 Spot Bond				100.00000	0.00000	97.13877				0.00	0	0
Total MBLSA3 SPOT										0.00	0	0
Total For MBLSA3										0.00	0	0
MBP03 On 12/09/2019 Spot Bond				100.00000	0.00000	100.24363				0.00	0	0
Total MBP035 SPOT										0.00	0	0
Total For MBP035										0.00	0	0
MBP03 On 11/04/2020 Spot Bond				100.00000	0.00000	101.70188				0.00	0	0
Total MBP036 SPOT										0.00	0	0
Total For MBP036										0.00	0	0
MBP03 On 26/05/2020 Spot Bond				100.00000	0.00000	100.64622				0.00	0	0
Total MBP037 SPOT										0.00	0	0
Total For MBP037										0.00	0	0
MBP29 On 23/09/2017 Spot Bond			100.00000	96.75771	100.00000	96.50574				0.00	0	0
Total MBP29U SPOT										0.00	0	0
Total For MBP29U										0.00	0	0
MBP30 On 24/10/2017 Spot Bond			100.00000	93.80487	100.00000	93.56799				0.00	0	0
Total MBP30U SPOT										0.00	0	0
Total For MBP30U										0.00	0	0
MBP31 On 24/10/2017 Spot Bond			100.00000	93.82561	100.00000	93.58867				0.00	0	0
Total MBP31U SPOT										0.00	0	0
Total For MBP31U										0.00	0	0
MBP32 On 10/11/2017 Spot Bond			100.00000	90.06822	100.00000	89.85223				0.00	0	0
Total MBP32U SPOT										0.00	0	0
Total For MBP32U										0.00	0	0
MBP34 On 29/04/2018 Spot Bond				100.00000	0.00000	101.21101				0.00	0	0
Total MBP34 SPOT										0.00	0	0
Total For MBP34										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBSA0 On 16/04/2019 Spot Bond			8.83500	101.98449	8.83500	101.96040			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	103.37410	8.00000	103.35195			0.00	0	0
Total MBSA01/R204 SPOT									0.00	0	0
Total For MBSA01/R204									0.00	0	0
MBSA0 On 15/04/2019 Spot Bond			8.88500	101.68892	8.88500	101.66477			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	101.64786	8.91000	101.62365			0.00	0	0
Total MBSA02/R204 SPOT									0.00	0	0
Total For MBSA02/R204									0.00	0	0
MEFSA On 05/01/2019 Spot Bond				100.00000	0.00000	104.15744			0.00	0	0
Total MEFSA4 SPOT									0.00	0	0
Total For MEFSA4									0.00	0	0
MEFSA On 05/07/2026 Spot Bond				100.00000	0.00000	104.31749			0.00	0	0
Total MEFSA6 SPOT									0.00	0	0
Total For MEFSA6									0.00	0	0
MEFSB On 05/01/2019 Spot Bond			8.85500	105.03542	8.85500	105.01028			0.00	0	0
Total MEFSB4 SPOT									0.00	0	0
Total For MEFSB4									0.00	0	0
MEFSB On 05/01/2022 Spot Bond			9.44000	106.72939	9.44000	106.70219			0.00	0	0
Total MEFSB5 SPOT									0.00	0	0
Total For MEFSB5									0.00	0	0
MFS1A On 20/12/2018 Spot Bond				100.00000	0.00000	100.04391			0.00	0	0
Total MFS1A2 SPOT									0.00	0	0
Total For MFS1A2									0.00	0	0
MFS1B On 20/09/2019 Spot Bond			9.50500	101.57104	9.50500	101.54510			0.00	0	0
Total MFS1B SPOT									0.00	0	0
Total For MFS1B									0.00	0	0
MMIG0 On 17/03/2019 Spot Bond				100.00000	0.00000	99.47072			0.00	0	0
Total MMIG01 SPOT									0.00	0	0
Total For MMIG01									0.00	0	0
MMIG0 On 17/03/2021 Spot Bond			9.31500	104.97215	9.31500	104.94619		7,452,000,000,000.00	800,000,000	400,000,000	
Total MMIG02 SPOT								7,452,000,000,000.00	800,000,000	400,000,000	
Total For MMIG02								7,452,000,000,000.00	800,000,000	400,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MMIG0 On 01/06/2020 Spot Bond				100.00000	0.00000	100.05694				0.00	0	0
Total MMIG03 SPOT										0.00	0	0
Total For MMIG03										0.00	0	0
MMIG0 On 12/08/2025 Spot Bond			11.35000	103.79679	11.35000	103.76514				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			10.40000	105.69831	10.40000	105.66871			21,840,000,000,000.00		2,100,000,000	1,050,000,000
Total MMIG05 SPOT									21,840,000,000,000.00		2,100,000,000	1,050,000,000
Total For MMIG05									21,840,000,000,000.00		2,100,000,000	1,050,000,000
MTN04 On 13/07/2017 Spot Bond			9.04000	104.54713	9.04000	104.52138				0.00	0	0
Total MTN04 SPOT										0.00	0	0
Total For MTN04										0.00	0	0
MTN08 On 19/04/2019 Spot Bond			100.00000	33.06844	100.00000	32.98744				0.00	0	0
Total MTN08U SPOT										0.00	0	0
Total For MTN08U										0.00	0	0
MTN09 On 20/04/2019 Spot Bond			100.00000	32.08366	100.00000	32.01265				0.00	0	0
Total MTN09U SPOT										0.00	0	0
Total For MTN09U										0.00	0	0
MTNC1 On 15/11/2017 Spot Bond				100.00000	0.00000	100.86848				0.00	0	0
Total MTNC18 SPOT										0.00	0	0
Total For MTNC18										0.00	0	0
MTNC1 On 15/05/2018 Spot Bond				100.00000	0.00000	100.90157				0.00	0	210,000,000
Total MTNC19 SPOT										0.00	0	210,000,000
Total For MTNC19										0.00	0	210,000,000
MWA1L On 18/07/2021 Spot Bond			100.00000	2.64738	100.00000	2.64090				0.00	0	0
Total MWA1U SPOT										0.00	0	0
Total For MWA1U										0.00	0	0
MWAR(On 22/11/2019 Spot Bond				100.00000	0.00000	100.79359				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	11.70916	100.89771	11.68057				0.00	0	0
Total N4A211 SPOT										0.00	0	0
Total For N4A211										0.00	0	0
N4A302 On 14/08/2020 Spot Bond			100.61875	11.82520	100.61875	11.79639				0.00	0	0
Total N4A302 SPOT										0.00	0	0
Total For N4A302										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A30€ On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A305 SPOT									0.00	0	0
Total For N4A305									0.00	0	0
N4A30€ On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A308 SPOT									0.00	0	0
Total For N4A308									0.00	0	0
N4A311 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A311 SPOT									0.00	0	0
Total For N4A311									0.00	0	0
N4A40€ On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A405 SPOT									0.00	0	0
Total For N4A405									0.00	0	0
N4A40€ On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A408 SPOT									0.00	0	0
Total For N4A408									0.00	0	0
N4A411 On 14/08/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total N4A411 SPOT									0.00	0	0
Total For N4A411									0.00	0	0
N5C23 On 20/12/2018 Spot Bond				100.00000	0.00000	100.18426			0.00	0	0
Total N5C23 SPOT									0.00	0	0
Total For N5C23									0.00	0	0
N5D23 On 20/09/2019 Spot Bond				100.00000	0.00000	100.05103			0.00	0	0
Total N5D23 SPOT									0.00	0	0
Total For N5D23									0.00	0	0
N5E23 On 20/06/2023 Spot Bond				100.00000	0.00000	109.31812			0.00	0	0
Total N5E23 SPOT									0.00	0	0
Total For N5E23									0.00	0	0
N5F23L On 20/06/2023 Spot Bond			100.00000	11.13088	100.00000	11.10391			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	11.88191	100.00000	11.85311			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	92.85940	10.20000	92.83430			0.00	0	0
Total NAM01 SPOT									0.00	0	0
Total For NAM01									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NAM02 On 29/06/2020 Spot Bond			9.15500	100.98278	9.15500	100.95796			0.00	0	0
Total NAM02 SPOT									0.00	0	0
Total For NAM02									0.00	0	0
NAM03 On 01/08/2023 Spot Bond			9.70000	105.55627	9.70000	105.52866			0.00	0	0
Total NAM03 SPOT									0.00	0	0
Total For NAM03									0.00	0	0
NAM04 On 01/08/2026 Spot Bond			10.35000	105.02944	10.35000	105.00017			0.00	0	0
Total NAM04 SPOT									0.00	0	0
Total For NAM04									0.00	0	0
NBK11/ On 28/11/2020 Spot Bond			8.67000	101.34697	8.67000	101.32359			0.00	0	0
Total NBK11A SPOT									0.00	0	0
Total For NBK11A									0.00	0	0
NBK12/ On 19/03/2021 Spot Bond			9.34000	102.54409	9.34000	102.51865			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	102.42013	9.38000	102.39462			0.00	0	0
Total NBK12A/R208 SPOT									0.00	0	0
Total For NBK12A/R208									0.00	0	0
NBK13/ On 19/03/2024 Spot Bond			9.40000	104.13067	9.40000	104.10469			0.00	0	0
Total NBK13A SPOT									0.00	0	0
Total For NBK13A									0.00	0	0
NBK14/ On 25/06/2021 Spot Bond			8.91500	101.03434	8.91500	101.16613			0.00	0	0
Total NBK14A SPOT									0.00	0	0
Total For NBK14A									0.00	0	0
NBK15/ On 11/02/2022 Spot Bond			9.36500	101.06249	9.36500	101.03695			0.00	0	0
Total NBK15A SPOT									0.00	0	0
Total For NBK15A									0.00	0	0
NBK15/ On 27/08/2017 Spot Bond				100.00000	0.00000	100.67962			0.00	0	0
Total NBK15B SPOT									0.00	0	0
Total For NBK15B									0.00	0	0
NBK16/ On 12/02/2025 Spot Bond			10.25000	99.17279	10.25000	99.14541		35,260,000,000,000.00	3,440,000,000	860,000,000	
Total NBK16A SPOT								35,260,000,000,000.00	3,440,000,000	860,000,000	
Total For NBK16A								35,260,000,000,000.00	3,440,000,000	860,000,000	
NBK17/ On 22/04/2026 Spot Bond			9.78500	102.61987	9.78500	102.59309		21,918,400,000,000.00	2,240,000,000	1,120,000,000	
Total NBK17A SPOT								21,918,400,000,000.00	2,240,000,000	1,120,000,000	
Total For NBK17A								21,918,400,000,000.00	2,240,000,000	1,120,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK18/ On 01/06/2020 Spot Bond			9.13500	100.86177	9.13500	100.83716			1,827,000,000,000.00	200,000,000	100,000,000
Total NBK18A SPOT									1,827,000,000,000.00	200,000,000	100,000,000
Total For NBK18A									1,827,000,000,000.00	200,000,000	100,000,000
NBK19/ On 01/06/2022 Spot Bond			9.51500	101.05139	9.51500	101.02573			0.00	0	0
Total NBK19A SPOT									0.00	0	0
Total For NBK19A									0.00	0	0
NBK19I On 26/06/2017 Spot Bond				100.00000	0.00000	99.91729			0.00	0	0
Total NBK19B SPOT									0.00	0	0
Total For NBK19B									0.00	0	0
NBK19I On 26/06/2017 Spot Bond			100.00000	99.18479	100.00000	98.91599			0.00	0	0
Total NBK19B/JIBAR SPOT									0.00	0	0
Total For NBK19B/JIBAR									0.00	0	0
NBK20/ On 01/06/2026 Spot Bond			10.34000	100.72390	10.34000	100.69615			0.00	0	0
Total NBK20A SPOT									0.00	0	0
Total For NBK20A									0.00	0	0
NBK20I On 25/06/2021 Spot Bond				100.00000	0.00000	98.07508			0.00	0	0
Total NBK20B SPOT									0.00	0	0
Total For NBK20B									0.00	0	0
NBK21/ On 21/07/2027 Spot Bond			11.00000	102.25374	11.00000	102.22350			0.00	0	0
Total NBK21A SPOT									0.00	0	0
Total For NBK21A									0.00	0	0
NBK21I On 10/11/2017 Spot Bond				100.00000	0.00000	101.13534			0.00	0	0
Total NBK21B SPOT									0.00	0	0
Total For NBK21B									0.00	0	0
NBK22/ On 19/11/2022 Spot Bond			9.74000	102.30112	9.74000	102.27468			0.00	0	0
Total NBK22A SPOT									0.00	0	0
Total For NBK22A									0.00	0	0
NBK22I On 12/02/2018 Spot Bond				100.00000	0.00000	101.13736			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			10.20000	103.69013	10.20000	103.66210			0.00	0	0
Total NBK23A SPOT									0.00	0	0
Total For NBK23A									0.00	0	0
NBK23I On 12/02/2020 Spot Bond				100.00000	0.00000	101.12150			0.00	0	0
Total NBK23B SPOT									0.00	0	0
Total For NBK23B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK24/ On 19/11/2027 Spot Bond			10.70000	102.47200	10.70000	102.44298			21,400,000,000,000.00	2,000,000,000	1,000,000,000
Total NBK24A SPOT									21,400,000,000,000.00	2,000,000,000	1,000,000,000
Total For NBK24A									21,400,000,000,000.00	2,000,000,000	1,000,000,000
NBK24I On 11/02/2022 Spot Bond				100.00000	0.00000	101.04009			0.00	0	0
Total NBK24B SPOT									0.00	0	0
Total For NBK24B									0.00	0	0
NBK25/ On 17/02/2023 Spot Bond			9.64000	108.04991	9.64000	108.02181			0.00	0	0
Total NBK25A SPOT									0.00	0	0
Total For NBK25A									0.00	0	0
NBK25I On 12/02/2025 Spot Bond				100.00000	0.00000	101.01068			0.00	0	0
Total NBK25B SPOT									0.00	0	0
Total For NBK25B									0.00	0	0
NBK26/ On 10/05/2023 Spot Bond			100.00000	12.52590	100.00000	12.49833			0.00	0	0
Total NBK26A SPOT									0.00	0	0
Total For NBK26A									0.00	0	0
NBK26I On 22/04/2026 Spot Bond				100.00000	0.00000	102.25596			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			9.99000	108.03453	9.99000	108.00591			0.00	0	0
Total NBK27A SPOT									0.00	0	0
Total For NBK27A									0.00	0	0
NBK27I On 01/06/2018 Spot Bond				100.00000	0.00000	100.77817			0.00	0	0
Total NBK27B SPOT									0.00	0	0
Total For NBK27B									0.00	0	0
NBK28/ On 02/08/2023 Spot Bond			9.65000	105.51174	9.65000	105.48427			0.00	0	36,000,000
Total NBK28A SPOT									0.00	0	36,000,000
Total For NBK28A									0.00	0	36,000,000
NBK28I On 19/11/2020 Spot Bond				100.00000	0.00000	100.84375			0.00	0	0
Total NBK28B SPOT									0.00	0	0
Total For NBK28B									0.00	0	0
NBK29/ On 31/07/2026 Spot Bond			10.25000	105.58331	10.25000	105.55416			0.00	0	0
Total NBK29A SPOT									0.00	0	0
Total For NBK29A									0.00	0	0
NBK29I On 18/02/2019 Spot Bond				100.00000	0.00000	101.12060			0.00	40,000,000	20,000,000
Total NBK29B SPOT									0.00	40,000,000	20,000,000
Total For NBK29B									0.00	40,000,000	20,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK30/ On 20/02/2024 Spot Bond			9.44000	104.01568	9.44000	103.98918				0.00	0	0
Total NBK30A SPOT										0.00	0	0
Total For NBK30A										0.00	0	0
NBK30I On 18/02/2021 Spot Bond				100.00000	0.00000	100.89260				0.00	0	0
Total NBK30B SPOT										0.00	0	0
Total For NBK30B										0.00	0	0
NBK31I On 17/02/2023 Spot Bond				100.00000	0.00000	100.91217				0.00	0	0
Total NBK31B SPOT										0.00	0	0
Total For NBK31B										0.00	0	0
NBK32I On 26/02/2019 Spot Bond				100.00000	0.00000	100.66205				0.00	0	0
Total NBK32B SPOT										0.00	0	0
Total For NBK32B										0.00	0	0
NBK33I On 10/05/2019 Spot Bond				100.00000	0.00000	101.26856				0.00	0	0
Total NBK33B SPOT										0.00	0	0
Total For NBK33B										0.00	0	0
NBK34I On 10/05/2021 Spot Bond				100.00000	0.00000	101.09367				0.00	86,000,000	43,000,000
