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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 21/07/2017

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			10.71329	78.55276	10.71431	78.54646			0.00	0	9,466
ES33 On 02/11/2017 Bond Future			10.80495	76.25810	10.80589	76.25239			0.00	0	0
ES33 On 01/02/2018 Bond Future			10.89943	77.73312	10.90041	77.72725			0.00	0	0
ES33 On 03/05/2018 Bond Future			10.99174	75.45750	10.99276	75.45148			0.00	0	0
Total ES33 Future									0.00	0	9,466
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			1,150.50000	1.15050	1,144,200		0.00	0	0
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			1,087.41000	1.08741	1,081,110		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			1,024.40000	1.02440	1,018,100		0.00	0	0
ES33 On 02/11/2017 Bond Future	10.68	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/11/2017 Bond Future	10.68	Put			771.45000	0.77145	765,740		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			895.09000	0.89509	889,380		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			833.23000	0.83323	827,520		0.00	0	0

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	Call			592.99000	0.59299	598,860		0.00	0	0
ES33	On	01/02/2018	Bond Future	11.00	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	01/02/2018	Bond Future	11.01	Call			652.14000	0.65214	658,010		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			533.76000	0.53376	539,630		0.00	0	0
ES33	On	01/02/2018	Bond Future	10.99	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	03/05/2018	Bond Future	11.21	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	03/05/2018	Bond Future	11.22	Call			1,323.46000	1.32346	1,329,480		0.00	0	0
ES33	On	03/05/2018	Bond Future	11.22	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	03/05/2018	Bond Future	11.20	Call			1,208.39000	1.20839	1,214,410		0.00	0	0
ES33	On	03/05/2018	Bond Future	11.20	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	03/05/2018	Bond Future	11.21	Call			1,265.96000	1.26596	1,271,980		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			10.93837	81.72268	10.93436	81.75064			0.00	0	7,957
ES42	On	02/11/2017	Bond Future			11.02986	79.01846	11.02562	79.04758			0.00	0	0
ES42	On	01/02/2018	Bond Future			11.12103	80.54683	11.11664	80.57655			0.00	0	0
ES42	On	03/05/2018	Bond Future			11.21488	77.85783	11.21035	77.88803			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			127.61096	127.61096	126.83239	126.83239			0.00	0	2,414
I2025	On	02/11/2017	Bond Future			130.06825	130.06825	129.27603	129.27603			0.00	0	0
I2025	On	01/02/2018	Bond Future			131.27419	131.27419	130.46606	130.46606			0.00	0	0
I2025	On	03/05/2018	Bond Future			133.91365	133.91365	133.09076	133.09076			0.00	0	0
Total I2025 Future												0.00	0	2,414
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			7,127.61000	7.12761	6,349,040		0.00	0	0
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			7,137.61000	7.13761	6,359,040		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			7,147.61000	7.14761	6,369,040		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.97	Put			3,693.97000	3.69397	2,901,750		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	02/11/2017	Bond Future	132.98	Put			3,703.97000	3.70397	2,911,750		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.96	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.96	Put			3,683.97000	3.68397	2,891,750		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	01/02/2018	Bond Future	133.90	Put			3,433.94000	3.43394	2,625,810		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			3,413.94000	3.41394	2,605,810		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			3,423.94000	3.42394	2,615,810		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	03/05/2018	Bond Future	133.21	Call			0.00000	0.00000	703,650		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.21	Put			119.24000	0.11924	0,000		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.22	Call			0.00000	0.00000	693,650		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.22	Put			129.24000	0.12924	0,000		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.20	Call			0.00000	0.00000	713,650		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.20	Put			109.24000	0.10924	0,000		0.00	0	0
Total I2025 Option												0.00	0	0
Total For I2025												0.00	0	2,414
I2029	On	03/08/2017	Bond Future			99.32277	99.32277	98.51866	98.51866			0.00	0	0
I2029	On	02/11/2017	Bond Future			100.22794	100.22794	99.40934	99.40934			0.00	0	1,370
I2029	On	01/02/2018	Bond Future			102.19906	102.19906	101.36413	101.36413			0.00	0	0
I2029	On	03/05/2018	Bond Future			103.22553	103.22553	102.37500	102.37500			0.00	0	0
Total I2029 Future												0.00	0	1,370
Total For I2029												0.00	0	1,370
I2033	On	03/08/2017	Bond Future			103.97734	103.97734	103.03200	103.03200			0.00	0	6,534
I2033	On	02/11/2017	Bond Future			104.90710	104.90710	103.94471	103.94471			0.00	0	0
I2033	On	01/02/2018	Bond Future			106.97019	106.97019	105.98871	105.98871			0.00	0	0
I2033	On	03/05/2018	Bond Future			108.02177	108.02177	107.02174	107.02174			0.00	0	0
Total I2033 Future												0.00	0	6,534
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			10,088.00000	10.08800	9,142,660		0.00	0	0
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			10,098.00000	10.09800	9,152,660		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			10,108.00000	10.10800	9,162,660		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.07	Put			6,125.29000	6.12529	5,162,900		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.08	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.08	Put			6,135.29000	6.13529	5,172,900		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.09	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.09	Put			6,145.29000	6.14529	5,182,900		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.07	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.65	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.65	Put			3,661.29000	3.66129	2,679,810		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.66	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.66	Put			3,671.29000	3.67129	2,689,810		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.64	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.64	Put			3,651.29000	3.65129	2,669,810		0.00	0	0

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	03/05/2018	Bond Future	107.69	Call			0.00000	0.00000	331,770		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.69	Put			668.26000	0.66826	0,000		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.70	Call			0.00000	0.00000	321,770		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.70	Put			678.26000	0.67826	0,000		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.71	Call			0.00000	0.00000	311,770		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.71	Put			688.26000	0.68826	0,000		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			127.33142	127.33142	126.72561	126.72561			0.00	0	22,707
I2038	On	02/11/2017	Bond Future			129.78335	129.78335	129.16723	129.16723			0.00	0	0
I2038	On	01/02/2018	Bond Future			130.81463	130.81463	130.18619	130.18619			0.00	0	0
I2038	On	03/05/2018	Bond Future			133.44483	133.44483	132.80524	132.80524			0.00	0	0
Total I2038 Future												0.00	0	22,707
I2038	On	03/08/2017	Bond Future	141.18	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.18	Put			14,454.39000	14.45439	13,848,580		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			14,434.39000	14.43439	13,828,580		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			14,444.39000	14.44439	13,838,580		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.80	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.80	Put			7,632.77000	7.63277	7,016,650		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.81	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.81	Put			7,642.77000	7.64277	7,026,650		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.82	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.82	Put			7,652.77000	7.65277	7,036,650		0.00	0	0
I2038	On	01/02/2018	Bond Future	136.93	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	01/02/2018	Bond Future	136.93	Put			6,743.81000	6.74381	6,115,370		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			6,753.81000	6.75381	6,125,370		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			6,763.81000	6.76381	6,135,370		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.29	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.27	Call			535.24000	0.53524	1,174,830		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.27	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.28	Call			525.24000	0.52524	1,164,830		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.28	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.29	Call			515.24000	0.51524	1,154,830		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												0.00	0	22,707
I2046	On	03/08/2017	Bond Future			124.11844	124.11844	123.63220	123.63220			0.00	0	23,901

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2046	On	02/11/2017	Bond Future			124.92558	124.92558	124.43111	124.43111			0.00	0	0
I2046	On	01/02/2018	Bond Future			127.38238	127.38238	126.87813	126.87813			0.00	0	0
I2046	On	03/05/2018	Bond Future			128.32765	128.32765	127.81467	127.81467			0.00	0	0
Total I2046 Future												0.00	0	23,901
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			17,557.80000	17.55780	17,071,560		0.00	0	0
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			17,537.80000	17.53780	17,051,560		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			17,547.80000	17.54780	17,061,560		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			11,868.89000	11.86889	11,374,420		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			11,878.89000	11.87889	11,384,420		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			11,888.89000	11.88889	11,394,420		0.00	0	0
I2046	On	01/02/2018	Bond Future	132.92	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	01/02/2018	Bond Future	132.92	Put			6,041.87000	6.04187	5,537,620		0.00	0	0
I2046	On	01/02/2018	Bond Future	132.90	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	01/02/2018	Bond Future	132.90	Put			6,021.87000	6.02187	5,517,620		0.00	0	0
I2046	On	01/02/2018	Bond Future	132.91	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	01/02/2018	Bond Future	132.91	Put			6,031.87000	6.03187	5,527,620		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.93	Call			0.00000	0.00000	397,650		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.93	Put			115.33000	0.11533	0,000		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.94	Call			0.00000	0.00000	387,650		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.94	Put			125.33000	0.12533	0,000		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.95	Call			0.00000	0.00000	377,650		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.95	Put			135.33000	0.13533	0,000		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												0.00	0	23,901
I2050	On	03/08/2017	Bond Future			130.57629	130.57629	130.29748	130.29748			0.00	0	26,041
I2050	On	02/11/2017	Bond Future			133.09098	133.09098	132.80795	132.80795			0.00	0	0
I2050	On	01/02/2018	Bond Future			134.01647	134.01647	133.72776	133.72776			0.00	0	0
I2050	On	03/05/2018	Bond Future			136.71107	136.71107	136.41809	136.41809			0.00	0	0
Total I2050 Future												0.00	0	26,041
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			18,922.52000	18.92252	18,643,710		0.00	0	0
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			18,932.52000	18.93252	18,653,710		0.00	0	0
I2050	On	03/08/2017	Bond Future	149.24	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
I2050	On	03/08/2017	Bond Future	149.24	Put			18,942.52000	18.94252	18,663,710		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			11,842.05000	11.84205	11,559,020		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			11,852.05000	11.85205	11,569,020		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			11,862.05000	11.86205	11,579,020		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.23	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.23	Put			6,502.24000	6.50224	6,213,530		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			6,512.24000	6.51224	6,223,530		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			6,522.24000	6.52224	6,233,530		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.61	Call			808.09000	0.80809	1,101,070		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.61	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.62	Call			798.09000	0.79809	1,091,070		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.62	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.63	Call			788.09000	0.78809	1,081,070		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.63	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												0.00	0	26,041
R186	On	03/08/2017	Bond Future			8.50528	114.06179	8.55096	113.74717		7.56	709,920,580.96	6,224	143,403
R186	On	02/11/2017	Bond Future			8.53683	116.23538	8.58427	115.91577		7.41	1,162,353,800.00	10,000	9,650
R186	On	01/02/2018	Bond Future			8.56641	113.18119	8.61587	112.85540		7.55	0.00	0	0
R186	On	03/05/2018	Bond Future			8.59559	115.39130	8.64722	115.05905		7.41	0.00	0	0
Total R186 Future												1,872,274,380.96	16,224	153,053
R186	On	03/08/2017	Bond Future	8.93	Call			2,609.73000	2.60973	2,903,540	7.54	0.00	0	0
R186	On	03/08/2017	Bond Future	8.93	Put			43.74000	0.04374	22,930	7.54	0.00	0	0
R186	On	03/08/2017	Bond Future	9.00	Call			3,053.60000	3.05360	3,356,670	7.56	0.00	0	0
R186	On	03/08/2017	Bond Future	9.00	Put			22.31000	0.02231	10,760	7.56	0.00	0	0
R186	On	03/08/2017	Bond Future	8.85	Call			2,119.16000	2.11916	2,396,110	7.51	0.00	0	0
R186	On	03/08/2017	Bond Future	8.80	Put			131.83000	0.13183	79,520	7.49	0.00	0	7,100
R186	On	03/08/2017	Bond Future	9.35	Call			5,319.02000	5.31902	5,633,370	7.77	0.00	0	0
R186	On	03/08/2017	Bond Future	9.35	Put			0.38000	0.00038	0,110	7.77	0.00	0	733
R186	On	03/08/2017	Bond Future	9.50	Call			6,279.35000	6.27935	6,593,930	7.85	0.00	0	0
R186	On	03/08/2017	Bond Future	9.50	Put			0.05000	0.00005	0,010	7.85	0.00	0	6,500
R186	On	03/08/2017	Bond Future	8.65	Put			374.43000	0.37443	258,790	7.43	0.00	0	2,500
R186	On	03/08/2017	Bond Future	8.92	Call			2,547.23000	2.54723	2,839,330	7.53	0.00	0	0
R186	On	03/08/2017	Bond Future	8.92	Put			47.93000	0.04793	25,410	7.53	0.00	0	0
R186	On	03/08/2017	Bond Future	8.75	Call			1,549.04000	1.54904	1,793,320	7.47	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/08/2017	Bond Future	8.75	Put			191.74000	0.19174	121,400	7.47	0.00	0	3,654
R186	On	03/08/2017	Bond Future	8.80	Call			1,826.65000	1.82665	2,088,960	7.49	0.00	0	0
R186	On	03/08/2017	Bond Future	8.85	Put			88.19000	0.08819	50,520	7.51	0.00	0	733
R186	On	03/08/2017	Bond Future	8.90	Call			2,423.14000	2.42314	2,711,510	7.52	0.00	0	0
R186	On	03/08/2017	Bond Future	8.90	Put			57.37000	0.05737	31,120	7.52	0.00	0	0
R186	On	03/08/2017	Bond Future	8.91	Call			2,485.04000	2.48504	2,775,330	7.53	0.00	0	0
R186	On	03/08/2017	Bond Future	8.91	Put			52.48000	0.05248	28,150	7.53	0.00	0	0
R186	On	03/08/2017	Bond Future	8.65	Call			1,052.55000	1.05255	1,251,530	7.43	0.00	0	0
R186	On	02/11/2017	Bond Future	9.00	Put			762.62000	0.76262	674,170	7.41	0.00	0	5,000
R186	On	02/11/2017	Bond Future	8.88	Call			2,961.35000	2.96135	3,173,290	7.37	0.00	0	0
R186	On	02/11/2017	Bond Future	8.88	Put			995.96000	0.99596	888,290	7.37	0.00	0	0
R186	On	02/11/2017	Bond Future	8.89	Call			3,005.53000	3.00553	3,219,150	7.37	0.00	0	0
R186	On	02/11/2017	Bond Future	8.89	Put			974.49000	0.97449	868,500	7.37	0.00	0	0
R186	On	02/11/2017	Bond Future	8.90	Call			3,050.24000	3.05024	3,265,520	7.37	0.00	0	0
R186	On	02/11/2017	Bond Future	8.90	Put			953.60000	0.95360	849,270	7.37	0.00	0	0
R186	On	02/11/2017	Bond Future	9.00	Call			3,512.43000	3.51243	3,743,590	7.41	0.00	0	0
R186	On	01/02/2018	Bond Future	8.98	Call			3,820.21000	3.82021	4,032,300	7.54	0.00	0	0
R186	On	01/02/2018	Bond Future	8.98	Put			1,459.95000	1.45995	1,346,250	7.54	0.00	0	0
R186	On	01/02/2018	Bond Future	8.96	Call			3,736.88000	3.73688	3,946,480	7.54	0.00	0	0
R186	On	01/02/2018	Bond Future	8.96	Put			1,504.54000	1.50454	1,388,350	7.54	0.00	0	0
R186	On	01/02/2018	Bond Future	8.97	Call			3,778.28000	3.77828	3,989,140	7.54	0.00	0	0
R186	On	01/02/2018	Bond Future	8.97	Put			1,481.96000	1.48196	1,367,030	7.54	0.00	0	0
R186	On	03/05/2018	Bond Future	8.93	Call			3,966.00000	3.96600	4,165,680	7.39	0.00	0	0
R186	On	03/05/2018	Bond Future	8.93	Put			2,169.18000	2.16918	2,036,610	7.39	0.00	0	0
R186	On	03/05/2018	Bond Future	8.91	Call			3,890.40000	3.89040	4,087,930	7.38	0.00	0	0
R186	On	03/05/2018	Bond Future	8.91	Put			2,219.40000	2.21940	2,084,680	7.38	0.00	0	0
R186	On	03/05/2018	Bond Future	8.92	Call			3,927.91000	3.92791	4,126,530	7.38	0.00	0	0
R186	On	03/05/2018	Bond Future	8.92	Put			2,193.98000	2.19398	2,060,350	7.38	0.00	0	0
Total R186 Option												0.00	0	26,220
Total For R186												1,872,274,380.96	16,224	179,273
R197	On	03/08/2017	Bond Future			295.40823	295.40823	293.67736	293.67736			0.00	0	950
R197	On	02/11/2017	Bond Future			301.09672	301.09672	299.33555	299.33555			0.00	0	1,400
R197	On	01/02/2018	Bond Future			299.96533	299.96533	298.16898	298.16898			0.00	0	0
R197	On	03/05/2018	Bond Future			305.99673	305.99673	304.16758	304.16758			0.00	0	0
Total R197 Future												0.00	0	2,350
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			14,372.64000	14.37264	12,641,770		0.00	0	0
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			14,382.64000	14.38264	12,651,770		0.00	0	0
R197	On	03/08/2017	Bond Future	308.07	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
R197	On	03/08/2017	Bond Future	308.07	Put			14,392.64000	14.39264	12,661,770		0.00	0	0
R197	On	02/11/2017	Bond Future	305.16	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	02/11/2017	Bond Future	305.16	Put			5,824.45000	5.82445	4,063,280		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			5,834.45000	5.83445	4,073,280		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			5,814.45000	5.81445	4,053,280		0.00	0	0
R197	On	01/02/2018	Bond Future	301.67	Put			3,501.02000	3.50102	1,704,670		0.00	0	0
R197	On	01/02/2018	Bond Future	301.68	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	01/02/2018	Bond Future	301.68	Put			3,511.02000	3.51102	1,714,670		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			3,491.02000	3.49102	1,694,670		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	03/05/2018	Bond Future	304.44	Put			272.42000	0.27242	0,000		0.00	0	0
R197	On	03/05/2018	Bond Future	304.45	Call			0.00000	0.00000	1,546,730		0.00	0	0
R197	On	03/05/2018	Bond Future	304.45	Put			282.42000	0.28242	0,000		0.00	0	0
R197	On	03/05/2018	Bond Future	304.46	Call			0.00000	0.00000	1,536,730		0.00	0	0
R197	On	03/05/2018	Bond Future	304.46	Put			292.42000	0.29242	0,000		0.00	0	0
R197	On	03/05/2018	Bond Future	304.44	Call			0.00000	0.00000	1,556,730		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			235.88933	235.88933	235.91404	235.91404			0.00	0	30,581
R202	On	02/11/2017	Bond Future			240.43159	240.43159	240.45923	240.45923			0.00	0	373
R202	On	01/02/2018	Bond Future			241.41395	241.41395	241.44162	241.44162			0.00	0	0
R202	On	03/05/2018	Bond Future			246.26805	246.26805	246.29896	246.29896			0.00	0	0
Total R202 Future												0.00	0	30,954
R202	On	03/08/2017	Bond Future	258.35	Put			22,435.96000	22.43596	22,460,670		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			22,445.96000	22.44596	22,470,670		0.00	0	0
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			22,455.96000	22.45596	22,480,670		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	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			13,430.77000	13.43077	13,458,410		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	02/11/2017	Bond Future	253.90	Put			13,440.77000	13.44077	13,468,410		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			13,450.77000	13.45077	13,478,410		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			7,618.38000	7.61838	7,646,050		0.00	0	0

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	249.07	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	01/02/2018	Bond Future	249.07	Put			7,628.38000	7.62838	7,656,050		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			7,638.38000	7.63838	7,666,050		0.00	0	0
R202	On	03/05/2018	Bond Future	247.49	Put			1,191.04000	1.19104	1,221,950		0.00	0	0
R202	On	03/05/2018	Bond Future	247.47	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	03/05/2018	Bond Future	247.47	Put			1,171.04000	1.17104	1,201,950		0.00	0	0
R202	On	03/05/2018	Bond Future	247.48	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	03/05/2018	Bond Future	247.48	Put			1,181.04000	1.18104	1,211,950		0.00	0	0
R202	On	03/05/2018	Bond Future	247.49	Call			0.00000	0.00000	0,000		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												0.00	0	30,954
R2023	On	03/08/2017	Bond Future			7.82169	103.06404	7.88736	102.77340		5.03	0.00	0	38,422
R2023	On	02/11/2017	Bond Future			7.82955	101.09801	7.89882	100.80262		4.55	21,736,072.15	215	1,440
R2023	On	01/02/2018	Bond Future			7.83329	103.05346	7.90675	102.75245		4.56	0.00	0	0
R2023	On	03/05/2018	Bond Future			7.82659	101.13344	7.90463	100.82641		4.55	0.00	0	0
Total R2023 Future												21,736,072.15	215	39,862
R2023	On	03/08/2017	Bond Future	8.58	Call			3,003.51000	3.00351	3,293,780	5.15	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.58	Put			0.48000	0.00048	0,110	5.15	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.59	Call			3,045.99000	3.04599	3,336,300	5.15	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.59	Put			0.42000	0.00042	0,090	5.15	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.60	Call			3,088.44000	3.08844	3,378,800	5.16	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.60	Put			0.36000	0.00036	0,080	5.16	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.56	Put			163.67000	0.16367	126,850	4.64	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.57	Call			2,965.79000	2.96579	3,225,330	4.64	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.57	Put			158.55000	0.15855	122,700	4.64	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.58	Call			3,002.01000	3.00201	3,262,480	4.65	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.58	Put			153.68000	0.15368	118,760	4.65	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.56	Call			2,929.81000	2.92981	3,188,380	4.64	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.31	Call			2,333.37000	2.33337	2,542,480	4.58	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.31	Put			700.70000	0.70070	608,800	4.58	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.32	Call			2,361.40000	2.36140	2,571,710	4.58	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.32	Put			688.66000	0.68866	597,960	4.58	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.33	Call			2,389.83000	2.38983	2,601,320	4.59	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.33	Put			677.04000	0.67704	587,520	4.59	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.28	Call			2,448.30000	2.44830	2,649,100	4.56	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.28	Put			987.54000	0.98754	881,310	4.56	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.29	Call			2,473.78000	2.47378	2,675,630	4.56	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.29	Put			974.47000	0.97447	869,290	4.56	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.27	Call			2,423.28000	2.42328	2,623,000	4.56	0.00	0	0

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	03/05/2018	Bond Future	8.27	Put			1,001.09000	1.00109	893,780	4.56	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												21,736,072.15	215	39,862
R2030	On	03/08/2017	Bond Future			9.10195	92.05067	9.10753	92.01188			0.00	0	49,979
R2030	On	02/11/2017	Bond Future			9.14480	93.80484	9.15046	93.76605			0.00	0	2
R2030	On	01/02/2018	Bond Future			9.18682	91.61416	9.19267	91.57466			0.00	0	0
R2030	On	03/05/2018	Bond Future			9.23229	93.40312	9.23837	93.36269			0.00	0	0
Total R2030 Future												0.00	0	49,981
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			1,663.77000	1.66377	1,702,560		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			1,528.11000	1.52811	1,566,900		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	03/08/2017	Bond Future	9.34	Call			1,595.98000	1.59598	1,634,770		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.36	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.34	Call			1,285.97000	1.28597	1,324,760		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			1,353.13000	1.35313	1,391,920		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			1,420.21000	1.42021	1,459,000		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.39	Call			1,318.64000	1.31864	1,358,140		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.39	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.37	Call			1,186.18000	1.18618	1,225,680		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			1,252.44000	1.25244	1,291,940		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	03/05/2018	Bond Future	9.49	Call			1,652.18000	1.65218	1,692,610		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.49	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.50	Call			1,717.00000	1.71700	1,757,430		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.50	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.51	Call			1,781.75000	1.78175	1,822,180		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.51	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2030 Option												0.00	0	0
Total For R2030												0.00	0	49,981
R2032	On	03/08/2017	Bond Future			9.29748	94.62171	9.30307	94.58013		10.72	1,513,947.36	16	30,133
R2032	On	02/11/2017	Bond Future			9.34605	92.26708	9.35172	92.22546		11.20	0.00	0	0
R2032	On	01/02/2018	Bond Future			9.39373	94.05175	9.39958	94.00936		10.81	0.00	0	0
R2032	On	03/05/2018	Bond Future			9.44056	91.72972	9.44662	91.68638		11.20	0.00	0	0
Total R2032 Future												1,513,947.36	16	30,133
R2032	On	03/08/2017	Bond Future	9.43	Call			1,333.38000	1.33338	1,337,370	10.56	0.00	0	0

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	03/08/2017	Bond Future	9.43	Put			396.48000	0.39648	358,890	10.56	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.44	Call			1,384.14000	1.38414	1,389,170	10.57	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.44	Put			374.01000	0.37401	337,460	10.57	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.45	Call			1,435.72000	1.43572	1,441,800	10.57	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.45	Put			352.45000	0.35245	316,950	10.57	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.48	Call			2,672.29000	2.67229	2,686,280	11.07	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.48	Put			1,737.74000	1.73774	1,710,110	11.07	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.49	Call			2,713.66000	2.71366	2,727,880	11.08	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.49	Put			1,706.84000	1.70684	1,679,440	11.08	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.50	Call			2,755.36000	2.75536	2,769,820	11.08	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.50	Put			1,676.34000	1.67634	1,649,180	11.08	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.55	Call			3,498.68000	3.49868	3,515,670	10.71	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.55	Put			2,418.29000	2.41829	2,392,890	10.71	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.56	Call			3,538.82000	3.53882	3,555,980	10.72	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.56	Put			2,387.25000	2.38725	2,362,020	10.72	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.57	Call			3,578.91000	3.57891	3,596,250	10.72	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.57	Put			2,356.24000	2.35624	2,331,190	10.72	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.70	Call			4,551.55000	4.55155	4,571,380	11.18	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.70	Put			2,765.49000	2.76549	2,741,980	11.18	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.71	Call			4,592.07000	4.59207	4,612,040	11.18	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.71	Put			2,736.55000	2.73655	2,713,180	11.18	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.72	Call			4,632.76000	4.63276	4,652,860	11.19	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.72	Put			2,707.85000	2.70785	2,684,610	11.19	0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												1,513,947.36	16	30,133
R2035	On	03/08/2017	Bond Future			9.53290	98.31480	9.52847	98.35065			0.00	0	11,141
R2035	On	02/11/2017	Bond Future			9.58655	95.68771	9.58188	95.72504			0.00	0	0
R2035	On	01/02/2018	Bond Future			9.64062	97.53854	9.63580	97.57660			0.00	0	0
R2035	On	03/05/2018	Bond Future			9.69032	94.93991	9.68536	94.97862			0.00	0	0
Total R2035 Future												0.00	0	11,141
R2035	On	03/08/2017	Bond Future	9.51	Put			149.68000	0.14968	185,530		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			68.60000	0.06860	104,450		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			230.87000	0.23087	266,720		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	Call			64.90000	0.06490	27,570		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.59	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.60	Call			144.74000	0.14474	107,410		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.60	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2035	On	02/11/2017	Bond Future	9.61	Call			224.48000	0.22448	187,150		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.61	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.75	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.73	Call			739.61000	0.73961	701,550		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			817.61000	0.81761	779,550		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			895.51000	0.89551	857,450		0.00	0	0
R2035	On	03/05/2018	Bond Future	9.89	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/05/2018	Bond Future	9.90	Call			1,653.52000	1.65352	1,614,810		0.00	0	0
R2035	On	03/05/2018	Bond Future	9.90	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/05/2018	Bond Future	9.91	Call			1,729.48000	1.72948	1,690,770		0.00	0	0
R2035	On	03/05/2018	Bond Future	9.91	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/05/2018	Bond Future	9.89	Call			1,577.47000	1.57747	1,538,760		0.00	0	0
Total R2035 Option												0.00	0	0
Total For R2035												0.00	0	11,141
R2037	On	03/08/2017	Bond Future			9.61785	90.42292	9.61345	90.45840		12.66	0.00	0	66,825
R2037	On	02/11/2017	Bond Future			9.66805	92.14611	9.66343	92.18297		12.74	0.00	0	233
R2037	On	01/02/2018	Bond Future			9.71801	89.67304	9.71324	89.71069		12.87	0.00	0	0
R2037	On	03/05/2018	Bond Future			9.77086	91.42393	9.76595	91.46226		12.74	0.00	0	0
Total R2037 Future												0.00	0	67,058
R2037	On	03/08/2017	Bond Future	9.56	Call			680.66000	0.68066	634,350	12.42	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.56	Put			1,113.42000	1.11342	1,102,590	12.42	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.57	Call			715.50000	0.71550	668,450	12.43	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.57	Put			1,067.05000	1.06705	1,055,480	12.43	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.58	Call			751.53000	0.75153	703,780	12.44	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.58	Put			1,021.98000	1.02198	1,009,710	12.44	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.65	Call			2,423.93000	2.42393	2,393,490	12.55	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.65	Put			2,531.24000	2.53124	2,537,660	12.55	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.66	Call			2,463.65000	2.46365	2,433,020	12.56	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.66	Put			2,491.04000	2.49104	2,497,270	12.56	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.67	Call			2,503.53000	2.50353	2,472,710	12.57	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.67	Put			2,451.12000	2.45112	2,457,160	12.57	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.83	Call			3,811.08000	3.81108	3,781,490	12.78	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.83	Put			2,896.60000	2.89660	2,904,660	12.78	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.81	Call			3,727.12000	3.72712	3,697,790	12.77	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.81	Put			2,968.25000	2.96825	2,976,570	12.77	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.82	Call			3,768.85000	3.76885	3,739,400	12.78	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.82	Put			2,932.12000	2.93212	2,940,320	12.78	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.98	Call			4,956.09000	4.95609	4,926,640	12.73	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037	On	03/05/2018	Bond Future	9.98	Put			3,308.49000	3.30849	3,317,370	12.73	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.99	Call			4,998.85000	4.99885	4,969,290	12.74	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.99	Put			3,275.44000	3.27544	3,284,210	12.74	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.97	Call			4,913.19000	4.91319	4,883,840	12.72	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.97	Put			3,341.51000	3.34151	3,350,490	12.72	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												0.00	0	67,058
R204	On	03/08/2017	Bond Future			7.12340	102.16001	7.18935	102.07469		1.02	0.00	0	42,165
R204	On	02/11/2017	Bond Future			6.97993	104.10682	7.06044	104.02073		0.53	0.00	0	0
R204	On	01/02/2018	Bond Future			6.72625	102.08053	6.83061	101.99281		0.70	0.00	0	0
R204	On	03/05/2018	Bond Future			6.24573	104.07398	6.39329	103.98443		0.53	0.00	0	0
Total R204 Future												0.00	0	42,165
R204	On	03/08/2017	Bond Future	7.75	Call			721.33000	0.72133	806,640	1.05	0.00	0	0
R204	On	03/08/2017	Bond Future	7.75	Put			0.01000	0.00001	0,000	1.05	0.00	0	0
R204	On	03/08/2017	Bond Future	7.76	Call			734.13000	0.73413	819,440	1.05	0.00	0	0
R204	On	03/08/2017	Bond Future	7.76	Put			0.01000	0.00001	0,000	1.05	0.00	0	0
R204	On	03/08/2017	Bond Future	7.77	Call			746.92000	0.74692	832,230	1.05	0.00	0	0
R204	On	03/08/2017	Bond Future	7.77	Put			0.01000	0.00001	0,000	1.05	0.00	0	0
R204	On	02/11/2017	Bond Future	7.74	Call			723.24000	0.72324	808,840	0.54	0.00	0	0
R204	On	02/11/2017	Bond Future	7.74	Put			0.80000	0.00080	0,310	0.54	0.00	0	0
R204	On	02/11/2017	Bond Future	7.75	Call			733.74000	0.73374	819,390	0.54	0.00	0	0
R204	On	02/11/2017	Bond Future	7.75	Put			0.72000	0.00072	0,280	0.54	0.00	0	0
R204	On	02/11/2017	Bond Future	7.76	Call			744.25000	0.74425	829,930	0.54	0.00	0	0
R204	On	02/11/2017	Bond Future	7.76	Put			0.66000	0.00066	0,250	0.54	0.00	0	0
R204	On	01/02/2018	Bond Future	7.25	Call			427.10000	0.42710	495,070	0.69	0.00	0	0
R204	On	01/02/2018	Bond Future	7.25	Put			75.77000	0.07577	56,020	0.69	0.00	0	0
R204	On	01/02/2018	Bond Future	7.26	Call			433.40000	0.43340	501,810	0.69	0.00	0	0
R204	On	01/02/2018	Bond Future	7.26	Put			73.71000	0.07371	54,400	0.69	0.00	0	0
R204	On	01/02/2018	Bond Future	7.27	Call			439.98000	0.43998	508,770	0.69	0.00	0	0
R204	On	01/02/2018	Bond Future	7.27	Put			71.94000	0.07194	53,010	0.69	0.00	0	0
R204	On	03/05/2018	Bond Future	7.08	Call			462.41000	0.46241	537,310	0.51	0.00	0	0
R204	On	03/05/2018	Bond Future	7.08	Put			47.54000	0.04754	32,890	0.51	0.00	0	0
R204	On	03/05/2018	Bond Future	7.09	Call			467.56000	0.46756	542,690	0.51	0.00	0	0
R204	On	03/05/2018	Bond Future	7.09	Put			46.67000	0.04667	32,250	0.51	0.00	0	0
R204	On	03/05/2018	Bond Future	7.10	Call			472.72000	0.47272	548,100	0.51	0.00	0	0
R204	On	03/05/2018	Bond Future	7.10	Put			45.81000	0.04581	31,640	0.51	0.00	0	0
Total R204 Option												0.00	0	0
Total For R204												0.00	0	42,165
R2040	On	03/08/2017	Bond Future			9.74813	93.42005	9.73873	93.50048		13.27	0.00	0	14,239
R2040	On	02/11/2017	Bond Future			9.80046	95.20035	9.79069	95.28308		13.39	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2040	On	01/02/2018	Bond Future			9.85269	92.53609	9.84262	92.62045		13.52	0.00	0	0
R2040	On	03/05/2018	Bond Future			9.90774	94.34283	9.89737	94.42878		13.39	0.00	0	0
Total R2040 Future												0.00	0	14,239
R2040	On	03/08/2017	Bond Future	9.63	Put			1,500.54000	1.50054	1,521,330	13.06	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.61	Call			503.64000	0.50364	447,200	13.05	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.61	Put			1,616.56000	1.61656	1,640,550	13.05	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.62	Call			532.20000	0.53220	474,150	13.06	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.62	Put			1,557.90000	1.55790	1,580,280	13.06	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.63	Call			561.94000	0.56194	502,300	13.06	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.67	Call			2,195.13000	2.19513	2,145,270	13.08	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.67	Put			3,227.17000	3.22717	3,260,040	13.08	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.65	Call			2,120.30000	2.12030	2,071,340	13.06	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.65	Put			3,325.15000	3.32515	3,358,920	13.06	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.66	Call			2,157.63000	2.15763	2,108,210	13.07	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.66	Put			3,276.01000	3.27601	3,309,320	13.07	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.87	Call			3,750.75000	3.75075	3,696,950	13.45	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.87	Put			3,521.67000	3.52167	3,552,230	13.45	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.88	Call			3,793.44000	3.79344	3,739,340	13.45	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.88	Put			3,480.92000	3.48092	3,511,180	13.45	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.89	Call			3,836.09000	3.83609	3,781,690	13.46	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.89	Put			3,440.26000	3.44026	3,470,220	13.46	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.08	Call			5,191.11000	5.19111	5,134,040	13.30	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.08	Put			3,696.27000	3.69627	3,725,150	13.30	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.06	Call			5,102.15000	5.10215	5,045,570	13.28	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.06	Put			3,769.08000	3.76908	3,798,450	13.28	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.07	Call			5,146.38000	5.14638	5,089,550	13.29	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.07	Put			3,732.37000	3.73237	3,761,490	13.29	0.00	0	0
Total R2040 Option												0.00	0	0
Total For R2040												0.00	0	14,239
R2044	On	03/08/2017	Bond Future			9.78292	90.46943	9.77351	90.55066		13.88	0.00	0	24,068
R2044	On	02/11/2017	Bond Future			9.83400	92.19340	9.82422	92.27702		14.04	0.00	0	200
R2044	On	01/02/2018	Bond Future			9.88493	89.59615	9.87486	89.68138		14.17	0.00	0	0
R2044	On	03/05/2018	Bond Future			9.93848	91.34552	9.92812	91.43233		14.04	0.00	0	0
Total R2044 Future												0.00	0	24,268
R2044	On	03/08/2017	Bond Future	9.64	Put			1,665.15000	1.66515	1,689,910	13.66	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.62	Call			445.36000	0.44536	392,180	13.65	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.62	Put			1,788.44000	1.78844	1,816,490	13.65	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.63	Call			471.63000	0.47163	416,800	13.66	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.63	Put			1,726.19000	1.72619	1,752,590	13.66	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.64	Call			498.97000	0.49897	442,500	13.66	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	02/11/2017	Bond Future	9.66	Call			2,072.19000	2.07219	2,023,600	13.70	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.66	Put			3,496.30000	3.49630	3,531,330	13.70	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.67	Call			2,108.78000	2.10878	2,059,730	13.71	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.67	Put			3,445.08000	3.44508	3,479,650	13.71	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.68	Call			2,145.95000	2.14595	2,096,450	13.71	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.68	Put			3,394.58000	3.39458	3,428,700	13.71	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.89	Call			3,757.86000	3.75786	3,703,760	14.10	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.89	Put			3,629.77000	3.62977	3,660,900	14.10	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.90	Call			3,800.53000	3.80053	3,746,120	14.11	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.90	Put			3,588.00000	3.58800	3,618,820	14.11	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.91	Call			3,843.43000	3.84343	3,788,710	14.12	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.91	Put			3,546.61000	3.54661	3,577,120	14.12	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.09	Call			5,176.19000	5.17619	5,118,940	13.94	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.09	Put			3,835.95000	3.83595	3,865,510	13.94	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.10	Call			5,220.92000	5.22092	5,163,430	13.95	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.10	Put			3,799.02000	3.79902	3,828,340	13.95	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.11	Call			5,265.82000	5.26582	5,208,090	13.96	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.11	Put			3,762.38000	3.76238	3,791,460	13.96	0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												0.00	0	24,268
R2048	On	03/08/2017	Bond Future			9.74264	94.18457	9.73820	94.22401		13.73	0.00	0	77,388
R2048	On	02/11/2017	Bond Future			9.79456	91.54214	9.78990	91.58312		14.56	0.00	0	226
R2048	On	01/02/2018	Bond Future			9.84678	93.31284	9.84199	93.35454		14.00	0.00	0	0
R2048	On	03/05/2018	Bond Future			9.89493	90.69504	9.89001	90.73748		14.56	0.00	0	0
Total R2048 Future												0.00	0	77,614
R2048	On	03/08/2017	Bond Future	9.56	Call			395.23000	0.39523	355,800	13.47	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.56	Put			2,003.41000	2.00341	2,003,420	13.47	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.57	Call			419.55000	0.41955	378,950	13.48	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.57	Put			1,936.15000	1.93615	1,934,990	13.48	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.58	Call			445.01000	0.44501	403,230	13.49	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.58	Put			1,870.19000	1.87019	1,867,850	13.49	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.64	Call			2,184.56000	2.18456	2,153,480	14.20	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.64	Put			3,520.61000	3.52061	3,530,510	14.20	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.65	Call			2,222.72000	2.22272	2,191,400	14.20	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.65	Put			3,468.55000	3.46855	3,478,210	14.20	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.66	Call			2,261.46000	2.26146	2,229,910	14.21	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.66	Put			3,417.23000	3.41723	3,426,660	14.21	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.89	Call			4,004.49000	4.00449	3,972,430	13.93	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.89	Put			3,588.12000	3.58812	3,597,760	13.93	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.90	Call			4,049.17000	4.04917	4,016,970	13.94	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048	On	01/02/2018	Bond Future	9.90	Put			3,546.50000	3.54650	3,556,000	13.94	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.91	Call			4,094.08000	4.09408	4,061,730	13.95	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.91	Put			3,505.27000	3.50527	3,514,620	13.95	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.05	Call			5,310.10000	5.31010	5,277,900	14.44	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.05	Put			3,948.18000	3.94818	3,958,420	14.44	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.06	Call			5,355.88000	5.35588	5,323,560	14.45	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.06	Put			3,910.06000	3.91006	3,920,180	14.45	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.07	Call			5,401.82000	5.40182	5,369,380	14.45	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.07	Put			3,872.24000	3.87224	3,882,240	14.45	0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												0.00	0	77,614
R207	On	03/08/2017	Bond Future			7.26477	100.43310	7.33042	100.28907		1.90	0.00	0	46,581
R207	On	02/11/2017	Bond Future			7.20157	102.34700	7.27481	102.20108		1.44	0.00	0	0
R207	On	01/02/2018	Bond Future			7.10925	100.68471	7.19260	100.53600		1.57	0.00	0	0
R207	On	03/05/2018	Bond Future			6.99311	102.65088	7.08970	102.49913		1.44	0.00	0	0
Total R207 Future												0.00	0	46,581
R207	On	03/08/2017	Bond Future	8.19	Call			1,861.95000	1.86195	2,005,980	1.97	0.00	0	51
R207	On	03/08/2017	Bond Future	8.19	Put			0.00000	0.00000	0,000	1.97	0.00	0	0
R207	On	03/08/2017	Bond Future	8.39	Call			2,288.89000	2.28889	2,432,920	2.01	0.00	0	0
R207	On	03/08/2017	Bond Future	8.39	Put			0.00000	0.00000	0,000	2.01	0.00	0	0
R207	On	03/08/2017	Bond Future	8.40	Call			2,310.17000	2.31017	2,454,200	2.01	0.00	0	0
R207	On	03/08/2017	Bond Future	8.40	Put			0.00000	0.00000	0,000	2.01	0.00	0	0
R207	On	03/08/2017	Bond Future	8.41	Call			2,331.45000	2.33145	2,475,480	2.01	0.00	0	0
R207	On	03/08/2017	Bond Future	8.41	Put			0.00000	0.00000	0,000	2.01	0.00	0	0
R207	On	02/11/2017	Bond Future	8.05	Call			1,537.25000	1.53725	1,679,500	1.49	0.00	0	0
R207	On	02/11/2017	Bond Future	8.05	Put			9.24000	0.00924	5,570	1.49	0.00	0	0
R207	On	02/11/2017	Bond Future	8.03	Call			1,499.31000	1.49931	1,641,160	1.49	0.00	0	0
R207	On	02/11/2017	Bond Future	8.03	Put			10.35000	0.01035	6,280	1.49	0.00	0	0
R207	On	02/11/2017	Bond Future	8.04	Call			1,518.26000	1.51826	1,660,310	1.49	0.00	0	0
R207	On	02/11/2017	Bond Future	8.04	Put			9.77000	0.00977	5,900	1.49	0.00	0	0
R207	On	01/02/2018	Bond Future	7.62	Call			931.02000	0.93102	1,044,500	1.55	0.00	0	0
R207	On	01/02/2018	Bond Future	7.62	Put			172.93000	0.17293	137,700	1.55	0.00	0	0
R207	On	01/02/2018	Bond Future	7.60	Call			904.42000	0.90442	1,016,490	1.55	0.00	0	0
R207	On	01/02/2018	Bond Future	7.60	Put			181.63000	0.18163	144,990	1.55	0.00	0	0
R207	On	01/02/2018	Bond Future	7.61	Call			917.68000	0.91768	1,030,460	1.55	0.00	0	0
R207	On	01/02/2018	Bond Future	7.61	Put			177.24000	0.17724	141,310	1.55	0.00	0	0
R207	On	03/05/2018	Bond Future	7.57	Call			972.30000	0.97230	1,084,170	1.42	0.00	0	0
R207	On	03/05/2018	Bond Future	7.57	Put			222.23000	0.22223	182,350	1.42	0.00	0	0
R207	On	03/05/2018	Bond Future	7.58	Call			984.10000	0.98410	1,096,530	1.42	0.00	0	0
R207	On	03/05/2018	Bond Future	7.58	Put			218.49000	0.21849	179,170	1.42	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/05/2018	Bond Future	7.56	Call			960.87000	0.96087	1,072,150	1.42	0.00	0	0
R207	On	03/05/2018	Bond Future	7.56	Put			226.34000	0.22634	185,870	1.42	0.00	0	0
Total R207 Option												0.00	0	51
Total For R207												0.00	0	46,632
R208	On	03/08/2017	Bond Future			7.42346	100.26827	7.48403	100.08049		3.08	0.00	0	36,906
R208	On	02/11/2017	Bond Future			7.39889	98.77721	7.46419	98.58666		2.56	0.00	0	0
R208	On	01/02/2018	Bond Future			7.36229	100.68779	7.43336	100.49359		2.62	0.00	0	0
R208	On	03/05/2018	Bond Future			7.31043	99.25158	7.38832	99.05346		2.56	0.00	0	0
Total R208 Future												0.00	0	36,906
R208	On	03/08/2017	Bond Future	8.31	Put			0.00000	0.00000	0,000	3.15	0.00	0	0
R208	On	03/08/2017	Bond Future	8.32	Call			2,547.49000	2.54749	2,735,270	3.15	0.00	0	0
R208	On	03/08/2017	Bond Future	8.32	Put			0.00000	0.00000	0,000	3.15	0.00	0	0
R208	On	03/08/2017	Bond Future	8.30	Call			2,487.50000	2.48750	2,675,280	3.15	0.00	0	0
R208	On	03/08/2017	Bond Future	8.30	Put			0.00000	0.00000	0,000	3.15	0.00	0	0
R208	On	03/08/2017	Bond Future	8.31	Call			2,517.50000	2.51750	2,705,280	3.15	0.00	0	0
R208	On	02/11/2017	Bond Future	8.18	Call			2,097.27000	2.09727	2,276,640	2.59	0.00	0	0
R208	On	02/11/2017	Bond Future	8.18	Put			37.90000	0.03790	26,720	2.59	0.00	0	0
R208	On	02/11/2017	Bond Future	8.19	Call			2,123.93000	2.12393	2,303,740	2.59	0.00	0	0
R208	On	02/11/2017	Bond Future	8.19	Put			36.16000	0.03616	25,420	2.59	0.00	0	0
R208	On	02/11/2017	Bond Future	8.20	Call			2,150.69000	2.15069	2,330,930	2.59	0.00	0	0
R208	On	02/11/2017	Bond Future	8.20	Put			34.54000	0.03454	24,230	2.59	0.00	0	0
R208	On	01/02/2018	Bond Future	7.83	Call			1,411.87000	1.41187	1,553,050	2.59	0.00	0	0
R208	On	01/02/2018	Bond Future	7.83	Put			336.61000	0.33661	283,590	2.59	0.00	0	0
R208	On	01/02/2018	Bond Future	7.84	Call			1,431.58000	1.43158	1,573,650	2.59	0.00	0	0
R208	On	01/02/2018	Bond Future	7.84	Put			329.40000	0.32940	277,270	2.59	0.00	0	0
R208	On	01/02/2018	Bond Future	7.85	Call			1,451.41000	1.45141	1,594,360	2.59	0.00	0	0
R208	On	01/02/2018	Bond Future	7.85	Put			322.32000	0.32232	271,070	2.59	0.00	0	0
R208	On	03/05/2018	Bond Future	7.78	Call			1,456.01000	1.45601	1,592,190	2.51	0.00	0	0
R208	On	03/05/2018	Bond Future	7.78	Put			467.19000	0.46719	405,250	2.51	0.00	0	0
R208	On	03/05/2018	Bond Future	7.79	Call			1,473.81000	1.47381	1,610,750	2.51	0.00	0	0
R208	On	03/05/2018	Bond Future	7.79	Put			459.91000	0.45991	398,730	2.51	0.00	0	0
R208	On	03/05/2018	Bond Future	7.77	Call			1,438.62000	1.43862	1,574,010	2.51	0.00	0	0
R208	On	03/05/2018	Bond Future	7.77	Put			474.89000	0.47489	412,160	2.51	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												0.00	0	36,906
R209	On	03/08/2017	Bond Future			9.49717	74.07575	9.49771	74.07209		12.59	0.00	0	74,564
R209	On	02/11/2017	Bond Future			9.54398	72.33758	9.54445	72.33442		13.39	0.00	0	800
R209	On	01/02/2018	Bond Future			9.58990	73.73674	9.59038	73.73355		12.88	0.00	0	0
R209	On	03/05/2018	Bond Future			9.63495	72.02615	9.63546	72.02278		13.39	0.00	0	0
Total R209 Future												0.00	0	75,364

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/08/2017	Bond Future	9.43	Call			513.03000	0.51303	489,170	12.41	0.00	0	0
R209	On	03/08/2017	Bond Future	9.43	Put			974.37000	0.97437	946,850	12.41	0.00	0	0
R209	On	03/08/2017	Bond Future	9.44	Call			540.86000	0.54086	516,820	12.41	0.00	0	0
R209	On	03/08/2017	Bond Future	9.44	Put			933.78000	0.93378	906,080	12.41	0.00	0	0
R209	On	03/08/2017	Bond Future	9.45	Call			569.65000	0.56965	545,460	12.42	0.00	0	0
R209	On	03/08/2017	Bond Future	9.45	Put			894.26000	0.89426	866,410	12.42	0.00	0	0
R209	On	02/11/2017	Bond Future	9.00	Call			674.99000	0.67499	668,390	12.82	0.00	0	4,100
R209	On	02/11/2017	Bond Future	9.00	Put			4,476.49000	4.47649	4,466,730	12.82	0.00	0	0
R209	On	02/11/2017	Bond Future	9.52	Call			1,950.11000	1.95011	1,942,000	13.11	0.00	0	0
R209	On	02/11/2017	Bond Future	9.52	Put			2,114.65000	2.11465	2,103,380	13.11	0.00	0	0
R209	On	02/11/2017	Bond Future	9.54	Call			2,016.37000	2.01637	2,008,290	13.12	0.00	0	0
R209	On	02/11/2017	Bond Future	9.54	Put			2,046.28000	2.04628	2,035,040	13.12	0.00	0	0
R209	On	02/11/2017	Bond Future	9.75	Call			2,783.77000	2.78377	2,776,380	13.25	0.00	0	0
R209	On	02/11/2017	Bond Future	9.75	Put			1,422.56000	1.42256	1,412,010	13.25	0.00	0	6,500
R209	On	02/11/2017	Bond Future	8.30	Call			89.47000	0.08947	87,380	12.82	0.00	0	2,800
R209	On	02/11/2017	Bond Future	8.30	Put			9,231.38000	9.23138	9,226,130	12.82	0.00	0	0
R209	On	02/11/2017	Bond Future	10.00	Call			3,847.06000	3.84706	3,841,220	13.39	0.00	0	0
R209	On	02/11/2017	Bond Future	10.00	Put			882.05000	0.88205	873,050	13.39	0.00	0	3,360
R209	On	02/11/2017	Bond Future	10.60	Call			6,839.78000	6.83978	6,838,340	13.93	0.00	0	0
R209	On	02/11/2017	Bond Future	10.60	Put			244.68000	0.24468	240,080	13.93	0.00	0	1,300
R209	On	02/11/2017	Bond Future	9.53	Call			1,983.08000	1.98308	1,974,990	13.12	0.00	0	0
R209	On	02/11/2017	Bond Future	9.53	Put			2,080.26000	2.08026	2,069,010	13.12	0.00	0	0
R209	On	01/02/2018	Bond Future	9.72	Call			3,204.23000	3.20423	3,199,070	12.86	0.00	0	0
R209	On	01/02/2018	Bond Future	9.72	Put			2,349.03000	2.34903	2,340,680	12.86	0.00	0	0
R209	On	01/02/2018	Bond Future	9.73	Call			3,240.30000	3.24030	3,235,150	12.87	0.00	0	0
R209	On	01/02/2018	Bond Future	9.73	Put			2,319.76000	2.31976	2,311,420	12.87	0.00	0	0
R209	On	01/02/2018	Bond Future	9.71	Call			3,168.58000	3.16858	3,163,390	12.86	0.00	0	0
R209	On	01/02/2018	Bond Future	9.71	Put			2,378.81000	2.37881	2,370,430	12.86	0.00	0	0
R209	On	03/05/2018	Bond Future	9.84	Call			4,062.49000	4.06249	4,058,700	13.30	0.00	0	0
R209	On	03/05/2018	Bond Future	9.84	Put			2,731.90000	2.73190	2,724,740	13.30	0.00	0	0
R209	On	03/05/2018	Bond Future	9.85	Call			4,098.66000	4.09866	4,094,880	13.31	0.00	0	0
R209	On	03/05/2018	Bond Future	9.85	Put			2,703.97000	2.70397	2,696,820	13.31	0.00	0	0
R209	On	03/05/2018	Bond Future	9.86	Call			4,134.97000	4.13497	4,131,210	13.31	0.00	0	0
R209	On	03/05/2018	Bond Future	9.86	Put			2,676.27000	2.67627	2,669,140	13.31	0.00	0	0
Total R209 Option												0.00	0	18,060
Total For R209												0.00	0	93,424
R210	On	03/08/2017	Bond Future			184.87431	184.87431	185.06461	185.06461			0.00	0	1,675
R210	On	02/11/2017	Bond Future			186.03475	186.03475	186.23047	186.23047			0.00	0	699
R210	On	01/02/2018	Bond Future			189.69330	189.69330	189.89264	189.89264			0.00	0	0
R210	On	03/05/2018	Bond Future			191.05780	191.05780	191.26324	191.26324			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R210 Future												0.00	0	2,374
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			11,215.39000	11.21539	11,405,690		0.00	0	0
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			11,225.39000	11.22539	11,415,690		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			11,235.39000	11.23539	11,425,690		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			5,859.53000	5.85953	6,055,250		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			5,839.53000	5.83953	6,035,250		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			5,849.53000	5.84953	6,045,250		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			2,467.36000	2.46736	2,666,700		0.00	0	0
R210	On	01/02/2018	Bond Future	192.37	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	01/02/2018	Bond Future	192.37	Put			2,477.36000	2.47736	2,676,700		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			2,487.36000	2.48736	2,686,700		0.00	0	0
R210	On	03/05/2018	Bond Future	191.45	Put			186.76000	0.18676	392,200		0.00	0	0
R210	On	03/05/2018	Bond Future	191.46	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/05/2018	Bond Future	191.46	Put			196.76000	0.19676	402,200		0.00	0	0
R210	On	03/05/2018	Bond Future	191.44	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/05/2018	Bond Future	191.44	Put			176.76000	0.17676	382,200		0.00	0	0
R210	On	03/05/2018	Bond Future	191.45	Call			0.00000	0.00000	0,000		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												0.00	0	2,374
R212	On	03/08/2017	Bond Future			148.35159	148.35159	147.42961	147.42961			0.00	0	3,258
R212	On	02/11/2017	Bond Future			151.20831	151.20831	150.27010	150.27010			0.00	0	1,600
R212	On	01/02/2018	Bond Future			152.12185	152.12185	151.16491	151.16491			0.00	0	0
R212	On	03/05/2018	Bond Future			155.18055	155.18055	154.20607	154.20607			0.00	0	0
Total R212 Future												0.00	0	4,858
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			5,910.39000	5.91039	4,988,410		0.00	0	0
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			5,920.39000	5.92039	4,998,410		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			5,930.39000	5.93039	5,008,410		0.00	0	0
R212	On	02/11/2017	Bond Future	152.40	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	02/11/2017	Bond Future	152.40	Put			2,129.90000	2.12990	1,191,690		0.00	0	0

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	152.41	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	02/11/2017	Bond Future	152.41	Put			2,139.90000	2.13990	1,201,690		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			2,149.90000	2.14990	1,211,690		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			3,535.09000	3.53509	2,578,150		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			3,545.09000	3.54509	2,588,150		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			3,525.09000	3.52509	2,568,150		0.00	0	0
R212	On	03/05/2018	Bond Future	154.30	Put			93.93000	0.09393	0,000		0.00	0	0
R212	On	03/05/2018	Bond Future	154.28	Call			0.00000	0.00000	900,550		0.00	0	0
R212	On	03/05/2018	Bond Future	154.28	Put			73.93000	0.07393	0,000		0.00	0	0
R212	On	03/05/2018	Bond Future	154.29	Call			0.00000	0.00000	890,550		0.00	0	0
R212	On	03/05/2018	Bond Future	154.29	Put			83.93000	0.08393	0,000		0.00	0	0
R212	On	03/05/2018	Bond Future	154.30	Call			0.00000	0.00000	880,550		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			9.17677	86.35823	9.18231	86.32077		10.47	0.00	0	63,820
R213	On	02/11/2017	Bond Future			9.22253	84.45416	9.22814	84.41671		10.99	0.00	0	0
R213	On	01/02/2018	Bond Future			9.26832	86.08768	9.27411	86.04954		10.61	0.00	0	0
R213	On	03/05/2018	Bond Future			9.30959	84.21689	9.31558	84.17792		10.99	0.00	0	0
Total R213 Future												0.00	0	63,820
R213	On	03/08/2017	Bond Future	9.33	Call			1,300.22000	1.30022	1,306,100	10.38	0.00	0	0
R213	On	03/08/2017	Bond Future	9.33	Put			310.32000	0.31032	278,740	10.38	0.00	0	0
R213	On	03/08/2017	Bond Future	9.34	Call			1,348.18000	1.34818	1,355,030	10.39	0.00	0	0
R213	On	03/08/2017	Bond Future	9.34	Put			291.85000	0.29185	261,240	10.39	0.00	0	0
R213	On	03/08/2017	Bond Future	9.35	Call			1,396.93000	1.39693	1,404,760	10.39	0.00	0	0
R213	On	03/08/2017	Bond Future	9.35	Put			274.23000	0.27423	244,600	10.39	0.00	0	0
R213	On	02/11/2017	Bond Future	9.34	Call			2,332.34000	2.33234	2,344,690	10.78	0.00	0	0
R213	On	02/11/2017	Bond Future	9.34	Put			1,590.49000	1.59049	1,565,390	10.78	0.00	0	0
R213	On	02/11/2017	Bond Future	9.35	Call			2,369.58000	2.36958	2,382,150	10.79	0.00	0	0
R213	On	02/11/2017	Bond Future	9.35	Put			1,561.86000	1.56186	1,536,980	10.79	0.00	0	0
R213	On	02/11/2017	Bond Future	9.36	Call			2,407.14000	2.40714	2,419,920	10.79	0.00	0	0
R213	On	02/11/2017	Bond Future	9.36	Put			1,533.62000	1.53362	1,508,950	10.79	0.00	0	0
R213	On	01/02/2018	Bond Future	9.41	Call			3,111.69000	3.11169	3,126,730	10.57	0.00	0	0
R213	On	01/02/2018	Bond Future	9.41	Put			2,223.38000	2.22338	2,200,280	10.57	0.00	0	0
R213	On	01/02/2018	Bond Future	9.42	Call			3,147.94000	3.14794	3,163,140	10.57	0.00	0	0
R213	On	01/02/2018	Bond Future	9.42	Put			2,194.77000	2.19477	2,171,830	10.57	0.00	0	0
R213	On	01/02/2018	Bond Future	9.43	Call			3,184.16000	3.18416	3,199,510	10.58	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	01/02/2018	Bond Future	9.43	Put			2,166.21000	2.16621	2,143,420	10.58	0.00	0	0
R213	On	03/05/2018	Bond Future	9.56	Call			4,056.94000	4.05694	4,074,710	10.89	0.00	0	0
R213	On	03/05/2018	Bond Future	9.56	Put			2,487.89000	2.48789	2,466,690	10.89	0.00	0	0
R213	On	03/05/2018	Bond Future	9.57	Call			4,093.83000	4.09383	4,111,740	10.90	0.00	0	0
R213	On	03/05/2018	Bond Future	9.57	Put			2,461.45000	2.46145	2,440,390	10.90	0.00	0	0
R213	On	03/05/2018	Bond Future	9.58	Call			4,130.88000	4.13088	4,148,910	10.90	0.00	0	0
R213	On	03/05/2018	Bond Future	9.58	Put			2,435.25000	2.43525	2,414,310	10.90	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	63,820
R214	On	03/08/2017	Bond Future			9.67233	73.57941	9.66787	73.61061		13.26	0.00	0	37,026
R214	On	02/11/2017	Bond Future			9.72212	71.68535	9.71744	71.71781		14.19	0.00	0	0
R214	On	01/02/2018	Bond Future			9.77210	73.07196	9.76729	73.10501		13.61	0.00	0	0
R214	On	03/05/2018	Bond Future			9.81806	71.20058	9.81312	71.23425		14.19	0.00	0	0
Total R214 Future												0.00	0	37,026
R214	On	03/08/2017	Bond Future	9.51	Call			320.64000	0.32064	289,470	12.97	0.00	0	0
R214	On	03/08/2017	Bond Future	9.51	Put			1,439.86000	1.43986	1,439,890	12.97	0.00	0	0
R214	On	03/08/2017	Bond Future	9.52	Call			340.91000	0.34091	308,800	12.97	0.00	0	0
R214	On	03/08/2017	Bond Future	9.52	Put			1,388.38000	1.38838	1,387,470	12.97	0.00	0	0
R214	On	03/08/2017	Bond Future	9.53	Call			362.07000	0.36207	329,040	12.98	0.00	0	0
R214	On	03/08/2017	Bond Future	9.53	Put			1,337.91000	1.33791	1,336,080	12.98	0.00	0	0
R214	On	02/11/2017	Bond Future	9.58	Call			1,704.95000	1.70495	1,680,480	13.94	0.00	0	0
R214	On	02/11/2017	Bond Future	9.58	Put			2,669.02000	2.66902	2,677,010	13.94	0.00	0	0
R214	On	02/11/2017	Bond Future	9.59	Call			1,735.41000	1.73541	1,710,760	13.94	0.00	0	0
R214	On	02/11/2017	Bond Future	9.59	Put			2,628.62000	2.62862	2,636,430	13.94	0.00	0	0
R214	On	02/11/2017	Bond Future	9.60	Call			1,766.19000	1.76619	1,741,350	13.95	0.00	0	0
R214	On	02/11/2017	Bond Future	9.60	Put			2,588.65000	2.58865	2,596,270	13.95	0.00	0	0
R214	On	01/02/2018	Bond Future	9.82	Call			3,061.32000	3.06132	3,036,190	13.50	0.00	0	0
R214	On	01/02/2018	Bond Future	9.82	Put			2,700.49000	2.70049	2,708,410	13.50	0.00	0	0
R214	On	01/02/2018	Bond Future	9.83	Call			3,096.80000	3.09680	3,071,540	13.51	0.00	0	0
R214	On	01/02/2018	Bond Future	9.83	Put			2,667.85000	2.66785	2,675,640	13.51	0.00	0	0
R214	On	01/02/2018	Bond Future	9.84	Call			3,132.47000	3.13247	3,107,100	13.51	0.00	0	0
R214	On	01/02/2018	Bond Future	9.84	Put			2,635.51000	2.63551	2,643,190	13.51	0.00	0	0
R214	On	03/05/2018	Bond Future	9.97	Call			4,095.73000	4.09573	4,070,360	14.17	0.00	0	0
R214	On	03/05/2018	Bond Future	9.97	Put			3,039.17000	3.03917	3,047,470	14.17	0.00	0	0
R214	On	03/05/2018	Bond Future	9.98	Call			4,132.03000	4.13203	4,106,570	14.18	0.00	0	0
R214	On	03/05/2018	Bond Future	9.98	Put			3,009.00000	3.00900	3,017,210	14.18	0.00	0	0
R214	On	03/05/2018	Bond Future	9.99	Call			4,168.47000	4.16847	4,142,920	14.18	0.00	0	0
R214	On	03/05/2018	Bond Future	9.99	Put			2,979.08000	2.97908	2,987,200	14.18	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												0.00	0	37,026

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total for Bond										1,895,524,400.47	16,455	954,468
E170 On 01/08/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total E170 Future										0.00	0	0
Total For E170										0.00	0	0
ES18 On 20/04/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES18 Future										0.00	0	0
Total For ES18										0.00	0	0
ES18A On 20/04/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES18A Future										0.00	0	0
Total For ES18A										0.00	0	0
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23 Future										0.00	0	0
Total For ES23										0.00	0	0
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23A Future										0.00	0	0
Total For ES23A										0.00	0	0
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26 Future										0.00	0	0
Total For ES26										0.00	0	0
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26A Future										0.00	0	0
Total For ES26A										0.00	0	0
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33 Future										0.00	0	0
Total For ES33										0.00	0	0
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33A Future										0.00	0	0
Total For ES33A										0.00	0	0
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES42 Future										0.00	0	0
Total For ES42										0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2025 Future										0.00	0	0
Total For I2025										0.00	0	0
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0