Total NBK34B SPOT										0.00	86,000,000	43,000,000
Total For NBK34B										0.00	86,000,000	43,000,000
NBK35I On 10/05/2023 Spot Bond				100.00000	0.00000	101.11690				0.00	0	0
Total NBK35B SPOT										0.00	0	0
Total For NBK35B										0.00	0	0
NBK36I On 10/05/2026 Spot Bond				100.00000	0.00000	101.14577				0.00	0	0
Total NBK36B SPOT										0.00	0	0
Total For NBK36B										0.00	0	0
NBK37I On 02/08/2019 Spot Bond				100.00000	0.00000	101.27675				0.00	0	0
Total NBK37B SPOT										0.00	0	0
Total For NBK37B										0.00	0	0
NBK38I On 02/08/2021 Spot Bond				100.00000	0.00000	101.28674				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			8.50500	108.95945	8.50500	108.93480				0.00	0	0
Total NBK3A SPOT										0.00	0	0
Total For NBK3A										0.00	0	0
NBK3A On 09/09/2019 Spot Bond			100.00000	29.12599	100.00000	29.06188				0.00	0	0
Total NBK3A/R204 SPOT										0.00	0	0
Total For NBK3A/R204										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK4 On 28/10/2024 Spot Bond			11.12500	46.06569	11.12500	46.05238			0.00	0	0
Total NBK4 SPOT									0.00	0	0
Total For NBK4									0.00	0	0
NBK40I On 31/07/2026 Spot Bond				100.00000	0.00000	101.45268			0.00	0	0
Total NBK40B SPOT									0.00	0	0
Total For NBK40B									0.00	0	0
NBK41I On 20/02/2020 Spot Bond				100.00000	0.00000	100.84464			0.00	0	0
Total NBK41B SPOT									0.00	0	0
Total For NBK41B									0.00	0	0
NBK42I On 21/02/2022 Spot Bond				100.00000	0.00000	100.77147			0.00	0	0
Total NBK42B SPOT									0.00	0	0
Total For NBK42B									0.00	0	0
NBK43I On 20/02/2024 Spot Bond				100.00000	0.00000	100.79243			0.00	0	0
Total NBK43B SPOT									0.00	0	0
Total For NBK43B									0.00	0	0
NBK7B On 19/04/2020 Spot Bond				100.00000	0.00000	101.67739			0.00	0	0
Total NBK7B SPOT									0.00	0	0
Total For NBK7B									0.00	0	0
NCLN7 On 15/08/2017 Spot Bond				100.00000	0.00000	100.97652			0.00	0	0
Total NCLN74 SPOT									0.00	0	0
Total For NCLN74									0.00	0	0
NCLN7 On 20/09/2017 Spot Bond				100.00000	0.00000	100.04562			0.00	0	0
Total NCLN75 SPOT									0.00	0	0
Total For NCLN75									0.00	0	0
NCLN7 On 09/10/2017 Spot Bond				100.00000	0.00000	101.93225			0.00	0	0
Total NCLN77 SPOT									0.00	0	0
Total For NCLN77									0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	100.04784			0.00	0	0
Total NCLN82 SPOT									0.00	0	0
Total For NCLN82									0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	8.88541	100.00000	8.86388			0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	8.88541	100.00000	8.86388			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			10.29500	104.46198	10.29500	104.43349			0.00	0	0
Total NCLN83 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 NCLN83										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	100.04757				0.00	0	0
Total NCLN84 SPOT										0.00	0	0
Total For NCLN84										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			10.33000	103.43847	10.33000	103.41016				0.00	0	0
Total NCLN85 SPOT										0.00	0	0
Total For NCLN85										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	100.04784				0.00	0	0
Total NCLN87 SPOT										0.00	0	0
Total For NCLN87										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	100.04816				0.00	0	0
Total NCLN90 SPOT										0.00	0	0
Total For NCLN90										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	100.04868				0.00	0	0
Total NCLN91 SPOT										0.00	0	0
Total For NCLN91										0.00	0	0
NCLN9 On 02/03/2018 Spot Bond				100.00000	0.00000	100.49937				0.00	0	0
Total NCLN92 SPOT										0.00	0	0
Total For NCLN92										0.00	0	0
NCLN9 On 09/04/2018 Spot Bond				100.00000	0.00000	101.80485				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				100.00000	0.00000	99.96390				0.00	0	0
Total NCLN94 SPOT										0.00	0	0
Total For NCLN94										0.00	0	0
NCLN9 On 08/10/2018 Spot Bond				100.00000	0.00000	101.80489				0.00	0	0
Total NCLN95 SPOT										0.00	0	0
Total For NCLN95										0.00	0	0
NED01 On 22/12/2021 Spot Bond			100.00000	13.38647	100.00000	13.35404				0.00	0	0
Total NED01U SPOT										0.00	0	0
Total For NED01U										0.00	0	0
NED02 On 15/03/2022 Spot Bond			100.00000	1.39999	100.00000	1.39722				0.00	0	0
Total NED02U SPOT										0.00	0	0
Total For NED02U										0.00	0	0
NED03 On 26/05/2022 Spot Bond			100.00000	13.24280	100.00000	13.21072				0.00	0	0
Total NED03U 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 NED03U									0.00	0	0
NED13 On 25/07/2018 Spot Bond				100.00000	0.00000	102.38785			0.00	0	0
Total NED13 SPOT									0.00	0	0
Total For NED13									0.00	0	0
NED14 On 29/11/2018 Spot Bond				100.00000	0.00000	100.99446			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			9.38500	103.93386	9.38500	103.90782			0.00	0	0
Total NED15 SPOT									0.00	0	0
Total For NED15									0.00	0	0
NED16 On 08/04/2019 Spot Bond				100.00000	0.00000	102.11645			0.00	0	30,000,000,000
Total NED16 SPOT									0.00	0	30,000,000,000
Total For NED16									0.00	0	30,000,000,000
NED17 On 14/10/2019 Spot Bond				100.00000	0.00000	101.81182			0.00	0	0
Total NED17 SPOT									0.00	0	0
Total For NED17									0.00	0	0
NED18 On 16/01/2020 Spot Bond				100.00000	0.00000	101.81183			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				100.00000	0.00000	103.67907			0.00	0	0
Total NED19 SPOT									0.00	0	0
Total For NED19									0.00	0	0
NED20 On 01/07/2020 Spot Bond			10.75500	106.73911	10.75500	106.70823		64,314,900,000,000.00	5,980,000,000	2,990,000,000	
Total NED20 SPOT								64,314,900,000,000.00	5,980,000,000	2,990,000,000	
Total For NED20								64,314,900,000,000.00	5,980,000,000	2,990,000,000	
NED9 On 06/07/2017 Spot Bond				100.00000	0.00000	101.66348			0.00	0	0
Total NED9 SPOT									0.00	0	0
Total For NED9									0.00	0	0
NEDH1 On 20/11/2018 Spot Bond			9.44500	108.59376	9.44500	108.56652			0.00	0	0
Total NEDH1A SPOT									0.00	0	0
Total For NEDH1A									0.00	0	0
NEDH1 On 20/11/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total NEDH1B SPOT									0.00	0	0
Total For NEDH1B									0.00	0	0
NEDT1 On 21/05/2021 Spot Bond				100.00000	0.00000	103.48421			0.00	0	0
Total NEDT1A 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 NEDT1A										0.00	0	0
NEDT1 On 26/11/2021 Spot Bond				100.00000	0.00000	101.00926				0.00	0	0
Total NEDT1B SPOT										0.00	0	0
Total For NEDT1B										0.00	0	0
NET50 On 08/08/2017 Spot Bond				100.00000	0.00000	103.08762				0.00	0	0
Total NET50 SPOT										0.00	0	0
Total For NET50										0.00	0	0
NGL01 On 22/09/2021 Spot Bond				100.00000	0.00000	102.20839				0.00	0	0
Total NGL01 SPOT										0.00	0	0
Total For NGL01										0.00	0	0
NGL02 On 15/03/2022 Spot Bond				100.00000	0.00000	101.05878				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				100.00000	0.00000	100.86104				0.00	0	0
Total NGL03 SPOT										0.00	0	0
Total For NGL03										0.00	0	0
NHM00 On 25/11/2020 Spot Bond			10.00000	108.98500	10.00000	108.95700				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	101.50215	13.50000	101.46613				0.00	0	0
Total NHM002 SPOT										0.00	0	0
Total For NHM002										0.00	0	0
NHM00 On 09/10/2019 Spot Bond				100.00000	0.00000	100.39188				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			3.32000	106.17780	3.32000	120.99067				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	168.70697	3.45000	168.65819				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			3.71000	117.82319	3.71000	117.78815				0.00	0	0
Total NILB13 SPOT										0.00	0	0
Total For NILB13										0.00	0	0
NILB14 On 31/03/2028 Spot Bond			3.92000	158.71046	3.92000	160.98722				0.00	0	0
Total NILB14 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 NILB14										0.00	0	0
NILB15 On 31/03/2028 Spot Bond			3.99000	159.87004	3.99000	159.96302				0.00	0	0
Total NILB15 SPOT										0.00	0	0
Total For NILB15										0.00	0	0
NILB17 On 31/01/2038 Spot Bond			3.81000	80.86592	3.81000	103.55418				0.00	0	0
Total NILB17 SPOT										0.00	0	0
Total For NILB17										0.00	0	0
NMP20 On 24/07/2020 Spot Bond			8.55500	105.97707	8.55500	105.95255				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			9.18500	103.82412	9.18500	104.03830				0.00	0	0
Total NQ1A10 SPOT										0.00	0	0
Total For NQ1A10										0.00	0	0
NQ1A1 On 22/05/2048 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total NQ1A16 SPOT										0.00	0	0
Total For NQ1A16										0.00	0	0
NQ1A1 On 22/05/2018 Spot Bond				100.00000	0.00000	100.71608				0.00	0	480,000,000
Total NQ1A17 SPOT										0.00	0	480,000,000
Total For NQ1A17										0.00	0	480,000,000
NQ1A1 On 22/05/2050 Spot Bond				100.00000	0.00000	100.66201				0.00	0	0
Total NQ1A19 SPOT										0.00	0	0
Total For NQ1A19										0.00	0	0
NQ1A2 On 22/05/2019 Spot Bond				100.00000	0.00000	100.74992				0.00	0	0
Total NQ1A21 SPOT										0.00	0	0
Total For NQ1A21										0.00	0	0
NQ1A2 On 22/05/2018 Spot Bond				100.00000	0.00000	100.72935				0.00	0	0
Total NQ1A23 SPOT										0.00	0	0
Total For NQ1A23										0.00	0	0
NQ1A2 On 22/05/2020 Spot Bond				100.00000	0.00000	100.77527				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				100.00000	0.00000	100.79524				0.00	0	0
Total NQ1A25 SPOT										0.00	0	0
Total For NQ1A25										0.00	0	0
NQ1A2 On 22/05/2018 Spot Bond				100.00000	0.00000	100.72935				0.00	0	0
Total NQ1A26 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 NQ1A26										0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			9.38500	103.83322	9.38500	104.04550				0.00	0	0
Total NQ1B10 SPOT										0.00	0	0
Total For NQ1B10										0.00	0	0
NQ1B1 On 22/05/2018 Spot Bond				100.00000	0.00000	100.78971				0.00	0	0
Total NQ1B15 SPOT										0.00	0	0
Total For NQ1B15										0.00	0	0
NQ1B1 On 22/05/2052 Spot Bond				100.00000	0.00000	100.79366				0.00	0	0
Total NQ1B17 SPOT										0.00	0	0
Total For NQ1B17										0.00	0	0
NQ1B1 On 22/05/2018 Spot Bond				100.00000	0.00000	100.74609				0.00	0	0
Total NQ1B19 SPOT										0.00	0	0
Total For NQ1B19										0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond			9.58500	103.84237	9.58500	104.05272				0.00	0	0
Total NQ1C10 SPOT										0.00	0	0
Total For NQ1C10										0.00	0	0
NQ1C1 On 22/05/2018 Spot Bond				100.00000	0.00000	100.75446				0.00	0	0
Total NQ1C15 SPOT										0.00	0	0
Total For NQ1C15										0.00	0	0
NQ1C1 On 22/05/2052 Spot Bond				100.00000	0.00000	100.82957				0.00	0	0
Total NQ1C17 SPOT										0.00	0	0
Total For NQ1C17										0.00	0	0
NQ1C1 On 22/05/2018 Spot Bond				100.00000	0.00000	100.75865				0.00	0	1,000,000,000
Total NQ1C19 SPOT										0.00	0	1,000,000,000
Total For NQ1C19										0.00	0	1,000,000,000
NQF1D On 22/05/2020 Spot Bond				100.00000	0.00000	100.91299				0.00	0	0
Total NQF1D5 SPOT										0.00	0	0
Total For NQF1D5										0.00	0	0
NQF1D On 22/05/2018 Spot Bond				100.00000	0.00000	100.77120				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				100.00000	0.00000	100.85524				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			8.61500	105.57254	8.61500	105.54821				0.00	0	0
Total NRA018 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 NRA018									0.00	0	0
NRA02: On 31/10/2022 Spot Bond			9.31500	113.92383	9.31500	113.89565			0.00	0	300,000,000
Total NRA022 SPOT									0.00	0	300,000,000
Total For NRA022									0.00	0	300,000,000
NRA02: On 31/05/2023 Spot Bond			3.65000	173.63115	3.65000	173.57998			0.00	0	7,700,000,000
Total NRA023 SPOT									0.00	0	7,700,000,000
Total For NRA023									0.00	0	7,700,000,000
NRA02: On 30/11/2028 Spot Bond			11.05000	108.43775	11.05000	108.40589		122,434,000,000,000.00		11,080,000,000	5,540,000,000
Total NRA028 SPOT								122,434,000,000,000.00	11,080,000,000	5,540,000,000	
Total For NRA028								122,434,000,000,000.00	11,080,000,000	5,540,000,000	
NRA02: On 30/11/2028 Spot Bond			100.00000	12.89867	100.00000	12.87013			0.00	0	0
Total NRA028/R186 SPOT									0.00	0	0
Total For NRA028/R186									0.00	0	0
NTC16 On 22/03/2018 Spot Bond				100.00000	0.00000	100.29417			0.00	0	300,000,000
Total NTC16 SPOT									0.00	0	300,000,000
Total For NTC16									0.00	0	300,000,000
NTC18 On 27/02/2019 Spot Bond				100.00000	0.00000	101.06134			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				100.00000	0.00000	101.40084			0.00	0	0
Total NTC19 SPOT									0.00	0	0
Total For NTC19									0.00	0	0
OML02 On 27/11/2019 Spot Bond				100.00000	0.00000	101.21269			0.00	75,000,000	62,000,000
Total OML02 SPOT									0.00	75,000,000	62,000,000
Total For OML02									0.00	75,000,000	62,000,000
OML03 On 27/11/2019 Spot Bond			9.70500	99.71280	9.70500	99.68712			0.00	0	0
Total OML03 SPOT									0.00	0	0
Total For OML03									0.00	0	0
OML04 On 19/03/2020 Spot Bond				100.00000	0.00000	100.13857			0.00	0	0
Total OML04 SPOT									0.00	0	0
Total For OML04									0.00	0	0
OML05 On 19/03/2020 Spot Bond			9.84500	102.31699	9.84500	102.29028		29,535,000,000,000.00		3,000,000,000	1,500,000,000
Total OML05 SPOT								29,535,000,000,000.00	3,000,000,000	1,500,000,000	
Total For OML05								29,535,000,000,000.00	3,000,000,000	1,500,000,000	
OML06 On 19/03/2022 Spot Bond			10.58000	101.70915	10.58000	101.68066		31,740,000,000,000.00		3,000,000,000	1,500,000,000
Total OML06 SPOT								31,740,000,000,000.00	3,000,000,000	1,500,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For OML06									1,740,000,000,000.00	3,000,000,000	1,500,000,000
OML07 On 19/03/2025 Spot Bond			11.45000	100.32292	11.45000	100.29257			21,984,000,000,000.00	1,920,000,000	960,000,000
Total OML07 SPOT									21,984,000,000,000.00	1,920,000,000	960,000,000
Total For OML07									21,984,000,000,000.00	1,920,000,000	960,000,000
OML08 On 14/09/2020 Spot Bond				100.00000	0.00000	100.48826			0.00	0	0
Total OML08 SPOT									0.00	0	0
Total For OML08									0.00	0	0
OML09 On 14/09/2022 Spot Bond			10.57000	104.25627	10.57000	104.22709			21,140,000,000,000.00	2,000,000,000	1,000,000,000
Total OML09 SPOT									21,140,000,000,000.00	2,000,000,000	1,000,000,000
Total For OML09									21,140,000,000,000.00	2,000,000,000	1,000,000,000
OML10 On 14/09/2025 Spot Bond			11.45000	102.55207	11.45000	102.52105			21,526,000,000,000.00	1,880,000,000	940,000,000
Total OML10 SPOT									21,526,000,000,000.00	1,880,000,000	940,000,000
Total For OML10									21,526,000,000,000.00	1,880,000,000	940,000,000
PMM12 On 25/11/2020 Spot Bond			10.00000	108.98500	10.00000	108.95700			0.00	0	0
Total PMM12/JIBAR SPOT									0.00	0	0
Total For PMM12/JIBAR									0.00	0	0
PMM29 On 04/09/2017 Spot Bond				100.00000	0.00000	100.32168			0.00	0	0
Total PMM29 SPOT									0.00	0	0
Total For PMM29									0.00	0	0
PMM30 On 07/09/2017 Spot Bond				100.00000	0.00000	100.36227			0.00	0	0
Total PMM30 SPOT									0.00	0	0
Total For PMM30									0.00	0	0
PMM33 On 01/09/2017 Spot Bond				100.00000	0.00000	100.47501			0.00	0	0
Total PMM33 SPOT									0.00	0	0
Total For PMM33									0.00	0	0
PMM34 On 07/03/2018 Spot Bond				100.00000	0.00000	99.95600			0.00	0	0
Total PMM34 SPOT									0.00	0	0
Total For PMM34									0.00	0	0
PMM35 On 06/11/2017 Spot Bond				100.00000	0.00000	101.11134			0.00	0	0
Total PMM35 SPOT									0.00	0	0
Total For PMM35									0.00	0	0
PMM36 On 04/05/2018 Spot Bond				100.00000	0.00000	101.17748			0.00	0	0
Total PMM36 SPOT									0.00	0	0
Total For PMM36									0.00	0	0
PMM37 On 27/11/2017 Spot Bond				100.00000	0.00000	100.63267			0.00	0	0
Total PMM37 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 PMM37									0.00	0	0
PMM38 On 12/06/2020 Spot Bond				100.00000	0.00000	100.20705			0.00	0	0
Total PMM38 SPOT									0.00	0	0
Total For PMM38									0.00	0	0
PPC00: On 31/12/2018 Spot Bond				100.00000	0.00000	96.35417			0.00	0	0
Total PPC002 SPOT									0.00	0	0
Total For PPC002									0.00	0	0
PPC00: On 31/10/2019 Spot Bond				100.00000	0.00000	98.09311			0.00	0	0
Total PPC003 SPOT									0.00	0	0
Total For PPC003									0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total PRE1A1 SPOT									0.00	0	0
Total For PRE1A1									0.00	0	0
PRE1A On 27/01/2018 Spot Bond				100.00000	0.00000	101.40643			0.00	0	0
Total PRE1A3 SPOT									0.00	0	0
Total For PRE1A3									0.00	0	0
PRE1B On 27/01/2018 Spot Bond				100.00000	0.00000	101.35439			0.00	0	0
Total PRE1B1 SPOT									0.00	0	0
Total For PRE1B1									0.00	0	0
PRE1C On 27/01/2018 Spot Bond				100.00000	0.00000	101.48266			0.00	0	0
Total PRE1C1 SPOT									0.00	0	0
Total For PRE1C1									0.00	0	0
PRE1D On 27/01/2018 Spot Bond				100.00000	0.00000	101.51248			0.00	0	0
Total PRE1D1 SPOT									0.00	0	0
Total For PRE1D1									0.00	0	0
PRE2A On 20/02/2022 Spot Bond				100.00000	0.00000	101.90273			0.00	0	0
Total PRE2A1 SPOT									0.00	0	0
Total For PRE2A1									0.00	0	0
PRE2A On 20/02/2022 Spot Bond				100.00000	0.00000	101.99161			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				100.00000	0.00000	102.06930			0.00	0	0
Total PRE2A3 SPOT									0.00	0	0
Total For PRE2A3									0.00	0	0
PRE2B On 20/02/2022 Spot Bond				100.00000	0.00000	102.22447			0.00	0	0
Total PRE2B1 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 PRE2B1									0.00	0	0
PRE2C On 20/02/2022 Spot Bond				100.00000	0.00000	102.24661			0.00	0	0
Total PRE2C1 SPOT									0.00	0	0
Total For PRE2C1									0.00	0	0
PRE2D On 20/02/2022 Spot Bond				100.00000	0.00000	102.26875			0.00	0	0
Total PRE2D1 SPOT									0.00	0	0
Total For PRE2D1									0.00	0	0
R186 On 21/12/2026 Spot Bond			8.53000	112.70196	8.55000	112.53732		285,413,549,214,000.00	1,253,858,563,800	1,095,965,752,100	
Total R186 SPOT								15,413,549,214,000.00	253,858,563,800	195,965,752,100	
Total For R186								15,413,549,214,000.00	253,858,563,800	195,965,752,100	
R197 On 07/12/2023 Spot Bond			2.45000	293.60117	2.45000	293.52413		75,536,440,000,000.00	30,831,200,000	15,238,895,100	
Total R197 SPOT								15,536,440,000,000.00	30,831,200,000	15,238,895,100	
Total For R197								15,536,440,000,000.00	30,831,200,000	15,238,895,100	
R202 On 07/12/2033 Spot Bond			2.43000	239.29846	2.43000	239.23583		837,815,594,400,000.00	344,780,080,000	226,646,210,000	
Total R202 SPOT								17,815,594,400,000.00	344,780,080,000	226,646,210,000	
Total For R202								17,815,594,400,000.00	344,780,080,000	226,646,210,000	
R2023 On 28/02/2023 Spot Bond			7.97500	101.39116	8.00000	101.25776		584,772,875,000,000.00	700,285,000,000	596,103,524,400	
Total R2023 SPOT								14,772,875,000,000.00	700,285,000,000	596,103,524,400	
Total For R2023								14,772,875,000,000.00	700,285,000,000	596,103,524,400	
R203 On 15/09/2017 Spot Bond			7.47500	102.36405	7.48000	102.34228		793,558,125,000,000.00	1,310,175,000,000	629,640,000,000	
Total R203 SPOT								13,558,125,000,000.00	310,175,000,000	529,640,000,000	
Total For R203								13,558,125,000,000.00	310,175,000,000	529,640,000,000	
R2030 On 31/01/2030 Spot Bond			9.12000	94.85508	9.12000	94.83171		873,668,672,000,000.00	1,521,235,600,000	792,945,852,100	
Total R2030 SPOT								13,668,672,000,000.00	521,235,600,000	792,945,852,100	
Total For R2030								13,668,672,000,000.00	521,235,600,000	792,945,852,100	
R2032 On 31/03/2032 Spot Bond			9.31500	93.41639	9.31500	93.39315		221,190,838,929,000.00	989,929,236,600	396,958,763,000	
Total R2032 SPOT								11,190,838,929,000.00	989,929,236,600	396,958,763,000	
Total For R2032								11,190,838,929,000.00	989,929,236,600	396,958,763,000	
R2035 On 28/02/2035 Spot Bond			9.58000	96.79605	9.58000	96.77145		177,669,511,924,000.00	1,166,771,347,800	464,786,551,800	
Total R2035 SPOT								17,669,511,924,000.00	166,771,347,800	464,786,551,800	
Total For R2035								17,669,511,924,000.00	166,771,347,800	464,786,551,800	
R2037 On 31/01/2037 Spot Bond			9.69000	92.98138	9.69000	92.95707		866,184,572,000,000.00	1,430,978,800,000	984,137,524,000	
Total R2037 SPOT								16,184,572,000,000.00	430,978,800,000	384,137,524,000	
Total For R2037								16,184,572,000,000.00	430,978,800,000	384,137,524,000	
R204 On 21/12/2018 Spot Bond			7.42000	100.84937	7.43500	100.80829		753,502,132,000,000.00	775,404,600,000	262,053,035,900	
Total R204 SPOT								13,502,132,000,000.00	775,404,600,000	262,053,035,900	

Contract 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 R204									53,502,132,000,000.00	775,404,600,000	262,053,035,900
R2040 On 31/01/2040 Spot Bond			9.74000	96.82506	9.74000	96.79963			445,311,192,684,000.00	764,405,666,600	570,806,336,500
Total R2040 SPOT									15,311,192,684,000.00	764,405,666,600	570,806,336,500
Total For R2040									15,311,192,684,000.00	764,405,666,600	570,806,336,500
R2044 On 31/01/2044 Spot Bond			9.80000	93.56520	9.80000	93.54047			218,771,549,120,000.00	940,690,974,400	822,360,349,700
Total R2044 SPOT									18,771,549,120,000.00	940,690,974,400	822,360,349,700
Total For R2044									18,771,549,120,000.00	940,690,974,400	822,360,349,700
R2048 On 28/02/2048 Spot Bond			9.75000	93.00591	9.75000	92.98186			128,941,005,000,000.00	2,474,763,180,000	1,334,767,282,300
Total R2048 SPOT									28,941,005,000,000.00	474,763,180,000	334,767,282,300
Total For R2048									28,941,005,000,000.00	474,763,180,000	334,767,282,300
R207 On 15/01/2020 Spot Bond			7.48000	102.65014	7.50500	102.57215			230,664,672,000,000.00	966,666,400,000	462,059,529,100
Total R207 SPOT									30,664,672,000,000.00	966,666,400,000	462,059,529,100
Total For R207									30,664,672,000,000.00	966,666,400,000	462,059,529,100
R208 On 31/03/2021 Spot Bond			7.59500	98.80753	7.61500	98.72391			545,244,935,450,000.00	1,256,780,110,000	786,497,867,700
Total R208 SPOT									15,244,935,450,000.00	256,780,110,000	786,497,867,700
Total For R208									15,244,935,450,000.00	256,780,110,000	786,497,867,700
R209 On 31/03/2036 Spot Bond			9.52000	73.06215	9.54000	72.90840			179,976,863,040,000.00	2,014,703,452,000	1,059,921,453,700
Total R209 SPOT									29,976,863,040,000.00	014,703,452,000	059,921,453,700
Total For R209									29,976,863,040,000.00	014,703,452,000	059,921,453,700
R210 On 31/03/2028 Spot Bond			2.43000	184.73463	2.43000	184.68626			118,793,830,500,000.00	48,886,350,000	103,339,030,000
Total R210 SPOT									18,793,830,500,000.00	48,886,350,000	103,339,030,000
Total For R210									18,793,830,500,000.00	48,886,350,000	103,339,030,000
R212 On 31/01/2022 Spot Bond			2.44000	149.34348	2.44000	149.30423			481,075,768,000,000.00	197,162,200,000	169,015,760,000
Total R212 SPOT									31,075,768,000,000.00	197,162,200,000	169,015,760,000
Total For R212									31,075,768,000,000.00	197,162,200,000	169,015,760,000
R213 On 28/02/2031 Spot Bond			9.19500	85.27144	9.21000	85.14906			444,743,121,806,000.00	1,135,915,510,800	483,734,734,200
Total R213 SPOT									14,743,121,806,000.00	135,915,510,800	483,734,734,200
Total For R213									14,743,121,806,000.00	135,915,510,800	483,734,734,200
R214 On 28/02/2041 Spot Bond			9.67000	72.73207	9.67000	72.71341			026,778,824,957,000.00	1,450,545,897,100	817,204,652,500
Total R214 SPOT									26,778,824,957,000.00	450,545,897,100	317,204,652,500
Total For R214									26,778,824,957,000.00	450,545,897,100	317,204,652,500
RCG01 On 24/10/2019 Spot Bond				100.00000	0.00000	101.46872			0.00	0	0
Total RCG01B SPOT									0.00	0	0
Total For RCG01B									0.00	0	0
RCG01 On 24/10/2017 Spot Bond				100.00000	0.00000	101.36288			0.00	0	0
Total RCG01C 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 RCG01C										0.00	0	0
RCSB0 On 12/04/2018 Spot Bond				100.00000	0.00000	102.79377				0.00	0	0
Total RCSB05 SPOT										0.00	0	0
Total For RCSB05										0.00	0	0
RCSB0 On 10/12/2017 Spot Bond				100.00000	0.00000	100.54925				0.00	0	0
Total RCSB07 SPOT										0.00	0	0
Total For RCSB07										0.00	0	0
RCSB2 On 24/07/2017 Spot Bond			100.00000	92.17172	100.00000	91.93955				0.00	0	0
Total RCSB2U SPOT										0.00	0	0
Total For RCSB2U										0.00	0	0
RCSB6 On 31/03/2018 Spot Bond			100.00000	68.13230	100.00000	67.96544				0.00	0	0
Total RCSB6U SPOT										0.00	0	0
Total For RCSB6U										0.00	0	0
RDF01 On 04/09/2017 Spot Bond			100.00000	97.67652	100.00000	97.41396				0.00	0	0
Total RDF01U SPOT										0.00	0	0
Total For RDF01U										0.00	0	0
RDF02 On 04/12/2020 Spot Bond			100.00000	13.28140	100.00000	13.24294				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	63.58548	100.00000	63.41606				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	42.45815	100.00000	42.34502				0.00	0	0
Total RDF04U SPOT										0.00	0	0
Total For RDF04U										0.00	0	0
RDF05 On 04/12/2019 Spot Bond			100.00000	21.34840	100.00000	21.29150				0.00	0	0
Total RDF05U SPOT										0.00	0	0
Total For RDF05U										0.00	0	0
RDFB0 On 11/03/2018 Spot Bond			100.00000		0.00000	100.24871				0.00	0	0
Total RDFB02 SPOT										0.00	0	0
Total For RDFB02										0.00	0	0
RDFB0 On 27/11/2017 Spot Bond			100.00000		0.00000	100.93809				0.00	0	0
Total RDFB04 SPOT										0.00	0	0
Total For RDFB04										0.00	0	0
RDFB0 On 27/11/2019 Spot Bond			100.00000		0.00000	101.73598				0.00	0	0
Total RDFB05 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 RDFB05										0.00	0	0
RDFB0 On 22/03/2019 Spot Bond				100.00000	0.00000	100.64224				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	28.39628	100.00000	28.32749				0.00	0	0
Total RDFB06/JIBAR SPOT										0.00	0	0
Total For RDFB06/JIBAR										0.00	0	0
RDFB0 On 30/09/2019 Spot Bond				100.00000	0.00000	100.01964				0.00	0	0
Total RDFB07 SPOT										0.00	0	0
Total For RDFB07										0.00	0	0
RDFB0 On 30/09/2021 Spot Bond				100.00000	0.00000	99.89767				0.00	0	0
Total RDFB08 SPOT										0.00	0	0
Total For RDFB08										0.00	0	0
RDFB0 On 02/12/2021 Spot Bond				100.00000	0.00000	100.51262				0.00	0	0
Total RDFB09 SPOT										0.00	0	0
Total For RDFB09										0.00	0	0
RDFB1 On 27/03/2020 Spot Bond				100.00000	0.00000	99.88556				0.00	0	0
Total RDFB10 SPOT										0.00	0	0
Total For RDFB10										0.00	0	0
RDFB1 On 27/03/2022 Spot Bond				100.00000	0.00000	99.88266				0.00	0	0
Total RDFB11 SPOT										0.00	0	0
Total For RDFB11										0.00	0	0
RDFC3 On 07/07/2017 Spot Bond				100.00000	0.00000	101.29639				0.00	0	0
Total RDFC34 SPOT										0.00	0	0
Total For RDFC34										0.00	0	0
RDFC3 On 05/10/2017 Spot Bond				100.00000	0.00000	101.80787				0.00	0	0
Total RDFC35 SPOT										0.00	0	0
Total For RDFC35										0.00	0	0
RDFC3 On 22/09/2017 Spot Bond				100.00000	0.00000	102.03736				0.00	0	0