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

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

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/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R208/R207 Future									0.00	0	0
Total For R208/R207									0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0	0
Total R209 Future									0.00	0	0
Total For R209									0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R186 Future									0.00	0	0
Total For R209/R186									0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R204 Future									0.00	0	0
Total For R209/R204									0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R208 Future									0.00	0	0
Total For R209/R208									0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R210 Future									0.00	0	0
Total For R210									0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R212 Future									0.00	0	0
Total For R212									0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213 Future									0.00	0	0
Total For R213									0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213/R186 Future									0.00	0	0
Total For R213/R186									0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
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			566.22200	566.22200	565.69500	565.69500			0.00	0	414
GOVI On 02/11/2017 GOVI			577.01200	577.01200	576.48000	576.48000			0.00	0	74
GOVI On 01/02/2018 GOVI			588.17400	588.17400	587.63100	587.63100			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	03/05/2018	GOVI			599.66200	599.66200	599.10800	599.10800			0.00	0	0
Total GOVI Future												0.00	0	488
GOVI	On	03/08/2017	GOVI	561.09	Call			46,050.00000	4.60500	51,320,000		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			45,950.00000	4.59500	51,220,000		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			45,850.00000	4.58500	51,120,000		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	572.44	Call			40,400.00000	4.04000	45,720,000		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	02/11/2017	GOVI	572.45	Call			40,300.00000	4.03000	45,620,000		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			40,200.00000	4.02000	45,520,000		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	01/02/2018	GOVI	581.02	Call			66,110.00000	6.61100	71,540,000		0.00	0	0
GOVI	On	01/02/2018	GOVI	581.02	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	01/02/2018	GOVI	581.03	Call			66,010.00000	6.60100	71,440,000		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			65,910.00000	6.59100	71,340,000		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	03/05/2018	GOVI	590.29	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	03/05/2018	GOVI	590.27	Call			88,380.00000	8.83800	93,920,000		0.00	0	0
GOVI	On	03/05/2018	GOVI	590.27	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	03/05/2018	GOVI	590.28	Call			88,280.00000	8.82800	93,820,000		0.00	0	0
GOVI	On	03/05/2018	GOVI	590.28	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	03/05/2018	GOVI	590.29	Call			88,180.00000	8.81800	93,720,000		0.00	0	0
Total GOVI Option												0.00	0	0
Total For GOVI												0.00	0	488
Total for GOVI												0.00	0	488
AL37	On	03/08/2017	Index Future			549.25000	549.25000	547.93700	547.93700			0.00	0	0
AL37	On	02/11/2017	Index Future			559.71600	559.71600	558.38400	558.38400			0.00	0	0
AL37	On	01/02/2018	Index Future			570.54300	570.54300	569.18500	569.18500			0.00	0	0
AL37	On	03/05/2018	Index Future			581.68700	581.68700	580.30200	580.30200			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			632.83800	632.83800	631.09300	631.09300			0.00	0	0
AL7T	On	02/11/2017	Index Future			644.89700	644.89700	643.12500	643.12500			0.00	0	0
AL7T	On	01/02/2018	Index Future			657.37200	657.37200	655.56500	655.56500			0.00	0	0
AL7T	On	03/05/2018	Index Future			670.21200	670.21200	668.36900	668.36900			0.00	0	0
Total AL7T 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 AL7T									0.00	0	0
ALBI On 03/08/2017 Index Future			567.37900	567.37900	566.94400	566.94400			0.00	0	596
ALBI On 02/11/2017 Index Future			578.19200	578.19200	577.75300	577.75300			0.00	0	0
ALBI On 01/02/2018 Index Future			589.37500	589.37500	588.92900	588.92900			0.00	0	0
ALBI On 03/05/2018 Index Future			600.88700	600.88700	600.43100	600.43100			0.00	0	0
Total ALBI Future									0.00	0	596
Total For ALBI									0.00	0	596
IGOV On 03/08/2017 Index Future			246.24400	246.24400	245.37600	245.37600			0.00	0	1,243
IGOV On 02/11/2017 Index Future			250.98500	250.98500	250.10300	250.10300			0.00	0	0
IGOV On 01/02/2018 Index Future			255.92100	255.92100	255.02100	255.02100			0.00	0	0
IGOV On 03/05/2018 Index Future			261.06700	261.06700	260.15200	260.15200			0.00	0	0
Total IGOV Future									0.00	0	1,243
Total For IGOV									0.00	0	1,243
Total for Index									0.00	0	1,839
JIBAR f On 16/08/2017 Jibar Future			7.27000	92.73000	7.27000	92.73000			0.00	0	0
JIBAR f On 20/09/2017 Jibar Future			7.18000	92.82000	7.18000	92.82000			0.00	0	0
JIBAR f On 18/10/2017 Jibar Future			7.14000	92.86000	7.14000	92.86000			0.00	0	0
JIBAR f On 15/11/2017 Jibar Future			7.07000	92.93000	7.07000	92.93000			0.00	0	0
JIBAR f On 20/12/2017 Jibar Future			7.02000	92.98000	7.02000	92.98000			0.00	0	0
JIBAR f On 17/01/2018 Jibar Future			7.02000	92.98000	7.02000	92.98000			0.00	0	0
JIBAR f On 20/03/2018 Jibar Future			6.90000	93.10000	6.90000	93.10000			0.00	0	2,500
JIBAR f On 20/06/2018 Jibar Future			6.86000	93.14000	6.86000	93.14000			0.00	0	0
JIBAR f On 19/09/2018 Jibar Future			6.89000	93.11000	6.89000	93.11000			0.00	0	0
JIBAR f On 19/12/2018 Jibar Future			6.93000	93.07000	6.93000	93.07000			0.00	0	0
JIBAR f On 20/03/2019 Jibar Future			6.98000	93.02000	6.98000	93.02000			0.00	0	0
JIBAR f On 19/06/2019 Jibar Future			7.04000	92.96000	7.04000	92.96000			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			94.22882	94.22882	94.43644	94.43644			0.00	0	0
10Y ST On 16/03/2026 Interest Rate Swap			91.22970	91.22970	91.44599	91.44599			0.00	0	0
10Y ST On 15/06/2026 Interest Rate Swap			89.97956	89.97956	90.19943	90.19943			0.00	0	0
10Y ST On 21/09/2026 Interest Rate Swap			92.15164	92.15164	92.36398	92.36398			0.00	0	0
10Y ST On 21/12/2026 Interest Rate Swap			95.94934	95.94934	96.15657	96.15657			0.00	0	0
10Y ST On 15/03/2027 Interest Rate Swap			94.51462	94.51462	94.73221	94.73221			0.00	0	0
10Y ST On 21/06/2027 Interest Rate Swap			96.59519	96.59519	96.80563	96.80563			0.00	0	0
10Y ST On 20/09/2027 Interest Rate Swap			100.32760	100.32760	100.53385	100.53385			0.00	0	0
Total 10Y STND Future									0.00	0	0
Total For 10Y STND									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
1Y STN On 21/09/2017			Interest Rate Swap	99.61255	99.61255	99.61261	99.61261			0.00	0	0
1Y STN On 21/12/2017			Interest Rate Swap	99.77018	99.77018	99.77943	99.77943			0.00	0	0
1Y STN On 15/03/2018			Interest Rate Swap	99.64438	99.64438	99.66467	99.66467			0.00	0	0
1Y STN On 21/06/2018			Interest Rate Swap	99.70149	99.70149	99.73611	99.73611			0.00	0	0
1Y STN On 20/09/2018			Interest Rate Swap	99.77711	99.77711	99.81892	99.81892			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	99.79879	99.79879	99.80839	99.80839			0.00	0	0
2Y STN On 16/03/2018			Interest Rate Swap	98.92236	98.92236	98.94427	98.94427			0.00	0	0
2Y STN On 15/06/2018			Interest Rate Swap	98.39347	98.39347	98.42806	98.42806			0.00	0	0
2Y STN On 21/09/2018			Interest Rate Swap	98.24328	98.24328	98.28552	98.28552			0.00	0	0
2Y STN On 21/12/2018			Interest Rate Swap	98.53000	98.53000	98.58000	98.58000			0.00	0	0
2Y STN On 15/03/2019			Interest Rate Swap	98.84622	98.84622	98.89706	98.89706			0.00	0	0
2Y STN On 21/06/2019			Interest Rate Swap	99.15910	99.15910	99.19965	99.19965			0.00	0	0
2Y STN On 20/09/2019			Interest Rate Swap	99.50321	99.50321	99.54426	99.54426			0.00	0	0
Total 2Y STND Future										0.00	0	0
Total For 2Y STND										0.00	0	0
5Y STN On 17/12/2020			Interest Rate Swap	95.50606	95.50606	95.63052	95.63052			0.00	0	0
5Y STN On 16/03/2021			Interest Rate Swap	94.71168	94.71168	94.85564	94.85564			0.00	0	0
5Y STN On 15/06/2021			Interest Rate Swap	93.89162	93.89162	94.04792	94.04792			0.00	0	0
5Y STN On 21/09/2021			Interest Rate Swap	94.04967	94.04967	94.20284	94.20284			0.00	0	0
5Y STN On 21/12/2021			Interest Rate Swap	96.22981	96.22981	96.37449	96.37449			0.00	0	51
5Y STN On 15/03/2022			Interest Rate Swap	96.34651	96.34651	96.48879	96.48879			0.00	0	0
5Y STN On 21/06/2022			Interest Rate Swap	97.53042	97.53042	97.65864	97.65864			0.00	0	0
5Y STN On 20/09/2022			Interest Rate Swap	99.72408	99.72408	99.84908	99.84908			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 :										1,895,524,400.47	16,455	959,346
AA05 On 22/03/2019			Spot Bond	8.80000	103.86287	8.80000	103.83857			0.00	0	400,000,000
Total AA05 SPOT										0.00	0	400,000,000
Total For AA05										0.00	0	400,000,000
AA06 On 15/04/2021			Spot Bond		100.00000	0.00000	97.60762			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	12.35334	100.00000	12.32341			0.00	0	0
Total AA06/JIBAR SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AA06/JIBAR										0.00	0	0
AA07 On 15/04/2021 Spot Bond			9.58500	102.32575	9.58500	102.29958				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	109.11300	10.00000	109.08400				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	101.81803				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	101.72197				0.00	0	0
Total AB011 SPOT										0.00	0	0
Total For AB011										0.00	0	0
AB013 On 21/11/2018 Spot Bond			9.20000	100.36450	9.20000	100.33997				0.00	0	1,500,000,000
Total AB013 SPOT										0.00	0	1,500,000,000
Total For AB013										0.00	0	1,500,000,000
AB014L On 19/11/2019 Spot Bond			100.00000	25.41797	100.00000	25.35640				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	101.95889	10.84000	101.92964				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	18.84399	100.00000	18.79833				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	21.41024	100.00000	21.36232				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	104.40752	11.37000	104.37615				0.00	0	0
Total AB018U SPOT										0.00	0	0
Total For AB018U										0.00	0	0
AB019L On 04/09/2020 Spot Bond			100.00000	16.74272	100.00000	16.70217				0.00	0	0
Total AB019U SPOT										0.00	0	0
Total For AB019U										0.00	0	0
AB020L On 03/09/2022 Spot Bond			11.81000	101.69040	11.81000	101.65824				0.00	0	0
Total AB020U 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 AB020U										0.00	0	0
AB021L On 03/09/2022 Spot Bond			100.00000	12.20309	100.00000	12.17353				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	14.83680	100.00000	17.55149				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	19.95738	100.00000	19.92620				0.00	0	0
Total AB024U SPOT										0.00	0	0
Total For AB024U										0.00	0	0
AB025L On 20/08/2021 Spot Bond			100.00000	15.70124	100.00000	15.66321				0.00	0	0
Total AB025U SPOT										0.00	0	0
Total For AB025U										0.00	0	0
AB026L On 20/08/2021 Spot Bond			100.00000	19.90709	100.00000	19.86255				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	14.48566	100.00000	14.45698				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	14.49573	100.00000	14.46061				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	109.92800	10.00000	109.90000				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			4.64000	105.42387	4.64000	262.10891				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	11.97314	100.00000	11.93575				0.00	0	0
Total ABF19U SPOT										0.00	0	0
Total For ABF19U										0.00	0	0
ABFN07 On 17/03/2018 Spot Bond				100.00000	0.00000	101.18435				0.00	0	0
Total ABFN07 SPOT										0.00	0	0
Total For ABFN07										0.00	0	0
ABFN08 On 17/03/2020 Spot Bond				100.00000	0.00000	102.15473				0.00	0	1,000,000,000
Total ABFN08 SPOT										0.00	0	1,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ABFN08									0.00	0	1,000,000,000
ABFN0: On 17/03/2026 Spot Bond				100.00000	0.00000	100.92466			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	99.58819			0.00	0	0
Total ABFN10 SPOT									0.00	0	0
Total For ABFN10									0.00	0	0
ABFN1: On 09/04/2019 Spot Bond				100.00000	0.00000	100.09166			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	102.42449			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	101.76751			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	102.17588			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	102.06962			0.00	0	0
Total ABFN16 SPOT									0.00	0	0
Total For ABFN16									0.00	0	0
ABFN1: On 17/05/2019 Spot Bond				100.00000	0.00000	101.91604			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	100.73627			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	101.33961			0.00	0	0
Total ABFN20 SPOT									0.00	0	0
Total For ABFN20									0.00	0	0
ABFN2: On 30/05/2022 Spot Bond				100.00000	0.00000	101.38516			0.00	0	65,000,000
Total ABFN21 SPOT									0.00	0	65,000,000
Total For ABFN21									0.00	0	65,000,000
ABFN2: On 30/05/2024 Spot Bond				100.00000	0.00000	101.42309			0.00	0	0
Total ABFN22 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 ABFN22									0.00	0	0
ABFN2: On 25/05/2027 Spot Bond				100.00000	0.00000	101.58354			0.00	1,000,000,000	500,000,000
Total ABFN23 SPOT									0.00	1,000,000,000	500,000,000
Total For ABFN23									0.00	1,000,000,000	500,000,000
ABK1 On 07/11/2018 Spot Bond			11.20000	101.97754	11.20000	102.78052		845,824,000,000.00		75,520,000	37,760,000
Total ABK1 SPOT								845,824,000,000.00		75,520,000	37,760,000
Total For ABK1								845,824,000,000.00		75,520,000	37,760,000
ABK10 On 14/02/2020 Spot Bond				100.00000	0.00000	99.00233			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	100.25006			0.00	0	0
Total ABK11 SPOT								0.00		0	0
Total For ABK11								0.00		0	0
ABK12 On 20/05/2022 Spot Bond				100.00000	0.00000	94.92877			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			10.15000	102.21692	10.15000	101.06825			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	101.24389			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	48.27445	100.00000	48.15751			0.00	0	0
Total ABK3/JIBAR SPOT								0.00		0	0
Total For ABK3/JIBAR								0.00		0	0
ABK4 On 24/05/2018 Spot Bond				100.00000	0.00000	100.90030			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	65.22951	100.00000	65.07149			0.00	0	0
Total ABK4/JIBAR SPOT								0.00		0	0
Total For ABK4/JIBAR								0.00		0	0
ABK5 On 31/10/2018 Spot Bond				100.00000	0.00000	97.98045			0.00	228,160,000	114,080,000
Total ABK5 SPOT								0.00		228,160,000	114,080,000
Total For ABK5								0.00		228,160,000	114,080,000
ABK5/J On 31/10/2018 Spot Bond			100.00000	46.12411	100.00000	46.01238			0.00	0	0
Total ABK5/JIBAR SPOT								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ABK5/JIBAR									0.00	0	0
ABK6 On 05/06/2020 Spot Bond				100.00000	0.00000	101.35849			0.00	0	0
Total ABK6 SPOT									0.00	0	0
Total For ABK6									0.00	0	0
ABK7 On 03/06/2019 Spot Bond				100.00000	0.00000	97.76988			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	94.75922			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	97.68772			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			6.60000	146.92469	6.60000	147.25664			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			6.60000	103.30397	6.60000	129.28789			0.00	0	0
Total ABKI02 SPOT									0.00	0	0
Total For ABKI02									0.00	0	0
ABKI02 On 05/06/2020 Spot Bond			100.00000	15.31540	100.00000	15.29087			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			7.86000	92.07523	7.86000	108.14699			0.00	0	0
Total ABKI03 SPOT									0.00	0	0
Total For ABKI03									0.00	0	0
ABKI03 On 13/10/2021 Spot Bond			100.00000	7.07374	100.00000	7.06241			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			8.58000	96.12145	8.58000	109.33976			0.00	0	0
Total ABKI04 SPOT									0.00	0	0
Total For ABKI04									0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			100.00000	8.93093	100.00000	8.91100			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	86.99708			0.00	63,869,000	31,934,500
Total ABKS1 SPOT									0.00	63,869,000	31,934,500

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ABKS1									0.00	63,869,000	31,934,500
ABN05 On 18/04/2021 Spot Bond			3.84000	183.85031	3.84000	183.82542			0.00	0	0
Total ABN05 SPOT									0.00	0	0
Total For ABN05									0.00	0	0
ABN33 On 29/01/2018 Spot Bond			8.19630	96.04439	8.19630	96.01366			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			8.19630	96.04439	8.19630	96.01366			0.00	0	0
Total ABN34 SPOT									0.00	0	0
Total For ABN34									0.00	0	0
ABN61 On 31/01/2025 Spot Bond			3.55000	89.82846	3.55000	118.45602			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			3.23000	95.17616	3.23000	172.42791			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			3.20000	103.62502	3.20000	218.16511			0.00	0	0
Total ABN63 SPOT									0.00	0	0
Total For ABN63									0.00	0	0
ABN67 On 28/02/2023 Spot Bond			9.49500	95.65855	9.49500	95.63443			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	101.27462			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	132.81000			0.00	0	0
Total ABN74 SPOT									0.00	0	0
Total For ABN74									0.00	0	0
ABN79 On 21/12/2026 Spot Bond			9.95000	104.29423	9.95000	104.26656			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			8.66000	96.22985	8.66000	96.20757			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

Contract 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 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			10.49500	101.01288	10.49500	100.98465				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	101.09228				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	99.85487				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			8.50000	104.34338	8.50000	104.31978				0.00	0	0
Total ABS10 SPOT										0.00	0	0
Total For ABS10										0.00	0	0
ABS11 On 09/04/2021 Spot Bond			8.78500	104.76088	8.78500	104.73627				0.00	0	620,000,000
Total ABS11 SPOT										0.00	0	620,000,000
Total For ABS11										0.00	0	620,000,000
ABS12 On 14/05/2020 Spot Bond			8.91500	102.65174	8.91500	102.62741				0.00	0	40,000,000
Total ABS12 SPOT										0.00	0	40,000,000
Total For ABS12										0.00	0	40,000,000
ABS12/ On 14/05/2020 Spot Bond			9.20000	101.95730	9.20000	101.93238				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			9.36500	103.06994	9.36500	103.04431				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			8.62500	103.79694	8.62500	103.77313				0.00	0	0
Total ABS14 SPOT										0.00	0	0
Total For ABS14										0.00	0	0
ABS15 On 11/11/2022 Spot Bond			9.17500	104.42111	9.17500	104.39566				0.00	0	0
Total ABS15 SPOT										0.00	0	0
Total For ABS15										0.00	0	0
ABS16 On 11/11/2025 Spot Bond			9.84500	105.18548	9.84500	105.15801				0.00	0	0
Total ABS16 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 ABS16									0.00	0	0
ABS17 On 11/11/2027 Spot Bond			9.83000	107.30497	9.83000	107.27699			0.00	0	1,400,000,000
Total ABS17 SPOT									0.00	0	1,400,000,000
Total For ABS17									0.00	0	1,400,000,000
ABS18 On 26/09/2023 Spot Bond			9.44500	105.05206	9.44500	105.02571			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			8.52000	100.41952	8.52000	100.39663			0.00	0	300,000,000
Total ABS6 SPOT									0.00	0	300,000,000
Total For ABS6									0.00	0	300,000,000
ABS7 On 11/09/2026 Spot Bond			9.89500	96.77254	9.89500	96.74714			0.00	0	3,860,000,000
Total ABS7 SPOT									0.00	0	3,860,000,000
Total For ABS7									0.00	0	3,860,000,000
ABS7/F On 11/09/2026 Spot Bond			100.00000	11.95693	100.00000	11.93061			0.00	0	0
Total ABS7/R186 SPOT									0.00	0	0
Total For ABS7/R186									0.00	0	0
ABS12 On 07/12/2023 Spot Bond			3.83000	273.74532	3.83000	273.70832			0.00	0	0
Total ABS12 SPOT									0.00	0	0
Total For ABS12									0.00	0	0
ABS14 On 31/01/2022 Spot Bond			3.10000	141.11869	3.10000	143.93656			0.00	0	0
Total ABS14 SPOT									0.00	0	0
Total For ABS14									0.00	0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	0.07192	100.00000	0.07173			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	55.87162	100.00000	55.73627			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	90.19354			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	99.83602			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	99.83602			0.00	0	0
Total ACL083 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 ACL083										0.00	0	0
ACL084 On 30/07/2017 Spot Bond				100.00000	0.00000	99.83520				0.00	0	0
Total ACL084 SPOT										0.00	0	0
Total For ACL084										0.00	0	0
ACL085 On 30/07/2017 Spot Bond				100.00000	0.00000	99.83520				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	99.83684				0.00	0	0
Total ACL087 SPOT										0.00	0	0
Total For ACL087										0.00	0	0
ACL088 On 25/11/2020 Spot Bond			10.00000	109.92800	10.00000	109.90000				0.00	0	0
Total ACL089/JIBAR SPOT										0.00	0	0
Total For ACL089/JIBAR										0.00	0	0
ACL090 On 20/12/2018 Spot Bond				100.00000	0.00000	100.93140				0.00	0	0
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	100.95472				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	100.96407				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	100.94522				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	100.90306				0.00	0	0
Total ACL100 SPOT										0.00	0	0
Total For ACL100										0.00	0	0
ACL101 On 20/12/2019 Spot Bond			8.93500	103.03601	8.93500	103.22655				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	208.46704				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	208.52715				0.00	0	0
Total ACL128 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 ACL128										0.00	0	0
ACL128 On 20/09/2021 Spot Bond				100.00000	0.00000	100.92183				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL133 On 30/07/2017 Spot Bond				100.00000	0.00000	100.64140				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	99.84184				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	109.92800	10.00000	109.90000				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL144 On 20/12/2021 Spot Bond				100.00000	0.00000	100.92468				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL161 On 20/03/2022 Spot Bond			10.23000	103.53117	10.23000	103.50310				0.00	0	0
Total ACL161 SPOT										0.00	0	0
Total For ACL161										0.00	0	0
ACL167 On 20/06/2019 Spot Bond			9.33000	101.74837	9.33000	101.72302				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL174 On 20/06/2019 Spot Bond				100.00000	0.00000	100.92201				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL175 On 20/06/2019 Spot Bond				100.00000	0.00000	100.87475				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL183 On 20/06/2019 Spot Bond				100.00000	0.00000	102.03953				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL184 On 20/09/2017 Spot Bond				100.00000	0.00000	100.96119				0.00	0	0
Total ACL184 SPOT										0.00	0	0
Total For ACL184										0.00	0	0
ACL185 On 20/09/2022 Spot Bond				100.00000	0.00000	100.91711				0.00	0	0
Total ACL185 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 ACL185										0.00	0	0
ACL187 On 20/09/2020 Spot Bond				100.00000	0.00000	100.92834				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL188 On 20/09/2020 Spot Bond				100.00000	0.00000	100.94061				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL193 On 20/09/2022 Spot Bond				100.00000	0.00000	100.94353				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL194 On 20/09/2022 Spot Bond				100.00000	0.00000	100.94353				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL196 On 20/12/2017 Spot Bond				100.00000	0.00000	100.90306				0.00	0	0
Total ACL196 SPOT										0.00	0	0
Total For ACL196										0.00	0	0
ACL201 On 20/12/2022 Spot Bond				100.00000	0.00000	100.95960				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL202 On 20/12/2022 Spot Bond				100.00000	0.00000	100.95960				0.00	0	0
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL203 On 30/01/2023 Spot Bond				100.00000	0.00000	146.60257				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL204 On 14/02/2023 Spot Bond				100.00000	0.00000	147.61257				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL208 On 20/03/2018 Spot Bond				100.00000	0.00000	100.84927				0.00	0	0
Total ACL208 SPOT										0.00	0	0
Total For ACL208										0.00	0	0
ACL210 On 20/05/2018 Spot Bond				100.00000	0.00000	101.47737				0.00	0	0
Total ACL210 SPOT										0.00	0	0
Total For ACL210										0.00	0	0
ACL212 On 20/09/2018 Spot Bond				100.00000	0.00000	100.86713				0.00	0	0
Total ACL212 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 ACL212										0.00	0	0
ACL212 On 20/06/2018 Spot Bond				100.00000	0.00000	100.61236				0.00	0	0
Total ACL213 SPOT										0.00	0	0
Total For ACL213										0.00	0	0
ACL213 On 20/09/2020 Spot Bond				100.00000	0.00000	93.46586				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	100.85673				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	100.85580				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	100.91336				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	101.96154				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	99.97497				0.00	0	0
Total ACL219 SPOT										0.00	0	0
Total For ACL219										0.00	0	0
ACL219 On 26/01/2021 Spot Bond				100.00000	0.00000	99.97536				0.00	0	0
Total ACL220 SPOT										0.00	0	0
Total For ACL220										0.00	0	0
ACL220 On 20/09/2021 Spot Bond				100.00000	0.00000	100.90956				0.00	0	0
Total ACL221 SPOT										0.00	0	0
Total For ACL221										0.00	0	0
ACL221 On 20/09/2021 Spot Bond				100.00000	0.00000	100.89539				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	100.97388				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	62.89348	100.00000	62.74113				0.00	0	0
ADCB0 On 08/03/2018 Spot Bond			100.00000	62.89348	100.00000	62.74113				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.60452				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	101.35886				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	45.66740	100.00000	45.55677				0.00	0	0
Total ADCB2U SPOT										0.00	0	0
Total For ADCB2U										0.00	0	0
AHF2A: On 18/10/2018 Spot Bond				100.00000	0.00000	100.17351				0.00	0	0
Total AHF2A2 SPOT										0.00	0	0
Total For AHF2A2										0.00	0	0
AHF2B: On 18/10/2018 Spot Bond				100.00000	0.00000	100.17913				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	100.19783				0.00	0	0
Total AHF2C2 SPOT										0.00	0	0
Total For AHF2C2										0.00	0	0
AHF3A: On 18/04/2019 Spot Bond				100.00000	0.00000	100.16792				0.00	0	0
Total AHF3A3 SPOT										0.00	0	0
Total For AHF3A3										0.00	0	0
AHF3A: On 18/04/2019 Spot Bond				100.00000	0.00000	100.16980				0.00	0	0
Total AHF3A4 SPOT										0.00	0	0
Total For AHF3A4										0.00	0	0
AHF3B: On 18/04/2019 Spot Bond				100.00000	0.00000	100.21657				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	100.20724				0.00	0	0
Total AHF3B3 SPOT										0.00	0	0
Total For AHF3B3										0.00	0	0
AHF3C: On 18/04/2019 Spot Bond				100.00000	0.00000	100.28344				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	100.25565				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AHF3C3 SPOT										0.00	0	0
Total For AHF3C3										0.00	0	0
AHL01L On 15/04/2020 Spot Bond			100.00000	43.56483	100.00000	43.45249				0.00	0	0
Total AHL01U SPOT										0.00	0	0
Total For AHL01U										0.00	0	0
AHL1AI On 15/04/2020 Spot Bond			100.00000	16.47629	100.00000	16.43381				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	11.75726	100.00000	11.72694				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	9.57888	100.00000	9.55418				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			8.65000	102.97782	8.65000	102.95413				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			10.08500	109.58473	10.08500	109.55527				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			9.23500	101.51026	9.23500	101.48536				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	14.18336	100.00000	14.15197				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			10.57500	97.55860	10.57500	97.53129				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			3.50000	175.07573	3.50000	175.05361				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	100.92225				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	100.77310				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	102.09978				0.00	0	0
Total APF03 SPOT										0.00	0	0
Total For APF03										0.00	0	0
APF04 On 21/10/2021 Spot Bond				100.00000	0.00000	100.09894				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	83.11712	100.00000	82.93363				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	66.16318	100.00000	66.00289				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	33.03418	100.00000	32.95416				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	32.96429	100.00000	32.88443				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	4.27030	100.00000	4.26425				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	0.11571	100.00000	0.11558				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	13.49377	100.00000	13.46108				0.00	0	2,500,000,000
Total AS167U SPOT										0.00	0	2,500,000,000
Total For AS167U										0.00	0	2,500,000,000
AS168L On 20/06/2021 Spot Bond			100.00000	21.84791	100.00000	21.79498				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	31.24669	100.00000	31.17100				0.00	0	0
Total AS180U SPOT										0.00	0	0
Total For AS180U										0.00	0	0
ASN01 On 20/03/2019 Spot Bond				100.00000	0.00000	100.87480				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN011 SPOT										0.00	0	0
Total For ASN011										0.00	0	0
ASN01: On 20/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN014 SPOT										0.00	0	0
Total For ASN014										0.00	0	0
ASN02: On 07/12/2033 Spot Bond			3.45000	236.91029	3.45000	236.88068				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	99.79553				0.00	0	0
Total ASN028 SPOT										0.00	0	0
Total For ASN028										0.00	0	0
ASN03: On 19/09/2017 Spot Bond				100.00000	0.00000	99.50311				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	101.93718				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			3.46500	211.13257	3.46500	211.10610				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	100.19863				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	100.02467				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN058 SPOT										0.00	0	0
Total For ASN058										0.00	0	0
ASN058 On 28/04/2020 Spot Bond				100.00000	0.00000	99.92628				0.00	0	0
Total ASN059 SPOT										0.00	0	0
Total For ASN059										0.00	0	0
ASN059 On 30/04/2020 Spot Bond				100.00000	0.00000	99.85500				0.00	0	0
Total ASN061 SPOT										0.00	0	0
Total For ASN061										0.00	0	0
ASN061 On 14/05/2018 Spot Bond				100.00000	0.00000	99.57117				0.00	0	0
Total ASN062 SPOT										0.00	0	0
Total For ASN062										0.00	0	0
ASN062 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
ASN064 On 01/06/2018 Spot Bond				100.00000	0.00000	101.32912				0.00	0	0
Total ASN066 SPOT										0.00	0	0
Total For ASN066										0.00	0	0
ASN066 On 15/06/2018 Spot Bond				100.00000	0.00000	100.94787				0.00	0	0
Total ASN068 SPOT										0.00	0	0
Total For ASN068										0.00	0	0
ASN068 On 07/02/2020 Spot Bond				100.00000	0.00000	101.96332				0.00	0	0
Total ASN069 SPOT										0.00	0	0
Total For ASN069										0.00	0	0
ASN069 On 20/07/2018 Spot Bond				100.00000	0.00000	96.31040				0.00	0	0
Total ASN073 SPOT										0.00	0	0
Total For ASN073										0.00	0	0
ASN073 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
ASN077 On 20/06/2020 Spot Bond				100.00000	0.00000	101.02634				0.00	0	0
Total ASN078 SPOT										0.00	0	0
Total For ASN078										0.00	0	0
ASN078 On 20/09/2020 Spot Bond				100.00000	0.00000	100.88399				0.00	0	0
Total ASN080 SPOT										0.00	0	0
Total For ASN080										0.00	0	0
ASN080 On 10/12/2017 Spot Bond				100.00000	0.00000	101.09810				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN081 SPOT										0.00	0	0
Total For ASN081										0.00	0	0
ASN081 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
ASN082 On 20/06/2020 Spot Bond				100.00000	0.00000	100.57299				0.00	19,200,000	50,100,000
Total ASN083 SPOT										0.00	19,200,000	50,100,000
Total For ASN083										0.00	19,200,000	50,100,000
ASN083 On 03/09/2020 Spot Bond				100.00000	0.00000	101.42658				0.00	0	0
Total ASN084 SPOT										0.00	0	0
Total For ASN084										0.00	0	0
ASN084 On 25/09/2018 Spot Bond				100.00000	0.00000	100.71612				0.00	0	0
Total ASN086 SPOT										0.00	0	0
Total For ASN086										0.00	0	0
ASN086 On 01/10/2020 Spot Bond				100.00000	0.00000	121.49077				0.00	0	0
Total ASN087 SPOT										0.00	0	0
Total For ASN087										0.00	0	0
ASN087 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
ASN088 On 08/10/2018 Spot Bond				100.00000	0.00000	100.37406				0.00	0	0
Total ASN090 SPOT										0.00	0	0
Total For ASN090										0.00	0	0
ASN090 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
ASN091 On 21/10/2020 Spot Bond				100.00000	0.00000	100.09575				0.00	0	0
Total ASN092 SPOT										0.00	0	0
Total For ASN092										0.00	0	0
ASN092 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
ASN094 On 10/11/2020 Spot Bond				100.00000	0.00000	101.95593				0.00	0	0
Total ASN096 SPOT										0.00	0	0
Total For ASN096										0.00	0	0
ASN096 On 20/12/2020 Spot Bond				100.00000	0.00000	73.49765				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN099 SPOT										0.00	0	0
Total For ASN099										0.00	0	0
ASN111On 02/12/2020 Spot Bond				100.00000	0.00000	101.38346				0.00	0	0
Total ASN111 SPOT										0.00	0	0
Total For ASN111										0.00	0	0
ASN112On 20/12/2017 Spot Bond				100.00000	0.00000	100.90778				0.00	0	0
Total ASN112 SPOT										0.00	0	0
Total For ASN112										0.00	0	0
ASN113On 07/03/2021 Spot Bond				100.00000	0.00000	101.23952				0.00	0	0
Total ASN113 SPOT										0.00	0	0
Total For ASN113										0.00	0	0
ASN114On 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
ASN115On 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
ASN119On 27/01/2018 Spot Bond				100.00000	0.00000	99.95377				0.00	0	0
Total ASN119 SPOT										0.00	0	0
Total For ASN119										0.00	0	0
ASN121On 20/12/2020 Spot Bond				100.00000	0.00000	101.14780				0.00	0	0
Total ASN121 SPOT										0.00	0	0
Total For ASN121										0.00	0	0
ASN125On 20/03/2019 Spot Bond				100.00000	0.00000	100.89136				0.00	0	0
Total ASN125 SPOT										0.00	0	0
Total For ASN125										0.00	0	0
ASN128On 24/02/2019 Spot Bond				100.00000	0.00000	101.60059				0.00	0	0
Total ASN128 SPOT										0.00	0	0
Total For ASN128										0.00	0	0
ASN129On 24/02/2019 Spot Bond				100.00000	0.00000	101.59529				0.00	0	0
Total ASN129 SPOT										0.00	0	0
Total For ASN129										0.00	0	0
ASN130On 24/02/2019 Spot Bond				100.00000	0.00000	101.57533				0.00	0	0
Total ASN130 SPOT										0.00	0	0
Total For ASN130										0.00	0	0
ASN131On 03/03/2019 Spot Bond				100.00000	0.00000	101.29121				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN131 SPOT										0.00	0	0
Total For ASN131										0.00	0	0
ASN13:On 03/03/2019 Spot Bond				100.00000	0.00000	101.28104				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	101.13840				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	85.91000				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			3.83000	139.60663	3.83000	139.58759				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	85.91000				0.00	0	0
Total ASN141 SPOT										0.00	0	0
Total For ASN141										0.00	0	0
ASN14:On 20/06/2020 Spot Bond				100.00000	0.00000	103.24765				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	99.73926				0.00	0	0
Total ASN146 SPOT										0.00	0	0
Total For ASN146										0.00	0	0
ASN14:On 04/05/2021 Spot Bond				100.00000	0.00000	99.73926				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN147 SPOT										0.00	0	0
Total For ASN147										0.00	0	0
ASN147 On 31/01/2022 Spot Bond			3.87500	139.34367	3.87500	139.32450				0.00	0	0
Total ASN149 SPOT										0.00	0	0
Total For ASN149										0.00	0	0
ASN149 On 31/05/2021 Spot Bond				100.00000	0.00000	108.25413				0.00	0	0
Total ASN150 SPOT										0.00	0	0
Total For ASN150										0.00	0	0
ASN150 On 02/06/2021 Spot Bond				100.00000	0.00000	101.41224				0.00	0	0
Total ASN152 SPOT										0.00	0	0
Total For ASN152										0.00	0	0
ASN152 On 31/03/2031 Spot Bond			4.13000	90.62258	4.13000	158.91992				0.00	0	0
Total ASN154 SPOT										0.00	0	0
Total For ASN154										0.00	0	0
ASN154 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
ASN156 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
ASN157 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
ASN159 On 08/08/2021 Spot Bond				100.00000	0.00000	102.05083				0.00	0	0
Total ASN160 SPOT										0.00	0	0
Total For ASN160										0.00	0	0
ASN160 On 19/08/2021 Spot Bond				100.00000	0.00000	101.72791				0.00	0	0
Total ASN161 SPOT										0.00	0	0
Total For ASN161										0.00	0	0
ASN161 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
ASN163 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
ASN164 On 20/06/2021 Spot Bond				100.00000	0.00000	100.95955				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.32606				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	101.00870				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	100.31250				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	101.12767				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	101.01995				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	99.19269				0.00	0	0
Total ASN191 SPOT										0.00	0	0
Total For ASN191										0.00	0	0
ASN38:On 20/12/2017 Spot Bond			100.00000	88.51572	100.00000	88.30744				0.00	0	0
Total ASN38U SPOT										0.00	0	0
Total For ASN38U										0.00	0	0
ASN39:On 20/12/2017 Spot Bond			100.00000	88.53741	100.00000	88.32909				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN39U SPOT										0.00	0	0
Total For ASN39U										0.00	0	0
ASN40I On 20/12/2017 Spot Bond			100.00000	88.43977	100.00000	88.23168				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	60.45350	100.00000	60.30705				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	5.99917	100.00000	5.98464				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	40.54562	100.00000	40.44740				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	101.00803				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			8.70000	104.29354	8.70000	104.26928				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	100.97842				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	43.76907	100.00000	43.66304				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	101.13415				0.00	0	0
Total BAW18 SPOT										0.00	0	0
Total For BAW18										0.00	0	0
BAW19 On 05/12/2020 Spot Bond			9.36500	101.86154	9.36500	101.83607				0.00	0	1,000,000,000
Total BAW19 SPOT										0.00	0	1,000,000,000
Total For BAW19										0.00	0	1,000,000,000
BAW21 On 24/03/2022 Spot Bond			9.43500	102.58992	9.43500	102.56423				0.00	0	0
Total BAW21 SPOT										0.00	0	0
Total For BAW21										0.00	0	0
BAW21 On 24/03/2022 Spot Bond			9.30000	103.09016	9.30000	103.06471				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.02925				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	83.62879	100.00000	83.44170			370,000,000,000,000.00	13,700,000,000	13,700,000,000	
Total BAW23U SPOT									'0,000,000,000,000.00	13,700,000,000	13,700,000,000	
Total For BAW23U									'0,000,000,000,000.00	13,700,000,000	13,700,000,000	
BAW24 On 30/09/2019 Spot Bond				100.00000	0.00000	101.13351				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	101.93886				0.00	0	34,000,000
Total BAW25 SPOT										0.00	0	34,000,000
Total For BAW25										0.00	0	34,000,000
BAW26 On 11/05/2021 Spot Bond			100.00000	14.41372	100.00000	14.36873				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	12.14288	100.00000	12.10497				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	101.27378				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	100.88022				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			8.00000	103.42849	8.00000	103.40616				0.00	0	0
Total BAW8 SPOT										0.00	0	0
Total For BAW8										0.00	0	0
BAYA26 On 30/09/2017 Spot Bond			11.65000	100.44040	11.65000	100.40901				0.00	0	0
Total BAYA26 SPOT										0.00	0	0
Total For BAYA26										0.00	0	0
BAYA31 On 31/12/2018 Spot Bond				100.00000	0.00000	100.80259				0.00	0	0
Total BAYA31 SPOT										0.00	0	0
Total For BAYA31										0.00	0	0
BAYA31 On 31/03/2018 Spot Bond				100.00000	0.00000	100.78214				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.79885				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	100.23405				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	99.54126				0.00	0	0
Total BAYA36 SPOT										0.00	0	0
Total For BAYA36										0.00	0	0
BAYA37 On 30/09/2018 Spot Bond				100.00000	0.00000	99.85700				0.00	0	0
Total BAYA39 SPOT										0.00	0	0
Total For BAYA39										0.00	0	0
BAYA40 On 30/09/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA42 On 30/09/2018 Spot Bond				100.00000	0.00000	100.79919				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA43 On 31/03/2019 Spot Bond				100.00000	0.00000	100.79930				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA46 On 31/03/2019 Spot Bond				100.00000	0.00000	100.83259				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	100.85615				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	100.68179				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	100.85627				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	101.01278				0.00	0	87,300,000