Total RDFC36 SPOT										0.00	0	0
Total For RDFC36										0.00	0	0
RDFC3 On 04/06/2018 Spot Bond				100.00000	0.00000	100.46691				0.00	0	0
Total RDFC38 SPOT										0.00	0	0
Total For RDFC38										0.00	0	0
REB01 On 21/05/2018 Spot Bond				100.00000	0.00000	100.88355				0.00	0	0
Total REB01 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 REB01										0.00	0	0
REB01 On 21/05/2018 Spot Bond			100.00000	60.30384	100.00000	60.15775				0.00	0	0
Total REB01/JIBAR SPOT										0.00	0	0
Total For REB01/JIBAR										0.00	0	0
REB02 On 21/05/2018 Spot Bond				100.00000	0.00000	100.80938				0.00	0	0
Total REB02 SPOT										0.00	0	0
Total For REB02										0.00	0	0
REBC0 On 17/11/2017 Spot Bond				100.00000	0.00000	100.77557				0.00	0	0
Total REBC05 SPOT										0.00	0	0
Total For REBC05										0.00	0	0
RED20 On 05/07/2018 Spot Bond				100.00000	0.00000	102.54251				0.00	0	0
Total RED201 SPOT										0.00	0	0
Total For RED201										0.00	0	0
RED20 On 05/04/2019 Spot Bond				100.00000	0.00000	102.68066				0.00	0	0
Total RED202 SPOT										0.00	0	0
Total For RED202										0.00	0	0
RED20 On 05/04/2019 Spot Bond				100.00000	0.00000	103.22282				0.00	0	0
Total RED203 SPOT										0.00	0	0
Total For RED203										0.00	0	0
RED20 On 05/01/2020 Spot Bond				100.00000	0.00000	102.64817				0.00	0	0
Total RED204 SPOT										0.00	0	0
Total For RED204										0.00	0	0
RED30 On 16/09/2021 Spot Bond				100.00000	0.00000	100.03709				0.00	0	0
Total RED301 SPOT										0.00	0	0
Total For RED301										0.00	0	0
RES01 On 02/03/2018 Spot Bond			100.00000	57.77803	100.00000	57.63806				0.00	0	0
Total RES01U SPOT										0.00	0	0
Total For RES01U										0.00	0	0
RES02 On 02/03/2019 Spot Bond			100.00000	28.42897	100.00000	28.36010				0.00	0	0
Total RES02U SPOT										0.00	0	0
Total For RES02U										0.00	0	0
RES03 On 02/03/2020 Spot Bond			100.00000	16.44516	100.00000	16.40533				0.00	0	0
Total RES03U SPOT										0.00	0	0
Total For RES03U										0.00	0	0
RES04 On 02/03/2021 Spot Bond			100.00000	11.62110	100.00000	11.59295				0.00	0	0
Total RES04U 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 RES04U										0.00	0	0
RES15 On 12/11/2017 Spot Bond				100.00000	0.00000	101.14720				0.00	0	0
Total RES15 SPOT										0.00	0	0
Total For RES15										0.00	0	0
RES18 On 05/02/2018 Spot Bond				100.00000	0.00000	101.20548				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				100.00000	0.00000	100.38036				0.00	0	0
Total RES30 SPOT										0.00	0	0
Total For RES30										0.00	0	0
RES32 On 20/10/2017 Spot Bond				100.00000	0.00000	101.58760				0.00	0	0
Total RES32 SPOT										0.00	0	0
Total For RES32										0.00	0	0
RES34 On 25/08/2019 Spot Bond				100.00000	0.00000	101.93526				0.00	0	140,000,000
Total RES34 SPOT										0.00	0	140,000,000
Total For RES34										0.00	0	140,000,000
RES35 On 25/08/2021 Spot Bond				100.00000	0.00000	100.72146				0.00	0	0
Total RES35 SPOT										0.00	0	0
Total For RES35										0.00	0	0
RES36 On 21/10/2019 Spot Bond				100.00000	0.00000	101.56373				0.00	0	0
Total RES36 SPOT										0.00	0	0
Total For RES36										0.00	0	0
RES37 On 12/07/2017 Spot Bond				100.00000	0.00000	103.69065				0.00	0	0
Total RES37 SPOT										0.00	0	0
Total For RES37										0.00	0	0
RES38 On 01/08/2020 Spot Bond				100.00000	0.00000	101.29365				0.00	0	0
Total RES38 SPOT										0.00	0	0
Total For RES38										0.00	0	0
RES39U On 03/05/2018 Spot Bond			100.00000	57.13637	100.00000	56.95799				0.00	0	0
Total RES39U SPOT										0.00	0	0
Total For RES39U										0.00	0	0
RMBI06 On 24/07/2038 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total RMBI06 SPOT										0.00	0	0
Total For RMBI06										0.00	0	0
RP014 On 27/09/2019 Spot Bond				100.00000	0.00000	78.62389				0.00	0	0
Total RP014 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For RP014									0.00	0	0
RP020 On 12/02/2020 Spot Bond			100.00000	22.21332	100.00000	22.15951			0.00	0	0
Total RP020 SPOT									0.00	0	0
Total For RP020									0.00	0	0
RPP011 On 31/08/2018 Spot Bond			100.00000	34.71035	100.00000	34.62716			0.00	0	0
Total RPP01U SPOT									0.00	0	0
Total For RPP01U									0.00	0	0
RPP081 On 30/04/2020 Spot Bond			100.00000	20.36288	100.00000	20.28852			0.00	0	0
Total RPP08U SPOT									0.00	0	0
Total For RPP08U									0.00	0	0
RPS001 On 16/11/2022 Spot Bond				100.00000	0.00000	101.71014			0.00	0	0
Total RPS001 SPOT									0.00	0	0
Total For RPS001									0.00	0	0
RPS002 On 30/04/2025 Spot Bond				100.00000	0.00000	48.03984			0.00	0	0
Total RPS002 SPOT									0.00	0	0
Total For RPS002									0.00	0	0
RW21 On 21/04/2021 Spot Bond			9.29500	103.82382	9.29500	103.79805			0.00	0	0
Total RW21 SPOT									0.00	0	0
Total For RW21									0.00	0	0
RW23 On 10/12/2023 Spot Bond			9.68000	99.52741	9.68000	99.50172			0.00	0	0
Total RW23 SPOT									0.00	0	0
Total For RW23									0.00	0	0
RW28 On 10/12/2028 Spot Bond			10.93000	95.93802	10.93000	95.91013			0.00	0	0
Total RW28 SPOT									0.00	0	0
Total For RW28									0.00	0	0
S1327L On 02/08/2017 Spot Bond			100.00000	90.12346	100.00000	89.90148			0.00	0	0
Total S1327U SPOT									0.00	0	0
Total For S1327U									0.00	0	0
SBK12/ On 25/11/2020 Spot Bond			10.00000	108.98500	10.00000	108.95700			0.00	0	0
Total SBK12/R157 SPOT									0.00	0	0
Total For SBK12/R157									0.00	0	0
SBK14 On 01/12/2017 Spot Bond			8.46000	101.05882	8.46000	101.03624		2,199,600,000,000.00	260,000,000	130,000,000	
Total SBK14 SPOT								2,199,600,000,000.00	260,000,000	130,000,000	
Total For SBK14								2,199,600,000,000.00	260,000,000	130,000,000	
SBK16 On 15/03/2018 Spot Bond			100.00000		0.00000	100.39149		0.00	0	150,000,000	
Total SBK16 SPOT								0.00	0	150,000,000	

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 SBK16									0.00	0	150,000,000
SBK17 On 30/07/2019 Spot Bond				100.00000	0.00000	100.31537			0.00	0	0
Total SBK17 SPOT									0.00	0	0
Total For SBK17									0.00	0	0
SBK18 On 24/10/2020 Spot Bond				100.00000	0.00000	100.03124			0.00	340,000,000	170,000,000
Total SBK18 SPOT									0.00	340,000,000	170,000,000
Total For SBK18									0.00	340,000,000	170,000,000
SBK19 On 24/10/2019 Spot Bond				100.00000	0.00000	101.55688			0.00	0	0
Total SBK19 SPOT									0.00	0	0
Total For SBK19									0.00	0	0
SBK20 On 02/12/2019 Spot Bond				100.00000	0.00000	102.10643			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				100.00000	0.00000	101.27927			0.00	0	0
Total SBK21 SPOT									0.00	0	0
Total For SBK21									0.00	0	0
SBK22 On 28/05/2025 Spot Bond				100.00000	0.00000	101.92936			0.00	0	0
Total SBK22 SPOT									0.00	0	0
Total For SBK22									0.00	0	0
SBK23 On 28/05/2022 Spot Bond			11.30000	101.76012	11.30000	101.72973		43,166,000,000,000.00	3,820,000,000	1,950,000,000	
Total SBK23 SPOT								13,166,000,000,000.00	3,820,000,000	1,950,000,000	
Total For SBK23								13,166,000,000,000.00	3,820,000,000	1,950,000,000	
SBK24 On 19/10/2020 Spot Bond				100.00000	0.00000	103.31159			0.00	70,000,000	35,000,000
Total SBK24 SPOT									0.00	70,000,000	35,000,000
Total For SBK24									0.00	70,000,000	35,000,000
SBK24/ On 19/10/2025 Spot Bond			100.00000	12.70318	100.00000	12.67207			0.00	0	0
Total SBK24/JIBAR SPOT									0.00	0	0
Total For SBK24/JIBAR									0.00	0	0
SBK25 On 25/04/2021 Spot Bond				100.00000	0.00000	104.16952			0.00	0	0
Total SBK25 SPOT									0.00	0	0
Total For SBK25									0.00	0	0
SBK26 On 25/04/2021 Spot Bond			11.35500	104.66158	11.35500	104.63001			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			8.78500	101.38612	8.78500	101.36231		48,493,200,000,000.00	5,520,000,000	2,760,000,000	
Total SBK9 SPOT								18,493,200,000,000.00	5,520,000,000	2,760,000,000	

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 SBK9										18,493,200,000,000.00	5,520,000,000	2,760,000,000
SBN33 On 15/09/2017 Spot Bond			8.88000	102.03970	8.88000	102.01538				0.00	0	0
Total SBN33 SPOT										0.00	0	0
Total For SBN33										0.00	0	0
SBN45 On 15/09/2017 Spot Bond				100.00000	0.00000	100.23193				0.00	0	0
Total SBN45 SPOT										0.00	0	0
Total For SBN45										0.00	0	0
SBS13 On 22/09/2017 Spot Bond			8.10000	102.38243	8.10000	102.36017				0.00	0	0
Total SBS13 SPOT										0.00	0	0
Total For SBS13										0.00	0	0
SBS16 On 22/09/2018 Spot Bond				100.00000	0.00000	100.35499				0.00	0	0
Total SBS16 SPOT										0.00	0	0
Total For SBS16										0.00	0	0
SBS18 On 23/06/2018 Spot Bond				100.00000	0.00000	100.66416				0.00	0	0
Total SBS18 SPOT										0.00	0	0
Total For SBS18										0.00	0	0
SBS19 On 23/06/2021 Spot Bond			8.91500	104.17915	8.91500	104.15419				0.00	0	0
Total SBS19 SPOT										0.00	0	0
Total For SBS19										0.00	0	0
SBS20 On 15/05/2026 Spot Bond			9.79000	102.56587	9.79000	102.53923				0.00	0	0
Total SBS20 SPOT										0.00	0	0
Total For SBS20										0.00	0	0
SBS21 On 15/05/2026 Spot Bond				100.00000	0.00000	102.47689				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				100.00000	0.00000	101.07696				0.00	118,000,000	59,000,000
Total SBS24 SPOT										0.00	118,000,000	59,000,000
Total For SBS24										0.00	118,000,000	59,000,000
SBS25 On 24/05/2019 Spot Bond			8.29500	101.71167	8.29500	101.68921				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			9.60000	105.98033	9.60000	105.95288				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			8.31000	100.93386	8.31000	100.91140				0.00	0	0
Total SBS29 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 SBS29									0.00	0	0
SBS3 On 25/05/2026 Spot Bond			9.97000	90.33254	9.97000	90.30865			0.00	0	0
Total SBS3 SPOT									0.00	0	0
Total For SBS3									0.00	0	0
SBS30 On 12/06/2019 Spot Bond				100.00000	0.00000	100.12469			0.00	0	0
Total SBS30 SPOT									0.00	0	0
Total For SBS30									0.00	0	0
SBS31 On 27/06/2027 Spot Bond			9.99500	98.98091	9.99500	98.95453			0.00	0	0
Total SBS31 SPOT									0.00	0	0
Total For SBS31									0.00	0	0
SBS32 On 19/09/2017 Spot Bond				100.00000	0.00000	99.92189			0.00	0	0
Total SBS32 SPOT									0.00	0	0
Total For SBS32									0.00	0	0
SBS33 On 19/09/2019 Spot Bond				100.00000	0.00000	100.01062			0.00	0	0
Total SBS33 SPOT									0.00	0	0
Total For SBS33									0.00	0	0
SBS34 On 19/09/2024 Spot Bond			10.35000	101.35097	10.35000	101.32318		30,015,000,000,000.00	2,900,000,000	1,450,000,000	
Total SBS34 SPOT								30,015,000,000,000.00	2,900,000,000	1,450,000,000	
Total For SBS34								30,015,000,000,000.00	2,900,000,000	1,450,000,000	
SBS35 On 29/01/2018 Spot Bond				100.00000	0.00000	101.44824			0.00	0	0
Total SBS35 SPOT									0.00	0	0
Total For SBS35									0.00	0	0
SBS36 On 29/01/2020 Spot Bond				100.00000	0.00000	101.08827			0.00	0	500,000,000
Total SBS36 SPOT									0.00	0	500,000,000
Total For SBS36									0.00	0	500,000,000
SBS37 On 29/01/2020 Spot Bond			8.50000	101.97933	8.50000	101.95589			0.00	0	0
Total SBS37 SPOT									0.00	0	0
Total For SBS37									0.00	0	0
SBS38 On 29/01/2025 Spot Bond			9.63000	100.76025	9.63000	100.73407			0.00	0	0
Total SBS38 SPOT									0.00	0	0
Total For SBS38									0.00	0	0
SBS39 On 29/01/2030 Spot Bond			10.23000	100.23300	10.23000	100.20537			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			9.38500	98.09621	9.38500	98.07177		10,886,600,000,000.00	1,160,000,000	580,000,000	
Total SBS4 SPOT								10,886,600,000,000.00	1,160,000,000	580,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBS4									10,886,600,000,000.00	1,160,000,000	580,000,000
SBS40 On 12/11/2020 Spot Bond				100.00000	0.00000	101.33657			0.00	0	2,500,000,000
Total SBS40 SPOT									0.00	0	2,500,000,000
Total For SBS40									0.00	0	2,500,000,000
SBS41 On 12/11/2022 Spot Bond			9.17000	104.50255	9.17000	104.47709			1,320,480,000,000.00	144,000,000	90,000,000
Total SBS41 SPOT									1,320,480,000,000.00	144,000,000	90,000,000
Total For SBS41									1,320,480,000,000.00	144,000,000	90,000,000
SBS42 On 12/11/2025 Spot Bond			9.66500	106.70887	9.66500	106.68150			0.00	0	0
Total SBS42 SPOT									0.00	0	0
Total For SBS42									0.00	0	0
SBS43 On 12/11/2027 Spot Bond			9.94000	106.83252	9.94000	106.80437			0.00	0	0
Total SBS43 SPOT									0.00	0	0
Total For SBS43									0.00	0	0
SBS44 On 15/02/2019 Spot Bond				100.00000	0.00000	101.15638			0.00	0	0
Total SBS44 SPOT									0.00	0	0
Total For SBS44									0.00	0	0
SBS45 On 15/02/2021 Spot Bond				100.00000	0.00000	101.63750			0.00	185,000,000	2,092,500,000
Total SBS45 SPOT									0.00	185,000,000	2,092,500,000
Total For SBS45									0.00	185,000,000	2,092,500,000
SBS46 On 15/02/2023 Spot Bond			9.16500	110.17498	9.16500	110.14772			0.00	0	0
Total SBS46 SPOT									0.00	0	0
Total For SBS46									0.00	0	0
SBS47 On 15/02/2023 Spot Bond				100.00000	0.00000	101.52272			0.00	0	0
Total SBS47 SPOT									0.00	0	0
Total For SBS47									0.00	0	0
SBS48 On 31/01/2020 Spot Bond				100.00000	0.00000	101.22471			0.00	0	0
Total SBS48 SPOT									0.00	0	0
Total For SBS48									0.00	0	0
SBS49 On 31/01/2022 Spot Bond				100.00000	0.00000	101.26061			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			9.10000	105.02908	9.10000	105.00326			0.00	0	0
Total SBS50 SPOT									0.00	0	0