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 BAYA55 SPOT										0.00	0	87,300,000
Total For BAYA55										0.00	0	87,300,000
BAYA57 On 31/03/2022 Spot Bond				100.00000	0.00000	100.88284				0.00	0	0
Total BAYA57 SPOT										0.00	0	0
Total For BAYA57										0.00	0	0
BAYA58 On 30/06/2020 Spot Bond				100.00000	0.00000	100.85620				0.00	0	0
Total BAYA58 SPOT										0.00	0	0
Total For BAYA58										0.00	0	0
BAYA59 On 30/06/2022 Spot Bond			13.01500	101.38425	13.01500	101.34952				0.00	0	0
Total BAYA59 SPOT										0.00	0	0
Total For BAYA59										0.00	0	0
BAYA60 On 30/06/2020 Spot Bond			12.28500	101.12977	12.28500	101.23703				0.00	0	0
Total BAYA60 SPOT										0.00	0	0
Total For BAYA60										0.00	0	0
BAYA61 On 30/06/2020 Spot Bond				100.00000	0.00000	100.85618				0.00	0	0
Total BAYA61 SPOT										0.00	0	0
Total For BAYA61										0.00	0	0
BAYB05 On 30/06/2019 Spot Bond				100.00000	0.00000	101.01625				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	101.01606				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	101.01615				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB08 On 30/09/2020 Spot Bond				100.00000	0.00000	106.20118				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB11 On 30/06/2020 Spot Bond				100.00000	0.00000	101.04949				0.00	0	0
Total BAYB11 SPOT										0.00	0	0
Total For BAYB11										0.00	0	0
BAYD1U On 30/06/2035 Spot Bond			100.00000	19.90660	100.00000	19.85838				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	18.11725	100.00000	18.07336				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD3I On 30/06/2035 Spot Bond			100.00000	11.18350	100.00000	11.15640				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD4I On 30/06/2035 Spot Bond			100.00000	11.18350	100.00000	11.15640				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5I On 30/06/2035 Spot Bond			100.00000	13.52137	100.00000	13.48861				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6I On 30/06/2035 Spot Bond			100.00000	11.71604	100.00000	11.68765				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BC120L On 02/08/2017 Spot Bond			100.00000	98.11828	100.00000	97.85523				0.00	0	0
Total BC120U SPOT										0.00	0	0
Total For BC120U										0.00	0	0
BC121L On 24/11/2017 Spot Bond			100.00000	78.21965	100.00000	78.05903				0.00	0	0
Total BC121U SPOT										0.00	0	0
Total For BC121U										0.00	0	0
BCJ09 On 25/07/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BCJ09 SPOT										0.00	0	0
Total For BCJ09										0.00	0	0
BCJ10 On 12/07/2019 Spot Bond				100.00000	0.00000	100.31926				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	101.66507				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	100.51111	8.65000	102.89450				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	100.01570				0.00	0	0
Total BCJ13 SPOT										0.00	0	0
Total For BCJ13										0.00	0	0
BD020£ On 28/04/2028 Spot Bond			8.56500	92.98687	8.56500	182.15354				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BD0205 SPOT										0.00	0	0
Total For BD0205										0.00	0	0
BD0205 On 02/03/2028 Spot Bond			8.56500	94.29559	8.56500	182.65248				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			8.95000	96.52524	8.95000	96.50214				0.00	0	0
Total BD0302 SPOT										0.00	0	0
Total For BD0302										0.00	0	0
BEER02 On 28/03/2018 Spot Bond			7.85000	101.84077	7.85000	101.81946				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	10.02508	100.00000	10.00079				0.00	0	0
Total BG1A7U SPOT										0.00	0	0
Total For BG1A7U										0.00	0	0
BG1A8U On 21/11/2032 Spot Bond			100.00000	8.67543	100.00000	8.65441				0.00	0	0
Total BG1A8U SPOT										0.00	0	0
Total For BG1A8U										0.00	0	0
BG1B2U On 21/11/2032 Spot Bond			100.00000	8.67543	100.00000	8.65441				0.00	0	0
Total BG1B2U SPOT										0.00	0	0
Total For BG1B2U										0.00	0	0
BG1C2U On 21/11/2032 Spot Bond			100.00000	9.20356	100.00000	9.18126				0.00	0	0
Total BG1C2U SPOT										0.00	0	0
Total For BG1C2U										0.00	0	0
BG1D2U On 21/11/2032 Spot Bond			100.00000	9.37959	100.00000	9.35687				0.00	0	0
Total BG1D2U SPOT										0.00	0	0
Total For BG1D2U										0.00	0	0
BG1E2U On 21/11/2032 Spot Bond			100.00000	12.31360	100.00000	12.28378				0.00	0	0
Total BG1E2U SPOT										0.00	0	0
Total For BG1E2U										0.00	0	0
BG1F2U On 21/11/2032 Spot Bond			100.00000	17.00802	100.00000	16.96682				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	103.05363				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			10.28500	103.07863	10.28500	103.05054				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BGL02 SPOT										0.00	0	0
Total For BGL02										0.00	0	0
BGL03 On 05/02/2020 Spot Bond				100.00000	0.00000	101.70274				0.00	500,000,000	500,000,000
Total BGL03 SPOT										0.00	500,000,000	500,000,000
Total For BGL03										0.00	500,000,000	500,000,000
BGL04 On 05/02/2020 Spot Bond			10.33500	99.10963	10.33500	99.08204				0.00	0	0
Total BGL04 SPOT										0.00	0	0
Total For BGL04										0.00	0	0
BGL05 On 04/09/2020 Spot Bond			10.88500	105.65930	10.88500	105.62887				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	102.68530				0.00	0	0
Total BGL06 SPOT										0.00	0	0
Total For BGL06										0.00	0	0
BGL07 On 03/09/2022 Spot Bond			11.49000	105.83642	11.49000	105.80430				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	101.50754				0.00	0	0
Total BGL08 SPOT										0.00	0	0
Total For BGL08										0.00	0	0
BGL09 On 29/09/2020 Spot Bond			10.88500	105.00436	10.88500	104.97413				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	102.50679				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			11.26500	107.37539	11.26500	106.20156				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	103.63871				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			11.30500	106.42804	11.30500	106.39572				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	99.72112				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.10267				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	101.91209				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	103.52397				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	101.53867				0.00	0	240,000,000
Total BID04 SPOT										0.00	0	240,000,000
Total For BID04										0.00	0	240,000,000
BID05 On 30/06/2019 Spot Bond				100.00000	0.00000	99.80487				0.00	0	0
Total BID05 SPOT										0.00	0	0
Total For BID05										0.00	0	0
BID06 On 30/06/2019 Spot Bond			8.60000	101.06227	8.60000	101.03902				0.00	0	2,200,000,000
Total BID06 SPOT										0.00	0	2,200,000,000
Total For BID06										0.00	0	2,200,000,000
BID07 On 30/06/2020 Spot Bond				100.00000	0.00000	100.61718				0.00	0	0
Total BID07 SPOT										0.00	0	0
Total For BID07										0.00	0	0
BID08 On 30/06/2022 Spot Bond				100.00000	0.00000	100.63063				0.00	0	0
Total BID08 SPOT										0.00	0	0
Total For BID08										0.00	0	0
BPPF01 On 22/03/2018 Spot Bond				100.00000	0.00000	100.75982				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	100.82208				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	102.44901				0.00	0	0
Total BSR17 SPOT										0.00	0	0
Total For BSR17										0.00	0	0
BTC17 On 07/08/2017 Spot Bond				100.00000	0.00000	99.72688				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BTC175 SPOT										0.00	0	0
Total For BTC175										0.00	0	0
BTC175 On 07/08/2017 Spot Bond				100.00000	0.00000	99.72640				0.00	0	0
Total BTC176 SPOT										0.00	0	0
Total For BTC176										0.00	0	0
BTC176 On 17/08/2017 Spot Bond				100.00000	0.00000	99.51664				0.00	0	0
Total BTC177 SPOT										0.00	0	0
Total For BTC177										0.00	0	0
BTC177 On 22/08/2017 Spot Bond				100.00000	0.00000	99.41303				0.00	0	0
Total BTC178 SPOT										0.00	0	0
Total For BTC178										0.00	0	0
BTC178 On 31/08/2017 Spot Bond				100.00000	0.00000	99.22372				0.00	0	0
Total BTC179 SPOT										0.00	0	0
Total For BTC179										0.00	0	0
BTC179 On 05/09/2017 Spot Bond				100.00000	0.00000	99.11911				0.00	0	0
Total BTC180 SPOT										0.00	0	0
Total For BTC180										0.00	0	0
BTC180 On 11/09/2017 Spot Bond				100.00000	0.00000	98.99535				0.00	0	0
Total BTC181 SPOT										0.00	0	0
Total For BTC181										0.00	0	0
BTC181 On 18/09/2017 Spot Bond				100.00000	0.00000	98.84747				0.00	0	0
Total BTC182 SPOT										0.00	0	0
Total For BTC182										0.00	0	0
BTC182 On 29/09/2017 Spot Bond				100.00000	0.00000	98.61168				0.00	0	0
Total BTC183 SPOT										0.00	0	0
Total For BTC183										0.00	0	0
BTC183 On 06/10/2017 Spot Bond				100.00000	0.00000	98.46552				0.00	0	0
Total BTC184 SPOT										0.00	0	0
Total For BTC184										0.00	0	0
BTC184 On 13/10/2017 Spot Bond				100.00000	0.00000	98.31782				0.00	0	0
Total BTC185 SPOT										0.00	0	0
Total For BTC185										0.00	0	0
BWZ18 On 27/03/2018 Spot Bond				100.00000	0.00000	100.71254				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	100.73509				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BWZ20A SPOT										0.00	0	0
Total For BWZ20A										0.00	0	0
BWZJ1: On 19/11/2018 Spot Bond				100.00000	0.00000	101.69148				0.00	0	0
Total BWZJ18 SPOT										0.00	0	0
Total For BWZJ18										0.00	0	0
BWZJ1: On 10/11/2019 Spot Bond				100.00000	0.00000	101.96629				0.00	0	0
Total BWZJ19 SPOT										0.00	0	0
Total For BWZJ19										0.00	0	0
BWZJ2 On 10/11/2021 Spot Bond				100.00000	0.00000	102.01810				0.00	0	0
Total BWZJ21 SPOT										0.00	0	0
Total For BWZJ21										0.00	0	0
BX161L On 01/10/2021 Spot Bond			100.00000	11.93511	100.00000	11.90619				0.00	0	0
Total BX161U SPOT										0.00	0	0
Total For BX161U										0.00	0	0
BX162L On 01/10/2021 Spot Bond			100.00000	11.87280	100.00000	11.84403				0.00	0	0
Total BX162U SPOT										0.00	0	0
Total For BX162U										0.00	0	0
BX163L On 01/10/2021 Spot Bond			100.00000	11.96626	100.00000	11.93728				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	11.96626	100.00000	11.93728				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	59.78656	100.00000	59.64173				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	18.38773	100.00000	18.34319				0.00	0	0
Total BYB10U SPOT										0.00	0	0
Total For BYB10U										0.00	0	0
CBL12 On 06/09/2018 Spot Bond			14.90000	100.77717	14.90000	100.73782				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	103.76992				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			12.70000	104.03538	12.70000	104.00000				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 CBL14 SPOT										0.00	0	0
Total For CBL14										0.00	0	0
CBL17 On 23/08/2019 Spot Bond				100.00000	0.00000	101.57869				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			12.20000	102.61515	12.20000	102.58159				0.00	0	0
Total CBL18 SPOT										0.00	0	0
Total For CBL18										0.00	0	0
CBL20 On 14/12/2019 Spot Bond				100.00000	0.00000	100.79616				0.00	0	200,000,000
Total CBL20 SPOT										0.00	0	200,000,000
Total For CBL20										0.00	0	200,000,000
CBL22 On 06/05/2020 Spot Bond			9.58500	99.25248	9.58500	99.22723				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	101.83687				0.00	0	0
Total CBL23 SPOT										0.00	0	0
Total For CBL23										0.00	0	0
CBL24 On 02/11/2020 Spot Bond				100.00000	0.00000	102.29406				0.00	0	0
Total CBL24 SPOT										0.00	0	0
Total For CBL24										0.00	0	0
CBL25 On 06/05/2019 Spot Bond				100.00000	0.00000	102.02446				0.00	0	0
Total CBL25 SPOT										0.00	0	0
Total For CBL25										0.00	0	0
CBL26 On 06/05/2021 Spot Bond			9.88500	106.19953	9.88500	106.17169				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	101.90622				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			10.37000	110.65274	10.37000	110.62217				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			10.37000	107.38696	10.37000	107.35731				0.00	0	350,000,000
Total CCT02 SPOT										0.00	0	350,000,000
Total For CCT02										0.00	0	350,000,000
CCT03 On 15/03/2025 Spot Bond			10.44500	107.70504	10.44500	107.67526				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CCT03 SPOT										0.00	0	0
Total For CCT03										0.00	0	0
CCT04 On 17/07/2027 Spot Bond			9.87500	107.33459	9.87500	102.06159				0.00	0	0
Total CCT04 SPOT										0.00	0	0
Total For CCT04										0.00	0	0
CGR14 On 13/02/2018 Spot Bond				100.00000	0.00000	103.83716				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	109.92850	10.00000	109.89980				0.00	0	0
Total CGR14/JIBAR SPOT										0.00	0	0
Total For CGR14/JIBAR										0.00	0	0
CGR15 On 21/07/2017 Spot Bond				100.00000	0.00000	100.00000				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	100.97778				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	100.02842				0.00	0	0
Total CGR17 SPOT										0.00	0	0
Total For CGR17										0.00	0	0
CGR18 On 04/05/2018 Spot Bond			100.00000	65.89977	100.00000	65.74012				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	63.24922	100.00000	63.09599				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	58.96198	100.00000	58.81914				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	100.42326				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	102.43183				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	104.08311				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.87447				0.00	0	0
Total CGR25 SPOT										0.00	0	0
Total For CGR25										0.00	0	0
CGR27 On 25/11/2019 Spot Bond				100.00000	0.00000	101.90423				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	101.94245				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	102.50598				0.00	0	0
Total CGR29 SPOT										0.00	0	0
Total For CGR29										0.00	0	0
CGR31 On 27/06/2018 Spot Bond				100.00000	0.00000	100.70115				0.00	0	0
Total CGR31 SPOT										0.00	0	0
Total For CGR31										0.00	0	0
CGR32 On 21/07/2020 Spot Bond			100.00000	19.45829	100.00000	19.37273				0.00	0	3,800,000,000
Total CGR32 SPOT										0.00	0	3,800,000,000
Total For CGR32										0.00	0	3,800,000,000
CIG04 On 30/06/2018 Spot Bond				100.00000	0.00000	100.72212				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	100.74910				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	101.62631				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	103.31952				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	32.79240	100.00000	32.71296				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	99.83928				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	99.83484				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	99.82798				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	23.50767	100.00000	23.45072				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	23.50767	100.00000	23.45072				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	23.50767	100.00000	23.45072				0.00	0	0
Total CLA3U SPOT										0.00	0	0
Total For CLA3U										0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLB1U SPOT										0.00	0	0
Total For CLB1U										0.00	0	0
CLC1U On 21/11/2019 Spot Bond			100.00000	25.99709	100.00000	25.93410				0.00	0	0
Total CLC1U SPOT										0.00	0	0
Total For CLC1U										0.00	0	0
CLN18 On 01/07/2021 Spot Bond			10.11000	100.67228	10.11000	100.64530				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN19 On 29/08/2021 Spot Bond			3.14000	140.63608	3.14000	140.54953				0.00	0	0
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN19 On 13/09/2021 Spot Bond			3.80000	98.48015	3.80000	136.36680				0.00	0	0
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN23 On 25/11/2020 Spot Bond			10.00000	109.92800	10.00000	109.90000				0.00	0	0
Total CLN230/JIBAR SPOT										0.00	0	0
Total For CLN230/JIBAR										0.00	0	0
CLN23 On 25/11/2020 Spot Bond			10.00000	109.92800	10.00000	109.90000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0
CLN242 On 24/02/2019 Spot Bond			13.50000	98.17176	13.50000	98.13633				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	103.91152	9.35000	103.88529				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			9.13000	103.96329	9.13000	103.93807				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN288 On 10/08/2017 Spot Bond				100.00000	0.00000	101.93205				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	101.45038				0.00	0	0
Total CLN289 SPOT										0.00	0	0
Total For CLN289										0.00	0	0
CLN292 On 25/11/2020 Spot Bond			10.00000	109.92800	10.00000	109.90000				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN296 On 20/12/2017 Spot Bond				100.00000	0.00000	100.99464				0.00	0	0
Total CLN296 SPOT										0.00	0	0
Total For CLN296										0.00	0	0
CLN301 On 20/12/2017 Spot Bond				100.00000	0.00000	154.95526				0.00	0	0
Total CLN301 SPOT										0.00	0	0
Total For CLN301										0.00	0	0
CLN302 On 20/12/2017 Spot Bond				100.00000	0.00000	101.18022				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	156.41166				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	154.57365				0.00	0	0
Total CLN304 SPOT										0.00	0	0
Total For CLN304										0.00	0	0
CLN305 On 20/12/2017 Spot Bond				100.00000	0.00000	155.72905				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN305 SPOT										0.00	0	0
Total For CLN305										0.00	0	0
CLN313 On 14/11/2022 Spot Bond				100.00000	0.00000	101.96868				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN314 On 14/11/2022 Spot Bond			10.77500	96.97152	10.77500	96.94387				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN315 On 20/03/2023 Spot Bond			11.29500	98.43374	11.29500	98.40436				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN317 On 20/03/2023 Spot Bond				100.00000	0.00000	101.00878				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	101.93001				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	100.00000				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	99.84227				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	102.05799	8.80500	102.03409				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	100.00000				0.00	0	0
Total CLN323 SPOT										0.00	0	0
Total For CLN323										0.00	0	0
CLN323 On 20/06/2018 Spot Bond				100.00000	0.00000	100.93807				0.00	0	0
Total CLN325 SPOT										0.00	0	0
Total For CLN325										0.00	0	0
CLN324 On 20/06/2018 Spot Bond				100.00000	0.00000	100.95224				0.00	0	0
Total CLN326 SPOT										0.00	0	0
Total For CLN326										0.00	0	0
CLN327 On 20/06/2023 Spot Bond				100.00000	0.00000	101.00681				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.11829				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	101.03529				0.00	0	0
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0
CLN332 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
CLN337 On 28/07/2017 Spot Bond				100.00000	0.00000	99.92614				0.00	0	0
Total CLN339 SPOT										0.00	0	0
Total For CLN339										0.00	0	0
CLN339 On 20/12/2018 Spot Bond				100.00000	0.00000	101.87814				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN340 On 20/12/2023 Spot Bond				100.00000	0.00000	101.07271				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN343 On 20/12/2018 Spot Bond				100.00000	0.00000	100.85580				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN344 On 20/12/2023 Spot Bond				100.00000	0.00000	100.07156				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN345 On 28/07/2017 Spot Bond				100.00000	0.00000	99.92678				0.00	0	0
Total CLN346 SPOT										0.00	0	0
Total For CLN346										0.00	0	0
CLN346 On 28/10/2018 Spot Bond				100.00000	0.00000	99.93071				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN350 On 30/04/2018 Spot Bond				100.00000	0.00000	99.85349				0.00	0	0
Total CLN358 SPOT										0.00	0	0
Total For CLN358										0.00	0	0
CLN358 On 24/07/2017 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 CLN359 SPOT										0.00	0	0
Total For CLN359										0.00	0	0
CLN36(On 20/03/2019 Spot Bond				100.00000	0.00000	100.83506				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN36(On 20/03/2024 Spot Bond			9.95500	106.48738	9.95500	106.45927				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN36(On 20/03/2024 Spot Bond				100.00000	0.00000	100.89874				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN36(On 06/08/2023 Spot Bond				100.00000	0.00000	102.34652				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN36(On 20/03/2024 Spot Bond			12.09500	108.44116	12.09500	108.40656				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN36(On 06/08/2023 Spot Bond				100.00000	0.00000	102.43164				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN36(On 06/08/2023 Spot Bond			12.12500	108.45702	12.12500	108.42175				0.00	0	0
Total CLN367 SPOT										0.00	0	0
Total For CLN367										0.00	0	0
CLN36(On 06/08/2023 Spot Bond				100.00000	0.00000	100.71069				0.00	0	0
Total CLN369 SPOT										0.00	0	0
Total For CLN369										0.00	0	0
CLN37(On 26/07/2022 Spot Bond				100.00000	0.00000	99.97452				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN37(On 20/03/2024 Spot Bond				100.00000	0.00000	83.25396				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN37(On 20/09/2023 Spot Bond				100.00000	0.00000	100.88690				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN37(On 20/09/2023 Spot Bond				100.00000	0.00000	100.90295				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.90311				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN375 On 20/03/2021 Spot Bond			9.28500	105.22067	9.28500	105.19472				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN377 On 20/06/2019 Spot Bond				100.00000	0.00000	97.53658				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	101.64675	10.98000	101.61722				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	103.79480	11.00000	103.76461				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN381 On 20/03/2021 Spot Bond				100.00000	0.00000	100.99711				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	100.00000				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			11.88500	104.85858	11.88500	104.82569				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN385 On 20/09/2024 Spot Bond				100.00000	0.00000	101.08009				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	100.90282				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	99.97281				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	100.95498				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN393 On 20/12/2019 Spot Bond				100.00000	0.00000	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	100.90767				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	101.30460				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	100.97392				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	101.68975				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	101.86813				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	101.85846				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN400 On 20/06/2020 Spot Bond				100.00000	0.00000	100.90756				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN404 On 21/02/2018 Spot Bond				100.00000	0.00000	101.99921				0.00	0	0
Total CLN404 SPOT										0.00	0	0
Total For CLN404										0.00	0	0
CLN406 On 20/06/2020 Spot Bond				100.00000	0.00000	98.25000				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN407 On 20/06/2020 Spot Bond				100.00000	0.00000	100.91228				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN409 On 18/07/2020 Spot Bond				100.00000	0.00000	100.20677				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN410 On 20/09/2020 Spot Bond				100.00000	0.00000	100.99717				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	101.00188				0.00	0	0
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN412 On 18/07/2020 Spot Bond				100.00000	0.00000	100.20770				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN413 On 20/09/2020 Spot Bond				100.00000	0.00000	100.98775				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN414 On 20/09/2020 Spot Bond				100.00000	0.00000	101.16655				0.00	0	0
Total CLN414 SPOT										0.00	0	0
Total For CLN414										0.00	0	0
CLN415 On 20/09/2020 Spot Bond				100.00000	0.00000	101.03485				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	100.21973				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	101.38711	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	100.94582				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN419 On 20/12/2020 Spot Bond				100.00000	0.00000	101.08196				0.00	0	0
Total CLN419 SPOT										0.00	0	0
Total For CLN419										0.00	0	0
CLN42 On 18/04/2028 Spot Bond			7.01000	48.34069	7.01000	48.33172				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	101.09137				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN420 On 26/01/2021 Spot Bond				100.00000	0.00000	99.96588				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN421 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
CLN422 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
CLN423 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
CLN424 On 20/12/2020 Spot Bond				100.00000	0.00000	103.92926				0.00	0	0
Total CLN425 SPOT										0.00	0	0
Total For CLN425										0.00	0	0
CLN425 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
CLN426 On 20/12/2018 Spot Bond				100.00000	0.00000	102.98776				0.00	0	0
Total CLN427 SPOT										0.00	0	0
Total For CLN427										0.00	0	0
CLN427 On 15/11/2020 Spot Bond				100.00000	0.00000	101.92999				0.00	0	0
Total CLN428 SPOT										0.00	0	0
Total For CLN428										0.00	0	0
CLN428 On 20/12/2020 Spot Bond				100.00000	0.00000	101.27927				0.00	0	0
Total CLN429 SPOT										0.00	0	0
Total For CLN429										0.00	0	0
CLN429 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
CLN430 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
CLN431 On 20/12/2020 Spot Bond				100.00000	0.00000	115.25712				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN432 SPOT										0.00	0	0
Total For CLN432										0.00	0	0
CLN432 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
CLN433 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
CLN434 On 20/12/2020 Spot Bond				100.00000	0.00000	100.99249				0.00	0	0
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0
CLN436 On 20/12/2020 Spot Bond				100.00000	0.00000	100.95006				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN437 On 03/02/2021 Spot Bond				100.00000	0.00000	99.76967				0.00	0	0
Total CLN439 SPOT										0.00	0	0
Total For CLN439										0.00	0	0
CLN439 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
CLN440 On 20/03/2021 Spot Bond				100.00000	0.00000	101.74609				0.00	0	0
Total CLN441 SPOT										0.00	0	0
Total For CLN441										0.00	0	0
CLN441 On 23/05/2021 Spot Bond				100.00000	0.00000	101.76300				0.00	0	0
Total CLN444 SPOT										0.00	0	0
Total For CLN444										0.00	0	0
CLN444 On 24/05/2021 Spot Bond			9.88500	106.47339	9.88500	106.44548				0.00	0	0
Total CLN445 SPOT										0.00	0	0
Total For CLN445										0.00	0	0
CLN445 On 31/01/2022 Spot Bond			4.50000	135.74981	4.50000	135.72883				0.00	0	0
Total CLN452 SPOT										0.00	0	0
Total For CLN452										0.00	0	0
CLN452 On 31/01/2025 Spot Bond			6.40000	97.65905	6.40000	97.63898				0.00	0	0
Total CLN453 SPOT										0.00	0	0
Total For CLN453										0.00	0	0
CLN453 On 31/01/2025 Spot Bond			6.04000	100.04596	6.04000	100.02636				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN454 SPOT										0.00	0	0
Total For CLN454										0.00	0	0
CLN454 On 04/05/2021 Spot Bond				100.00000	0.00000	101.71867				0.00	0	0
Total CLN455 SPOT										0.00	0	0
Total For CLN455										0.00	0	0
CLN455 On 20/12/2021 Spot Bond				100.00000	0.00000	101.11224				0.00	0	0
Total CLN456 SPOT										0.00	0	0
Total For CLN456										0.00	0	0
CLN456 On 17/11/2021 Spot Bond				100.00000	0.00000	101.82569				0.00	0	0
Total CLN457 SPOT										0.00	0	0
Total For CLN457										0.00	0	0
CLN457 On 29/11/2021 Spot Bond				100.00000	0.00000	101.52543				0.00	0	0
Total CLN458 SPOT										0.00	0	0
Total For CLN458										0.00	0	0
CLN458 On 29/11/2021 Spot Bond				100.00000	0.00000	101.50997				0.00	0	0
Total CLN460 SPOT										0.00	0	0
Total For CLN460										0.00	0	0
CLN460 On 15/02/2022 Spot Bond				100.00000	0.00000	102.06141				0.00	0	0
Total CLN461 SPOT										0.00	0	0
Total For CLN461										0.00	0	0
CLN461 On 16/02/2022 Spot Bond			10.45500	106.98398	10.45500	106.95386				0.00	0	0
Total CLN462 SPOT										0.00	0	0
Total For CLN462										0.00	0	0
CLN462 On 23/02/2018 Spot Bond				100.00000	0.00000	101.57901				0.00	0	0
Total CLN463 SPOT										0.00	0	0
Total For CLN463										0.00	0	0
CLN463 On 13/03/2022 Spot Bond			9.70500	104.91066	9.70500	104.88365				0.00	0	0
Total CLN464 SPOT										0.00	0	0
Total For CLN464										0.00	0	0
CLN464 On 14/03/2020 Spot Bond				100.00000	0.00000	101.02442				0.00	0	0
Total CLN465 SPOT										0.00	0	0
Total For CLN465										0.00	0	0
CLN465 On 21/02/2024 Spot Bond				100.00000	0.00000	101.72957				0.00	0	0
Total CLN466 SPOT										0.00	0	0
Total For CLN466										0.00	0	0
CLN466 On 27/03/2020 Spot Bond				100.00000	0.00000	100.68980				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN467 SPOT										0.00	0	0
Total For CLN467										0.00	0	0
CLN467 On 28/03/2020 Spot Bond				100.00000	0.00000	100.68672				0.00	0	0
Total CLN468 SPOT										0.00	0	0
Total For CLN468										0.00	0	0
CLN468 On 28/03/2022 Spot Bond				100.00000	0.00000	100.71596				0.00	0	0
Total CLN469 SPOT										0.00	0	0
Total For CLN469										0.00	0	0
CLN469 On 07/05/2018 Spot Bond				100.00000	0.00000	101.92780				0.00	0	0
Total CLN470 SPOT										0.00	0	0
Total For CLN470										0.00	0	0
CLN470 On 17/05/2019 Spot Bond				100.00000	0.00000	101.80547				0.00	0	0
Total CLN471 SPOT										0.00	0	0
Total For CLN471										0.00	0	0
CLN471 On 19/11/2022 Spot Bond				100.00000	0.00000	101.98104				0.00	0	0
Total CLN472 SPOT										0.00	0	0
Total For CLN472										0.00	0	0
CLN472 On 05/10/2022 Spot Bond				100.00000	0.00000	100.54911				0.00	0	0
Total CLN473 SPOT										0.00	0	0
Total For CLN473										0.00	0	0
CLN473 On 05/10/2022 Spot Bond			9.90500	102.36627	9.90500	102.32701				0.00	0	0
Total CLN474 SPOT										0.00	0	0
Total For CLN474										0.00	0	0
CLN474 On 23/06/2021 Spot Bond				100.00000	0.00000	101.60573				0.00	0	0
Total CLN475 SPOT										0.00	0	0
Total For CLN475										0.00	0	0
CLN475 On 20/09/2020 Spot Bond				100.00000	0.00000	101.00188				0.00	0	0
Total CLN476 SPOT										0.00	0	0
Total For CLN476										0.00	0	0
CLN476 On 29/11/2021 Spot Bond			100.00000	12.81877	100.00000	12.78653				0.00	0	0
Total CLN477 SPOT										0.00	0	0
Total For CLN477										0.00	0	0
CLN477 On 05/10/2022 Spot Bond			9.76000	101.52615	9.76000	99.69895				0.00	0	0
Total CLN478 SPOT										0.00	0	0
Total For CLN478										0.00	0	0
CLN478 On 05/10/2022 Spot Bond				100.00000	0.00000	100.71988				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN479 SPOT										0.00	0	0
Total For CLN479										0.00	0	0
CLN48(On 01/07/2022 Spot Bond			100.00000	18.74521	100.00000	18.68539				0.00	0	0
Total CLN480 SPOT										0.00	0	0
Total For CLN480										0.00	0	0
CLN48 On 07/06/2022 Spot Bond			100.00000		0.00000	100.91940				0.00	0	0
Total CLN481 SPOT										0.00	0	0
Total For CLN481										0.00	0	0
CLN48 On 20/05/2021 Spot Bond			100.00000		0.00000	100.68752				0.00	0	25,000,000,000
Total CLN482 SPOT										0.00	0	25,000,000,000
Total For CLN482										0.00	0	25,000,000,000
CLN48 On 20/05/2021 Spot Bond			100.00000		0.00000	100.69436				0.00	0	0
Total CLN483 SPOT										0.00	0	0
Total For CLN483										0.00	0	0
CLN48 On 02/12/2021 Spot Bond			100.00000		0.00000	100.52045				0.00	0	0
Total CLN484 SPOT										0.00	0	0
Total For CLN484										0.00	0	0
CLN48 On 02/12/2021 Spot Bond			9.38500	101.61440	9.38500	101.58313				0.00	0	0
Total CLN485 SPOT										0.00	0	0
Total For CLN485										0.00	0	0
CLN48 On 20/06/2022 Spot Bond			100.00000		0.00000	100.18436				0.00	0	0
Total CLN486 SPOT										0.00	0	0
Total For CLN486										0.00	0	0
CLN48 On 07/12/2021 Spot Bond			12.49000	100.76600	12.49000	102.11443				0.00	0	0
Total CLN487 SPOT										0.00	0	0
Total For CLN487										0.00	0	0
CLN55 On 18/04/2028 Spot Bond			100.00000		0.00000	211.02975				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			8.95000	96.52524	8.95000	96.50214				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			8.56500	41.31562	8.56500	182.15354				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN88 SPOT										0.00	0	0
Total For CLN88										0.00	0	0
CLN89 On 02/03/2028 Spot Bond			8.56500	41.84925	8.56500	182.65248				0.00	0	0
Total CLN89 SPOT										0.00	0	0
Total For CLN89										0.00	0	0
CLNF10 On 24/07/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLNF10 SPOT										0.00	0	0
Total For CLNF10										0.00	0	0
CLNF11 On 20/03/2018 Spot Bond				100.00000	0.00000	100.84738				0.00	0	0
Total CLNF11 SPOT										0.00	0	0
Total For CLNF11										0.00	0	0
CLNF12 On 20/06/2019 Spot Bond				100.00000	0.00000	100.88420				0.00	0	0
Total CLNF12 SPOT										0.00	0	0
Total For CLNF12										0.00	0	0
CLNF13 On 20/06/2019 Spot Bond				100.00000	0.00000	101.31465				0.00	0	0
Total CLNF13 SPOT										0.00	0	0
Total For CLNF13										0.00	0	0
CLNF14 On 20/09/2019 Spot Bond				100.00000	0.00000	100.88415				0.00	0	0
Total CLNF14 SPOT										0.00	0	0
Total For CLNF14										0.00	0	0
CLNF15 On 20/06/2020 Spot Bond				100.00000	0.00000	100.91700				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	101.98087				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	100.21971				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			8.34000	101.77306	8.34000	101.75035				0.00	0	900,000,000
Total COJ04 SPOT										0.00	0	900,000,000
Total For COJ04										0.00	0	900,000,000
COJ05 On 05/06/2023 Spot Bond			9.10500	115.51580	9.10500	115.48770				0.00	0	2,000,000,000
Total COJ05 SPOT										0.00	0	2,000,000,000
Total For COJ05										0.00	0	2,000,000,000
COJ07 On 23/03/2021 Spot Bond			9.49500	107.53078	9.49500	107.50369				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total COJ07 SPOT										0.00	0	0
Total For COJ07										0.00	0	0
COJ08 On 22/06/2026 Spot Bond			10.54500	106.21648	10.54500	106.18666				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			9.84500	102.92872	9.84500	102.90170				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			10.02000	98.93703	10.02000	98.91061				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			11.27500	96.56186	11.27500	96.53293				0.00	0	100,000,000
Total COT02 SPOT										0.00	0	100,000,000
Total For COT02										0.00	0	100,000,000
COT03 On 05/06/2028 Spot Bond			11.29500	89.97208	11.29500	89.94507				0.00	0	0
Total COT03 SPOT										0.00	0	0
Total For COT03										0.00	0	0
CPV01 On 30/06/2029 Spot Bond			11.26000	99.07499	11.26000	99.04550				0.00	0	0
Total CPV01 SPOT										0.00	0	0
Total For CPV01										0.00	0	0
CS001 On 31/03/2018 Spot Bond				100.00000	0.00000	100.63810				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	100.89062				0.00	0	0
Total CS002 SPOT										0.00	0	0
Total For CS002										0.00	0	0
CS003 On 12/08/2021 Spot Bond				100.00000	0.00000	100.58220				0.00	0	0
Total CS003 SPOT										0.00	0	0
Total For CS003										0.00	0	0
CSA04I On 06/06/2020 Spot Bond			100.00000	18.82390	100.00000	18.76512				0.00	0	0
Total CSA04U SPOT										0.00	0	0
Total For CSA04U										0.00	0	0
CSD04I On 06/06/2020 Spot Bond			100.00000	17.68488	100.00000	17.62966				0.00	0	0
Total CSD04U SPOT										0.00	0	0
Total For CSD04U										0.00	0	0
DEN38I On 10/06/2018 Spot Bond			100.00000	61.56723	100.00000	61.41807				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DEN38U SPOT										0.00	0	0
Total For DEN38U										0.00	0	0
DEN40U On 10/06/2018 Spot Bond			100.00000	61.95351	100.00000	61.80342				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			7.97500	101.98165	7.97500	101.95968				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	102.18171	6.86000	102.16273				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	101.32098				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	100.75760				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	101.32098				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	101.32098				0.00	0	0
Total DENG68 SPOT										0.00	0	0
Total For DENG68										0.00	0	0
DENG6 On 29/08/2017 Spot Bond				100.00000	0.00000	99.21092				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	100.39293				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	84.90978	100.00000	84.71724				0.00	0	0
DLTB03 On 09/10/2017 Spot Bond			100.00000	84.90978	100.00000	84.71724				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	97.59358	100.00000	97.33333				0.00	0	0
Total DNG60U SPOT										0.00	0	0
Total For DNG60U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DOL00: On 20/09/2018 Spot Bond				100.00000	0.00000	101.14347			0.00	0	0
Total DOL003 SPOT									0.00	0	0
Total For DOL003									0.00	0	0
DOL00: On 24/01/2019 Spot Bond				100.00000	0.00000	100.03606			0.00	0	0
Total DOL004 SPOT									0.00	0	0
Total For DOL004									0.00	0	0
DOL00: On 20/12/2019 Spot Bond				100.00000	0.00000	70.40103			0.00	0	0
Total DOL009 SPOT									0.00	0	0
Total For DOL009									0.00	0	0
DOL01: On 20/12/2021 Spot Bond				100.00000	0.00000	100.39156			0.00	0	550,000,000
Total DOL012 SPOT									0.00	0	550,000,000
Total For DOL012									0.00	0	550,000,000
DV2021 On 18/06/2021 Spot Bond			9.05500	100.84060	9.05500	100.81620			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			8.55500	106.40586	8.55500	106.38124			0.00	0	350,000,000
Total DV22 SPOT									0.00	0	350,000,000
Total For DV22									0.00	0	350,000,000
DV22/R On 07/02/2020 Spot Bond			100.00000	25.40703	100.00000	25.35018			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			9.47500	106.33704	9.47500	106.30985			0.00	0	200,000,000
Total DV23 SPOT									0.00	0	200,000,000
Total For DV23									0.00	0	200,000,000
DV23/R On 27/02/2023 Spot Bond			100.00000	14.93088	100.00000	14.89747			0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	14.93088	100.00000	14.89747			0.00	0	0
Total DV23/R2023 SPOT									0.00	0	0
Total For DV23/R2023									0.00	0	0
DV24 On 18/02/2024 Spot Bond			9.55500	104.86393	9.55500	104.83689			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	104.21655	9.69000	104.18931			0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	104.21655	9.69000	104.18931			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			10.97500	98.73812	10.97500	98.70899			0.00	0	696,666,700