Total For SBS50									0.00	0	0
SBS51 On 31/01/2024 Spot Bond			9.59000	104.73233	9.59000	104.70523			0.00	0	0
Total SBS51 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SBS51										0.00	0	0
SBS52 On 29/01/2030 Spot Bond				100.00000	0.00000	101.50685				0.00	0	0
Total SBS52 SPOT										0.00	0	0
Total For SBS52										0.00	0	0
SBS53 On 03/05/2027 Spot Bond				100.00000	0.00000	101.31756				0.00	0	0
Total SBS53 SPOT										0.00	0	0
Total For SBS53										0.00	0	0
SBS54 On 12/06/2020 Spot Bond				100.00000	0.00000	100.24158				0.00	0	0
Total SBS54 SPOT										0.00	0	0
Total For SBS54										0.00	0	0
SBS55 On 12/06/2022 Spot Bond				100.00000	0.00000	100.25008				0.00	0	0
Total SBS55 SPOT										0.00	0	0
Total For SBS55										0.00	0	0
SBS56 On 12/06/2022 Spot Bond			9.13000	99.55690	9.13000	99.53262				0.00	0	0
Total SBS56 SPOT										0.00	0	0
Total For SBS56										0.00	0	0
SBS57 On 12/06/2024 Spot Bond				100.00000	0.00000	100.25276				0.00	0	0
Total SBS57 SPOT										0.00	0	0
Total For SBS57										0.00	0	0
SBS58 On 12/06/2027 Spot Bond				100.00000	0.00000	100.25881				0.00	0	1,500,000,000
Total SBS58 SPOT										0.00	0	1,500,000,000
Total For SBS58										0.00	0	1,500,000,000
SBSI11 On 07/12/2023 Spot Bond			3.90000	271.13251	3.90000	271.05082				0.00	0	0
Total SBSI11 SPOT										0.00	0	0
Total For SBSI11										0.00	0	0
SBSI14 On 07/12/2033 Spot Bond			3.98000	196.98171	3.98000	196.96899				0.00	0	0
Total SBSI14 SPOT										0.00	0	0
Total For SBSI14										0.00	0	0
SBT101 On 31/03/2022 Spot Bond				100.00000	0.00000	99.72850				0.00	0	0
Total SBT101 SPOT										0.00	0	0
Total For SBT101										0.00	0	0
SCM10 On 15/09/2017 Spot Bond			100.00000	83.17225	100.00000	82.98741				0.00	0	0
Total SCM10U SPOT										0.00	0	0
Total For SCM10U										0.00	0	0
SF2A2U On 11/02/2018 Spot Bond			100.00000	56.82833	100.00000	56.69066				0.00	0	0
Total SF2A2U 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 SF2A2U										0.00	0	0
SF2BU On 11/02/2018 Spot Bond			100.00000	56.82833	100.00000	56.69066				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	56.82833	100.00000	56.69066				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	56.82833	100.00000	56.69066				0.00	0	0
Total SF2DU SPOT										0.00	0	0
Total For SF2DU										0.00	0	0
SGI004 On 20/01/2021 Spot Bond				100.00000	0.00000	102.57963				0.00	0	0
Total SGI004 SPOT										0.00	0	0
Total For SGI004										0.00	0	0
SGI005 On 10/07/2021 Spot Bond				100.00000	0.00000	102.57975				0.00	0	0
Total SGI005 SPOT										0.00	0	0
Total For SGI005										0.00	0	0
SHI02 On 01/10/2021 Spot Bond				189.40934	0.00000	82.63494				0.00	0	0
Total SHI02 SPOT										0.00	0	0
Total For SHI02										0.00	0	0
SHS04 On 29/06/2017 Spot Bond				100.00000	0.00000	99.85156				0.00	0	0
Total SHS04 SPOT										0.00	0	0
Total For SHS04										0.00	0	0
SHS05 On 29/06/2017 Spot Bond			8.75000	99.85637	8.75000	99.83247				0.00	0	0
Total SHS05 SPOT										0.00	0	0
Total For SHS05										0.00	0	0
SHS05/ On 29/06/2017 Spot Bond			8.75000	99.85637	8.75000	99.83247				0.00	0	0
Total SHS05/R203 SPOT										0.00	0	0
Total For SHS05/R203										0.00	0	0
SHS06 On 12/12/2017 Spot Bond				100.00000	0.00000	100.65462				0.00	0	0
Total SHS06 SPOT										0.00	0	0
Total For SHS06										0.00	0	0
SHS11L On 25/11/2020 Spot Bond			10.00000	108.98500	10.00000	108.95700				0.00	0	0
Total SHS11U/JIBAR SPOT										0.00	0	0
Total For SHS11U/JIBAR										0.00	0	0
SHS19 On 10/09/2017 Spot Bond			9.08000	103.05471	9.08000	103.02957				0.00	0	0
Total SHS19 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 SHS19										0.00	0	0
SHS22 On 23/02/2020 Spot Bond				100.00000	0.00000	101.13644				0.00	60,000,000	30,000,000
Total SHS22 SPOT										0.00	60,000,000	30,000,000
Total For SHS22										0.00	60,000,000	30,000,000
SHS23 On 29/06/2018 Spot Bond				100.00000	0.00000	99.83748				0.00	0	0
Total SHS23 SPOT										0.00	0	0
Total For SHS23										0.00	0	0
SHS24 On 29/06/2020 Spot Bond				100.00000	0.00000	99.83175				0.00	0	0
Total SHS24 SPOT										0.00	0	0
Total For SHS24										0.00	0	0
SHS25 On 29/06/2020 Spot Bond			9.51500	100.65132	9.51500	100.62562				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				100.00000	0.00000	99.83175				0.00	0	0
Total SHS26 SPOT										0.00	0	0
Total For SHS26										0.00	0	0
SHS28 On 15/04/2018 Spot Bond				100.00000	0.00000	102.27437				0.00	0	0
Total SHS28 SPOT										0.00	0	0
Total For SHS28										0.00	0	0
SHS29I On 03/12/2018 Spot Bond			100.00000	40.16051	100.00000	40.06321				0.00	0	0
Total SHS29U SPOT										0.00	0	0
Total For SHS29U										0.00	0	0
SHS30 On 05/04/2020 Spot Bond				100.00000	0.00000	101.96747				0.00	0	0
Total SHS30 SPOT										0.00	0	0
Total For SHS30										0.00	0	0
SHS31 On 05/10/2022 Spot Bond				100.00000	0.00000	102.01008				0.00	0	0
Total SHS31 SPOT										0.00	0	0
Total For SHS31										0.00	0	0
SLI3 On 15/08/2018 Spot Bond			8.68500	103.07308	8.68500	103.04887				0.00	0	0
Total SLI3 SPOT										0.00	0	0
Total For SLI3										0.00	0	0
SLI4 On 15/08/2021 Spot Bond				100.00000	0.00000	101.00911				0.00	0	0
Total SLI4 SPOT										0.00	0	0
Total For SLI4										0.00	0	0
SLRA1 On 15/08/2019 Spot Bond				100.00000	0.00000	100.96110				0.00	200,000,000	100,000,000
Total SLRA1 SPOT										0.00	200,000,000	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SLRA1									0.00	200,000,000	100,000,000
SLRA2 On 15/11/2021 Spot Bond				100.00000	0.00000	100.98656			0.00	0	0
Total SLRA2 SPOT									0.00	0	0
Total For SLRA2									0.00	0	0
SLRB1 On 15/08/2019 Spot Bond				100.00000	0.00000	101.00215			0.00	0	0
Total SLRB1 SPOT									0.00	0	0
Total For SLRB1									0.00	0	0
SLRB2 On 15/11/2021 Spot Bond				100.00000	0.00000	101.01218			0.00	0	0
Total SLRB2 SPOT									0.00	0	0
Total For SLRB2									0.00	0	0
SLRC1 On 15/08/2019 Spot Bond				100.00000	0.00000	101.08521			0.00	0	0
Total SLRC1 SPOT									0.00	0	0
Total For SLRC1									0.00	0	0
SLRC2 On 15/08/2021 Spot Bond				100.00000	0.00000	101.10639			0.00	0	0
Total SLRC2 SPOT									0.00	0	0
Total For SLRC2									0.00	0	0
SNT01 On 15/09/2017 Spot Bond			8.68000	102.08574	8.68000	102.06195		65,447,200,000,000.00	7,540,000,000	3,770,000,000	
Total SNT01 SPOT								5,447,200,000,000.00	7,540,000,000	3,770,000,000	
Total For SNT01								5,447,200,000,000.00	7,540,000,000	3,770,000,000	
SNT02 On 12/04/2021 Spot Bond				100.00000	0.00000	101.92068			0.00	0	0
Total SNT02 SPOT									0.00	0	0
Total For SNT02									0.00	0	0
SNT03 On 12/04/2023 Spot Bond			10.60000	54.91409	10.60000	107.22542		32,860,000,000,000.00	3,100,000,000	1,550,000,000	
Total SNT03 SPOT								2,860,000,000,000.00	3,100,000,000	1,550,000,000	
Total For SNT03								2,860,000,000,000.00	3,100,000,000	1,550,000,000	
SPDA1 On 21/08/2021 Spot Bond				100.00000	0.00000	100.79148			0.00	0	0
Total SPDA10 SPOT									0.00	0	0
Total For SPDA10									0.00	0	0
SPDA4 On 21/08/2017 Spot Bond				100.00000	0.00000	100.90136			0.00	0	0
Total SPDA4 SPOT									0.00	0	0
Total For SPDA4									0.00	0	0
SPDA5 On 21/08/2017 Spot Bond				100.00000	0.00000	100.77901			0.00	0	0
Total SPDA5 SPOT									0.00	0	0
Total For SPDA5									0.00	0	0
SPDA6 On 21/08/2019 Spot Bond				100.00000	0.00000	100.76329			0.00	0	0
Total SPDA6 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SPDA6									0.00	0	0
SPDA7 On 21/08/2019 Spot Bond				100.00000	0.00000	100.75086			0.00	0	0
Total SPDA7 SPOT									0.00	0	0
Total For SPDA7									0.00	0	0
SPDA8 On 21/08/2021 Spot Bond				100.00000	0.00000	100.77312			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				100.00000	0.00000	100.77835			0.00	0	0
Total SPDA9 SPOT									0.00	0	0
Total For SPDA9									0.00	0	0
SPG00: On 09/09/2019 Spot Bond				100.00000	0.00000	100.34709			0.00	0	0
Total SPG002 SPOT									0.00	0	0
Total For SPG002									0.00	0	0
SPG00: On 31/10/2019 Spot Bond				100.00000	0.00000	101.35618			0.00	0	0
Total SPG003 SPOT									0.00	0	0
Total For SPG003									0.00	0	0
SSA05 On 16/04/2018 Spot Bond				100.00000	0.00000	101.82519			0.00	0	0
Total SSA05 SPOT									0.00	0	0
Total For SSA05									0.00	0	0
SSA06 On 16/04/2020 Spot Bond			9.31500	98.43083	9.31500	98.40635		5,589,000,000,000.00	600,000,000	300,000,000	
Total SSA06 SPOT								5,589,000,000,000.00	600,000,000	300,000,000	
Total For SSA06								5,589,000,000,000.00	600,000,000	300,000,000	
SSN00: On 31/03/2021 Spot Bond			9.18500	93.91561	9.18500	93.89257		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			9.18500	93.91561	9.18500	93.89257		0.00	0	0	
Total SSN005 SPOT								0.00	0	0	
Total For SSN005								0.00	0	0	
SSN00: On 15/09/2017 Spot Bond			8.36000	102.15950	8.36000	102.13655		0.00	0	0	
Total SSN009 SPOT								0.00	0	0	
Total For SSN009								0.00	0	0	
SSN01: On 31/01/2025 Spot Bond			3.87500	116.05473	3.87500	116.46216		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			10.05000	102.76871	10.05000	102.74119		0.00	0	90,000,000	
Total SSN017 SPOT								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 For SSN017										0.00	0	90,000,000
SSN02 On 28/02/2031 Spot Bond			11.08000	73.75769	11.08000	73.73607				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN02 On 21/01/2019 Spot Bond				100.00000	0.00000	101.55693				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				100.00000	0.00000	101.56411				0.00	0	0
Total SSN026 SPOT										0.00	0	0
Total For SSN026										0.00	0	0
SSN02 On 25/09/2019 Spot Bond				100.00000	0.00000	99.90361				0.00	0	0
Total SSN027 SPOT										0.00	0	0
Total For SSN027										0.00	0	0
SSN02 On 07/12/2023 Spot Bond				100.00000	0.00000	100.44059				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	0.00000	100.07490				0.00	0	0
Total SSN033 SPOT										0.00	0	0
Total For SSN033										0.00	0	0
SSN03 On 02/06/2020 Spot Bond				100.00000	0.00000	100.52071				0.00	0	0
Total SSN034 SPOT										0.00	0	0
Total For SSN034										0.00	0	0
SSN03 On 17/11/2020 Spot Bond				100.00000	0.00000	100.93722				0.00	0	0
Total SSN035 SPOT										0.00	0	0
Total For SSN035										0.00	0	0
SSN03 On 18/12/2020 Spot Bond				100.00000	0.00000	107.38958				0.00	0	0
Total SSN036 SPOT										0.00	0	0
Total For SSN036										0.00	0	0
SSN03 On 01/06/2021 Spot Bond				100.00000	0.00000	100.57798				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	103.88774	9.55000	103.86096				0.00	0	0
Total SSN038 SPOT										0.00	0	0
Total For SSN038										0.00	0	0
SSN04 On 11/10/2023 Spot Bond				100.00000	0.00000	101.76813				0.00	0	0
Total SSN040 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 SSN040										0.00	0	0
SSN04 On 13/10/2023 Spot Bond			9.40000	103.72108	9.40000	103.69505				0.00	0	0
Total SSN041 SPOT										0.00	0	0
Total For SSN041										0.00	0	0
SSN04 On 03/12/2018 Spot Bond				100.00000	0.00000	96.42600				0.00	0	0
Total SSN042 SPOT										0.00	0	0
Total For SSN042										0.00	0	0
SSN04 On 31/01/2038 Spot Bond			3.94000	101.55790	3.94000	101.53408				0.00	0	0
Total SSN043 SPOT										0.00	0	0
Total For SSN043										0.00	0	0
SSN04 On 09/02/2027 Spot Bond				100.00000	0.00000	101.14206				0.00	0	0
Total SSN044 SPOT										0.00	0	0
Total For SSN044										0.00	0	0
SSN04 On 14/02/2018 Spot Bond				100.00000	0.00000	100.87869				0.00	0	0
Total SSN045 SPOT										0.00	0	0
Total For SSN045										0.00	0	0
SSN04 On 30/04/2027 Spot Bond				100.00000	0.00000	101.37103				0.00	0	0
Total SSN046 SPOT										0.00	0	0
Total For SSN046										0.00	0	0
SSN04 On 05/04/2027 Spot Bond				100.00000	0.00000	101.98875				0.00	0	0
Total SSN047 SPOT										0.00	0	0
Total For SSN047										0.00	0	0
SSN04 On 21/06/2018 Spot Bond			100.00000	54.31339	100.00000	100.00000				0.00	0	0
Total SSN048 SPOT										0.00	0	0
Total For SSN048										0.00	0	0
SZ25 On 30/09/2025 Spot Bond			9.50000	99.21925	9.50000	99.19410				0.00	0	0
Total SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0
T12A10 On 21/02/2019 Spot Bond				100.00000	0.00000	100.75910				0.00	0	0
Total T12A10 SPOT										0.00	0	0
Total For T12A10										0.00	0	0
T12A11 On 21/08/2019 Spot Bond				100.00000	0.00000	101.37565				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			9.15500	100.56137	9.15500	102.75524				0.00	0	0
Total T12A12 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For T12A12										0.00	0	0
T13A1C On 21/08/2018 Spot Bond				100.00000	0.00000	101.01357				0.00	0	0
Total T13A10 SPOT										0.00	0	0
Total For T13A10										0.00	0	0
T13A11 On 21/08/2020 Spot Bond				100.00000	0.00000	100.78301				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			9.05500	104.09254	9.05500	107.17316				0.00	0	0
Total T13A12 SPOT										0.00	0	0
Total For T13A12										0.00	0	0
T13A13 On 21/08/2018 Spot Bond				100.00000	0.00000	100.72362				0.00	0	0
Total T13A13 SPOT										0.00	0	0
Total For T13A13										0.00	0	0
T13A14 On 21/08/2018 Spot Bond				100.00000	0.00000	101.01357				0.00	0	0
Total T13A14 SPOT										0.00	0	0
Total For T13A14										0.00	0	0
T13A15 On 21/08/2020 Spot Bond				100.00000	0.00000	100.78137				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			9.15500	106.56016	9.15500	106.53382				0.00	0	0
Total T13A16 SPOT										0.00	0	0
Total For T13A16										0.00	0	0
T13A18 On 25/08/2018 Spot Bond				100.00000	0.00000	100.77585				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				100.00000	0.00000	100.48296				0.00	0	0
Total T13A19 SPOT										0.00	0	0
Total For T13A19										0.00	0	0
T13A2C On 21/08/2020 Spot Bond			9.10500	104.21075	9.10500	104.94463				0.00	0	0
Total T13A20 SPOT										0.00	0	0
Total For T13A20										0.00	0	0
T14A1C On 21/11/2019 Spot Bond				100.00000	0.00000	100.77160				0.00	0	0
Total T14A10 SPOT										0.00	0	0
Total For T14A10										0.00	0	0
T14A11 On 21/11/2021 Spot Bond				100.00000	0.00000	100.78816				0.00	0	0
Total T14A11 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For T14A11										0.00	0	0
T14A12 On 21/11/2021 Spot Bond			9.15000	100.78531	9.15000	100.38170				0.00	0	0
Total T14A12 SPOT										0.00	0	0
Total For T14A12										0.00	0	0
TFS117 On 02/09/2018 Spot Bond				100.00000	0.00000	100.47498				0.00	0	0
Total TFS117 SPOT										0.00	0	0
Total For TFS117										0.00	0	0
TFS123 On 20/03/2019 Spot Bond				100.00000	0.00000	99.72223				0.00	0	0
Total TFS123 SPOT										0.00	0	0
Total For TFS123										0.00	0	0
TFS135 On 06/07/2018 Spot Bond				100.00000	0.00000	101.84011				0.00	0	210,000,000
Total TFS135 SPOT										0.00	0	210,000,000
Total For TFS135										0.00	0	210,000,000
TFS136 On 06/07/2020 Spot Bond				100.00000	0.00000	101.87997				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS139 On 27/05/2019 Spot Bond				100.00000	0.00000	100.85562				0.00	0	0
Total TFS139 SPOT										0.00	0	0
Total For TFS139										0.00	0	0
TFS141 On 28/10/2019 Spot Bond				100.00000	0.00000	101.32621				0.00	0	0
Total TFS141 SPOT										0.00	0	0
Total For TFS141										0.00	0	0
TFS142 On 28/10/2021 Spot Bond				100.00000	0.00000	101.37093				0.00	0	0
Total TFS142 SPOT										0.00	0	0
Total For TFS142										0.00	0	0
TFS143 On 17/11/2017 Spot Bond				100.00000	0.00000	100.82557				0.00	0	0
Total TFS143 SPOT										0.00	0	0
Total For TFS143										0.00	0	0
TFS144 On 20/03/2020 Spot Bond				100.00000	0.00000	100.04387				0.00	0	0
Total TFS144 SPOT										0.00	0	0
Total For TFS144										0.00	0	0
TFS145 On 20/03/2022 Spot Bond				100.00000	0.00000	100.04513				0.00	0	0
Total TFS145 SPOT										0.00	0	0
Total For TFS145										0.00	0	0
TFS146 On 25/04/2018 Spot Bond				100.00000	0.00000	100.76186				0.00	0	0
Total TFS146 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TFS146										0.00	0	0
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TH10A1 SPOT										0.00	0	0
Total For TH10A1										0.00	0	0
TH10A On 18/07/2017 Spot Bond				100.00000	0.00000	101.64558				0.00	0	0
Total TH10A2 SPOT										0.00	0	0
Total For TH10A2										0.00	0	0
TH10A On 18/07/2017 Spot Bond			7.83000	103.36067	7.83000	103.33863				0.00	0	0
Total TH10A3 SPOT										0.00	0	0
Total For TH10A3										0.00	0	0
TH10A On 18/07/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TH10A4 SPOT										0.00	0	0
Total For TH10A4										0.00	0	0
TH10A On 18/07/2017 Spot Bond				100.00000	0.00000	101.60588				0.00	0	0
Total TH10A5 SPOT										0.00	0	0
Total For TH10A5										0.00	0	0
TH10A On 18/07/2017 Spot Bond			7.39000	99.49638	7.39000	103.15200				0.00	0	0
Total TH10A6 SPOT										0.00	0	0
Total For TH10A6										0.00	0	0
TH10A On 18/10/2038 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH10A On 18/07/2017 Spot Bond				100.00000	0.00000	101.58887				0.00	0	0
Total TH10A8 SPOT										0.00	0	0
Total For TH10A8										0.00	0	0
TH10A On 18/07/2017 Spot Bond			7.16000	99.51198	7.16000	103.05440				0.00	0	0
Total TH10A9 SPOT										0.00	0	0
Total For TH10A9										0.00	0	0
TH10B On 18/07/2017 Spot Bond				100.00000	0.00000	101.67557				0.00	0	0
Total TH10B1 SPOT										0.00	0	0
Total For TH10B1										0.00	0	0
TH10B On 18/07/2017 Spot Bond				100.00000	0.00000	101.66849				0.00	0	0
Total TH10B2 SPOT										0.00	0	0
Total For TH10B2										0.00	0	0
TH10C On 18/07/2017 Spot Bond				100.00000	0.00000	101.83827				0.00	0	0
Total TH10C1 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 TH10C1										0.00	0	0
TH10C: On 18/07/2017 Spot Bond				100.00000	0.00000	101.81529				0.00	0	0
Total TH10C2 SPOT										0.00	0	0
Total For TH10C2										0.00	0	0
TH10D: On 18/07/2017 Spot Bond				100.00000	0.00000	102.50921				0.00	0	0
Total TH10D1 SPOT										0.00	0	0
Total For TH10D1										0.00	0	0
TH10D: On 18/07/2017 Spot Bond				100.00000	0.00000	102.42985				0.00	0	0
Total TH10D2 SPOT										0.00	0	0
Total For TH10D2										0.00	0	0
TH11A1 On 18/07/2018 Spot Bond				100.00000	0.00000	101.54285				0.00	0	0
Total TH11A1 SPOT										0.00	0	0
Total For TH11A1										0.00	0	0
TH11A2 On 18/07/2018 Spot Bond				100.00000	0.00000	101.59948				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	103.75094	8.73000	103.72645				0.00	0	0
Total TH11A3 SPOT										0.00	0	0
Total For TH11A3										0.00	0	0
TH11A4 On 18/07/2018 Spot Bond				100.00000	0.00000	101.38548				0.00	0	0
Total TH11A4 SPOT										0.00	0	0
Total For TH11A4										0.00	0	0
TH11A5 On 18/07/2018 Spot Bond				100.00000	0.00000	101.78153				0.00	0	0
Total TH11A5 SPOT										0.00	0	0
Total For TH11A5										0.00	0	0
TH11A6 On 18/07/2018 Spot Bond			8.93500	100.74101	8.93500	102.76427				0.00	0	0
Total TH11A6 SPOT										0.00	0	0
Total For TH11A6										0.00	0	0
TH11A7 On 18/07/2018 Spot Bond				100.00000	0.00000	101.36467				0.00	0	0
Total TH11A7 SPOT										0.00	0	0
Total For TH11A7										0.00	0	0
TH11A8 On 18/07/2018 Spot Bond				100.00000	0.00000	101.78153				0.00	0	0
Total TH11A8 SPOT										0.00	0	0
Total For TH11A8										0.00	0	0
TH11B1 On 18/07/2018 Spot Bond				100.00000	0.00000	101.93189				0.00	0	0
Total TH11B1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH11B1										0.00	0	0
TH11B1 On 18/07/2018 Spot Bond				100.00000	0.00000	101.65963				0.00	0	0
Total TH11B2 SPOT										0.00	0	0
Total For TH11B2										0.00	0	0
TH11B2 On 18/07/2018 Spot Bond				100.00000	0.00000	101.65256				0.00	0	0
Total TH11B3 SPOT										0.00	0	0
Total For TH11B3										0.00	0	0
TH11B3 On 18/07/2018 Spot Bond				100.00000	0.00000	101.83471				0.00	0	0
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0
TH11C1 On 18/07/2018 Spot Bond				100.00000	0.00000	101.82764				0.00	0	0
Total TH11C2 SPOT										0.00	0	0
Total For TH11C2										0.00	0	0
TH11C2 On 18/07/2018 Spot Bond				100.00000	0.00000	101.76576				0.00	0	0
Total TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11C3 On 18/07/2018 Spot Bond				100.00000	0.00000	102.38569				0.00	0	0
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11D1 On 18/07/2041 Spot Bond				100.00000	0.00000	102.39275				0.00	0	0
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11D2 On 18/07/2018 Spot Bond				100.00000	0.00000	102.35747				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH11D3 On 21/08/2019 Spot Bond				100.00000	0.00000	100.73113				0.00	0	0
Total TH12A1 SPOT										0.00	0	0
Total For TH12A1										0.00	0	0
TH12A1 On 21/08/2019 Spot Bond				100.00000	0.00000	100.77166				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A2 On 21/08/2019 Spot Bond			9.10500	102.17326	9.10500	103.16764				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A3 On 21/08/2019 Spot Bond				100.00000	0.00000	100.75910				0.00	0	0
Total TH12A4 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH12A4										0.00	0	0
TH12A4 On 21/08/2019 Spot Bond				100.00000	0.00000	100.78839				0.00	0	0
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0
TH12A5 On 21/08/2019 Spot Bond			9.01500	101.94248	9.01500	101.91765				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A6 On 21/08/2019 Spot Bond				100.00000	0.00000	100.75492				0.00	0	0
Total TH12A7 SPOT										0.00	0	0
Total For TH12A7										0.00	0	0
TH12A7 On 21/08/2019 Spot Bond				100.00000	0.00000	100.78839				0.00	0	0
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
TH12A8 On 21/08/2019 Spot Bond			9.12500	101.21254	9.12500	101.18759				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12B9 On 21/08/2019 Spot Bond				100.00000	0.00000	100.82601				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B1 On 21/08/2019 Spot Bond				100.00000	0.00000	100.82601				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B2 On 21/08/2019 Spot Bond				100.00000	0.00000	100.82601				0.00	0	0
Total TH12B3 SPOT										0.00	0	0
Total For TH12B3										0.00	0	0
TH12B3 On 21/08/2019 Spot Bond				100.00000	0.00000	100.82601				0.00	0	0
Total TH12B4 SPOT										0.00	0	0
Total For TH12B4										0.00	0	0
TH12C4 On 21/08/2019 Spot Bond				100.00000	0.00000	100.89284				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C1 On 21/08/2019 Spot Bond				100.00000	0.00000	100.89284				0.00	0	0
Total TH12C2 SPOT										0.00	0	0
Total For TH12C2										0.00	0	0
TH12C2 On 21/08/2019 Spot Bond				100.00000	0.00000	100.89284				0.00	0	0
Total TH12C3 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH12C3										0.00	0	0
TH12C On 21/08/2019 Spot Bond				100.00000	0.00000	100.89200				0.00	0	0
Total TH12C4 SPOT										0.00	0	0
Total For TH12C4										0.00	0	0
TH12D On 21/08/2019 Spot Bond				100.00000	0.00000	101.16343				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				100.00000	0.00000	101.16343				0.00	0	0
Total TH12D2 SPOT										0.00	0	0
Total For TH12D2										0.00	0	0
TH12D On 21/08/2019 Spot Bond				100.00000	0.00000	101.27475				0.00	0	0
Total TH12D3 SPOT										0.00	0	0
Total For TH12D3										0.00	0	0
TH12D On 21/08/2019 Spot Bond				100.00000	0.00000	101.15845				0.00	0	0
Total TH12D4 SPOT										0.00	0	0
Total For TH12D4										0.00	0	0
TH13A On 21/08/2018 Spot Bond				100.00000	0.00000	100.73986				0.00	0	0
Total TH13A1 SPOT										0.00	0	0
Total For TH13A1										0.00	0	0
TH13A On 21/08/2018 Spot Bond				100.00000	0.00000	100.75828				0.00	0	0
Total TH13A2 SPOT										0.00	0	0
Total For TH13A2										0.00	0	0
TH13A On 21/08/2020 Spot Bond				100.00000	0.00000	101.19988				0.00	0	0
Total TH13A3 SPOT										0.00	0	0
Total For TH13A3										0.00	0	0
TH13A On 21/08/2020 Spot Bond			9.25500	103.29256	9.25500	103.26674				0.00	0	0
Total TH13A4 SPOT										0.00	0	0
Total For TH13A4										0.00	0	0
TH13A On 21/08/2018 Spot Bond				100.00000	0.00000	100.74070				0.00	0	0
Total TH13A5 SPOT										0.00	0	0
Total For TH13A5										0.00	0	0
TH13A On 21/08/2018 Spot Bond				100.00000	0.00000	100.86892				0.00	0	0
Total TH13A6 SPOT										0.00	0	0
Total For TH13A6										0.00	0	0
TH13A On 21/08/2020 Spot Bond				100.00000	0.00000	100.16574				0.00	0	0
Total TH13A7 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH13A7										0.00	0	0
TH13A7 On 21/08/2020 Spot Bond			9.14500	103.44838	9.14500	104.50248				0.00	0	0
Total TH13A8 SPOT										0.00	0	0
Total For TH13A8										0.00	0	0
TH13A8 On 21/08/2018 Spot Bond				100.00000	0.00000	100.72362				0.00	0	0
Total TH13A9 SPOT										0.00	0	0
Total For TH13A9										0.00	0	0
TH13B1 On 21/08/2020 Spot Bond				100.00000	0.00000	100.82591				0.00	0	0
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0
TH13B1 On 21/08/2020 Spot Bond				100.00000	0.00000	100.82675				0.00	0	0
Total TH13B2 SPOT										0.00	0	0
Total For TH13B2										0.00	0	0
TH13B2 On 21/08/2020 Spot Bond				100.00000	0.00000	100.82664				0.00	0	0
Total TH13B3 SPOT										0.00	0	0
Total For TH13B3										0.00	0	0
TH13B3 On 21/08/2020 Spot Bond				100.00000	0.00000	100.81018				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				100.00000	0.00000	100.82341				0.00	0	0
Total TH13B5 SPOT										0.00	0	0
Total For TH13B5										0.00	0	0
TH13C1 On 21/08/2020 Spot Bond				100.00000	0.00000	100.88435				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				100.00000	0.00000	100.89103				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				100.00000	0.00000	100.86772				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				100.00000	0.00000	100.88414				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				100.00000	0.00000	100.93022				0.00	0	0
Total TH13C5 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH13C5										0.00	0	0
TH13D On 21/08/2020 Spot Bond				100.00000	0.00000	101.15896				0.00	0	0
Total TH13D1 SPOT										0.00	0	0
Total For TH13D1										0.00	0	0
TH13D On 21/08/2020 Spot Bond				100.00000	0.00000	101.15896				0.00	0	0
Total TH13D2 SPOT										0.00	0	0
Total For TH13D2										0.00	0	0
TH13D On 21/08/2020 Spot Bond				100.00000	0.00000	101.15350				0.00	0	0
Total TH13D3 SPOT										0.00	0	0
Total For TH13D3										0.00	0	0
TH13D On 21/08/2020 Spot Bond				100.00000	0.00000	101.14132				0.00	0	0
Total TH13D4 SPOT										0.00	0	0
Total For TH13D4										0.00	0	0
TH13D On 21/08/2020 Spot Bond				100.00000	0.00000	101.17555				0.00	0	0
Total TH13D5 SPOT										0.00	0	0
Total For TH13D5										0.00	0	0
TH14A On 21/11/2017 Spot Bond				100.00000	0.00000	100.64810				0.00	0	0
Total TH14A1 SPOT										0.00	0	0