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DV29 SPOT										0.00	0	696,666,700
Total For DV29										0.00	0	696,666,700
DV29/R On 18/02/2029 Spot Bond			10.10000	104.39440	10.10000	104.36599				0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	104.39440	10.10000	104.36599				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	101.35367				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	101.56413				0.00	3,000,000,000	1,500,000,000
Total DVC028 SPOT										0.00	3,000,000,000	1,500,000,000
Total For DVC028										0.00	3,000,000,000	1,500,000,000
DVC25 On 29/08/2017 Spot Bond				100.00000	0.00000	101.34226				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	101.31662				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	100.55448				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	102.02637				0.00	0	1,700,000,000
Total DVF19 SPOT										0.00	0	1,700,000,000
Total For DVF19										0.00	0	1,700,000,000
DVF20 On 29/11/2019 Spot Bond				100.00000	0.00000	101.38629				0.00	0	0
Total DVF20 SPOT										0.00	0	0
Total For DVF20										0.00	0	0
DVF20 On 28/03/2020 Spot Bond				100.00000	0.00000	100.64673				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	101.43574				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	100.78309				0.00	0	0
Total DVF22 SPOT										0.00	0	0
Total For DVF22										0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
E170	On	01/08/2020	Spot Bond			8.22500	113.62374	8.22500	113.59845			0.00	0	108,778,200
Total E170 SPOT												0.00	0	108,778,200
Total For E170												0.00	0	108,778,200
E170/R	On	01/08/2020	Spot Bond			100.00000	20.81234	100.00000	20.76577			0.00	0	0
Total E170/R207 SPOT												0.00	0	0
Total For E170/R207												0.00	0	0
ECN20	On	14/03/2020	Spot Bond			8.94500	105.11640	8.94500	105.09141			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			9.09500	105.96216	9.09500	105.93656			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			9.49500	105.80293	9.49500	105.77626			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			3.71000	103.08662	3.71000	103.07308			0.00	0	0
Total ECN32 SPOT												0.00	0	0
Total For ECN32												0.00	0	0
EFS00E	On	23/10/2023	Spot Bond				100.00000	0.00000	99.89857			0.00	0	0
Total EFS00B SPOT												0.00	0	0
Total For EFS00B												0.00	0	0
EFS0A1	On	28/10/2023	Spot Bond				100.00000	0.00000	99.91908			0.00	0	0
Total EFS0A2 SPOT												0.00	0	0
Total For EFS0A2												0.00	0	0
EFS0C1	On	28/10/2023	Spot Bond			100.00000	16.62151	100.00000	16.58080			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			3.28000	98.00620	3.28000	97.99430			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	114.98127	2.25000	114.97054			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			3.22000	126.76578	3.21000	126.86783			0.00	0	0
Total EL28 SPOT												0.00	0	0
Total For EL28												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL29	On	19/11/2029	Spot Bond			3.22000	113.43881	3.22000	113.42539			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			3.24000	111.78954	3.24000	111.77608			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			3.35000	102.92889	3.35000	102.91631			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			3.27000	98.78422	3.27000	98.77225			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	114.98127	2.25000	114.97054			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			9.08500	103.74778	9.08500	103.72233			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			9.16500	108.67682	9.16500	108.65036			0.00	0	0
Total EMM02 SPOT												0.00	0	0
Total For EMM02												0.00	0	0
EMM03	On	04/05/2024	Spot Bond			10.34500	100.82367	10.34500	100.79604			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			10.76000	91.62739	10.76000	95.63167			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			11.02500	100.57457	11.02500	101.38328			0.00	0	2,333,333,100
Total EMM05 SPOT												0.00	0	2,333,333,100
Total For EMM05												0.00	0	2,333,333,100
EMM06	On	23/06/2025	Spot Bond			10.44500	99.87248	10.44500	100.26793			0.00	0	0
Total EMM06 SPOT												0.00	0	0
Total For EMM06												0.00	0	0
EMM07	On	10/07/2027	Spot Bond			10.29500	101.82811	10.29500	101.20591			0.00	0	0
Total EMM07 SPOT												0.00	0	0
Total For EMM07												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EMM07 On 17/07/2032 Spot Bond			11.04500	108.06311	11.04500	90.00727			0.00	0	0
Total EMM07P SPOT									0.00	0	0
Total For EMM07P									0.00	0	0
EPF002 On 28/05/2018 Spot Bond				100.00000	0.00000	101.40970			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	102.19686			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	101.62945			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	101.31878			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	101.18237			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	100.60115			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	101.95912			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	101.10540			0.00	0	0
Total EPF011 SPOT									0.00	0	0
Total For EPF011									0.00	0	0
EPF01U On 01/09/2018 Spot Bond			100.00000	43.51356	100.00000	43.40815			0.00	0	0
Total EPF01U SPOT									0.00	0	0
Total For EPF01U									0.00	0	0
EPF02U On 01/09/2019 Spot Bond			100.00000	23.94440	100.00000	23.88639			0.00	0	0
Total EPF02U SPOT									0.00	0	0
Total For EPF02U									0.00	0	0
EPFC27 On 06/09/2017 Spot Bond				100.00000	0.00000	101.15892			0.00	0	0
Total EPFC27 SPOT									0.00	0	0
Total For EPFC27									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EPFC2 On 06/11/2017 Spot Bond				100.00000	0.00000	101.82500			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	101.24704			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	103.21596			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	99.80088			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	28.97776	100.00000	28.90756			0.00	0	0
Total EQS05 SPOT									0.00	0	0
Total For EQS05									0.00	0	0
EQS06 On 09/04/2020 Spot Bond				100.00000	0.00000	95.98474			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			12.20000	100.19570	12.20000	100.16329			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	99.32529			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	41.11177	100.00000	41.01217			0.00	0	0
EQS08 On 04/10/2018 Spot Bond			100.00000	41.20041	100.00000	41.10061			0.00	0	0
Total EQS08A/JIBAR SPOT									0.00	0	0
Total For EQS08A/JIBAR									0.00	0	0
ERS3B On 17/08/2019 Spot Bond				100.00000	0.00000	101.75056			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	101.78365			0.00	0	0
Total ERS3B5 SPOT									0.00	0	0
Total For ERS3B5									0.00	0	0
ERS3C On 17/08/2019 Spot Bond				100.00000	0.00000	101.84444			0.00	0	0
Total ERS3C4 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 ERS3C4										0.00	0	0
ERS3C On 17/05/2019 Spot Bond				100.00000	0.00000	101.97033				0.00	0	0
Total ERS3C5 SPOT										0.00	0	0
Total For ERS3C5										0.00	0	0
ERSA1: On 25/11/2020 Spot Bond			10.00000	109.92800	10.00000	109.90000				0.00	0	0
Total ERSA12/JIBAR SPOT										0.00	0	0
Total For ERSA12/JIBAR										0.00	0	0
ERSA1: On 17/08/2017 Spot Bond				100.00000	0.00000	101.68500				0.00	0	0
Total ERSA15 SPOT										0.00	0	0
Total For ERSA15										0.00	0	0
ERSA1 On 17/08/2018 Spot Bond				100.00000	0.00000	101.55369				0.00	0	0
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	101.61920				0.00	0	0
Total ERSA18 SPOT										0.00	0	0
Total For ERSA18										0.00	0	0
ERSA2: On 17/08/2018 Spot Bond				100.00000	0.00000	101.88633				0.00	0	0
Total ERSA20 SPOT										0.00	0	0
Total For ERSA20										0.00	0	0
ERSA2 On 17/08/2020 Spot Bond				100.00000	0.00000	101.32415				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	102.14737				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	101.73178				0.00	0	0
Total ERSA23 SPOT										0.00	0	0
Total For ERSA23										0.00	0	0
ES18 On 20/04/2018 Spot Bond			8.07000	103.25469	8.07000	103.23237				0.00	0	41,100,000,000
Total ES18 SPOT										0.00	0	41,100,000,000
Total For ES18										0.00	0	41,100,000,000
ES18/R On 20/04/2018 Spot Bond			9.25000	102.42545	9.25000	102.40015				0.00	0	0
Total ES18/R204 SPOT										0.00	0	0
Total For ES18/R204										0.00	0	0
ES23 On 25/01/2023 Spot Bond			8.91500	104.66223	8.91500	104.63742		30,359,078,595,000.00		3,405,393,000	2,029,480,800	
Total ES23 SPOT								30,359,078,595,000.00		3,405,393,000	2,029,480,800	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ES23										10,359,078,595,000.00	3,405,393,000	2,029,480,800
ES23/R On 25/01/2023 Spot Bond			10.00000	100.02652	10.00000	100.00000				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			9.68500	91.83039	9.68500	91.80666				0.00	0	12,424,908,100
Total ES26 SPOT										0.00	0	12,424,908,100
Total For ES26										0.00	0	12,424,908,100
ES26/R On 02/04/2026 Spot Bond			7.85000	102.44886	7.85000	102.42731				0.00	0	0
Total ES26/R186 SPOT										0.00	0	0
Total For ES26/R186										0.00	0	0
ES33 On 15/09/2033 Spot Bond			10.70000	78.34585	10.70000	78.32366				0.00	0	59,030,727,900
Total ES33 SPOT										0.00	0	59,030,727,900
Total For ES33										0.00	0	59,030,727,900
ES33/R On 15/09/2033 Spot Bond			7.50000	102.69673	7.50000	102.67619				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			10.92000	81.54239	10.92000	81.51870				0.00	0	15,913,496,200
Total ES42 SPOT										0.00	0	15,913,496,200
Total For ES42										0.00	0	15,913,496,200
ES42/R On 25/04/2042 Spot Bond			8.50000	102.11451	8.50000	102.09128				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	100.15544				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	100.88891				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	100.91707				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	45.52825	100.00000	45.41796				0.00	0	0
Total FIF01U SPOT										0.00	0	0
Total For FIF01U										0.00	0	0
FIF02U On 01/11/2019 Spot Bond			100.00000	23.89863	100.00000	23.84073				0.00	0	0
Total FIF02U 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 FIF02U										0.00	0	0
FIF03U On 01/11/2020 Spot Bond			100.00000	15.14141	100.00000	15.10472				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	11.64150	100.00000	11.61330				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	14.29733	100.00000	14.26269				0.00	0	0
Total FIF05U SPOT										0.00	0	0
Total For FIF05U										0.00	0	0
FIF06U On 27/02/2023 Spot Bond			100.00000	11.34738	100.00000	11.31989				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	101.59922				0.00	0	36,000,000
Total FIFB04 SPOT										0.00	0	36,000,000
Total For FIFB04										0.00	0	36,000,000
FIFB06 On 25/08/2017 Spot Bond				100.00000	0.00000	101.48218				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	101.41742				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	101.39670				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	100.71171				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	101.38113				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	101.95267				0.00	0	0
Total FIFB11 SPOT										0.00	0	0
Total For FIFB11										0.00	0	0
FIFB12 On 13/08/2020 Spot Bond				100.00000	0.00000	101.79094				0.00	0	0
Total FIFB12 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 FIFB12										0.00	0	0
FMLA11 On 17/02/2039 Spot Bond			100.00000	5.76791	100.00000	5.75650				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	13.04358	100.00000	13.01198				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	29.15874	100.00000	29.08810				0.00	0	0
Total FPB1U SPOT										0.00	0	0
Total For FPB1U										0.00	0	0
FRB05 On 21/12/2018 Spot Bond			9.00000	100.15236	9.00000	100.12827				0.00	0	6,023,700,000
Total FRB05 SPOT										0.00	0	6,023,700,000
Total For FRB05										0.00	0	6,023,700,000
FRB11 On 11/12/2017 Spot Bond				100.00000	0.00000	101.69699				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	101.82826				0.00	0	228,000,000
Total FRB12 SPOT										0.00	0	228,000,000
Total For FRB12										0.00	0	228,000,000
FRB13 On 02/06/2021 Spot Bond				100.00000	0.00000	98.25011				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			10.48500	99.94355	10.48500	99.91564				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	103.17850				0.00	0	0
Total FRB15 SPOT										0.00	0	0
Total For FRB15										0.00	0	0
FRB16 On 08/07/2020 Spot Bond				100.00000	0.00000	101.33502				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	100.40343				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	11.41058	100.00000	11.38294				0.00	0	0
Total FRB17/JIBAR SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRB17/JIBAR									0.00	0	0
FRB18 On 13/04/2021 Spot Bond				100.00000	0.00000	102.36010			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			11.18500	106.88456	11.18500	106.85278			0.00	0	0
Total FRB19 SPOT									0.00	0	0
Total For FRB19									0.00	0	0
FRB20 On 15/04/2021 Spot Bond				100.00000	0.00000	101.77461			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	101.91197			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	101.45528			0.00	0	0
Total FRB22 SPOT									0.00	0	0
Total For FRB22									0.00	0	0
FRBC2 On 21/12/2018 Spot Bond			10.01000	103.67323	10.01000	103.64557			0.00	0	60,000,000
Total FRBC21 SPOT									0.00	0	60,000,000
Total For FRBC21									0.00	0	60,000,000
FRBC2 On 21/12/2018 Spot Bond				100.00000	0.00000	102.87470			0.00	0	0
Total FRBC22 SPOT									0.00	0	0
Total For FRBC22									0.00	0	0
FRBI22 On 31/01/2022 Spot Bond			3.40000	142.14842	3.40000	142.13070			0.00	0	0
Total FRBI22 SPOT									0.00	0	0
Total For FRBI22									0.00	0	0
FRBI23 On 07/12/2023 Spot Bond			3.78000	110.38275	3.78000	274.44419			0.00	0	0
Total FRBI23 SPOT									0.00	0	0
Total For FRBI23									0.00	0	0
FRBI25 On 31/01/2025 Spot Bond			3.94000	108.51346	3.94000	115.33291			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			4.10000	87.95951	4.10000	159.34999			0.00	0	0
Total FRBI28 SPOT									0.00	0	0
Total For FRBI28									0.00	0	0
FRBI33 On 07/12/2033 Spot Bond			4.39000	89.56578	4.39000	188.55972			0.00	0	0
Total FRBI33 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 FRBI33										0.00	0	0
FRBI46 On 31/03/2046 Spot Bond			4.42000	69.75455	4.42000	86.69491				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			4.42000	87.96846	4.42000	88.01917				0.00	0	0
Total FRBI50 SPOT										0.00	0	0
Total For FRBI50										0.00	0	0
FRBZ0 On 30/11/2020 Spot Bond			8.93000	75.09866	8.93000	75.52649				0.00	0	0
Total FRBZ01 SPOT										0.00	0	0
Total For FRBZ01										0.00	0	0
FRBZ0 On 28/10/2024 Spot Bond			10.05000	49.90670	10.05000	50.18112				0.00	0	0
Total FRBZ02 SPOT										0.00	0	0
Total For FRBZ02										0.00	0	0
FRBZ0 On 10/12/2024 Spot Bond			10.08000	49.24772	10.08000	49.50774				0.00	0	0
Total FRBZ03 SPOT										0.00	0	0
Total For FRBZ03										0.00	0	0
FRC05 On 13/10/2017 Spot Bond			100.00000	84.07063	100.00000	83.88171				0.00	0	0
Total FRC05U SPOT										0.00	0	0
Total For FRC05U										0.00	0	0
FRC06 On 31/12/2017 Spot Bond			100.00000	86.82765	100.00000	86.62804				0.00	0	0
Total FRC06U SPOT										0.00	0	0
Total For FRC06U										0.00	0	0
FRC10 On 03/06/2021 Spot Bond				100.00000	0.00000	101.59455				0.00	0	0
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0
FRC13 On 20/09/2017 Spot Bond				100.00000	0.00000	101.24686				0.00	0	0
Total FRC134 SPOT										0.00	0	0
Total For FRC134										0.00	0	0
FRC14 On 20/09/2017 Spot Bond				100.00000	0.00000	100.90492				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	102.29511				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	100.98044				0.00	0	0
Total FRC150 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 FRC150										0.00	0	0
FRC15: On 20/09/2017 Spot Bond			5.76400	100.64697	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	100.98992				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	100.91534				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	100.94084				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	101.19056				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	100.92667				0.00	0	0
Total FRC161 SPOT										0.00	0	0
Total For FRC161										0.00	0	0
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	100.88144				0.00	0	0
Total FRC163 SPOT										0.00	0	0
Total For FRC163										0.00	0	0
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	100.88238				0.00	0	0
Total FRC166 SPOT										0.00	0	0
Total For FRC166										0.00	0	0
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	101.22387				0.00	0	0
Total FRC167 SPOT										0.00	0	0
Total For FRC167										0.00	0	0
FRC16: On 20/06/2018 Spot Bond				100.00000	0.00000	100.88203				0.00	0	0
Total FRC168 SPOT										0.00	0	0
Total For FRC168										0.00	0	0
FRC16: On 31/01/2025 Spot Bond			4.49500	107.35090	4.49500	111.04638				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	100.95035				0.00	0	0
Total FRC170 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 FRC170									0.00	0	0
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	100.93751			0.00	0	0
Total FRC171 SPOT									0.00	0	0
Total For FRC171									0.00	0	0
FRC17: On 21/02/2018 Spot Bond				100.00000	0.00000	100.46065			0.00	0	0
Total FRC172 SPOT									0.00	0	0
Total For FRC172									0.00	0	0
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	100.95035			0.00	0	0
Total FRC174 SPOT									0.00	0	0
Total For FRC174									0.00	0	0
FRC17: On 20/09/2018 Spot Bond				100.00000	0.00000	100.90304			0.00	0	0
Total FRC176 SPOT									0.00	0	0
Total For FRC176									0.00	0	0
FRC17: On 20/09/2018 Spot Bond				100.00000	0.00000	100.88509			0.00	0	0
Total FRC177 SPOT									0.00	0	0
Total For FRC177									0.00	0	0
FRC17: On 06/08/2023 Spot Bond				100.00000	0.00000	102.32524			0.00	1,000,000,000	500,000,000
Total FRC178 SPOT									0.00	1,000,000,000	500,000,000
Total For FRC178									0.00	1,000,000,000	500,000,000
FRC17: On 20/09/2020 Spot Bond				100.00000	0.00000	101.01319			0.00	0	0
Total FRC179 SPOT									0.00	0	0
Total For FRC179									0.00	0	0
FRC18: On 06/08/2023 Spot Bond				100.00000	0.00000	110.06546			0.00	0	0
Total FRC181 SPOT									0.00	0	0
Total For FRC181									0.00	0	0
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	104.14137			0.00	0	0
Total FRC183 SPOT									0.00	0	0
Total For FRC183									0.00	0	0
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	101.14259			0.00	0	0
Total FRC185 SPOT									0.00	0	0
Total For FRC185									0.00	0	0
FRC18: On 20/03/2019 Spot Bond				100.00000	0.00000	100.91829			0.00	0	0
Total FRC188 SPOT									0.00	0	0
Total For FRC188									0.00	0	0
FRC18: On 20/03/2019 Spot Bond				100.00000	0.00000	100.94098			0.00	0	0
Total FRC189 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 FRC189										0.00	0	0
FRC19: On 02/04/2019 Spot Bond				100.00000	0.00000	100.57002				0.00	0	0
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0
FRC19: On 25/11/2020 Spot Bond			10.00000	109.92800	10.00000	109.90000				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC19: On 20/06/2024 Spot Bond				100.00000	0.00000	100.98597				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC20: On 20/06/2019 Spot Bond				100.00000	0.00000	101.42827				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	13.46210	100.00000	13.42948				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	12.61943	100.00000	12.58886				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC20: On 07/10/2020 Spot Bond				100.00000	0.00000	103.05758				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC21: On 20/12/2019 Spot Bond			100.00000	24.11026	100.00000	24.05184				0.00	0	0
FRC21: On 20/12/2019 Spot Bond				100.00000	0.00000	100.96917				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC21: On 29/10/2017 Spot Bond			100.00000	98.91305	100.00000	100.94514				0.00	0	0
Total FRC211 SPOT										0.00	0	0
Total For FRC211										0.00	0	0
FRC21: On 07/05/2020 Spot Bond				100.00000	0.00000	101.99536				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC21: On 04/06/2021 Spot Bond			100.00000	14.36187	100.00000	14.32708				0.00	0	0
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0
FRC21: On 07/11/2017 Spot Bond			100.00000	98.99007	100.00000	98.73025				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.99532				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	98.98280	100.00000	98.72300				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	101.99107				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	101.90375				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	102.10654				0.00	0	0
Total FRC219 SPOT										0.00	0	0
Total For FRC219										0.00	0	0
FRC219 On 04/11/2017 Spot Bond				100.00000	0.00000	101.99439				0.00	0	0
Total FRC220 SPOT										0.00	0	0
Total For FRC220										0.00	0	0
FRC220 On 31/01/2022 Spot Bond			3.91000	139.13955	3.91000	139.12027				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC221 On 20/05/2020 Spot Bond				100.00000	0.00000	101.65160				0.00	0	0
Total FRC225 SPOT										0.00	0	0
Total For FRC225										0.00	0	0
FRC225 On 25/06/2018 Spot Bond				100.00000	0.00000	100.71853				0.00	0	0
Total FRC231 SPOT										0.00	0	0
Total For FRC231										0.00	0	0
FRC231 On 31/01/2022 Spot Bond			4.77000	134.23039	4.77000	134.20868				0.00	0	0
Total FRC233 SPOT										0.00	0	0
Total For FRC233										0.00	0	0
FRC233 On 20/12/2020 Spot Bond				100.00000	0.00000	101.37018				0.00	0	0
Total FRC234 SPOT										0.00	0	0
Total For FRC234										0.00	0	0
FRC234 On 08/02/2020 Spot Bond				100.00000	0.00000	111.43859				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC236 SPOT										0.00	0	0
Total For FRC236										0.00	0	0
FRC237 On 19/10/2020 Spot Bond				100.00000	0.00000	114.91398				0.00	0	0
Total FRC237 SPOT										0.00	0	0
Total For FRC237										0.00	0	0
FRC238 On 08/02/2020 Spot Bond				100.00000	0.00000	112.01463				0.00	0	0
Total FRC238 SPOT										0.00	0	0
Total For FRC238										0.00	0	0
FRC239 On 19/10/2020 Spot Bond				100.00000	0.00000	115.69660				0.00	0	0
Total FRC239 SPOT										0.00	0	0
Total For FRC239										0.00	0	0
FRC240 On 19/10/2020 Spot Bond				100.00000	0.00000	114.80213				0.00	0	0
Total FRC240 SPOT										0.00	0	0
Total For FRC240										0.00	0	0
FRC241 On 08/02/2020 Spot Bond				100.00000	0.00000	111.36714				0.00	0	0
Total FRC241 SPOT										0.00	0	0
Total For FRC241										0.00	0	0
FRC242 On 08/02/2020 Spot Bond				100.00000	0.00000	110.95505				0.00	0	0
Total FRC242 SPOT										0.00	0	0
Total For FRC242										0.00	0	0
FRC243 On 19/10/2020 Spot Bond				100.00000	0.00000	100.31943				0.00	0	0
Total FRC243 SPOT										0.00	0	0
Total For FRC243										0.00	0	0
FRC244 On 08/02/2020 Spot Bond				100.00000	0.00000	111.44113				0.00	0	0
Total FRC244 SPOT										0.00	0	0
Total For FRC244										0.00	0	0
FRC245 On 19/10/2020 Spot Bond				100.00000	0.00000	100.31633				0.00	0	0
Total FRC245 SPOT										0.00	0	0
Total For FRC245										0.00	0	0
FRC246 On 19/10/2020 Spot Bond				100.00000	0.00000	100.25553				0.00	0	0
Total FRC246 SPOT										0.00	0	0
Total For FRC246										0.00	0	0
FRC247 On 08/02/2020 Spot Bond				100.00000	0.00000	111.03579				0.00	0	0
Total FRC247 SPOT										0.00	0	0
Total For FRC247										0.00	0	0
FRC248 On 08/02/2020 Spot Bond				100.00000	0.00000	100.11925				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC248 SPOT										0.00	0	0
Total For FRC248										0.00	0	0
FRC248 On 19/10/2020 Spot Bond				100.00000	0.00000	113.17885				0.00	0	0
Total FRC249 SPOT										0.00	0	0
Total For FRC249										0.00	0	0
FRC249 On 19/10/2020 Spot Bond				100.00000	0.00000	94.41958				0.00	0	0
Total FRC250 SPOT										0.00	0	0
Total For FRC250										0.00	0	0
FRC250 On 13/02/2022 Spot Bond				100.00000	0.00000	102.10009				0.00	0	0
Total FRC251 SPOT										0.00	0	0
Total For FRC251										0.00	0	0
FRC251 On 14/03/2022 Spot Bond				100.00000	0.00000	100.90659				0.00	0	0
Total FRC252 SPOT										0.00	0	0
Total For FRC252										0.00	0	0
FRC252 On 27/03/2020 Spot Bond				100.00000	0.00000	100.61866				0.00	0	0
Total FRC254 SPOT										0.00	0	0
Total For FRC254										0.00	0	0
FRC254 On 10/09/2017 Spot Bond				100.00000	0.00000	101.15043				0.00	0	0
Total FRC46 SPOT										0.00	0	0
Total For FRC46										0.00	0	0
FRC46 On 28/07/2017 Spot Bond				100.00000	0.00000	99.92606				0.00	0	0
Total FRC61 SPOT										0.00	0	0
Total For FRC61										0.00	0	0
FRC61 On 31/01/2022 Spot Bond			4.43000	93.15715	4.43000	138.13420				0.00	0	0
Total FRC66 SPOT										0.00	0	0
Total For FRC66										0.00	0	0
FRC66 On 31/01/2022 Spot Bond			4.49000	92.92416	4.49000	137.79351				0.00	0	0
Total FRC69 SPOT										0.00	0	0
Total For FRC69										0.00	0	0
FRC69 On 31/01/2022 Spot Bond			4.47000	93.00175	4.47000	137.90696				0.00	0	0
Total FRC71 SPOT										0.00	0	0
Total For FRC71										0.00	0	0
FRC71 On 28/07/2017 Spot Bond				100.00000	0.00000	99.91788				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	102.85886				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRD013 SPOT										0.00	0	0
Total For FRD013										0.00	0	0
FRD011 On 22/12/2018 Spot Bond			100.00000	40.71384	100.00000	40.61522				0.00	0	0
Total FRD01U SPOT										0.00	0	0
Total For FRD01U										0.00	0	0
FRD151 On 31/12/2017 Spot Bond			100.00000	87.03773	100.00000	86.83764				0.00	0	0
Total FRD15U SPOT										0.00	0	0
Total For FRD15U										0.00	0	0
FRD171 On 15/02/2021 Spot Bond			100.00000	13.09698	100.00000	13.00964				0.00	0	0
Total FRD17U SPOT										0.00	0	0
Total For FRD17U										0.00	0	0
FRI33 On 28/02/2033 Spot Bond			4.16000	83.35262	4.16000	84.00150				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			4.21000	96.56564	4.21000	96.55210				0.00	0	0
Total FRI38 SPOT										0.00	0	0
Total For FRI38										0.00	0	0
FRJ18 On 21/02/2018 Spot Bond				100.00000	0.00000	102.03882				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	100.67221				0.00	500,000,000	550,000,000
Total FRJ19 SPOT										0.00	500,000,000	550,000,000
Total For FRJ19										0.00	500,000,000	550,000,000
FRJ20 On 20/09/2020 Spot Bond				100.00000	0.00000	100.25623				0.00	0	240,000,000
Total FRJ20 SPOT										0.00	0	240,000,000
Total For FRJ20										0.00	0	240,000,000
FRJ21 On 15/09/2021 Spot Bond				100.00000	0.00000	100.18285				0.00	0	0
Total FRJ21 SPOT										0.00	0	0
Total For FRJ21										0.00	0	0
FRJ22 On 07/03/2022 Spot Bond				100.00000	0.00000	101.44592				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	102.22408				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	100.21863				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRJ27 SPOT										0.00	0	0
Total For FRJ27										0.00	0	0
FRS011 On 13/05/2021 Spot Bond			100.00000	7.19301	100.00000	7.17936				0.00	0	0
Total FRS01U SPOT										0.00	0	0
Total For FRS01U										0.00	0	0
FRS021 On 13/05/2021 Spot Bond			100.00000	7.19301	100.00000	7.17936				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			2.75800	83.85054	2.75800	105.08591				0.00	0	0
Total FRS100 SPOT										0.00	0	0
Total For FRS100										0.00	0	0
FRS101 On 31/01/2038 Spot Bond			3.13000	105.51578	3.13000	114.36072				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	100.02181				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS104 On 23/01/2024 Spot Bond				100.00000	0.00000	100.02181				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			3.27000	103.02767	3.27000	111.84175				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			3.40000	212.83779	3.40000	212.81148				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			4.22500	96.34356	4.22500	96.32940				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			3.43000	212.04868	3.43000	212.02231				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	99.82971				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			3.75000	116.85842	3.75000	116.84275				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS114 On 31/01/2038 Spot Bond			3.43500	108.97135	3.43500	108.95767				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS115 On 31/01/2038 Spot Bond			3.43500	108.97135	3.43500	108.95767				0.00	0	0
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS119 On 07/12/2033 Spot Bond			3.55000	115.75300	3.55000	208.90106				0.00	0	0
Total FRS120 SPOT										0.00	0	0
Total For FRS120										0.00	0	0
FRS120 On 07/12/2033 Spot Bond			3.60000	207.64389	3.60000	207.61711				0.00	0	0
Total FRS121 SPOT										0.00	0	0
Total For FRS121										0.00	0	0
FRS121 On 31/01/2025 Spot Bond			3.28000	105.65966	3.28000	105.64684				0.00	0	0
Total FRS122 SPOT										0.00	0	0
Total For FRS122										0.00	0	0
FRS122 On 07/12/2033 Spot Bond			3.63000	206.87822	3.63000	206.85138				0.00	0	0
Total FRS123 SPOT										0.00	0	0
Total For FRS123										0.00	0	0
FRS123 On 31/01/2038 Spot Bond			4.34500	94.58431	4.34500	94.57009				0.00	0	0
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0
FRS124 On 31/03/2028 Spot Bond			3.85500	162.93530	3.85500	162.91317				0.00	0	0
Total FRS126 SPOT										0.00	0	0
Total For FRS126										0.00	0	0
FRS126 On 31/01/2038 Spot Bond			4.16000	84.94764	4.16000	97.29900				0.00	0	0
Total FRS127 SPOT										0.00	0	0
Total For FRS127										0.00	0	0
FRS127 On 31/03/2028 Spot Bond			3.83000	103.76632	3.83000	163.28193				0.00	0	0
Total FRS129 SPOT										0.00	0	0
Total For FRS129										0.00	0	0
FRS129 On 11/08/2017 Spot Bond			100.00000	99.91994	100.00000	99.65837				0.00	0	0
Total FRS130 SPOT										0.00	0	0
Total For FRS130										0.00	0	0
FRS130 On 31/03/2028 Spot Bond			3.89000	162.42076	3.89000	162.39856				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS131 SPOT										0.00	0	0
Total For FRS131										0.00	0	0
FRS131: On 07/12/2033 Spot Bond			4.14000	194.37628	4.14000	194.34841				0.00	0	0
Total FRS132 SPOT										0.00	0	0
Total For FRS132										0.00	0	0
FRS132: On 24/03/2020 Spot Bond				100.00000	0.00000	100.62784				0.00	0	0
Total FRS133 SPOT										0.00	0	0
Total For FRS133										0.00	0	0
FRS133: On 31/01/2038 Spot Bond			4.09000	85.57683	4.09000	98.35651				0.00	0	0
Total FRS134 SPOT										0.00	0	0
Total For FRS134										0.00	0	0
FRS134: On 31/01/2038 Spot Bond			4.34500	82.23289	4.34500	94.57009				0.00	0	0
Total FRS135 SPOT										0.00	0	0
Total For FRS135										0.00	0	0
FRS135: On 31/01/2038 Spot Bond			3.87000	101.78617	3.87000	101.77218				0.00	0	0
Total FRS136 SPOT										0.00	0	0
Total For FRS136										0.00	0	0
FRS136: On 31/03/2028 Spot Bond			3.70000	165.23680	3.70000	165.21505				0.00	0	0
Total FRS137 SPOT										0.00	0	0
Total For FRS137										0.00	0	0
FRS137: On 07/12/2033 Spot Bond			3.91000	199.89611	3.91000	199.86867				0.00	0	0
Total FRS138 SPOT										0.00	0	0
Total For FRS138										0.00	0	0
FRS138: On 31/03/2028 Spot Bond			3.83000	163.30400	3.83000	163.28193				0.00	0	0
Total FRS142 SPOT										0.00	0	0
Total For FRS142										0.00	0	0
FRS142: On 31/03/2028 Spot Bond			3.83000	163.30400	3.83000	163.28193				0.00	0	0
Total FRS143 SPOT										0.00	0	0
Total For FRS143										0.00	0	0
FRS143: On 31/03/2028 Spot Bond			4.12000	95.41290	4.12000	159.06313				0.00	0	0
Total FRS145 SPOT										0.00	0	0
Total For FRS145										0.00	0	0
FRS145: On 31/01/2025 Spot Bond			4.05000	114.48508	4.05000	114.46880				0.00	0	0
Total FRS146 SPOT										0.00	0	0
Total For FRS146										0.00	0	0
FRS146: On 31/01/2022 Spot Bond			3.61000	140.90048	3.61000	140.88211				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS147 SPOT										0.00	0	0
Total For FRS147										0.00	0	0
FRS147 On 06/05/2021 Spot Bond				100.00000	0.00000	111.74200				0.00	0	0
Total FRS148 SPOT										0.00	0	0
Total For FRS148										0.00	0	0
FRS148 On 31/03/2028 Spot Bond			4.18000	158.22898	4.18000	158.20613				0.00	0	0
Total FRS149 SPOT										0.00	0	0
Total For FRS149										0.00	0	0
FRS149 On 31/03/2028 Spot Bond			4.22000	157.66070	4.22000	157.63776				0.00	0	0
Total FRS150 SPOT										0.00	0	0
Total For FRS150										0.00	0	0
FRS150 On 31/01/2025 Spot Bond			4.02000	114.71997	4.02000	114.70374				0.00	0	0
Total FRS151 SPOT										0.00	0	0
Total For FRS151										0.00	0	0
FRS151 On 31/03/2028 Spot Bond			4.19000	158.08669	4.19000	158.06381				0.00	0	0
Total FRS152 SPOT										0.00	0	0
Total For FRS152										0.00	0	0
FRS152 On 31/03/2028 Spot Bond			4.23000	157.51901	4.23000	157.49604				0.00	0	0
Total FRS153 SPOT										0.00	0	0
Total For FRS153										0.00	0	0
FRS153 On 19/05/2019 Spot Bond				100.00000	0.00000	105.19912				0.00	0	0
Total FRS157 SPOT										0.00	0	0
Total For FRS157										0.00	0	0
FRS157 On 20/06/2022 Spot Bond				100.00000	0.00000	160.49731				0.00	0	0
Total FRS158 SPOT										0.00	0	0
Total For FRS158										0.00	0	0
FRS158 On 06/06/2023 Spot Bond				100.00000	0.00000	76.23600				0.00	0	0
Total FRS159 SPOT										0.00	0	0
Total For FRS159										0.00	0	0
FRS159 On 06/06/2024 Spot Bond				100.00000	0.00000	104.19192				0.00	0	0
Total FRS160 SPOT										0.00	0	0
Total For FRS160										0.00	0	0
FRS160 On 06/06/2025 Spot Bond				100.00000	0.00000	100.71515				0.00	0	0
Total FRS161 SPOT										0.00	0	0
Total For FRS161										0.00	0	0
FRS161 On 20/06/2022 Spot Bond				100.00000	0.00000	92.40794				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS162 SPOT										0.00	0	0
Total For FRS162										0.00	0	0
FRS162 On 06/06/2023 Spot Bond				100.00000	0.00000	89.06770				0.00	0	0
Total FRS163 SPOT										0.00	0	0
Total For FRS163										0.00	0	0
FRS163 On 06/06/2024 Spot Bond				100.00000	0.00000	88.58545				0.00	0	0
Total FRS164 SPOT										0.00	0	0
Total For FRS164										0.00	0	0
FRS164 On 06/06/2025 Spot Bond				100.00000	0.00000	86.88940				0.00	0	0
Total FRS165 SPOT										0.00	0	0
Total For FRS165										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			3.19000	113.94596	3.19000	283.30787				0.00	0	0
Total FRS36 SPOT										0.00	0	0
Total For FRS36										0.00	0	0
FRS37 On 07/12/2023 Spot Bond			3.08000	114.62533	3.08000	284.99786				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			3.80000	110.26431	3.80000	274.14956				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			3.57000	96.57167	3.57000	143.12725				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	99.95322				0.00	0	0
Total FRS49 SPOT										0.00	0	0
Total For FRS49										0.00	0	0
FRS51 On 31/01/2022 Spot Bond			3.10000	98.49858	3.10000	143.93656				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	102.06158				0.00	0	0
Total FRS62 SPOT										0.00	0	0
Total For FRS62										0.00	0	0
FRS64 On 26/01/2042 Spot Bond			3.11000	81.06576	3.11000	109.91728				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			2.92000	88.61941	2.92000	115.70733				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS81 SPOT										0.00	0	0
Total For FRS81										0.00	0	0
FRS85 On 31/01/2025 Spot Bond			3.21000	91.95101	3.21000	121.25613				0.00	0	0
Total FRS85 SPOT										0.00	0	0
Total For FRS85										0.00	0	0
FRS86 On 23/04/2018 Spot Bond				100.00000	0.00000	99.70208				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			3.24000	91.76148	3.24000	121.00611				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			3.99000	109.14663	3.99000	271.36927				0.00	0	30,000,000
Total FRS90 SPOT										0.00	0	30,000,000
Total For FRS90										0.00	0	30,000,000
FRS94 On 08/08/2018 Spot Bond				100.00000	0.00000	101.92128				0.00	0	0
Total FRS94 SPOT										0.00	0	0
Total For FRS94										0.00	0	0
FRS96 On 27/08/2018 Spot Bond				100.00000	0.00000	101.44071				0.00	0	0
Total FRS96 SPOT										0.00	0	0
Total For FRS96										0.00	0	0
FRX17 On 15/09/2017 Spot Bond			7.06000	103.23165	7.06000	103.21188				0.00	0	0
Total FRX17 SPOT										0.00	0	0
Total For FRX17										0.00	0	0
FRX18 On 14/04/2018 Spot Bond			7.68000	104.86613	7.68000	104.84455				0.00	0	300,000,000
Total FRX18 SPOT										0.00	0	300,000,000
Total For FRX18										0.00	0	300,000,000
FRX19 On 15/11/2019 Spot Bond			7.98500	103.83835	7.98500	103.81626				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			8.25500	104.11386	8.25500	104.09086				0.00	0	0
Total FRX20 SPOT										0.00	0	0
Total For FRX20										0.00	0	0
FRX23 On 28/02/2023 Spot Bond			8.95500	97.88768	8.95500	97.86438				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			9.29500	108.97164	9.29500	108.94460				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRX24 SPOT									0.00	0	0
Total For FRX24									0.00	0	0
FRX26 On 01/10/2026 Spot Bond			9.80500	101.16535	9.80500	101.13889			0.00	0	400,000,000
Total FRX26 SPOT									0.00	0	400,000,000
Total For FRX26									0.00	0	400,000,000
FRX27 On 07/03/2027 Spot Bond			9.80500	106.24500	9.80500	106.21737			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			10.17000	96.93242	10.17000	101.77285			0.00	0	0
Total FRX30 SPOT									0.00	0	0
Total For FRX30									0.00	0	0
FRX31 On 21/02/2031 Spot Bond			10.25500	98.58547	10.25500	98.55824			0.00	0	0
Total FRX31 SPOT									0.00	0	0
Total For FRX31									0.00	0	0
FRX32 On 31/03/2032 Spot Bond			10.16500	103.16420	10.16500	105.98182			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			10.89000	77.09116	10.89000	77.06883			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	100.94605			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	101.14717			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	100.90304			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	101.02573			0.00	0	0
Total FS1D1 SPOT									0.00	0	0
Total For FS1D1									0.00	0	0
FS2A4 On 20/11/2018 Spot Bond				100.00000	0.00000	101.42396			0.00	0	0
Total FS2A4 SPOT									0.00	0	0
Total For FS2A4									0.00	0	0
FS2A5 On 20/02/2019 Spot Bond				100.00000	0.00000	101.44779			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.57313				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	101.61667				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	101.80815				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	10.10568	100.00000	10.08120				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	10.10568	100.00000	10.08120				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	10.10568	100.00000	10.08120				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	10.10568	100.00000	10.08120				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	10.10568	100.00000	10.08120				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	19.67674	100.00000	19.62907				0.00	0	0
Total FS3D1U SPOT										0.00	0	0
Total For FS3D1U										0.00	0	0
FS4A3L On 20/03/2020 Spot Bond			100.00000	9.37370	100.00000	9.35099				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	16.61360	100.00000	16.57335				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	16.71335	100.00000	16.67286				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS4A5U SPOT										0.00	0	0
Total For FS4A5U										0.00	0	0
FS4B1L On 20/03/2020 Spot Bond			100.00000	16.91285	100.00000	16.87188				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	17.16222	100.00000	17.12065				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	17.46147	100.00000	17.41918				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	27.68749	100.00000	27.62042				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	11.54070	100.00000	11.51274				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	9.01327	100.00000	8.99143				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	12.07913	100.00000	12.04987				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	12.17703	100.00000	12.14753				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	12.37281	100.00000	12.34284				0.00	0	0
Total FS5B1U SPOT										0.00	0	0
Total For FS5B1U										0.00	0	0
FS5C1L On 20/04/2021 Spot Bond			100.00000	12.61755	100.00000	12.58699				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	12.91124	100.00000	12.87996				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	14.37968	100.00000	14.34485				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.21105				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	101.61220				0.00	0	0
Total GH31A1 SPOT										0.00	0	0
Total For GH31A1										0.00	0	0
GH31A On 25/02/2020 Spot Bond				100.00000	0.00000	101.48189				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	101.49847				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	101.60617				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	101.73864				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	101.82138				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	13.20030	100.00000	13.16832				0.00	0	0
Total GH41U SPOT										0.00	0	0
Total For GH41U										0.00	0	0
GPT41 On 06/09/2017 Spot Bond				100.00000	0.00000	101.04148				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	22.40617	100.00000	22.35189				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	90.98018	100.00000	90.75990				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	30.61822	100.00000	30.54405				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRB03U SPOT										0.00	0	0
Total For GRB03U										0.00	0	0
GRB04 On 15/05/2020 Spot Bond			100.00000	18.52895	100.00000	18.48407				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	31.26642	100.00000	31.19068				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	18.80180	100.00000	18.75625				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	4.36520	100.00000	4.35692				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	98.64865	100.00000	98.38275				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	69.84321	100.00000	69.71070				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	44.19827	100.00000	44.14920				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	34.92161	100.00000	34.85535				0.00	0	0
Total GRB13U SPOT										0.00	0	0
Total For GRB13U										0.00	0	0
GRB14 On 31/07/2019 Spot Bond			100.00000	19.64368	100.00000	19.62187				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	17.46080	100.00000	17.42768				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	8.73052	100.00000	8.72083				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	8.76362	100.00000	8.74700				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRB17U SPOT										0.00	0	0
Total For GRB17U										0.00	0	0
GRB18 On 30/07/2021 Spot Bond			100.00000	3.88455	100.00000	3.88023				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	4.36520	100.00000	4.35692				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	16.75650	100.00000	16.70506				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	12.06301	100.00000	12.02598				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	9.63382	100.00000	9.60424				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	10.80581	100.00000	10.77208				0.00	0	0
Total GRB23U SPOT										0.00	0	0
Total For GRB23U										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.10855				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	99.99992				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	99.99990				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	81.05941	100.00000	80.88204				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	101.34923				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	102.00282				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.32182				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	100.77319				0.00	0	500,000,000
Total GRT09 SPOT										0.00	0	500,000,000
Total For GRT09										0.00	0	500,000,000
GRT10 On 13/05/2019 Spot Bond				100.00000	0.00000	101.74267				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	101.75508				0.00	0	0
Total GRT11 SPOT										0.00	0	0
Total For GRT11										0.00	0	0
GRT12 On 24/06/2020 Spot Bond				100.00000	0.00000	101.04609				0.00	0	0
Total GRT12 SPOT										0.00	0	0
Total For GRT12										0.00	0	0
GRT13 On 15/04/2020 Spot Bond				100.00000	0.00000	100.19551				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	101.01996				0.00	0	0
Total GRT14 SPOT										0.00	0	0
Total For GRT14										0.00	0	0
GRT15 On 15/04/2020 Spot Bond				100.00000	0.00000	100.31656				0.00	0	29,000,000
Total GRT15 SPOT										0.00	0	29,000,000
Total For GRT15										0.00	0	29,000,000
GRT16 On 17/10/2021 Spot Bond				100.00000	0.00000	100.19970				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			9.42500	106.10140	9.42500	106.07471				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	101.01481				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	101.21365				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.56485				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			10.09500	98.89090	10.09500	101.48505				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	0.00009	100.00000	0.00009				0.00	0	0
Total GRX01U SPOT										0.00	0	0
Total For GRX01U										0.00	0	0
HC1M1 On 31/10/2017 Spot Bond				100.00000	0.00000	117.15000				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	112.26027				0.00	0	0
Total HC1M2 SPOT										0.00	0	0
Total For HC1M2										0.00	0	0
HC1M3 On 31/10/2017 Spot Bond				100.00000	0.00000	102.00658				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	100.48476				0.00	0	0
Total HC2T1 SPOT										0.00	0	0
Total For HC2T1										0.00	0	0
HC4T1 On 15/12/2017 Spot Bond				100.00000	0.00000	100.94533				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	23.45686	100.00000	23.40004				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	101.02671				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	99.81824				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	99.51285				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.35127				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	100.35479				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	100.35899				0.00	0	0
Total HILB07 SPOT										0.00	0	0
Total For HILB07										0.00	0	0
HM1C4 On 19/07/2048 Spot Bond			100.00000	9.31481	100.00000	9.29225				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	9.31481	100.00000	9.29225				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	10.00137	100.00000	9.97715				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	10.00137	100.00000	9.97715				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	10.84050	100.00000	10.81424				0.00	0	0
Total HM1E4U SPOT										0.00	0	0
Total For HM1E4U										0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	109.92800	10.00000	109.90000				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	101.79074				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	101.73922				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	100.22832				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.20574				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	101.62838				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			8.23500	103.83997	8.23500	103.81682				0.00	0	8,490,000,000
Total HWAY20 SPOT										0.00	0	8,490,000,000
Total For HWAY20										0.00	0	8,490,000,000
HWAY2 On 31/07/2020 Spot Bond			100.00000	17.47634	100.00000	17.43723				0.00	0	0
Total HWAY20/R207 SPOT										0.00	0	0
Total For HWAY20/R207										0.00	0	0
HWAY2 On 07/12/2023 Spot Bond			3.23000	113.70010	3.23000	282.69628				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			2.94000	117.57691	2.94000	292.33760				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			3.24000	88.85635	3.24000	98.35459				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			10.58000	89.48034	10.58000	89.45486				0.00	0	2,920,000,000
Total HWAY34 SPOT										0.00	0	2,920,000,000
Total For HWAY34										0.00	0	2,920,000,000
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.14707	100.00000	9.12660				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			10.55000	89.48690	10.55000	89.46149				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	9.14702	100.00000	9.12655				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	100.19473				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.93199				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	22.50063	100.00000	22.44612				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	109.92800	10.00000	109.90000				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			2.51000	127.27003	2.60000	126.46738		81,359,140,000,000.00	32,414,000,000	66,583,906,200		
Total I2025 SPOT								11,359,140,000,000.00	32,414,000,000	66,583,906,200		
Total For I2025								11,359,140,000,000.00	32,414,000,000	66,583,906,200		
I2029 On 31/03/2029 Spot Bond			2.62000	98.24521	2.62000	98.23512		52,471,264,000,000.00	20,027,200,000	36,783,100,000		
Total I2029 SPOT								52,471,264,000,000.00	20,027,200,000	36,783,100,000		
Total For I2029								52,471,264,000,000.00	20,027,200,000	36,783,100,000		
I2033 On 28/02/2033 Spot Bond			2.61000	102.74606	2.61000	102.73558		73,132,200,000,000.00	28,020,000,000	70,601,606,900		
Total I2033 SPOT								73,132,200,000,000.00	28,020,000,000	70,601,606,900		
Total For I2033								73,132,200,000,000.00	28,020,000,000	70,601,606,900		
I2038 On 31/01/2038 Spot Bond			2.48000	126.99119	2.51000	126.36099		109,194,400,000,000.00	44,030,000,000	155,745,069,800		
Total I2038 SPOT								109,194,400,000,000.00	44,030,000,000	155,745,069,800		
Total For I2038								109,194,400,000,000.00	44,030,000,000	155,745,069,800		
I2046 On 31/03/2046 Spot Bond			2.58000	123.28895	2.58000	123.27642		130,680,612,000,000.00	50,651,400,000	117,675,317,100		
Total I2046 SPOT								130,680,612,000,000.00	50,651,400,000	117,675,317,100		
Total For I2046								130,680,612,000,000.00	50,651,400,000	117,675,317,100		
I2050 On 31/12/2050 Spot Bond			2.56000	130.22754	2.57000	129.92260		256,614,400,000,000.00	100,240,000,000	65,326,921,933		
Total I2050 SPOT								256,614,400,000,000.00	100,240,000,000	65,326,921,933		
Total For I2050								256,614,400,000,000.00	100,240,000,000	65,326,921,933		
IB105U On 20/10/2017 Spot Bond			100.00000	80.93126	100.00000	80.75221		0.00	0	0		
Total IB105U SPOT								0.00	0	0		
Total For IB105U								0.00	0	0		
IBL02U On 24/05/2022 Spot Bond			100.00000	11.19304	100.00000	11.15810		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	101.49960		0.00	0	0		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL100 SPOT										0.00	0	0
Total For IBL100										0.00	0	0
IBL101 On 24/05/2022 Spot Bond			8.90000	102.20637	8.90000	102.18219				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	101.53336				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	101.04844				0.00	0	0
Total IBL103 SPOT										0.00	0	0
Total For IBL103										0.00	0	0
IBL104 On 17/07/2018 Spot Bond			8.70500	100.41765	8.70500	100.18738				0.00	0	0
Total IBL104 SPOT										0.00	0	0
Total For IBL104										0.00	0	0
IBL22 On 15/03/2018 Spot Bond			8.20000	104.68235	8.20000	104.65949				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			3.17000	98.20880	3.17000	143.51285				0.00	0	0
Total IBL36 SPOT										0.00	0	0
Total For IBL36										0.00	0	0
IBL39 On 02/04/2018 Spot Bond			8.32000	103.02394	8.32000	103.00099				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	109.92800	10.00000	109.90000				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			8.63000	99.93523	8.63000	99.91217				0.00	0	0
Total IBL45 SPOT										0.00	0	0
Total For IBL45										0.00	0	0
IBL46 On 15/01/2020 Spot Bond			8.96500	96.48636	8.96500	96.46337				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			8.51000	101.51984	8.51000	101.49672				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	102.28597	7.34000	102.26583				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL49/R203 SPOT										0.00	0	0
Total For IBL49/R203										0.00	0	0
IBL50 On 02/08/2020 Spot Bond			8.95500	100.20433	8.95500	100.18008				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	99.86867				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			8.41000	99.60451	8.41000	99.58185				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	99.85648				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			8.37000	105.24072	8.37000	105.21688				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			9.58500	107.69949	9.58500	107.67164				0.00	0	0
Total IBL60 SPOT										0.00	0	0
Total For IBL60										0.00	0	0
IBL61 On 31/03/2019 Spot Bond				100.00000	0.00000	100.43199				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	99.87633				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	99.41033				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	99.86553				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	101.12490				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			3.90000	139.19783	3.90000	139.17858				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.71675				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	55.71513	100.00000	55.58016				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	101.71994				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	101.66410				0.00	0	0
Total IBL75 SPOT										0.00	0	0
Total For IBL75										0.00	0	0
IBL76 On 25/11/2018 Spot Bond				100.00000	0.00000	101.87585				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	101.51502				0.00	0	0
Total IBL77 SPOT										0.00	0	0
Total For IBL77										0.00	0	0
IBL78 On 25/11/2022 Spot Bond			9.63500	103.30216	9.63500	103.27574				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			8.20000	102.47010	8.20000	102.44736				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	31.96321	100.00000	31.88578				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	12.57937	100.00000	12.54890				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	99.89122				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	100.81331				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL83 SPOT										0.00	0	0
Total For IBL83										0.00	0	0
IBL84U On 21/04/2019 Spot Bond			100.00000	27.70681	100.00000	27.63969				0.00	0	177,500,000
Total IBL84U SPOT										0.00	0	177,500,000
Total For IBL84U										0.00	0	177,500,000
IBL85 On 20/05/2019 Spot Bond				100.00000	0.00000	101.90748				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	103.08313				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			8.50000	103.81694	8.50000	103.79345				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			8.92500	106.28395	8.92500	106.25873				0.00	0	0
Total IBL88 SPOT										0.00	0	0
Total For IBL88										0.00	0	0
IBL88/F On 20/05/2021 Spot Bond			100.00000	16.01778	100.00000	15.98252				0.00	0	0
Total IBL88/R208 SPOT										0.00	0	0
Total For IBL88/R208										0.00	0	0
IBL89 On 26/05/2021 Spot Bond				100.00000	0.00000	101.58484				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	32.94672	100.00000	32.86691				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	101.29864				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	100.32431				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	101.48724				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	101.43016				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.90948				0.00	0	0
Total IBL95 SPOT										0.00	0	0
Total For IBL95										0.00	0	0
IBL96 On 21/09/2019 Spot Bond				100.00000	0.00000	100.83223				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	100.54367				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	100.56784				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			8.37000	103.59940	8.37000	103.57620				0.00	0	115,000,000
Total IBL99 SPOT										0.00	0	115,000,000
Total For IBL99										0.00	0	115,000,000
IDC01L On 08/11/2026 Spot Bond			100.00000	10.52235	100.00000	10.49919				0.00	0	0
Total IDC01U SPOT										0.00	0	0
Total For IDC01U										0.00	0	0
IDCG02 On 22/10/2018 Spot Bond				100.00000	0.00000	100.02197				0.00	0	800,000,000
Total IDCG02 SPOT										0.00	0	800,000,000
Total For IDCG02										0.00	0	800,000,000
IDCG03 On 22/10/2020 Spot Bond			9.24500	99.65603	9.24500	99.63144				0.00	0	82,000,000
Total IDCG03 SPOT										0.00	0	82,000,000
Total For IDCG03										0.00	0	82,000,000
IDCG04 On 24/11/2017 Spot Bond				100.00000	0.00000	101.45805				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	101.41150				0.00	0	0
Total IDCG05 SPOT										0.00	0	0
Total For IDCG05										0.00	0	0
IDCG06 On 24/11/2024 Spot Bond			10.39500	97.34684	10.39500	97.32003				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	101.74250				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IDCG07 SPOT										0.00	0	0
Total For IDCG07										0.00	0	0
IDCG0£ On 13/05/2030 Spot Bond			11.42500	101.23347	11.42500	101.18580				0.00	0	0
Total IDCG08 SPOT										0.00	0	0
Total For IDCG08										0.00	0	0
IDCG0£ On 05/12/2019 Spot Bond				100.00000	0.00000	101.23930				0.00	0	0
Total IDCG09 SPOT										0.00	0	0
Total For IDCG09										0.00	0	0
IDCG1£ On 05/12/2021 Spot Bond				100.00000	0.00000	101.25675				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			10.49500	103.26787	10.49500	103.23902				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	101.32025	5.00000	101.30653				0.00	0	0
Total IDCP04 SPOT										0.00	0	0
Total For IDCP04										0.00	0	0
IDCP0£ On 14/03/2018 Spot Bond			4.00000	101.45259	4.00000	101.44167				0.00	0	0
Total IDCP05 SPOT										0.00	0	0
Total For IDCP05										0.00	0	0
IDCP0£ On 17/10/2019 Spot Bond			4.00000	101.08799	4.00000	101.07705				0.00	0	0
Total IDCP06 SPOT										0.00	0	0
Total For IDCP06										0.00	0	0
IDCP1£ On 18/05/2024 Spot Bond			100.00000	8.05632	100.00000	8.03859				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			8.79500	100.67764	8.79500	100.65397				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			7.63500	106.04555	7.63500	106.02385				0.00	0	0
Total IFC02 SPOT										0.00	0	0
Total For IFC02										0.00	0	0
IN269U On 25/07/2017 Spot Bond			100.00000	99.72678	100.00000	100.00000				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	97.78327	100.00000	97.52863				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IN272U SPOT										0.00	0	0
Total For IN272U										0.00	0	0
IN276U On 30/06/2021 Spot Bond			100.00000	12.10509	100.00000	12.07576				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	11.95094	100.00000	11.92199				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	22.87216	100.00000	22.81676				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	27.56511	100.00000	27.49832				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	8.84698	100.00000	8.82741				0.00	0	0
Total IN289U SPOT										0.00	0	0
Total For IN289U										0.00	0	0
IN306U On 24/06/2020 Spot Bond			100.00000	17.17830	100.00000	17.13668				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	43.65416	100.00000	43.54840				0.00	0	0
Total IN313U SPOT										0.00	0	0
Total For IN313U										0.00	0	0
IN319U On 20/12/2017 Spot Bond			100.00000	73.95135	100.00000	73.80720				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	14.56792	100.00000	14.53262				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	14.33299	100.00000	14.29827				0.00	0	0
Total IN329U SPOT										0.00	0	0
Total For IN329U										0.00	0	0
IN334U On 22/09/2021 Spot Bond			100.00000	13.28124	100.00000	13.24907				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	92.81800	100.00000	92.58939				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IN339U SPOT										0.00	0	0
Total For IN339U										0.00	0	0
IN341U On 12/12/2017 Spot Bond			100.00000	92.87639	100.00000	92.64763				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	10.69208	100.00000	10.66842				0.00	0	0
Total IN342U SPOT										0.00	0	0
Total For IN342U										0.00	0	0
IN343U On 28/02/2035 Spot Bond			100.00000	12.29728	100.00000	12.27022				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	7.91450	100.00000	7.89678				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	56.92427	100.00000	56.78636				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	11.39029	100.00000	11.36507				0.00	0	0
Total IN347U SPOT										0.00	0	0
Total For IN347U										0.00	0	0
IN355U On 22/03/2022 Spot Bond			100.00000	12.46401	100.00000	12.43382				0.00	0	0
Total IN355U SPOT										0.00	0	0
Total For IN355U										0.00	0	0
IN357U On 31/08/2017 Spot Bond			100.00000	95.23857	100.00000	95.00166				0.00	0	0
Total IN357U SPOT										0.00	0	0
Total For IN357U										0.00	0	0
IN359U On 01/07/2018 Spot Bond			100.00000	52.47358	100.00000	52.30424				0.00	0	0
Total IN359U SPOT										0.00	0	0
Total For IN359U										0.00	0	0
ING132 On 22/12/2018 Spot Bond				100.00000	0.00000	100.90645				0.00	0	0
Total ING132 SPOT										0.00	0	0
Total For ING132										0.00	0	0
ING196 On 30/06/2027 Spot Bond				100.00000	0.00000	78.65983				0.00	0	0
Total ING196 SPOT										0.00	0	0
Total For ING196										0.00	0	0
ING211 On 25/11/2020 Spot Bond			10.00000	109.92800	10.00000	109.90000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.88854				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	107.14585				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	97.85890				0.00	0	0
Total ING335 SPOT										0.00	0	0
Total For ING335										0.00	0	0
INLV01 On 12/08/2024 Spot Bond				100.00000	0.00000	102.40740				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	101.27768				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	102.41078				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			11.28500	110.04784	11.28500	110.01446				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	109.92800	10.00000	109.90000				0.00	0	0
Total IPF01/JIBAR SPOT										0.00	0	0
Total For IPF01/JIBAR										0.00	0	0
IPF08 On 01/07/2018 Spot Bond				100.00000	0.00000	100.54990				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	100.99879				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	39.91823	100.00000	39.82153				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	100.19594				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.25034				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	100.88088				0.00	0	0
Total IPF14 SPOT										0.00	0	0
Total For IPF14										0.00	0	0
IPF15 On 17/12/2020 Spot Bond				100.00000	0.00000	100.90522				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	100.91981				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	100.81761				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	100.82652				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	100.83542				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	100.87902				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	100.91017				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	101.03559				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	102.93227				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			9.31500	101.85468	9.31500	101.82948				0.00	0	1,850,000,000