Total For TH14A1										0.00	0	0
TH14A On 21/11/2019 Spot Bond				100.00000	0.00000	100.43101				0.00	0	0
Total TH14A2 SPOT										0.00	0	0
Total For TH14A2										0.00	0	0
TH14A On 21/11/2021 Spot Bond				100.00000	0.00000	100.79985				0.00	0	0
Total TH14A3 SPOT										0.00	0	0
Total For TH14A3										0.00	0	0
TH14A On 21/11/2021 Spot Bond			9.15500	104.24879	9.15500	104.22343				0.00	0	0
Total TH14A4 SPOT										0.00	0	0
Total For TH14A4										0.00	0	0
TH14A On 21/02/2018 Spot Bond				100.00000	0.00000	100.70463				0.00	0	0
Total TH14A5 SPOT										0.00	0	0
Total For TH14A5										0.00	0	0
TH14A On 21/11/2019 Spot Bond				100.00000	0.00000	100.77160				0.00	0	0
Total TH14A6 SPOT										0.00	0	0
Total For TH14A6										0.00	0	0
TH14A On 21/11/2021 Spot Bond				100.00000	0.00000	100.79317				0.00	0	0
Total TH14A7 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH14A7										0.00	0	0
TH14A: On 21/11/2021 Spot Bond			9.10500	101.40890	9.10500	101.67248				0.00	0	0
Total TH14A8 SPOT										0.00	0	0
Total For TH14A8										0.00	0	0
TH14A: On 21/05/2018 Spot Bond				100.00000	0.00000	100.71476				0.00	0	0
Total TH14A9 SPOT										0.00	0	0
Total For TH14A9										0.00	0	0
TH14B: On 21/11/2021 Spot Bond				100.00000	0.00000	100.85075				0.00	0	0
Total TH14B1 SPOT										0.00	0	0
Total For TH14B1										0.00	0	0
TH14B: On 21/11/2021 Spot Bond				100.00000	0.00000	100.82573				0.00	0	0
Total TH14B2 SPOT										0.00	0	0
Total For TH14B2										0.00	0	0
TH14B: On 21/11/2021 Spot Bond				100.00000	0.00000	100.81571				0.00	0	0
Total TH14B3 SPOT										0.00	0	0
Total For TH14B3										0.00	0	0
TH14C: On 21/11/2021 Spot Bond				100.00000	0.00000	100.89244				0.00	0	0
Total TH14C1 SPOT										0.00	0	0
Total For TH14C1										0.00	0	0
TH14C: On 21/11/2021 Spot Bond				100.00000	0.00000	100.87577				0.00	0	0
Total TH14C2 SPOT										0.00	0	0
Total For TH14C2										0.00	0	0
TH14C: On 21/11/2021 Spot Bond				100.00000	0.00000	100.86576				0.00	0	0
Total TH14C3 SPOT										0.00	0	0
Total For TH14C3										0.00	0	0
TH14D: On 21/11/2021 Spot Bond				100.00000	0.00000	101.14181				0.00	0	0
Total TH14D1 SPOT										0.00	0	0
Total For TH14D1										0.00	0	0
TH14D: On 21/11/2021 Spot Bond				100.00000	0.00000	101.12440				0.00	0	0
Total TH14D2 SPOT										0.00	0	0
Total For TH14D2										0.00	0	0
TH14D: On 21/11/2021 Spot Bond				100.00000	0.00000	101.10034				0.00	0	0
Total TH14D3 SPOT										0.00	0	0
Total For TH14D3										0.00	0	0
TH9A11 On 18/07/2017 Spot Bond				100.00000	0.00000	101.54747				0.00	0	221,248,400
Total TH9A11 SPOT										0.00	0	221,248,400

Contract 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 TH9A11										0.00	0	221,248,400
TH9A1: On 18/07/2017 Spot Bond				100.00000	0.00000	101.99323				0.00	0	0
Total TH9A12 SPOT										0.00	0	0
Total For TH9A12										0.00	0	0
THE8A: On 18/04/2036 Spot Bond			101.06155	6.79378	101.06155	6.77699				0.00	0	0
Total THE8A1 SPOT										0.00	0	0
Total For THE8A1										0.00	0	0
THE8A: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8A2 SPOT										0.00	0	0
Total For THE8A2										0.00	0	0
THE8A: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8A3 SPOT										0.00	0	0
Total For THE8A3										0.00	0	0
THE8B: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8B1 SPOT										0.00	0	0
Total For THE8B1										0.00	0	0
THE8C: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8C1 SPOT										0.00	0	0
Total For THE8C1										0.00	0	0
THE8D: On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8D1 SPOT										0.00	0	0
Total For THE8D1										0.00	0	0
THE9A: On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE9A6 SPOT										0.00	0	0
Total For THE9A6										0.00	0	0
THE9A: On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE9A7 SPOT										0.00	0	0
Total For THE9A7										0.00	0	0
THE9B: On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE9B2 SPOT										0.00	0	0
Total For THE9B2										0.00	0	0
THE9B: On 18/07/2019 Spot Bond				100.00000	0.00000	101.72330				0.00	0	0
Total THE9B4 SPOT										0.00	0	0
Total For THE9B4										0.00	0	0
THE9C: On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE9C2 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 THE9C2									0.00	0	0
THE9C On 18/07/2019 Spot Bond				100.00000	0.00000	103.33451			0.00	0	0
Total THE9C4 SPOT									0.00	0	0
Total For THE9C4									0.00	0	0
THE9D On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total THE9D2 SPOT									0.00	0	0
Total For THE9D2									0.00	0	0
THE9D On 18/07/2019 Spot Bond				100.00000	0.00000	102.44739			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			9.17500	94.70435	9.17500	94.64354			0.00	0	0
Total TL20 SPOT									0.00	0	0
Total For TL20									0.00	0	0
TL20/R On 22/02/2020 Spot Bond			100.00000	22.33530	100.00000	22.29293			0.00	0	0
TL20/R On 25/11/2020 Spot Bond			10.00000	108.98500	10.00000	108.95700			0.00	0	0
Total TL20/R207 SPOT									0.00	0	0
Total For TL20/R207									0.00	0	0
TL21U On 09/12/2021 Spot Bond			100.00000	11.68690	100.00000	11.65042			0.00	0	0
Total TL21U SPOT									0.00	0	0
Total For TL21U									0.00	0	0
TLC01 On 22/09/2017 Spot Bond				100.00000	0.00000	102.09533			0.00	0	0
Total TLC01 SPOT									0.00	0	0
Total For TLC01									0.00	0	0
TLC02 On 22/03/2018 Spot Bond				100.00000	0.00000	100.00004			0.00	0	0
Total TLC02 SPOT									0.00	0	0
Total For TLC02									0.00	0	0
TN17 On 14/11/2017 Spot Bond			8.19000	101.35025	8.19000	101.32823			0.00	0	0
Total TN17 SPOT									0.00	0	0
Total For TN17									0.00	0	0
TN17/R On 14/11/2017 Spot Bond			100.00000	75.02579	100.00000	74.87868			0.00	0	0
Total TN17/R203 SPOT									0.00	0	0
Total For TN17/R203									0.00	0	0
TN20 On 17/09/2020 Spot Bond			8.89500	107.19376	8.89500	107.16841		837,909,000,000,000.00	94,200,000,000	47,180,470,000	
Total TN20 SPOT								17,909,000,000,000.00	94,200,000,000	47,180,470,000	
Total For TN20								17,909,000,000,000.00	94,200,000,000	47,180,470,000	
TN20/R On 17/09/2020 Spot Bond			100.00000	19.53186	100.00000	19.48886		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TN20/R208 SPOT									0.00	0	0
Total For TN20/R208									0.00	0	0
TN20U On 14/04/2020 Spot Bond			100.00000	10.19849	100.00000	10.17352			0.00	0	0
Total TN20U SPOT									0.00	0	0
Total For TN20U									0.00	0	0
TN23 On 06/11/2023 Spot Bond			9.52000	107.39462	9.52000	107.36749		55,216,000,000,000.00	5,800,000,000	4,258,880,000	
Total TN23 SPOT								55,216,000,000,000.00	5,800,000,000	4,258,880,000	
Total For TN23								55,216,000,000,000.00	5,800,000,000	4,258,880,000	
TN23/R On 06/11/2023 Spot Bond			100.00000	12.51442	100.00000	12.48687			0.00	0	0
Total TN23/R2023 SPOT									0.00	0	0
Total For TN23/R2023									0.00	0	0
TN25 On 19/08/2025 Spot Bond			10.37000	98.51619	10.37000	98.48868		248,880,000,000,000.00	24,000,000,000	15,556,500,000	
Total TN25 SPOT								248,880,000,000,000.00	24,000,000,000	15,556,500,000	
Total For TN25								248,880,000,000,000.00	24,000,000,000	15,556,500,000	
TN25/R On 19/08/2025 Spot Bond			100.00000	12.66309	100.00000	12.63475			0.00	0	0
Total TN25/R186 SPOT									0.00	0	0
Total For TN25/R186									0.00	0	0
TN27 On 14/11/2027 Spot Bond			10.45000	91.26234	10.45000	91.23708		4,180,000,000,000.00	400,000,000	3,270,000,000	
Total TN27 SPOT								4,180,000,000,000.00	400,000,000	3,270,000,000	
Total For TN27								4,180,000,000,000.00	400,000,000	3,270,000,000	
TN27/R On 14/11/2027 Spot Bond			100.00000	9.74004	100.00000	9.71861			0.00	0	0
Total TN27/R186 SPOT									0.00	0	0
Total For TN27/R186									0.00	0	0
TN30 On 09/10/2030 Spot Bond			11.22000	97.20313	11.22000	97.17415		78,540,000,000,000.00	7,000,000,000	9,300,000,000	
Total TN30 SPOT								78,540,000,000,000.00	7,000,000,000	9,300,000,000	
Total For TN30								78,540,000,000,000.00	7,000,000,000	9,300,000,000	
TN30/R On 09/10/2030 Spot Bond			8.00000	122.36313	8.00000	122.33691			0.00	0	0
Total TN30/R2030 SPOT									0.00	0	0
Total For TN30/R2030									0.00	0	0
TN40 On 09/10/2040 Spot Bond			11.80000	93.88311	11.80000	93.85371		66,080,000,000,000.00	5,600,000,000	3,000,000,000	
Total TN40 SPOT								66,080,000,000,000.00	5,600,000,000	3,000,000,000	
Total For TN40								66,080,000,000,000.00	5,600,000,000	3,000,000,000	
TN40/R On 09/10/2040 Spot Bond			10.75000	102.16889	10.75000	102.13966			0.00	0	0
Total TN40/R214 SPOT									0.00	0	0
Total For TN40/R214									0.00	0	0
TNF18 On 22/08/2018 Spot Bond			100.00000		0.00000	100.80528			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TNF18 SPOT										0.00	0	0
Total For TNF18										0.00	0	0
TORQ1 On 15/08/2018 Spot Bond				100.00000	0.00000	101.09138				0.00	0	0
Total TORQ10 SPOT										0.00	0	0
Total For TORQ10										0.00	0	0
TORQ2 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TORQ2 SPOT										0.00	0	0
Total For TORQ2										0.00	0	0
TORQ3 On 15/08/2017 Spot Bond				100.00000	0.00000	100.93067				0.00	0	0
Total TORQ3 SPOT										0.00	0	0
Total For TORQ3										0.00	0	0
TORQ4 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TORQ4 SPOT										0.00	0	0
Total For TORQ4										0.00	0	0
TORQ5 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TORQ5 SPOT										0.00	0	0
Total For TORQ5										0.00	0	0
TORQ6 On 15/08/2017 Spot Bond				100.00000	0.00000	101.24496				0.00	0	0
Total TORQ6 SPOT										0.00	0	0
Total For TORQ6										0.00	0	0
TORQ7 On 15/08/2019 Spot Bond				100.00000	0.00000	100.94775				0.00	0	0
Total TORQ7 SPOT										0.00	0	0
Total For TORQ7										0.00	0	0
TORQ8 On 15/08/2018 Spot Bond				100.00000	0.00000	100.96829				0.00	0	0
Total TORQ8 SPOT										0.00	0	0
Total For TORQ8										0.00	0	0
TORQ9 On 15/08/2018 Spot Bond				100.00000	0.00000	100.99909				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	108.98500	10.00000	108.95700				0.00	0	0
Total TPDA01/JIBAR SPOT										0.00	0	0
Total For TPDA01/JIBAR										0.00	0	0
TPDA0 On 05/04/2018 Spot Bond				100.00000	0.00000	101.87181				0.00	0	0
Total TPDA03 SPOT										0.00	0	0
Total For TPDA03										0.00	0	0
TPDA0 On 10/04/2019 Spot Bond				100.00000	0.00000	101.58623				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TPDA05 SPOT										0.00	0	0
Total For TPDA05										0.00	0	0
TPDA05 On 30/11/2018 Spot Bond				100.00000	0.00000	100.84579				0.00	0	0
Total TPDA06 SPOT										0.00	0	0
Total For TPDA06										0.00	0	0
TPDA06 On 30/11/2020 Spot Bond			9.11500	101.73635	9.11500	101.71171				0.00	0	0
Total TPDA08 SPOT										0.00	0	0
Total For TPDA08										0.00	0	0
TR30 On 31/12/2099 Spot Bond			10.00000	99.80655	10.00000	99.77894				0.00	0	0
Total TR30 SPOT										0.00	0	0
Total For TR30										0.00	0	0
TR31 On 31/12/2099 Spot Bond			9.75000	99.81136	9.75000	99.78444				0.00	0	0
Total TR31 SPOT										0.00	0	0
Total For TR31										0.00	0	0
TR32 On 31/12/2099 Spot Bond			100.00000	9.81497	100.00000	9.78881				0.00	0	0
Total TR32 SPOT										0.00	0	0
Total For TR32										0.00	0	0
TRA2A On 14/12/2018 Spot Bond				100.00000	0.00000	100.19425				0.00	0	0
Total TRA2A1 SPOT										0.00	0	0
Total For TRA2A1										0.00	0	0
TRA2A1 On 14/12/2020 Spot Bond				100.00000	0.00000	100.20295				0.00	0	0
Total TRA2A2 SPOT										0.00	0	0
Total For TRA2A2										0.00	0	0
TRA2A2 On 14/12/2020 Spot Bond			9.40500	101.00304	9.40500	100.97768				0.00	0	0
Total TRA2A3 SPOT										0.00	0	0
Total For TRA2A3										0.00	0	0
TRA2A3 On 14/12/2018 Spot Bond				100.00000	0.00000	100.19447				0.00	0	0
Total TRA2A4 SPOT										0.00	0	0
Total For TRA2A4										0.00	0	0
TRA2A4 On 14/12/2020 Spot Bond				100.00000	0.00000	100.20295				0.00	0	0
Total TRA2A5 SPOT										0.00	0	0
Total For TRA2A5										0.00	0	0
TRA2A5 On 14/12/2020 Spot Bond			9.20500	101.57488	9.20500	101.62334				0.00	0	0
Total TRA2A6 SPOT										0.00	0	0
Total For TRA2A6										0.00	0	0
TRA2A6 On 14/12/2020 Spot Bond				100.00000	0.00000	100.21683				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRA2B1 SPOT										0.00	0	0
Total For TRA2B1										0.00	0	0
TRA2B:On 14/12/2020 Spot Bond				100.00000	0.00000	100.22216				0.00	0	0
Total TRA2B2 SPOT										0.00	0	0
Total For TRA2B2										0.00	0	0
TRA2C On 14/12/2020 Spot Bond				100.00000	0.00000	100.24453				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				100.00000	0.00000	100.25303				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				100.00000	0.00000	100.30809				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				100.00000	0.00000	100.30809				0.00	0	0
Total TRA2D2 SPOT										0.00	0	0
Total For TRA2D2										0.00	0	0
TRAA2 On 14/06/2019 Spot Bond				100.00000	0.00000	100.21784				0.00	0	0
Total TRAA2 SPOT										0.00	0	0
Total For TRAA2										0.00	0	0
TRAA4:On 14/06/2019 Spot Bond			100.00000	27.98338	100.00000	27.91560				0.00	0	0
Total TRAA4U SPOT										0.00	0	0
Total For TRAA4U										0.00	0	0
TRAB1 On 14/06/2019 Spot Bond				100.00000	0.00000	100.20523				0.00	0	0
Total TRAB1 SPOT										0.00	0	0
Total For TRAB1										0.00	0	0
TRAB2:On 14/06/2019 Spot Bond			100.00000	28.22570	100.00000	28.15732				0.00	0	0
Total TRAB2U SPOT										0.00	0	0
Total For TRAB2U										0.00	0	0
TRAC1 On 14/06/2019 Spot Bond				100.00000	0.00000	100.20631				0.00	0	0
Total TRAC1 SPOT										0.00	0	0
Total For TRAC1										0.00	0	0
TRAC2 On 14/06/2019 Spot Bond			100.00000	28.42763	100.00000	28.35876				0.00	0	0
Total TRAC2U SPOT										0.00	0	0
Total For TRAC2U										0.00	0	0
TRAD1 On 14/06/2019 Spot Bond				100.00000	0.00000	99.85759				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRAD1 SPOT										0.00	0	0
Total For TRAD1										0.00	0	0
TRAD2 On 14/06/2019 Spot Bond			100.00000	30.89120	100.00000	30.81636				0.00	0	0
Total TRAD2U SPOT										0.00	0	0
Total For TRAD2U										0.00	0	0
TRAE1 On 14/06/2019 Spot Bond				100.00000	0.00000	102.90642				0.00	0	0
Total TRAE1 SPOT										0.00	0	0
Total For TRAE1										0.00	0	0
TRAE2 On 14/06/2019 Spot Bond			100.00000	33.59708	100.00000	33.51569				0.00	0	0
Total TRAE2U SPOT										0.00	0	0
Total For TRAE2U										0.00	0	0
TSE01 On 31/07/2019 Spot Bond			100.00000	24.53580	100.00000	24.47636				0.00	0	0
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSE03 On 31/10/2020 Spot Bond			100.00000	6.26689	100.00000	6.25170				0.00	0	0
Total TSE03U SPOT										0.00	0	0
Total For TSE03U										0.00	0	0
TSP21 On 22/06/2017 Spot Bond			100.00000		0.00000	100.00000				0.00	0	0
Total TSP213 SPOT										0.00	0	0
Total For TSP213										0.00	0	0
TSP21 On 06/07/2017 Spot Bond			100.00000		0.00000	99.68792				0.00	0	0
Total TSP215 SPOT										0.00	0	0
Total For TSP215										0.00	0	0
TSP21 On 20/07/2017 Spot Bond			100.00000		0.00000	105.27986				0.00	0	0
Total TSP217 SPOT										0.00	0	0
Total For TSP217										0.00	0	0
TSP21 On 03/08/2017 Spot Bond			100.00000		0.00000	99.06772				0.00	0	0
Total TSP218 SPOT										0.00	0	0
Total For TSP218										0.00	0	0
TSP21 On 17/08/2017 Spot Bond			100.00000		0.00000	98.76426				0.00	0	0
Total TSP219 SPOT										0.00	0	0
Total For TSP219										0.00	0	0
TSP22 On 26/10/2017 Spot Bond			100.00000		0.00000	97.30272				0.00	0	0
Total TSP220 SPOT										0.00	0	0
Total For TSP220										0.00	0	0
TSP22 On 26/04/2018 Spot Bond			100.00000		0.00000	93.36854				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TSP221 SPOT										0.00	0	0
Total For TSP221										0.00	0	0
TSP222 On 10/05/2018 Spot Bond				100.00000	0.00000	93.05736				0.00	0	0
Total TSP222 SPOT										0.00	0	0
Total For TSP222										0.00	0	0
TSP223 On 23/11/2017 Spot Bond				100.00000	0.00000	96.70618				0.00	0	0
Total TSP223 SPOT										0.00	0	0
Total For TSP223										0.00	0	0
TSP224 On 24/05/2018 Spot Bond				100.00000	0.00000	92.77505				0.00	0	0
Total TSP224 SPOT										0.00	0	0
Total For TSP224										0.00	0	0
TSP225 On 07/12/2017 Spot Bond				100.00000	0.00000	96.41014				0.00	0	0
Total TSP225 SPOT										0.00	0	0
Total For TSP225										0.00	0	0
TSP226 On 07/06/2018 Spot Bond				100.00000	0.00000	92.53819				0.00	0	0
Total TSP226 SPOT										0.00	0	0
Total For TSP226										0.00	0	0
TTO01U On 28/08/2019 Spot Bond			100.00000	24.60034	100.00000	24.54074				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TUHF0 On 26/01/2020 Spot Bond				100.00000	0.00000	101.66710				0.00	0	0
Total TUHF01 SPOT										0.00	0	0
Total For TUHF01										0.00	0	0
TWC22 On 07/07/2017 Spot Bond				100.00000	0.00000	101.63619				0.00	0	0
Total TWC229 SPOT										0.00	0	0
Total For TWC229										0.00	0	0
TWC23 On 12/07/2017 Spot Bond				100.00000	0.00000	101.52465				0.00	0	0
Total TWC230 SPOT										0.00	0	0
Total For TWC230										0.00	0	0
TWC23 On 12/07/2017 Spot Bond				100.00000	0.00000	101.50701				0.00	0	0
Total TWC231 SPOT										0.00	0	0
Total For TWC231										0.00	0	0
TWC23 On 14/07/2017 Spot Bond				100.00000	0.00000	101.37644				0.00	0	0
Total TWC232 SPOT										0.00	0	0
Total For TWC232										0.00	0	0
TWC23 On 24/07/2017 Spot Bond				100.00000	0.00000	101.33207				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TWC233 SPOT										0.00	0	0
Total For TWC233										0.00	0	0
TWC23 On 26/07/2017 Spot Bond				101.67231	0.00000	101.26761				0.00	0	0
Total TWC234 SPOT										0.00	0	0
Total For TWC234										0.00	0	0
TWC23 On 11/08/2017 Spot Bond				100.00000	0.00000	100.94534				0.00	0	0
Total TWC235 SPOT										0.00	0	0
Total For TWC235										0.00	0	0
TWC23 On 17/08/2017 Spot Bond				100.00000	0.00000	100.81539				0.00	0	0
Total TWC236 SPOT										0.00	0	0
Total For TWC236										0.00	0	0
TWC23 On 18/08/2017 Spot Bond				100.00000	0.00000	100.77346				0.00	0	0
Total TWC237 SPOT										0.00	0	0
Total For TWC237										0.00	0	0
TWC23 On 31/08/2017 Spot Bond				100.00000	0.00000	100.42921				0.00	0	0
Total TWC238 SPOT										0.00	0	0
Total For TWC238										0.00	0	0
TWC24 On 28/08/2017 Spot Bond				100.00000	0.00000	100.51373				0.00	0	0
Total TWC241 SPOT										0.00	0	0
Total For TWC241										0.00	0	0
UG21 On 02/03/2021 Spot Bond			9.21500	107.81775	9.21500	107.79136				0.00	0	0
Total UG21 SPOT										0.00	0	0
Total For UG21										0.00	0	0
UG26 On 09/03/2026 Spot Bond			10.52000	107.65789	10.52000	107.62790				0.00	0	0
Total UG26 SPOT										0.00	0	0
Total For UG26										0.00	0	0
VJA01L On 20/01/2023 Spot Bond			100.00000	9.14222	100.00000	9.11983				0.00	0	0
Total VJA01U SPOT										0.00	0	0
Total For VJA01U										0.00	0	0
VJA02L On 20/04/2023 Spot Bond			100.00000	9.04582	100.00000	9.02366				0.00	0	0
Total VJA02U SPOT										0.00	0	0
Total For VJA02U										0.00	0	0
VJA03L On 20/10/2023 Spot Bond			100.00000	9.22823	100.00000	9.20563				0.00	0	0
Total VJA03U SPOT										0.00	0	0
Total For VJA03U										0.00	0	0
VJA04L On 20/01/2024 Spot Bond			100.00000	9.49356	100.00000	9.47031				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VJA04U SPOT										0.00	0	0
Total For VJA04U										0.00	0	0
VJA05L On 20/04/2024 Spot Bond			100.00000	10.21482	100.00000	10.18981				0.00	0	0
Total VJA05U SPOT										0.00	0	0
Total For VJA05U										0.00	0	0
VJA06L On 20/07/2024 Spot Bond			100.00000	10.19366	100.00000	10.16870				0.00	0	0
Total VJA06U SPOT										0.00	0	0
Total For VJA06U										0.00	0	0
VJA07L On 20/10/2024 Spot Bond			100.00000	10.33516	100.00000	10.30985				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	0.11586	100.00000	0.11558				0.00	0	0
Total VJA08U SPOT										0.00	0	0
Total For VJA08U										0.00	0	0
VJA09L On 20/04/2025 Spot Bond			100.00000	9.17797	100.00000	9.14374				0.00	0	0
Total VJA09U SPOT										0.00	0	0
Total For VJA09U										0.00	0	0
VJB01L On 20/01/2023 Spot Bond			100.00000	8.94452	100.00000	8.92261				0.00	0	0
Total VJB01U SPOT										0.00	0	0
Total For VJB01U										0.00	0	0
VJB02L On 20/04/2023 Spot Bond			100.00000	8.94917	100.00000	8.92725				0.00	0	0
Total VJB02U SPOT										0.00	0	0
Total For VJB02U										0.00	0	0
VJB03L On 20/10/2023 Spot Bond			100.00000	9.00376	100.00000	8.98170				0.00	0	0
Total VJB03U SPOT										0.00	0	0
Total For VJB03U										0.00	0	0
VJB04L On 20/01/2024 Spot Bond			100.00000	9.24964	100.00000	9.22699				0.00	0	0
Total VJB04U SPOT										0.00	0	0
Total For VJB04U										0.00	0	0
VJB05L On 20/04/2024 Spot Bond			100.00000	9.95923	100.00000	9.93484				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	8.04419	100.00000	8.02449				0.00	0	0
Total VJB06U SPOT										0.00	0	0
Total For VJB06U										0.00	0	0
VJB07L On 20/10/2024 Spot Bond			100.00000	10.13860	100.00000	10.11376				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VJB07U SPOT										0.00	0	0
Total For VJB07U										0.00	0	0
VJB08L On 20/01/2025 Spot Bond			100.00000	0.11586	100.00000	0.11558				0.00	0	0
Total VJB08U SPOT										0.00	0	0
Total For VJB08U										0.00	0	0
VJB09L On 20/04/2025 Spot Bond			100.00000	9.00210	100.00000	8.96853				0.00	0	0
Total VJB09U SPOT										0.00	0	0
Total For VJB09U										0.00	0	0
VKC19 On 06/09/2017 Spot Bond				100.00000	0.00000	102.46329				0.00	0	0
Total VKC19 SPOT										0.00	0	0
Total For VKC19										0.00	0	0
VKC20 On 29/09/2017 Spot Bond				100.00000	0.00000	99.84554				0.00	0	0
Total VKC20 SPOT										0.00	0	0
Total For VKC20										0.00	0	0
VKE01L On 01/04/2018 Spot Bond			100.00000	65.89250	100.00000	65.73113				0.00	0	0
Total VKE01U SPOT										0.00	0	0
Total For VKE01U										0.00	0	0
VKE05 On 28/03/2018 Spot Bond				100.00000	0.00000	100.15641				0.00	0	0
Total VKE05 SPOT										0.00	0	0
Total For VKE05										0.00	0	0
VKE06 On 08/05/2018 Spot Bond				100.00000	0.00000	101.09761				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				100.00000	0.00000	100.35129				0.00	0	0
Total VKE07 SPOT										0.00	0	0
Total For VKE07										0.00	0	0
VKE08 On 29/03/2019 Spot Bond				100.00000	0.00000	99.83471				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				100.00000	0.00000	101.12273				0.00	0	0
Total VKE09 SPOT										0.00	0	0
Total For VKE09										0.00	0	0
VKE10 On 08/07/2022 Spot Bond				100.00000	0.00000	101.14241				0.00	0	0
Total VKE10 SPOT										0.00	0	0
Total For VKE10										0.00	0	0
VPA01L On 20/01/2023 Spot Bond			100.00000	8.61887	100.00000	8.59776				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VPA01U SPOT										0.00	0	0
Total For VPA01U										0.00	0	0
VPA02L On 20/04/2023 Spot Bond			100.00000	8.68645	100.00000	8.66517				0.00	0	0
Total VPA02U SPOT										0.00	0	0
Total For VPA02U										0.00	0	0
VPA03L On 20/10/2023 Spot Bond			100.00000	10.43872	100.00000	10.41316				0.00	0	0
Total VPA03U SPOT										0.00	0	0
Total For VPA03U										0.00	0	0
VPA04L On 20/01/2024 Spot Bond			100.00000	5.43441	100.00000	5.42111				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	10.01175	100.00000	9.98723				0.00	0	0
Total VPA05U SPOT										0.00	0	0
Total For VPA05U										0.00	0	0
VPA06L On 20/07/2024 Spot Bond			100.00000	10.01531	100.00000	9.99079				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	10.01790	100.00000	9.99337				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	0.11586	100.00000	0.11558				0.00	0	0
Total VPA08U SPOT										0.00	0	0
Total For VPA08U										0.00	0	0
VPA09L On 20/04/2025 Spot Bond			100.00000	8.91849	100.00000	8.88524				0.00	0	0
Total VPA09U SPOT										0.00	0	0
Total For VPA09U										0.00	0	0
VPB01L On 20/01/2023 Spot Bond			100.00000	8.42116	100.00000	8.40053				0.00	0	0
Total VPB01U SPOT										0.00	0	0
Total For VPB01U										0.00	0	0
VPB02L On 20/04/2023 Spot Bond			100.00000	8.58980	100.00000	8.56876				0.00	0	0
Total VPB02U SPOT										0.00	0	0
Total For VPB02U										0.00	0	0
VPB03L On 20/10/2023 Spot Bond			100.00000	10.66342	100.00000	10.63732				0.00	0	0
Total VPB03U SPOT										0.00	0	0
Total For VPB03U										0.00	0	0
VPB04L On 20/01/2024 Spot Bond			100.00000	5.19050	100.00000	5.17778				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VPB04U SPOT										0.00	0	0
Total For VPB04U										0.00	0	0
VPB05L On 20/04/2024 Spot Bond			100.00000	9.69780	100.00000	9.67405				0.00	0	0
Total VPB05U SPOT										0.00	0	0
Total For VPB05U										0.00	0	0
VPB06L On 20/07/2024 Spot Bond			100.00000	9.77707	100.00000	9.75312				0.00	0	0
Total VPB06U SPOT										0.00	0	0
Total For VPB06U										0.00	0	0
VPB07L On 20/10/2024 Spot Bond			100.00000	9.77648	100.00000	9.75254				0.00	0	0
Total VPB07U SPOT										0.00	0	0
Total For VPB07U										0.00	0	0
VPB08L On 20/01/2025 Spot Bond			100.00000	0.11586	100.00000	0.11558				0.00	0	0
Total VPB08U SPOT										0.00	0	0
Total For VPB08U										0.00	0	0
VPB09L On 20/04/2025 Spot Bond			100.00000	8.70331	100.00000	8.67086				0.00	0	0
Total VPB09U SPOT										0.00	0	0
Total For VPB09U										0.00	0	0
WRS1L On 25/11/2029 Spot Bond			100.00000	0.00191	100.00000	0.00191				0.00	0	0
Total WRS1U SPOT										0.00	0	0
Total For WRS1U										0.00	0	0
WRS2L On 25/11/2019 Spot Bond			100.00000	22.66495	100.00000	22.61005				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			3.02000	253.63564	3.02000	253.56496				0.00	0	0
Total WS05 SPOT										0.00	0	0
Total For WS05										0.00	0	0
WSP3 On 28/05/2019 Spot Bond			7.99500	102.38967	7.99500	102.36786				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			8.14500	102.81403	8.14500	102.79173				0.00	0	0
Total WSP4 SPOT										0.00	0	0
Total For WSP4										0.00	0	0
WSP5 On 28/05/2021 Spot Bond			8.36500	102.71461	8.36500	102.69174				0.00	0	0
Total WSP5 SPOT										0.00	0	0
Total For WSP5										0.00	0	0
WSP5f On 28/05/2021 Spot Bond			100.00000	13.29076	100.00000	13.26150				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total WSP5/R203 SPOT									0.00	0	0
Total For WSP5/R203									0.00	0	0
Z083 On 30/09/2019 Spot Bond			7.38000	84.83701	7.38000	84.82031			0.00	0	0
Total Z083 SPOT									0.00	0	0
Total For Z083									0.00	0	0
Total for SPOT									2.30e+017	676,617,390,300	019,290,545,775
Total for SPOT :									2.30e+017	676,617,390,300	019,290,545,775
Total Futures									2.30e+017	676,617,401,907	019,291,405,178
Total Options									0.00	0	32,265
Grand Total:									2.30e+017	676,617,401,907	019,291,437,443