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 IPL10 SPOT									0.00	0	1,850,000,000
Total For IPL10									0.00	0	1,850,000,000
IPL11 On 24/05/2022 Spot Bond				100.00000	0.00000	101.60919			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			8.15000	103.41219	8.15000	103.38944		2,040,216,395,000.00		250,333,300	250,333,300
Total IPL6 SPOT								2,040,216,395,000.00		250,333,300	250,333,300
Total For IPL6								2,040,216,395,000.00		250,333,300	250,333,300
IPL6/R2 On 28/09/2017 Spot Bond			100.00000	89.24207	100.00000	89.03454		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	100.49286		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	58.42401	100.00000	58.28248		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	100.79670		0.00		0	350,000,000
Total IPL8 SPOT								0.00		0	350,000,000
Total For IPL8								0.00		0	350,000,000
IPL8/JIB On 10/10/2020 Spot Bond			100.00000	13.96742	100.00000	13.93359		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	101.04060		0.00		0	0
Total IPL9 SPOT								0.00		0	0
Total For IPL9								0.00		0	0
IV015 On 20/09/2017 Spot Bond				100.00000	0.00000	101.06455		0.00		0	0
Total IV015 SPOT								0.00		0	0
Total For IV015								0.00		0	0
IV017/F On 31/01/2022 Spot Bond			2.75000	99.96228	2.75000	99.95474		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			5.74000	137.72661	5.74000	137.70098		0.00		0	0
Total IV019 SPOT								0.00		0	0
Total For IV019								0.00		0	0
IV024 On 27/07/2017 Spot Bond				100.00000	0.00000	99.94860		0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IV024 SPOT										0.00	0	0
Total For IV024										0.00	0	0
IV025 On 12/09/2019 Spot Bond				100.00000	0.00000	100.10367				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	99.57902				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			4.60000	83.61230	4.60000	110.25568				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			4.60000	109.22731	4.60000	110.25568				0.00	0	0
Total IV030A SPOT										0.00	0	0
Total For IV030A										0.00	0	0
IV031 On 11/03/2020 Spot Bond				100.00000	0.00000	101.22028				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	103.43045				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	103.11751				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			11.18500	109.34695	11.18500	109.31408				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	102.95187				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	100.03029				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	101.01886				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			5.35000	89.65749	5.35000	131.00905				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IV039 SPOT									0.00	0	0
Total For IV039									0.00	0	0
IV040 On 29/09/2021 Spot Bond				100.00000	0.00000	100.83069			0.00	0	85,000,000
Total IV040 SPOT									0.00	0	85,000,000
Total For IV040									0.00	0	85,000,000
IV041 On 29/09/2021 Spot Bond			11.53500	105.24267	11.53500	105.21060			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	102.16929			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			11.42500	105.78925	11.42500	105.75732			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	99.82001			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			5.60000	129.68099	5.60000	129.65711			0.00	0	0
Total IV045 SPOT									0.00	0	0
Total For IV045									0.00	0	0
IV046 On 21/06/2022 Spot Bond				100.00000	0.00000	101.05117			0.00	0	0
Total IV046 SPOT									0.00	0	0
Total For IV046									0.00	0	0
IV08 On 30/04/2018 Spot Bond			8.90000	106.70457	8.90000	106.67932			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	100.37161			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	4.73661	100.00000	4.72763			0.00	0	0
Total IV100U SPOT									0.00	0	0
Total For IV100U									0.00	0	0
IV115U On 28/06/2022 Spot Bond			100.00000	3.29566	100.00000	3.28941			0.00	0	0
Total IV115U SPOT									0.00	0	0
Total For IV115U									0.00	0	0
IV19A On 31/03/2028 Spot Bond			4.49000	153.88616	4.49000	153.86265			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IV19A SPOT									0.00	0	0
Total For IV19A									0.00	0	0
IVA686 On 17/08/2017 Spot Bond			7.60000	99.54401	7.60000	99.42037			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	99.39194	7.70000	99.26706			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			7.70000	99.10103	7.70000	98.97688			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	98.94280	7.80000	98.81744			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			7.85000	98.78896	7.85000	98.66318			0.00	0	0
Total IVA691 SPOT									0.00	0	0
Total For IVA691									0.00	0	0
IVA694 On 12/10/2017 Spot Bond			7.85000	98.35014	7.85000	98.22548			0.00	0	1,500,000,000
Total IVA694 SPOT									0.00	0	1,500,000,000
Total For IVA694									0.00	0	1,500,000,000
IVA695 On 19/10/2017 Spot Bond			7.85000	98.20474	7.85000	98.08044			0.00	0	0
Total IVA695 SPOT									0.00	0	0
Total For IVA695									0.00	0	0
IVA696 On 26/10/2017 Spot Bond			7.85000	98.05976	7.85000	97.93583		235,500,000,000,000.00	30,000,000,000	30,000,000,000	
Total IVA696 SPOT								15,500,000,000,000.00	30,000,000,000	30,000,000,000	
Total For IVA696								15,500,000,000,000.00	30,000,000,000	30,000,000,000	
IVA697 On 02/11/2017 Spot Bond			100.00000	78.66379	100.00000	100.00000			0.00	0	0
Total IVA697 SPOT									0.00	0	0
Total For IVA697									0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	109.92800	10.00000	109.90000			0.00	0	0
Total IVC005/JIBAR SPOT									0.00	0	0
Total For IVC005/JIBAR									0.00	0	0
IVC027 On 03/04/2019 Spot Bond				100.00000	0.00000	100.55969			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	100.62148			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	100.63494			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	96.42970			0.00	0	0
Total IVC035 SPOT									0.00	0	0
Total For IVC035									0.00	0	0
IVC036 On 16/07/2019 Spot Bond			8.97000	100.81430	8.97000	100.79027			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	27.81424	100.00000	27.75302			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	28.77359	100.00000	28.70388			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			9.05500	101.02041	9.05500	100.99611			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	99.85984			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	100.08355			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	102.15940			0.00	0	0
Total IVC048 SPOT									0.00	0	0
Total For IVC048									0.00	0	0
IVC049 On 21/11/2019 Spot Bond				100.00000	0.00000	101.63404			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	101.27075			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	99.78362			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.93067				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	100.74970				0.00	0	0
Total IVC055 SPOT										0.00	0	0
Total For IVC055										0.00	0	0
IVC060 On 31/07/2018 Spot Bond				100.00000	0.00000	99.85742				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	100.66368				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	102.08046				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	101.18311				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	101.10981				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	89.05412	100.00000	88.84209				0.00	0	0
Total IVC066 SPOT										0.00	0	0
Total For IVC066										0.00	0	0
IVC067 On 04/11/2017 Spot Bond				100.00000	0.00000	102.21220				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	100.65180				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	100.09792				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	102.22138				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.28421				0.00	0	0
Total IVC081 SPOT										0.00	0	0
Total For IVC081										0.00	0	0
IVC086 On 15/08/2017 Spot Bond				100.00000	0.00000	101.77245				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	100.45859				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	100.30878				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	100.00009				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	99.97131				0.00	0	0
Total IVC090 SPOT										0.00	0	0
Total For IVC090										0.00	0	0
IVC092 On 24/11/2019 Spot Bond				100.00000	0.00000	101.63433				0.00	0	0
Total IVC092 SPOT										0.00	0	0
Total For IVC092										0.00	0	0
IVC093 On 24/11/2018 Spot Bond				100.00000	0.00000	101.56689				0.00	0	0
Total IVC093 SPOT										0.00	0	0
Total For IVC093										0.00	0	0
IVC094 On 06/12/2021 Spot Bond			9.90500	104.55932	9.90500	104.53171				0.00	0	0
Total IVC094 SPOT										0.00	0	0
Total For IVC094										0.00	0	0
IVC097 On 29/06/2021 Spot Bond				100.00000	0.00000	100.69470				0.00	0	0
Total IVC097 SPOT										0.00	0	0
Total For IVC097										0.00	0	0
IVC098 On 14/06/2018 Spot Bond			8.37000	101.51504	8.37000	101.49231				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	100.02188				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	99.84116				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	100.70518				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	101.22277				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	101.08357				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	100.69819				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	99.84644				0.00	0	0
Total IVC108 SPOT										0.00	0	0
Total For IVC108										0.00	0	0
IVC109 On 19/05/2021 Spot Bond				100.00000	0.00000	101.81912				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			9.55500	102.45296	9.55500	102.42698				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	101.63679				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	101.50818				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	101.52332				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	101.08540				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC114 SPOT										0.00	0	0
Total For IVC114										0.00	0	0
IVC68U On 07/12/2020 Spot Bond			100.00000	9.69159	100.00000	9.67320				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	60.36178	100.00000	60.21555				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	88.17230	100.00000	87.96436				0.00	0	0
Total IVC74U SPOT										0.00	0	0
Total For IVC74U										0.00	0	0
IVC80U On 27/05/2021 Spot Bond			100.00000	7.00429	100.00000	6.99101				0.00	0	0
Total IVC80U SPOT										0.00	0	0
Total For IVC80U										0.00	0	0
IVC84U On 01/08/2021 Spot Bond			100.00000	6.17919	100.00000	6.16747				0.00	0	0
Total IVC84U SPOT										0.00	0	0
Total For IVC84U										0.00	0	0
IVC85U On 12/08/2021 Spot Bond			100.00000	6.05145	100.00000	6.03997				0.00	0	0
Total IVC85U SPOT										0.00	0	0
Total For IVC85U										0.00	0	0
IVC91U On 07/11/2021 Spot Bond			100.00000	5.12988	100.00000	5.12015				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	4.89202	100.00000	4.88274				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	4.89202	100.00000	4.88274				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	4.78180	100.00000	4.77273				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	99.83472				0.00	0	1,500,000,000
Total JAS01 SPOT										0.00	0	1,500,000,000
Total For JAS01										0.00	0	1,500,000,000
JIBAR On 15/03/2060 Spot Bond			100.00000		100.00000	0.00000				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 JIBAR SPOT										0.00	0	0
Total For JIBAR										0.00	0	0
KAP002 On 13/06/2019 Spot Bond				100.00000	0.00000	101.08814				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	101.27056				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	100.65281				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	100.69120				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			9.45500	105.16897	9.45500	105.14243				0.00	0	0
Total KAP007 SPOT										0.00	0	0
Total For KAP007										0.00	0	0
KAP008 On 28/11/2019 Spot Bond				100.00000	0.00000	101.47150				0.00	0	0
Total KAP008 SPOT										0.00	0	0
Total For KAP008										0.00	0	0
KAP009 On 24/05/2020 Spot Bond				100.00000	0.00000	101.59227				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	30.66260	100.00000	30.58832				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	104.01484				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	102.45436				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	102.49182				0.00	0	0
Total KSB009 SPOT										0.00	0	0
Total For KSB009										0.00	0	0
KST01 On 12/07/2020 Spot Bond				100.00000	0.00000	100.34278				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total KST01 SPOT										0.00	0	0
Total For KST01										0.00	0	0
KW01 On 31/10/2027 Spot Bond			8.94500	133.33507	8.94500	133.30337				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	100.85366				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	100.79773				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	99.85665				0.00	0	0
Total LBK08 SPOT										0.00	0	0
Total For LBK08										0.00	0	0
LBK08/ On 30/10/2019 Spot Bond			100.00000	24.19523	100.00000	24.13597				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			9.53500	101.69257	9.53500	101.66684				0.00	0	0
Total LBK11 SPOT										0.00	0	0
Total For LBK11										0.00	0	0
LBK11/ On 28/11/2019 Spot Bond			9.62000	101.51779	9.62000	101.49188				0.00	0	0
Total LBK11/R207 SPOT										0.00	0	0
Total For LBK11/R207										0.00	0	0
LBK12L On 25/02/2020 Spot Bond			9.71000	104.03430	9.71000	104.00706				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	59.27979	100.00000	59.13618				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	100.37129				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	101.44575				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	100.84433				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.74433				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	100.77371				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			10.20000	101.31326	10.20000	101.28572				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			7.60000	103.44728	7.60000	103.42583				0.00	0	0
Total LGL02 SPOT										0.00	0	0
Total For LGL02										0.00	0	0
LGL03 On 03/04/2018 Spot Bond			9.10000	101.40614	9.10000	101.38148				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			9.23500	103.90911	9.23500	103.88320				0.00	0	580,000,000
Total LGL04 SPOT										0.00	0	580,000,000
Total For LGL04										0.00	0	580,000,000
LGL05 On 12/12/2021 Spot Bond				100.00000	0.00000	101.34493				0.00	0	0
Total LGL05 SPOT										0.00	0	0
Total For LGL05										0.00	0	0
LGL06 On 04/10/2022 Spot Bond			9.73500	104.98092	9.73500	104.95365				0.00	0	2,500,000,000
Total LGL06 SPOT										0.00	0	2,500,000,000
Total For LGL06										0.00	0	2,500,000,000
LGL07 On 04/10/2022 Spot Bond				100.00000	0.00000	100.56346				0.00	0	0
Total LGL07 SPOT										0.00	0	0
Total For LGL07										0.00	0	0
LHC01U On 12/07/2023 Spot Bond			100.00000	8.99105	100.00000	8.95151				0.00	0	0
Total LHC01U SPOT										0.00	0	0
Total For LHC01U										0.00	0	0
LHC02U On 12/07/2023 Spot Bond			100.00000	9.48711	100.00000	9.44539				0.00	0	0
Total LHC02U SPOT										0.00	0	0
Total For LHC02U										0.00	0	0
LHL17 On 14/11/2018 Spot Bond				100.00000	0.00000	102.50611				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LHL17 SPOT										0.00	0	0
Total For LHL17										0.00	0	0
LHL18 On 14/11/2018 Spot Bond			12.70000	103.31627	12.70000	103.28171				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			13.53500	104.25170	13.53500	104.21460				0.00	0	0
Total LHL19 SPOT										0.00	0	0
Total For LHL19										0.00	0	0
LHL22 On 13/09/2017 Spot Bond				100.00000	0.00000	101.12893				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	102.60275				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	103.55587				0.00	0	0
Total LOM01 SPOT										0.00	0	0
Total For LOM01										0.00	0	0
LRFA2 On 20/11/2019 Spot Bond				100.00000	0.00000	101.59215				0.00	0	0
Total LRFA2 SPOT										0.00	0	0
Total For LRFA2										0.00	0	0
LRFB2 On 20/11/2019 Spot Bond				100.00000	0.00000	102.05971				0.00	0	0
Total LRFB2 SPOT										0.00	0	0
Total For LRFB2										0.00	0	0
LRFC2 On 20/11/2019 Spot Bond				100.00000	0.00000	101.79094				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	101.73834				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	101.05672				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	99.85035				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	103.18438				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	102.66048				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	102.78764				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	103.08526				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	103.10508				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	103.01098				0.00	0	0
Total MAQ0J2 SPOT										0.00	0	0
Total For MAQ0J2										0.00	0	0
MAQ10 On 17/08/2017 Spot Bond				100.00000	0.00000	99.52238				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	98.92157				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	100.64799				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	101.82680				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	100.47241				0.00	0	500,000,000
Total MBF045 SPOT										0.00	0	500,000,000
Total For MBF045										0.00	0	500,000,000
MBF04 On 17/08/2018 Spot Bond				100.00000	0.00000	101.89683				0.00	0	24,000,000

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 MBF046 SPOT										0.00	0	24,000,000
Total For MBF046										0.00	0	24,000,000
MBF04 On 07/06/2019 Spot Bond				100.00000	0.00000	101.66447				0.00	0	2,140,000,000
Total MBF047 SPOT										0.00	0	2,140,000,000
Total For MBF047										0.00	0	2,140,000,000
MBF04 On 14/03/2019 Spot Bond				100.00000	0.00000	101.45711				0.00	0	1,600,000,000
Total MBF049 SPOT										0.00	0	1,600,000,000
Total For MBF049										0.00	0	1,600,000,000
MBF05 On 17/05/2019 Spot Bond				100.00000	0.00000	101.98090				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	33.08244	100.00000	33.00229				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	100.61768				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	101.14947				0.00	760,000,000	380,000,000
Total MBF053 SPOT										0.00	760,000,000	380,000,000
Total For MBF053										0.00	760,000,000	380,000,000
MBF05 On 27/03/2018 Spot Bond				100.00000	0.00000	100.63619				0.00	0	0
Total MBF054 SPOT										0.00	0	0
Total For MBF054										0.00	0	0
MBF05 On 27/03/2020 Spot Bond				100.00000	0.00000	100.88072				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	99.39871	2.30000	98.39163				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	97.52793				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	101.04525				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	100.33266				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.41969				0.00	0	0
Total MBP037 SPOT										0.00	0	0
Total For MBP037										0.00	0	0
MBP29 On 23/09/2017 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total MBP29U SPOT										0.00	0	0
Total For MBP29U										0.00	0	0
MBP30 On 24/10/2017 Spot Bond			100.00000	81.65873	100.00000	81.47965				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	81.67677	100.00000	81.49765				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	97.82867	100.00000	97.57390				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	99.86792				0.00	0	0
Total MBP34 SPOT										0.00	0	0
Total For MBP34										0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			8.60000	103.15321	8.60000	103.12947				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	104.10782	8.00000	104.08550				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			8.65000	102.85831	8.65000	102.83451				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	102.44994	8.91000	102.42554				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	100.47609				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	100.49377				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MEFSA6 SPOT										0.00	0	0
Total For MEFSA6										0.00	0	0
MEFSB On 05/01/2019 Spot Bond			8.62000	101.48074	8.62000	101.45747				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			9.31000	103.06020	9.31000	103.03471				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	100.83216				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			9.33500	102.76119	9.33500	102.73542				0.00	0	0
Total MFS1B SPOT										0.00	0	0
Total For MFS1B										0.00	0	0
MMF10 On 15/12/2024 Spot Bond				100.00000	0.00000	100.30525				0.00	0	0
Total MMF101 SPOT										0.00	0	0
Total For MMF101										0.00	0	0
MMF20 On 15/12/2024 Spot Bond				100.00000	0.00000	100.32817				0.00	0	0
Total MMF201 SPOT										0.00	0	0
Total For MMF201										0.00	0	0
MMF30 On 15/12/2024 Spot Bond				100.00000	0.00000	100.41249				0.00	0	0
Total MMF301 SPOT										0.00	0	0
Total For MMF301										0.00	0	0
MMF40 On 15/12/2024 Spot Bond				100.00000	0.00000	100.41249				0.00	0	0
Total MMF401 SPOT										0.00	0	0
Total For MMF401										0.00	0	0
MMIG0 On 17/03/2019 Spot Bond				100.00000	0.00000	100.36140				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			9.18500	106.23362	9.18500	106.20770				0.00	0	400,000,000
Total MMIG02 SPOT										0.00	0	400,000,000
Total For MMIG02										0.00	0	400,000,000
MMIG0 On 01/06/2020 Spot Bond				100.00000	0.00000	100.94376				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			11.34500	104.87254	11.34500	104.84058				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MMIG04 SPOT										0.00	0	0
Total For MMIG04										0.00	0	0
MMIG0 On 12/08/2022 Spot Bond			10.13500	107.71869	10.13500	107.68928				0.00	0	1,050,000,000
Total MMIG05 SPOT										0.00	0	1,050,000,000
Total For MMIG05										0.00	0	1,050,000,000
MTN06 On 13/07/2020 Spot Bond				100.00000	0.00000	100.30396				0.00	0	0
Total MTN06 SPOT										0.00	0	0
Total For MTN06										0.00	0	0
MTN07 On 13/07/2022 Spot Bond				100.00000	0.00000	100.31038				0.00	0	0
Total MTN07 SPOT										0.00	0	0
Total For MTN07										0.00	0	0
MTN08 On 20/04/2019 Spot Bond			100.00000	28.60964	100.00000	28.54033				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	34.51739	100.00000	34.44100				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	101.62269				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	101.66532				0.00	0	0
Total MTNC19 SPOT										0.00	0	0
Total For MTNC19										0.00	0	0
MWA1L On 18/07/2021 Spot Bond			100.00000	12.93271	100.00000	12.90138				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	101.64363				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	12.69307	100.89771	12.66207				0.00	0	0
Total N4A211 SPOT										0.00	0	0
Total For N4A211										0.00	0	0
N5C23 On 20/12/2018 Spot Bond				100.00000	0.00000	100.98700				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	100.95876				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	110.21565				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	12.05844	100.00000	12.02922				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	12.87203	100.00000	12.84085				0.00	0	0
Total N5G23U SPOT										0.00	0	0
Total For N5G23U										0.00	0	0
NAM01 On 19/11/2022 Spot Bond			9.98500	94.51947	9.98500	94.49444				0.00	0	0
Total NAM01 SPOT										0.00	0	0
Total For NAM01										0.00	0	0
NAM02 On 29/06/2020 Spot Bond			9.00500	102.18327	9.00500	102.15868				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			9.58500	101.97151	9.58500	101.94515				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			10.34500	100.78290	10.34500	100.75482				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			8.50000	102.60920	8.50000	102.58599				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			9.21000	103.78287	9.21000	103.75748				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	103.26550	9.38000	103.23978				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			9.28500	105.55917	9.28500	105.53314				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			8.78500	102.39580	8.78500	102.39183				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK14A SPOT										0.00	0	0
Total For NBK14A										0.00	0	0
NBK15/On 11/02/2022 Spot Bond			9.23500	102.37688	9.23500	102.35136				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	101.41472				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			10.24500	100.10576	10.24500	100.07814				0.00	0	860,000,000
Total NBK16A SPOT										0.00	0	860,000,000
Total For NBK16A										0.00	0	860,000,000
NBK17/On 22/04/2026 Spot Bond			9.78000	103.53674	9.78000	103.50973				0.00	0	1,120,000,000
Total NBK17A SPOT										0.00	0	1,120,000,000
Total For NBK17A										0.00	0	1,120,000,000
NBK18/On 01/06/2020 Spot Bond			8.96500	102.09791	8.96500	102.07345				0.00	0	0
Total NBK18A SPOT										0.00	0	0
Total For NBK18A										0.00	0	0
NBK19/On 01/06/2022 Spot Bond			9.38500	102.40102	9.38500	102.37537				0.00	0	0
Total NBK19A SPOT										0.00	0	0
Total For NBK19A										0.00	0	0
NBK20/On 01/06/2026 Spot Bond			10.33500	101.67223	10.33500	101.64424				0.00	0	0
Total NBK20A SPOT										0.00	0	0
Total For NBK20A										0.00	0	0
NBK20/On 25/06/2021 Spot Bond				100.00000	0.00000	98.89041				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			10.99500	97.96096	10.99500	97.93247				0.00	0	0
Total NBK21A SPOT										0.00	0	0
Total For NBK21A										0.00	0	0
NBK21/On 10/11/2017 Spot Bond				100.00000	0.00000	101.86637				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			9.62500	103.65145	9.62500	103.62498				0.00	0	0
Total NBK22A SPOT										0.00	0	0
Total For NBK22A										0.00	0	0
NBK22/On 12/02/2018 Spot Bond				100.00000	0.00000	101.88881				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK22B SPOT										0.00	0	0
Total For NBK22B										0.00	0	0
NBK23/On 19/11/2025 Spot Bond			10.19500	104.64739	10.19500	104.61912				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	101.90902				0.00	0	0
Total NBK23B SPOT										0.00	0	0
Total For NBK23B										0.00	0	0
NBK24/On 19/11/2027 Spot Bond			10.09500	107.29742	10.09500	107.26870				0.00	0	1,000,000,000
Total NBK24A SPOT										0.00	0	1,000,000,000
Total For NBK24A										0.00	0	1,000,000,000
NBK24I On 11/02/2022 Spot Bond				100.00000	0.00000	101.83867				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			9.52500	109.48236	9.52500	109.45423				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	101.85210				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	13.47071	100.00000	13.44106				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	100.73521				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			9.98500	109.01320	9.98500	108.98434				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	101.60246				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			9.53500	106.94510	9.53500	106.91759				0.00	0	0
Total NBK28A SPOT										0.00	0	0
Total For NBK28A										0.00	0	0
NBK28I On 19/11/2020 Spot Bond				100.00000	0.00000	101.64581				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK28B SPOT										0.00	0	0
Total For NBK28B										0.00	0	0
NBK29/On 31/07/2026 Spot Bond			10.24500	101.33631	10.24500	106.54967				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	101.89927				0.00	0	1,149,000,000
Total NBK29B SPOT										0.00	0	1,149,000,000
Total For NBK29B										0.00	0	1,149,000,000
NBK30/On 20/02/2024 Spot Bond			9.32500	105.45242	9.32500	105.42588				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	101.71624				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	101.75563				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	101.45808				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	102.04808				0.00	0	79,500,000
Total NBK33B SPOT										0.00	0	79,500,000
Total For NBK33B										0.00	0	79,500,000
NBK34I On 10/05/2021 Spot Bond				100.00000	0.00000	101.91459				0.00	0	79,500,000
Total NBK34B SPOT										0.00	0	79,500,000
Total For NBK34B										0.00	0	79,500,000
NBK35I On 10/05/2023 Spot Bond				100.00000	0.00000	101.95604				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	102.00768				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	102.05555				0.00	0	300,000,000
Total NBK37B SPOT										0.00	0	300,000,000
Total For NBK37B										0.00	0	300,000,000
NBK38I On 02/08/2021 Spot Bond				100.00000	0.00000	102.09901				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK38B SPOT										0.00	0	0
Total For NBK38B										0.00	0	0
NBK3A On 09/09/2019 Spot Bond			8.27000	110.24182	8.27000	110.21755				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	31.32292	100.00000	31.25398				0.00	0	0
Total NBK3A/R204 SPOT										0.00	0	0
Total For NBK3A/R204										0.00	0	0
NBK4 On 28/10/2024 Spot Bond			11.12000	46.52231	11.12000	46.50888				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	102.30534				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	101.61981				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	101.57296				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	101.61656				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	100.15504				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	101.80656				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	100.86287				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	100.44340				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	100.90299				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NCLN82 SPOT									0.00	0	0
Total For NCLN82									0.00	0	0
NCLN8: On 20/03/2024 Spot Bond			100.00000	9.62584	100.00000	9.60253			0.00	0	0
NCLN8: On 20/03/2024 Spot Bond			100.00000	9.62584	100.00000	9.60253			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			10.29000	105.43055	10.29000	105.40181			0.00	0	0
Total NCLN83 SPOT									0.00	0	0
Total For NCLN83									0.00	0	0
NCLN8: On 20/03/2024 Spot Bond				100.00000	0.00000	100.89826			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			10.32500	104.40072	10.32500	104.37218			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	100.90299			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	100.91044			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	100.91988			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	101.31179			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	100.37401			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	100.81826			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	100.37406			0.00	0	0
Total NCLN95 SPOT									0.00	0	0
Total For NCLN95									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NED01 On 22/12/2021 Spot Bond			100.00000	14.50198	100.00000	14.46685				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	14.56665	100.00000	14.53781				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	14.34634	100.00000	14.31158				0.00	0	0
Total NED03U SPOT										0.00	0	0
Total For NED03U										0.00	0	0
NED04 On 01/07/2022 Spot Bond			100.00000	15.11867	100.00000	15.08204				0.00	0	0
Total NED04U SPOT										0.00	0	0
Total For NED04U										0.00	0	0
NED13 On 25/07/2018 Spot Bond				100.00000	0.00000	100.70869				0.00	0	0
Total NED13 SPOT										0.00	0	0
Total For NED13										0.00	0	0
NED14 On 29/11/2018 Spot Bond				100.00000	0.00000	101.86964				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			9.15000	105.16454	9.15000	105.13884				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	100.52914				0.00	0	0
Total NED16 SPOT										0.00	0	0
Total For NED16										0.00	0	0
NED17 On 14/10/2019 Spot Bond				100.00000	0.00000	100.30410				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	100.22263				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	101.92278				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			10.58500	102.48820	10.58500	102.45948				0.00	0	2,990,000,000
Total NED20 SPOT										0.00	0	2,990,000,000
Total For NED20										0.00	0	2,990,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NEDT1 On 21/05/2021 Spot Bond				100.00000	0.00000	104.74214				0.00	0	0
Total NEDT1A SPOT										0.00	0	0
Total For NEDT1A										0.00	0	0
NEDT1 On 26/11/2021 Spot Bond				100.00000	0.00000	102.23874				0.00	0	33,000,000
Total NEDT1B SPOT										0.00	0	33,000,000
Total For NEDT1B										0.00	0	33,000,000
NET50 On 08/08/2017 Spot Bond				100.00000	0.00000	103.84237				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	103.20597				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	102.06035				0.00	0	40,000,000
Total NGL02 SPOT										0.00	0	40,000,000
Total For NGL02										0.00	0	40,000,000
NGL03 On 26/05/2022 Spot Bond				100.00000	0.00000	101.86512				0.00	0	0
Total NGL03 SPOT										0.00	0	0
Total For NGL03										0.00	0	0
NGLT1 On 01/07/2022 Spot Bond				100.00000	0.00000	100.88815				0.00	0	0
Total NGLT1A SPOT										0.00	0	0
Total For NGLT1A										0.00	0	0
NHM00 On 25/11/2020 Spot Bond			10.00000	109.92800	10.00000	109.90000				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	102.69824	13.50000	102.66179				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	101.39189				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			3.46000	104.58090	3.46000	120.50819				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	169.62681	3.45000	169.60561				0.00	0	0
Total NILB12 SPOT										0.00	0	0
Total For NILB12										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NILB13 On 31/01/2025 Spot Bond			3.85000	116.06124	3.85000	116.04535			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			3.98000	158.76747	3.98000	161.08384			0.00	0	0
Total NILB14 SPOT									0.00	0	0
Total For NILB14									0.00	0	0
NILB15 On 31/03/2028 Spot Bond			4.05000	159.99651	4.05000	160.06980			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			3.98000	78.10985	3.98000	101.52340			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			8.38500	102.55933	8.38500	102.53644			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			9.01500	105.06617	9.01500	105.31666			0.00	0	0
Total NQ1A10 SPOT									0.00	0	0
Total For NQ1A10									0.00	0	0
NQ1A1 On 22/05/2018 Spot Bond				100.00000	0.00000	101.47914			0.00	0	0
Total NQ1A17 SPOT									0.00	0	0
Total For NQ1A17									0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.45877			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	101.55198			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	101.48622			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	101.58192			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	101.62361			0.00	0	0
Total NQ1A25 SPOT									0.00	0	0
Total For NQ1A25									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NQ1A2 On 22/05/2018 Spot Bond				100.00000	0.00000	101.48622				0.00	0	0
Total NQ1A26 SPOT										0.00	0	0
Total For NQ1A26										0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			9.21500	105.09265	9.21500	105.34106				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	101.56052				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	101.62022				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	101.52106				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			9.41500	105.11917	9.41500	105.36550				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	101.53848				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	101.69505				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	101.58662				0.00	0	0
Total NQ1C19 SPOT										0.00	0	0
Total For NQ1C19										0.00	0	0
NQF1D On 22/05/2020 Spot Bond				100.00000	0.00000	101.86899				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	101.57332				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	101.77317				0.00	0	0
Total NQF1D8 SPOT										0.00	0	0
Total For NQF1D8										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NRA01: On 30/11/2018 Spot Bond			8.38000	106.68210	8.38000	106.65817				0.00	0	0
Total NRA018 SPOT										0.00	0	0
Total For NRA018										0.00	0	0
NRA02: On 31/10/2022 Spot Bond			9.18500	115.43131	9.18500	115.40314				0.00	0	400,000,000
Total NRA022 SPOT										0.00	0	400,000,000
Total For NRA022										0.00	0	400,000,000
NRA02: On 31/05/2023 Spot Bond			3.78000	173.46853	3.78000	173.44531				0.00	0	5,700,000,000
Total NRA023 SPOT										0.00	0	5,700,000,000
Total For NRA023										0.00	0	5,700,000,000
NRA02: On 30/11/2028 Spot Bond			11.04500	109.52811	11.04500	109.49595				0.00	0	5,540,000,000
Total NRA028 SPOT										0.00	0	5,540,000,000
Total For NRA028										0.00	0	5,540,000,000
NRA02: On 30/11/2028 Spot Bond			100.00000	13.87711	100.00000	13.84640				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	100.81869				0.00	0	0
Total NTC16 SPOT										0.00	0	0
Total For NTC16										0.00	0	0
NTC18 On 27/02/2019 Spot Bond				100.00000	0.00000	101.83808				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	99.95246				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	102.05720				0.00	0	0
Total OML02 SPOT										0.00	0	0
Total For OML02										0.00	0	0
OML03 On 27/11/2019 Spot Bond			9.53500	100.91091	9.53500	100.88537				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	101.07452				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			9.71500	103.49991	9.71500	103.47323				0.00	0	1,565,000,000
Total OML05 SPOT										0.00	0	1,565,000,000
Total For OML05										0.00	0	1,565,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OML06 On 19/03/2022 Spot Bond			10.46500	103.06667	10.46500	103.03811			0.00	0	1,500,000,000
Total OML06 SPOT									0.00	0	1,500,000,000
Total For OML06									0.00	0	1,500,000,000
OML07 On 19/03/2025 Spot Bond			11.44500	101.35425	11.44500	101.32360			0.00	0	960,000,000
Total OML07 SPOT									0.00	0	960,000,000
Total For OML07									0.00	0	960,000,000
OML08 On 14/09/2020 Spot Bond				100.00000	0.00000	101.35590			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			10.45500	105.67586	10.45500	105.64660			0.00	0	1,000,000,000
Total OML09 SPOT									0.00	0	1,000,000,000
Total For OML09									0.00	0	1,000,000,000
OML10 On 14/09/2025 Spot Bond			11.44500	103.60708	11.44500	103.57574			0.00	0	940,000,000
Total OML10 SPOT									0.00	0	940,000,000
Total For OML10									0.00	0	940,000,000
PMM12 On 25/11/2020 Spot Bond			10.00000	109.92800	10.00000	109.90000			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	101.14608			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	101.14851			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	101.22140			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	100.79256			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	101.86847			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	99.77643			0.00	0	0
Total PMM36 SPOT									0.00	0	0
Total For PMM36									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
PMM37 On 27/11/2017 Spot Bond				100.00000	0.00000	101.38118				0.00	0	0
Total PMM37 SPOT										0.00	0	0
Total For PMM37										0.00	0	0
PMM38 On 12/06/2020 Spot Bond				100.00000	0.00000	101.04409				0.00	0	0
Total PMM38 SPOT										0.00	0	0
Total For PMM38										0.00	0	0
PPC002 On 31/12/2018 Spot Bond				100.00000	0.00000	97.34032				0.00	0	0
Total PPC002 SPOT										0.00	0	0
Total For PPC002										0.00	0	0
PPC003 On 31/10/2019 Spot Bond				100.00000	0.00000	96.81317				0.00	0	0
Total PPC003 SPOT										0.00	0	0
Total For PPC003										0.00	0	0
PRE1A On 27/01/2018 Spot Bond				100.00000	0.00000	100.02494				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	99.95399				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	99.94920				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	99.94808				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	102.66778				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	102.79372				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	102.90387				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	103.12404				0.00	0	0
Total PRE2B1 SPOT										0.00	0	0
Total For PRE2B1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRE2C On 20/02/2022 Spot Bond				100.00000	0.00000	103.15548			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	103.18692			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			8.50000	113.76137	8.54500	113.42454		862,025,634,750,000.00	2,807,297,133,500	336,682,882,800	
Total R186 SPOT								2,025,634,750,000.00	807,297,133,500	336,682,882,800	
Total For R186								2,025,634,750,000.00	807,297,133,500	336,682,882,800	
R197 On 07/12/2023 Spot Bond			2.47000	294.61895	2.58000	292.83220		4,520,100,000,000.00	1,830,000,000	44,312,395,200	
Total R197 SPOT								4,520,100,000,000.00	1,830,000,000	44,312,395,200	
Total For R197								4,520,100,000,000.00	1,830,000,000	44,312,395,200	
R202 On 07/12/2033 Spot Bond			2.60000	235.25914	2.60000	235.23513		5,304,000,000,000.00	2,040,000,000	190,521,183,000	
Total R202 SPOT								5,304,000,000,000.00	2,040,000,000	190,521,183,000	
Total For R202								5,304,000,000,000.00	2,040,000,000	190,521,183,000	
R2023 On 28/02/2023 Spot Bond			7.82000	102.79261	7.88500	102.48187		744,898,200,000,000.00	351,010,000,000	754,086,645,000	
Total R2023 SPOT								14,898,200,000,000.00	351,010,000,000	754,086,645,000	
Total For R2023								14,898,200,000,000.00	351,010,000,000	754,086,645,000	
R203 On 15/09/2017 Spot Bond			7.13500	103.09717	7.20000	103.06778		143,395,662,500,000.00	20,097,500,000	565,447,500,000	
Total R203 SPOT								13,395,662,500,000.00	20,097,500,000	565,447,500,000	
Total For R203								13,395,662,500,000.00	20,097,500,000	565,447,500,000	
R2030 On 31/01/2030 Spot Bond			9.10000	91.77342	9.10000	91.75086		814,792,070,000,000.00	199,427,700,000	508,019,034,500	
Total R2030 SPOT								14,792,070,000,000.00	199,427,700,000	508,019,034,500	
Total For R2030								14,792,070,000,000.00	199,427,700,000	508,019,034,500	
R2032 On 31/03/2032 Spot Bond			9.29500	94.33524	9.29500	94.31183		321,607,000,000,000.00	34,600,000,000	107,241,300,000	
Total R2032 SPOT								21,607,000,000,000.00	34,600,000,000	107,241,300,000	
Total For R2032								21,607,000,000,000.00	34,600,000,000	107,241,300,000	
R2035 On 28/02/2035 Spot Bond			9.52000	98.09642	9.52000	98.07164		990,691,184,000,000.00	104,064,200,000	344,070,730,300	
Total R2035 SPOT								10,691,184,000,000.00	104,064,200,000	344,070,730,300	
Total For R2035								10,691,184,000,000.00	104,064,200,000	344,070,730,300	
R2037 On 31/01/2037 Spot Bond			9.60500	90.22518	9.60500	90.20180		975,936,360,000,000.00	309,832,000,000	814,421,895,500	
Total R2037 SPOT								15,936,360,000,000.00	309,832,000,000	814,421,895,500	
Total For R2037								15,936,360,000,000.00	309,832,000,000	814,421,895,500	
R204 On 21/12/2018 Spot Bond			7.13500	101.89096	7.20000	101.78515		69,582,572,026,000.00	9,752,287,600	240,281,615,000	
Total R204 SPOT								19,582,572,026,000.00	9,752,287,600	240,281,615,000	
Total For R204								19,582,572,026,000.00	9,752,287,600	240,281,615,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2040 On 31/01/2040 Spot Bond			9.73000	93.25975	9.73000	93.23527			156,459,150,000,000.00	118,855,000,000	583,293,320,900
Total R2040 SPOT									156,459,150,000,000.00	118,855,000,000	583,293,320,900
Total For R2040									156,459,150,000,000.00	118,855,000,000	583,293,320,900
R2044 On 31/01/2044 Spot Bond			9.76500	90.31759	9.76500	90.29380			834,482,612,942,000.00	187,863,042,800	657,449,842,800
Total R2044 SPOT									834,482,612,942,000.00	187,863,042,800	657,449,842,800
Total For R2044									834,482,612,942,000.00	187,863,042,800	657,449,842,800
R2048 On 28/02/2048 Spot Bond			9.73000	93.98097	9.73000	93.95670			280,048,495,000,000.00	645,431,500,000	272,097,438,800
Total R2048 SPOT									280,048,495,000,000.00	645,431,500,000	272,097,438,800
Total For R2048									280,048,495,000,000.00	645,431,500,000	272,097,438,800
R207 On 15/01/2020 Spot Bond			7.27000	100.16860	7.33500	100.00459			381,497,616,048,000.00	190,027,182,400	497,549,955,300
Total R207 SPOT									381,497,616,048,000.00	190,027,182,400	497,549,955,300
Total For R207									381,497,616,048,000.00	190,027,182,400	497,549,955,300
R208 On 31/03/2021 Spot Bond			7.42500	100.00420	7.48500	99.79659			087,780,678,627,500.00	146,502,448,300	610,977,978,100
Total R208 SPOT									87,780,678,627,500.00	146,502,448,300	610,977,978,100
Total For R208									87,780,678,627,500.00	146,502,448,300	610,977,978,100
R209 On 31/03/2036 Spot Bond			9.49000	73.88068	9.49000	73.86197			455,306,814,164,000.00	680,222,003,600	126,109,854,700
Total R209 SPOT									455,306,814,164,000.00	680,222,003,600	126,109,854,700
Total For R209									455,306,814,164,000.00	680,222,003,600	126,109,854,700
R210 On 31/03/2028 Spot Bond			2.50000	184.38040	2.49000	184.53202			3,075,000,000,000.00	1,230,000,000	95,953,088,200
Total R210 SPOT									3,075,000,000,000.00	1,230,000,000	95,953,088,200
Total For R210									3,075,000,000,000.00	1,230,000,000	95,953,088,200
R212 On 31/01/2022 Spot Bond			2.45000	147.95524	2.60000	147.00534			101,920,000,000,000.00	41,600,000,000	134,423,937,700
Total R212 SPOT									101,920,000,000,000.00	41,600,000,000	134,423,937,700
Total For R212									101,920,000,000,000.00	41,600,000,000	134,423,937,700
R213 On 28/02/2031 Spot Bond			9.17000	86.13079	9.17500	86.07594			890,775,265,754,000.00	533,345,176,200	505,085,826,400
Total R213 SPOT									890,775,265,754,000.00	533,345,176,200	505,085,826,400
Total For R213									890,775,265,754,000.00	533,345,176,200	505,085,826,400
R214 On 28/02/2041 Spot Bond			9.66000	73.42065	9.66000	73.40183			623,846,592,766,000.00	271,619,730,100	363,782,928,300
Total R214 SPOT									623,846,592,766,000.00	271,619,730,100	363,782,928,300
Total For R214									623,846,592,766,000.00	271,619,730,100	363,782,928,300
RCG01 On 24/10/2019 Spot Bond				100.00000	0.00000	100.02303			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	100.02129			0.00	0	0
Total RCG01C SPOT									0.00	0	0
Total For RCG01C									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RCSB0 On 12/04/2018 Spot Bond				100.00000	0.00000	100.97237				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	101.40198				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	99.45504	100.00000	99.72678				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	59.05889	100.00000	58.91582				0.00	0	0
Total RCSB6U SPOT										0.00	0	0
Total For RCSB6U										0.00	0	0
RDF01I On 04/09/2017 Spot Bond			100.00000	91.91083	100.00000	98.02598				0.00	0	0
Total RDF01U SPOT										0.00	0	0
Total For RDF01U										0.00	0	0
RDF02I On 04/12/2020 Spot Bond			100.00000	13.36992	100.00000	13.33245				0.00	0	0
Total RDF02U SPOT										0.00	0	0
Total For RDF02U										0.00	0	0
RDF03I On 04/04/2018 Spot Bond			100.00000	63.97523	100.00000	63.81026				0.00	0	0
Total RDF03U SPOT										0.00	0	0
Total For RDF03U										0.00	0	0
RDF04I On 04/10/2018 Spot Bond			100.00000	42.71840	100.00000	42.60825				0.00	0	0
Total RDF04U SPOT										0.00	0	0
Total For RDF04U										0.00	0	0
RDF05I On 04/12/2019 Spot Bond			100.00000	21.47925	100.00000	21.42386				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	101.06319				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	101.67775				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	102.54486				0.00	0	0
Total RDFB05 SPOT										0.00	0	0
Total For RDFB05										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDFB0 On 22/03/2019 Spot Bond				100.00000	0.00000	101.46080			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	30.76258	100.00000	30.68806			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	100.81889			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	100.72489			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	101.34754			0.00	0	0
Total RDFB09 SPOT									0.00	0	0
Total For RDFB09									0.00	0	0
RDFB1 On 27/03/2020 Spot Bond				100.00000	0.00000	100.90249			0.00	0	1,000,000,000
Total RDFB10 SPOT									0.00	0	1,000,000,000
Total For RDFB10									0.00	0	1,000,000,000
RDFB1 On 27/03/2022 Spot Bond				100.00000	0.00000	100.70481			0.00	0	0
Total RDFB11 SPOT									0.00	0	0
Total For RDFB11									0.00	0	0
RDFC3 On 27/07/2017 Spot Bond				100.00000	0.00000	99.95637			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	100.46861			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	100.63770			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	101.22532			0.00	0	128,000,000
Total RDFC38 SPOT									0.00	0	128,000,000
Total For RDFC38									0.00	0	128,000,000
REB01 On 21/05/2018 Spot Bond				100.00000	0.00000	101.70391			0.00	0	0
Total REB01 SPOT									0.00	0	0
Total For REB01									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
REB01 On 21/05/2018 Spot Bond			100.00000	65.32902	100.00000	65.17076				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	101.65160				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	101.53229				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	100.65392				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	100.68854				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	100.82442				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	100.67995				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	101.17242				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	62.59273	100.00000	62.44110				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	30.79798	100.00000	30.72337				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	17.81556	100.00000	17.77240				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	12.58949	100.00000	12.55899				0.00	0	0
Total RES04U SPOT										0.00	0	0
Total For RES04U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES15 On 12/11/2017 Spot Bond				100.00000	0.00000	101.93482			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	102.01629			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	101.20702			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	100.04913			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	102.71381			0.00	0	0
Total RES34 SPOT									0.00	0	0
Total For RES34									0.00	0	0
RES35 On 25/08/2021 Spot Bond				100.00000	0.00000	101.55650			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	100.09349			0.00	0	0
Total RES36 SPOT									0.00	0	0
Total For RES36									0.00	0	0
RES38 On 01/08/2020 Spot Bond				100.00000	0.00000	99.83422			0.00	0	0
Total RES38 SPOT									0.00	0	0
Total For RES38									0.00	0	0
RES39I On 03/05/2018 Spot Bond			100.00000	65.20162	100.00000	64.99806			0.00	0	0
Total RES39U SPOT									0.00	0	0
Total For RES39U									0.00	0	0
RMBI0€ 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	80.45019			0.00	0	0
Total RP014 SPOT									0.00	0	0
Total For RP014									0.00	0	0
RPP01I On 31/08/2018 Spot Bond			100.00000	46.50080	100.00000	46.38936			0.00	0	0
Total RPP01U SPOT									0.00	0	0
Total For RPP01U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPP08I On 30/04/2020 Spot Bond			100.00000	20.68713	100.00000	20.12836			0.00	0	0
Total RPP08U SPOT									0.00	0	0
Total For RPP08U									0.00	0	0
RPS00 On 16/11/2022 Spot Bond				100.00000	0.00000	103.26607			0.00	0	0
Total RPS001 SPOT									0.00	0	0
Total For RPS001									0.00	0	0
RPS00 On 30/04/2025 Spot Bond				100.00000	0.00000	45.23717			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			9.15500	105.11875	9.15500	105.09303		2,288,750,000,000.00	250,000,000	125,000,000	
Total RW21 SPOT								2,288,750,000,000.00	250,000,000	125,000,000	
Total For RW21								2,288,750,000,000.00	250,000,000	125,000,000	
RW23 On 10/12/2023 Spot Bond			9.56500	100.91639	9.56500	100.89063		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			10.87500	97.20613	10.87500	97.17801		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	98.11828	100.00000	97.85523		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	109.92800	10.00000	109.90000		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			8.30000	101.86503	8.30000	101.84253		0.00	0	0	
Total SBK14 SPOT								0.00	0	0	
Total For SBK14								0.00	0	0	
SBK16 On 15/03/2018 Spot Bond				100.00000	0.00000	101.22727		0.00	0	0	
Total SBK16 SPOT								0.00	0	0	
Total For SBK16								0.00	0	0	
SBK17 On 30/07/2019 Spot Bond				100.00000	0.00000	98.82190		0.00	0	1,647,250,000	
Total SBK17 SPOT								0.00	0	1,647,250,000	
Total For SBK17								0.00	0	1,647,250,000	
SBK18 On 24/10/2020 Spot Bond				100.00000	0.00000	98.50902		0.00	0	0	
Total SBK18 SPOT								0.00	0	0	
Total For SBK18								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK19 On 24/10/2019 Spot Bond				100.00000	0.00000	100.02448			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	103.04187			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	99.58923			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	102.87901			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			11.18500	103.19203	11.18500	103.16152			0.00	0	1,910,000,000
Total SBK23 SPOT									0.00	0	1,910,000,000
Total For SBK23									0.00	0	1,910,000,000
SBK24 On 19/10/2020 Spot Bond				100.00000	0.00000	102.23803			0.00	0	45,000,000
Total SBK24 SPOT									0.00	0	45,000,000
Total For SBK24									0.00	0	45,000,000
SBK24/ On 19/10/2025 Spot Bond			100.00000	11.01702	100.00000	10.99033			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	102.31251			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			11.22500	106.10513	11.22500	106.07348			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			8.55000	102.33345	8.55000	102.31004		3,420,000,000,000.00	400,000,000	3,260,000,000	
Total SBK9 SPOT								3,420,000,000,000.00	400,000,000	3,260,000,000	
Total For SBK9								3,420,000,000,000.00	400,000,000	3,260,000,000	
SBN33 On 15/09/2017 Spot Bond			8.60000	102.88864	8.60000	102.86469		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	101.00118		0.00	0	0	
Total SBN45 SPOT								0.00	0	0	
Total For SBN45								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS13 On 22/09/2017 Spot Bond			7.82000	103.16800	7.82000	103.14618			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	101.13981			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	101.47959			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			8.78500	105.43506	8.78500	105.41030			0.00	0	52,500,000
Total SBS19 SPOT									0.00	0	52,500,000
Total For SBS19									0.00	0	52,500,000
SBS20 On 15/05/2026 Spot Bond			9.71000	103.91999	9.71000	103.89322			0.00	0	100,000,000
Total SBS20 SPOT									0.00	0	100,000,000
Total For SBS20									0.00	0	100,000,000
SBS21 On 15/05/2026 Spot Bond				100.00000	0.00000	103.32772			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	102.25734			0.00	0	156,000,000
Total SBS24 SPOT									0.00	0	156,000,000
Total For SBS24									0.00	0	156,000,000
SBS25 On 24/05/2019 Spot Bond			7.99000	102.96919	7.99000	102.94726			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			9.23500	108.68735	9.23500	108.66025			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			8.00500	102.20301	8.00500	102.18109			0.00	0	0
Total SBS29 SPOT									0.00	0	0
Total For SBS29									0.00	0	0
SBS3 On 25/05/2026 Spot Bond			9.89000	91.55672	9.89000	91.53270			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	100.91225			0.00	0	0
Total SBS30 SPOT									0.00	0	0
Total For SBS30									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBS31 On 27/06/2027 Spot Bond			9.94500	100.16260	9.94500	100.13604				0.00	0	0
Total SBS31 SPOT										0.00	0	0
Total For SBS31										0.00	0	0
SBS32 On 19/09/2017 Spot Bond				100.00000	0.00000	100.78605				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	100.86080				0.00	0	0
Total SBS33 SPOT										0.00	0	0
Total For SBS33										0.00	0	0
SBS34 On 19/09/2024 Spot Bond			9.94500	104.29460	9.94500	104.26710				0.00	0	1,450,000,000
Total SBS34 SPOT										0.00	0	1,450,000,000
Total For SBS34										0.00	0	1,450,000,000
SBS35 On 29/01/2018 Spot Bond				100.00000	0.00000	100.08765				0.00	0	281,500,000
Total SBS35 SPOT										0.00	0	281,500,000
Total For SBS35										0.00	0	281,500,000
SBS36 On 29/01/2020 Spot Bond				100.00000	0.00000	99.71886				0.00	0	0
Total SBS36 SPOT										0.00	0	0
Total For SBS36										0.00	0	0
SBS37 On 29/01/2020 Spot Bond			8.21000	99.41214	8.21000	99.39004				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			9.51500	97.68244	9.51500	97.65736				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			10.19500	96.53578	10.19500	96.50927				0.00	0	0
Total SBS39 SPOT										0.00	0	0
Total For SBS39										0.00	0	0
SBS4 On 16/11/2021 Spot Bond			8.80500	100.91548	8.80500	100.89185				0.00	0	580,000,000
Total SBS4 SPOT										0.00	0	580,000,000
Total For SBS4										0.00	0	580,000,000
SBS40 On 12/11/2020 Spot Bond				100.00000	0.00000	102.38769				0.00	0	0
Total SBS40 SPOT										0.00	0	0
Total For SBS40										0.00	0	0
SBS41 On 12/11/2022 Spot Bond			8.99000	106.10767	8.99000	106.08232				0.00	0	0
Total SBS41 SPOT										0.00	0	0
Total For SBS41										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBS42 On 12/11/2025 Spot Bond			9.56500	108.20033	9.56500	108.17286				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			9.89500	108.06355	9.89500	108.03518				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	101.93113				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	102.43305				0.00	0	56,000,000
Total SBS45 SPOT										0.00	0	56,000,000
Total For SBS45										0.00	0	56,000,000
SBS46 On 15/02/2023 Spot Bond			8.98500	111.88355	8.98500	111.85639				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	102.34315				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	99.86617				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	99.86189				0.00	0	0
Total SBS49 SPOT										0.00	0	0
Total For SBS49										0.00	0	0
SBS50 On 31/01/2022 Spot Bond			8.98500	101.58535	8.98500	101.56069				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			9.58500	100.77325	9.58500	100.74719				0.00	0	0
Total SBS51 SPOT										0.00	0	0
Total For SBS51										0.00	0	0
SBS52 On 29/01/2030 Spot Bond				100.00000	0.00000	99.85408				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	99.78245				0.00	300,000,000	25,300,000,000
Total SBS53 SPOT										0.00	300,000,000	25,300,000,000
Total For SBS53										0.00	300,000,000	25,300,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS54 On 12/06/2020 Spot Bond				100.00000	0.00000	101.02976			0.00	0	1,000,000,000
Total SBS54 SPOT									0.00	0	1,000,000,000
Total For SBS54									0.00	0	1,000,000,000
SBS55 On 12/06/2022 Spot Bond				100.00000	0.00000	101.06692			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			9.01500	100.80588	9.01500	100.78160			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	101.07856			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	101.16908			0.00	0	0
Total SBS58 SPOT									0.00	0	0
Total For SBS58									0.00	0	0
SBSI11 On 07/12/2023 Spot Bond			4.03000	270.82631	4.03000	270.78826			0.00	0	0
Total SBSI11 SPOT									0.00	0	0
Total For SBSI11									0.00	0	0
SBSI14 On 07/12/2033 Spot Bond			4.15000	193.87008	4.15000	194.11268			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	100.89534			0.00	0	60,000,000
Total SBT101 SPOT									0.00	0	60,000,000
Total For SBT101									0.00	0	60,000,000
SCM10 On 15/09/2017 Spot Bond			100.00000	89.77004	100.00000	89.55477			0.00	0	0
Total SCM10U SPOT									0.00	0	0
Total For SCM10U									0.00	0	0
SF2A2L On 11/02/2018 Spot Bond			100.00000	65.31929	100.00000	61.41475			0.00	0	0
Total SF2A2U SPOT									0.00	0	0
Total For SF2A2U									0.00	0	0
SF2BU On 11/02/2018 Spot Bond			100.00000	65.96474	100.00000	61.41475			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	67.13831	100.00000	61.41475			0.00	0	0
Total SF2CU SPOT									0.00	0	0
Total For SF2CU									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SF2DU On 11/02/2018 Spot Bond			100.00000	67.72509	100.00000	61.41475			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	100.52863			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	100.52876			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				189.85559	0.00000	82.63494			0.00	0	0
Total SHI02 SPOT									0.00	0	0
Total For SHI02									0.00	0	0
SHS06 On 12/12/2017 Spot Bond				100.00000	0.00000	101.45050			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	109.92800	10.00000	109.90000			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			8.80000	103.92741	8.80000	103.90263			0.00	0	0
Total SHS19 SPOT									0.00	0	0
Total For SHS19									0.00	0	0
SHS22 On 23/02/2020 Spot Bond				100.00000	0.00000	101.96944			0.00	0	0
Total SHS22 SPOT									0.00	0	0
Total For SHS22									0.00	0	0
SHS23 On 29/06/2018 Spot Bond				100.00000	0.00000	100.64930			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	100.67021			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			9.38500	101.82715	9.38500	101.80164			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	100.67021			0.00	0	0
Total SHS26 SPOT									0.00	0	0
Total For SHS26									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS28 On 15/04/2018 Spot Bond				100.00000	0.00000	100.73357			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	43.50712	100.00000	43.40173			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	100.50882			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	100.51960			0.00	0	0
Total SHS31 SPOT									0.00	0	0
Total For SHS31									0.00	0	0
SHS32 On 10/07/2020 Spot Bond				100.00000	0.00000	100.38097			0.00	0	0
Total SHS32 SPOT									0.00	0	0
Total For SHS32									0.00	0	0
SHS33 On 10/10/2022 Spot Bond				100.00000	0.00000	100.38894			0.00	0	0
Total SHS33 SPOT									0.00	0	0
Total For SHS33									0.00	0	0
SLI3 On 15/08/2018 Spot Bond			8.45000	104.10787	8.45000	104.08407			0.00	0	50,000,000
Total SLI3 SPOT									0.00	0	50,000,000
Total For SLI3									0.00	0	50,000,000
SLI4 On 15/08/2021 Spot Bond				100.00000	0.00000	101.86821			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	101.77751			0.00	0	0
Total SLRA1 SPOT									0.00	0	0
Total For SLRA1									0.00	0	0
SLRA2 On 15/11/2021 Spot Bond				100.00000	0.00000	101.82568			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	101.85490			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	101.87401			0.00	0	0
Total SLRB2 SPOT									0.00	0	0
Total For SLRB2									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SLRC1 On 15/08/2019 Spot Bond				100.00000	0.00000	102.01155				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	102.05182				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			8.40000	102.91706	8.40000	102.89366				0.00	0	3,805,500,000
Total SNT01 SPOT										0.00	0	3,805,500,000
Total For SNT01										0.00	0	3,805,500,000
SNT02 On 12/04/2021 Spot Bond				100.00000	0.00000	100.35224				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			10.48500	55.77489	10.48500	108.72951				0.00	0	1,550,000,000
Total SNT03 SPOT										0.00	0	1,550,000,000
Total For SNT03										0.00	0	1,550,000,000
SNT04 On 27/06/2022 Spot Bond				100.00000	0.00000	100.73123				0.00	0	0
Total SNT04 SPOT										0.00	0	0
Total For SNT04										0.00	0	0
SPDA10 On 21/08/2021 Spot Bond				100.00000	0.00000	101.61470				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	101.61835				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	101.53562				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	101.55573				0.00	0	0
Total SPDA6 SPOT										0.00	0	0
Total For SPDA6										0.00	0	0
SPDA7 On 21/08/2019 Spot Bond				100.00000	0.00000	101.55409				0.00	0	55,000,000
Total SPDA7 SPOT										0.00	0	55,000,000
Total For SPDA7										0.00	0	55,000,000
SPDA8 On 21/08/2021 Spot Bond				100.00000	0.00000	101.60081				0.00	0	0
Total SPDA8 SPOT										0.00	0	0
Total For SPDA8										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPDA9 On 21/08/2019 Spot Bond				100.00000	0.00000	101.58708			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	101.22494			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	99.85091			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	100.42257			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			9.18500	99.54389	9.18500	99.51948			0.00	0	300,000,000
Total SSA06 SPOT									0.00	0	300,000,000
Total For SSA06									0.00	0	300,000,000
SSN00: On 31/03/2021 Spot Bond			9.05500	95.06021	9.05500	95.03721			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			9.05500	95.06021	9.05500	95.03721			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			8.08000	102.96256	8.08000	102.94003			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			4.01500	114.32318	4.01500	114.74295			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			10.04500	103.71187	10.04500	103.68410			0.00	0	0
Total SSN017 SPOT									0.00	0	0
Total For SSN017									0.00	0	0
SSN02: On 28/02/2031 Spot Bond			11.04500	74.66666	11.04500	74.64485			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	100.09301			0.00	0	0
Total SSN024 SPOT									0.00	0	0
Total For SSN024									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN02(On 16/01/2019 Spot Bond				100.00000	0.00000	100.19264				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	100.74975				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	101.40185				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	100.90243				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	101.36914				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	101.77875				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	101.47256				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	100.00000	9.55000	99.97424				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	100.30390				0.00	0	0
Total SSN040 SPOT										0.00	0	0
Total For SSN040										0.00	0	0
SSN04(On 13/10/2023 Spot Bond			9.28500	105.12420	9.28500	105.09814				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	95.29970				0.00	0	0
Total SSN042 SPOT										0.00	0	0
Total For SSN042										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN04: On 31/01/2038 Spot Bond			4.11000	98.06614	4.11000	98.05295				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	101.98141				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	101.62147				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	99.83758				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	100.38775				0.00	2,000,000,000	1,000,000,000
Total SSN047 SPOT										0.00	2,000,000,000	1,000,000,000
Total For SSN047										0.00	2,000,000,000	1,000,000,000
SSN04: On 21/06/2018 Spot Bond				100.00000	0.00000	100.76523				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			9.49500	100.08054	9.49500	100.05518				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	101.54702				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	102.17321				0.00	0	0
Total T12A11 SPOT										0.00	0	0
Total For T12A11										0.00	0	0
T12A12 On 21/08/2019 Spot Bond			8.98500	101.69859	8.98500	103.91232				0.00	0	0
Total T12A12 SPOT										0.00	0	0
Total For T12A12										0.00	0	0
T13A10 On 21/08/2018 Spot Bond				100.00000	0.00000	101.79363				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	101.62156				0.00	0	0
Total T13A11 SPOT										0.00	0	0
Total For T13A11										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
T13A12 On 21/08/2020 Spot Bond			8.88500	105.07840	8.88500	108.50106				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	101.49697				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	101.79363				0.00	0	50,000,000
Total T13A14 SPOT										0.00	0	50,000,000
Total For T13A14										0.00	0	50,000,000
T13A15 On 21/08/2020 Spot Bond				100.00000	0.00000	101.61810				0.00	0	52,000,000
Total T13A15 SPOT										0.00	0	52,000,000
Total For T13A15										0.00	0	52,000,000
T13A16 On 21/08/2020 Spot Bond			8.98500	107.88970	8.98500	107.86351				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	101.58186				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	101.31900				0.00	0	0
Total T13A19 SPOT										0.00	0	0
Total For T13A19										0.00	0	0
T13A20 On 21/08/2020 Spot Bond			8.93500	102.07219	8.93500	106.25323				0.00	0	0
Total T13A20 SPOT										0.00	0	0
Total For T13A20										0.00	0	0
T14A10 On 21/11/2019 Spot Bond				100.00000	0.00000	101.57309				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	101.60775				0.00	0	0
Total T14A11 SPOT										0.00	0	0
Total For T14A11										0.00	0	0
T14A12 On 21/11/2021 Spot Bond			9.15000	101.60161	9.15000	101.57678				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	101.24690				0.00	0	0
Total TFS117 SPOT										0.00	0	0
Total For TFS117										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS123 On 20/03/2019 Spot Bond				100.00000	0.00000	100.51236			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	100.45840			0.00	0	0
Total TFS135 SPOT									0.00	0	0
Total For TFS135									0.00	0	0
TFS136 On 06/07/2020 Spot Bond				100.00000	0.00000	100.46803			0.00	0	0
Total TFS136 SPOT									0.00	0	0
Total For TFS136									0.00	0	0
TFS139 On 27/05/2019 Spot Bond				100.00000	0.00000	101.63977			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	99.93281			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	99.93031			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	101.56276			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	100.83123			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	100.85569			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	99.56842			0.00	0	0
Total TFS146 SPOT									0.00	0	0
Total For TFS146									0.00	0	0
TH10A1 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
TH10A7 On 18/10/2038 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total TH10A7 SPOT									0.00	0	0
Total For TH10A7									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH11A1 On 18/07/2018 Spot Bond				100.00000	0.00000	100.16474				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	100.17076				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	100.18593	8.73000	100.16267				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	100.02447				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	100.34665				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			8.70000	99.82735	8.70000	99.69219				0.00	0	4,000,000,000
Total TH11A6 SPOT										0.00	0	4,000,000,000
Total For TH11A6										0.00	0	4,000,000,000
TH11A7 On 18/07/2018 Spot Bond				100.00000	0.00000	100.01398				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	100.34665				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	100.41150				0.00	0	0
Total TH11B1 SPOT										0.00	0	0
Total For TH11B1										0.00	0	0
TH11B2 On 18/07/2018 Spot Bond				100.00000	0.00000	100.17714				0.00	0	0
Total TH11B2 SPOT										0.00	0	0
Total For TH11B2										0.00	0	0
TH11B3 On 18/07/2018 Spot Bond				100.00000	0.00000	100.17639				0.00	0	0
Total TH11B3 SPOT										0.00	0	0
Total For TH11B3										0.00	0	0
TH11C1 On 18/07/2018 Spot Bond				100.00000	0.00000	100.19569				0.00	0	0
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH11C2 On 18/07/2018 Spot Bond				100.00000	0.00000	100.19495				0.00	0	0
Total TH11C2 SPOT										0.00	0	0
Total For TH11C2										0.00	0	0
TH11C3 On 18/07/2018 Spot Bond				100.00000	0.00000	100.18839				0.00	0	0
Total TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11D1 On 18/07/2018 Spot Bond				100.00000	0.00000	100.25390				0.00	0	0
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11D2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.25464				0.00	0	0
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11D3 On 18/07/2018 Spot Bond				100.00000	0.00000	100.25093				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH12A1 On 21/08/2019 Spot Bond				100.00000	0.00000	101.51073				0.00	0	113,574,400
Total TH12A1 SPOT										0.00	0	113,574,400
Total For TH12A1										0.00	0	113,574,400
TH12A2 On 21/08/2019 Spot Bond				100.00000	0.00000	101.57315				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A3 On 21/08/2019 Spot Bond			8.93500	103.04598	8.93500	104.32448				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A4 On 21/08/2019 Spot Bond				100.00000	0.00000	101.54702				0.00	0	0
Total TH12A4 SPOT										0.00	0	0
Total For TH12A4										0.00	0	0
TH12A5 On 21/08/2019 Spot Bond				100.00000	0.00000	101.60798				0.00	0	0
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0
TH12A6 On 21/08/2019 Spot Bond			8.84500	103.07915	8.84500	103.05450				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A7 On 21/08/2019 Spot Bond				100.00000	0.00000	101.53831				0.00	0	0
Total TH12A7 SPOT										0.00	0	0
Total For TH12A7										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH12A: On 21/08/2019 Spot Bond				100.00000	0.00000	101.60798			0.00	0	0
Total TH12A8 SPOT									0.00	0	0
Total For TH12A8									0.00	0	0
TH12A: On 21/08/2019 Spot Bond			8.95500	102.35139	8.95500	102.32663			0.00	0	0
Total TH12A9 SPOT									0.00	0	0
Total For TH12A9									0.00	0	0
TH12B: On 21/08/2019 Spot Bond				100.00000	0.00000	101.68634			0.00	0	0
Total TH12B1 SPOT									0.00	0	0
Total For TH12B1									0.00	0	0
TH12B: On 21/08/2019 Spot Bond				100.00000	0.00000	101.68634			0.00	0	0
Total TH12B2 SPOT									0.00	0	0
Total For TH12B2									0.00	0	0
TH12B: On 21/08/2019 Spot Bond				100.00000	0.00000	101.68634			0.00	0	0
Total TH12B3 SPOT									0.00	0	0
Total For TH12B3									0.00	0	0
TH12B: On 21/08/2019 Spot Bond				100.00000	0.00000	101.68634			0.00	0	0
Total TH12B4 SPOT									0.00	0	0
Total For TH12B4									0.00	0	0
TH12C: On 21/08/2019 Spot Bond				100.00000	0.00000	101.82558			0.00	0	0
Total TH12C1 SPOT									0.00	0	0
Total For TH12C1									0.00	0	0
TH12C: On 21/08/2019 Spot Bond				100.00000	0.00000	101.82558			0.00	0	0
Total TH12C2 SPOT									0.00	0	0
Total For TH12C2									0.00	0	0
TH12C: On 21/08/2019 Spot Bond				100.00000	0.00000	101.82558			0.00	0	0
Total TH12C3 SPOT									0.00	0	0
Total For TH12C3									0.00	0	0
TH12C: On 21/08/2019 Spot Bond				100.00000	0.00000	101.82384			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	102.39040			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	102.39040			0.00	0	0
Total TH12D2 SPOT									0.00	0	0
Total For TH12D2									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH12D: On 21/08/2019 Spot Bond				100.00000	0.00000	102.49775				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	102.37999				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	101.50695				0.00	0	43,659,700
Total TH13A1 SPOT										0.00	0	43,659,700
Total For TH13A1										0.00	0	43,659,700
TH13A: On 21/08/2018 Spot Bond				100.00000	0.00000	101.54528				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	102.00971				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			9.08500	104.59563	9.08500	104.56996				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	101.50870				0.00	0	0
Total TH13A5 SPOT										0.00	0	0
Total For TH13A5										0.00	0	0
TH13A: On 21/08/2018 Spot Bond				100.00000	0.00000	101.64870				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	101.00461				0.00	0	0
Total TH13A7 SPOT										0.00	0	0
Total For TH13A7										0.00	0	0
TH13A: On 21/08/2020 Spot Bond			8.97500	104.46733	8.97500	105.80975				0.00	0	0
Total TH13A8 SPOT										0.00	0	0
Total For TH13A8										0.00	0	0
TH13A: On 21/08/2018 Spot Bond				100.00000	0.00000	101.49697				0.00	0	0
Total TH13A9 SPOT										0.00	0	0
Total For TH13A9										0.00	0	0
TH13B: On 21/08/2020 Spot Bond				100.00000	0.00000	101.68624				0.00	0	0
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH13B: On 21/08/2020 Spot Bond				100.00000	0.00000	101.68798				0.00	0	0
Total TH13B2 SPOT										0.00	0	0
Total For TH13B2										0.00	0	0
TH13B: On 21/08/2020 Spot Bond				100.00000	0.00000	101.71319				0.00	0	0
Total TH13B3 SPOT										0.00	0	0
Total For TH13B3										0.00	0	0
TH13B: On 21/08/2020 Spot Bond				100.00000	0.00000	101.67862				0.00	0	0
Total TH13B4 SPOT										0.00	0	0
Total For TH13B4										0.00	0	0
TH13B: On 21/08/2020 Spot Bond				100.00000	0.00000	101.68101				0.00	0	0
Total TH13B5 SPOT										0.00	0	0
Total For TH13B5										0.00	0	0
TH13C: On 21/08/2020 Spot Bond				100.00000	0.00000	101.80804				0.00	0	0
Total TH13C1 SPOT										0.00	0	0
Total For TH13C1										0.00	0	0
TH13C: On 21/08/2020 Spot Bond				100.00000	0.00000	101.82195				0.00	0	0
Total TH13C2 SPOT										0.00	0	0
Total For TH13C2										0.00	0	0
TH13C: On 21/08/2020 Spot Bond				100.00000	0.00000	101.79956				0.00	0	0
Total TH13C3 SPOT										0.00	0	0
Total For TH13C3										0.00	0	0
TH13C: On 21/08/2020 Spot Bond				100.00000	0.00000	101.83410				0.00	0	0
Total TH13C4 SPOT										0.00	0	0
Total For TH13C4										0.00	0	0
TH13C: On 21/08/2020 Spot Bond				100.00000	0.00000	101.90370				0.00	0	0
Total TH13C5 SPOT										0.00	0	0
Total For TH13C5										0.00	0	0
TH13D: On 21/08/2020 Spot Bond				100.00000	0.00000	102.38140				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	102.38140				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	102.40243				0.00	0	0
Total TH13D3 SPOT										0.00	0	0
Total For TH13D3										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH13D On 21/08/2020 Spot Bond				100.00000	0.00000	102.37666			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	102.41610			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	101.40013			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	101.24835			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	101.63212			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			9.02500	105.55546	9.02500	105.53014			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	101.43371			0.00	0	0
Total TH14A5 SPOT									0.00	0	0
Total For TH14A5									0.00	0	0
TH14A On 21/11/2019 Spot Bond				100.00000	0.00000	101.57309			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	101.61820			0.00	0	0
Total TH14A7 SPOT									0.00	0	0
Total For TH14A7									0.00	0	0
TH14A On 21/11/2021 Spot Bond			8.97500	102.40718	8.97500	102.94778			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	101.45471			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	101.73823			0.00	0	0
Total TH14B1 SPOT									0.00	0	0
Total For TH14B1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH14B: On 21/11/2021 Spot Bond				100.00000	0.00000	101.68605				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	101.66517				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	101.82518				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	101.79040				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	101.76954				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	102.34614				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	102.30972				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	102.25940				0.00	0	0
Total TH14D3 SPOT										0.00	0	0
Total For TH14D3										0.00	0	0
THE8A: On 18/04/2036 Spot Bond			101.06155	5.88389	101.06155	5.86950				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
THE9A1 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
THE9A7 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
THE9B2 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
THE9B4 On 18/07/2019 Spot Bond				100.00000	0.00000	100.18388				0.00	0	0
Total THE9B4 SPOT										0.00	0	0
Total For THE9B4										0.00	0	0
THE9C2 On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE9C2 SPOT										0.00	0	0
Total For THE9C2										0.00	0	0
THE9C4 On 18/07/2019 Spot Bond				100.00000	0.00000	101.54306				0.00	0	0
Total THE9C4 SPOT										0.00	0	0
Total For THE9C4										0.00	0	0
THE9D2 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
THE9D4 On 18/07/2019 Spot Bond				100.00000	0.00000	100.26037				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			9.00500	95.81726	9.00500	95.75681				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	23.77981	100.00000	23.73469				0.00	0	0
TL20/R On 25/11/2020 Spot Bond			10.00000	109.92800	10.00000	109.90000				0.00	0	0
Total TL20/R207 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 TL20/R207									0.00	0	0
TL21U On 09/12/2021 Spot Bond			100.00000	12.95730	100.00000	12.91685			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	102.84692			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	100.76875			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			7.89000	102.17343	7.89000	102.15186			0.00	0	9,805,498,139
Total TN17 SPOT									0.00	0	9,805,498,139
Total For TN17									0.00	0	9,805,498,139
TN17/R On 14/11/2017 Spot Bond			100.00000	80.22715	100.00000	80.05896			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			8.76500	108.39398	8.76500	108.36872		12,271,000,000.00		1,400,000	47,116,200,000
Total TN20 SPOT								12,271,000,000.00		1,400,000	47,116,200,000
Total For TN20								12,271,000,000.00		1,400,000	47,116,200,000
TN20/R On 17/09/2020 Spot Bond			100.00000	21.00511	100.00000	20.95888			0.00	0	0
Total TN20/R208 SPOT									0.00	0	0
Total For TN20/R208									0.00	0	0
TN20U On 14/04/2020 Spot Bond			100.00000	8.84362	100.00000	8.82220			0.00	0	0
Total TN20U SPOT									0.00	0	0
Total For TN20U									0.00	0	0
TN21U On 13/05/2021 Spot Bond			100.00000	13.35115	100.00000	13.30496			0.00	0	0
Total TN21U SPOT									0.00	0	0
Total For TN21U									0.00	0	0
TN23 On 06/11/2023 Spot Bond			9.40500	108.85081	9.40500	108.82363			0.00	0	4,261,300,000
Total TN23 SPOT									0.00	0	4,261,300,000
Total For TN23									0.00	0	4,261,300,000
TN23/R On 06/11/2023 Spot Bond			100.00000	13.45837	100.00000	13.42874			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			10.38500	99.35021	10.38500	99.32243			0.00	0	15,508,000,000
Total TN25 SPOT									0.00	0	15,508,000,000

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 TN25										0.00	0	15,508,000,000
TN25/R On 19/08/2025 Spot Bond			100.00000	13.63467	100.00000	13.60416				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			10.42000	92.27422	10.42000	92.24876				0.00	0	1,010,000,000
Total TN27 SPOT										0.00	0	1,010,000,000
Total For TN27										0.00	0	1,010,000,000
TN27/R On 14/11/2027 Spot Bond			100.00000	10.47472	100.00000	10.45167				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			11.20000	98.29596	11.20000	98.26669				0.00	0	9,300,000,000
Total TN30 SPOT										0.00	0	9,300,000,000
Total For TN30										0.00	0	9,300,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	123.23162	8.00000	123.20521				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			11.79000	94.93189	11.79000	94.90219				0.00	0	2,800,000,000
Total TN40 SPOT										0.00	0	2,800,000,000
Total For TN40										0.00	0	2,800,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	103.13805	10.75000	103.10854				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	101.58071				0.00	0	0
Total TNF18 SPOT										0.00	0	0
Total For TNF18										0.00	0	0
TORQ1 On 15/08/2018 Spot Bond				100.00000	0.00000	102.02317				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	101.74414				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

Contract 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 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	102.31311				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	101.75236				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	101.79107				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	101.84911				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	109.92800	10.00000	109.90000				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	100.48479				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	100.59597				0.00	0	0
Total TPDA05 SPOT										0.00	0	0
Total For TPDA05										0.00	0	0
TPDA0: On 30/11/2018 Spot Bond				100.00000	0.00000	101.62204				0.00	0	0
Total TPDA06 SPOT										0.00	0	0
Total For TPDA06										0.00	0	0
TPDA0: On 30/11/2020 Spot Bond			8.98500	102.92418	8.98500	102.89960				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	99.86623	10.00000	99.83951				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	99.86957	9.75000	99.84350				0.00	0	0
Total TR31 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 TR31										0.00	0	0
TR32 On 31/12/2099 Spot Bond			100.00000	9.87172	100.00000	9.84628				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	100.99571				0.00	0	0
Total TRA2A1 SPOT										0.00	0	0
Total For TRA2A1										0.00	0	0
TRA2A: On 14/12/2020 Spot Bond				100.00000	0.00000	101.04110				0.00	0	0
Total TRA2A2 SPOT										0.00	0	0
Total For TRA2A2										0.00	0	0
TRA2A: On 14/12/2020 Spot Bond			9.23500	102.33086	9.23500	102.30562				0.00	0	0
Total TRA2A3 SPOT										0.00	0	0
Total For TRA2A3										0.00	0	0
TRA2A: On 14/12/2018 Spot Bond				100.00000	0.00000	100.99682				0.00	88,604,300	68,736,300
Total TRA2A4 SPOT										0.00	88,604,300	68,736,300
Total For TRA2A4										0.00	88,604,300	68,736,300
TRA2A: On 14/12/2020 Spot Bond				100.00000	0.00000	101.04110				0.00	0	0
Total TRA2A5 SPOT										0.00	0	0
Total For TRA2A5										0.00	0	0
TRA2A: On 14/12/2020 Spot Bond			9.03500	102.87063	9.03500	102.94265				0.00	0	0
Total TRA2A6 SPOT										0.00	0	0
Total For TRA2A6										0.00	0	0
TRA2B On 14/12/2020 Spot Bond				100.00000	0.00000	101.11310				0.00	0	0
Total TRA2B1 SPOT										0.00	0	0
Total For TRA2B1										0.00	0	0
TRA2B: On 14/12/2020 Spot Bond				100.00000	0.00000	101.14078				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	101.25692				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	101.30112				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	101.58780				0.00	0	0
Total TRA2D1 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 TRA2D1										0.00	0	0
TRA2D On 14/12/2020 Spot Bond				100.00000	0.00000	101.58780				0.00	0	0
Total TRA2D2 SPOT										0.00	0	0
Total For TRAA2D2										0.00	0	0
TRAA2 On 14/06/2019 Spot Bond				100.00000	0.00000	101.04182				0.00	0	9,340,400
Total TRAA2 SPOT										0.00	0	9,340,400
Total For TRAA2										0.00	0	9,340,400
TRAA4 On 14/06/2019 Spot Bond			100.00000	30.31528	100.00000	30.24183				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	101.05232				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	30.57779	100.00000	30.50371				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	101.05786				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	30.79654	100.00000	30.72193				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	100.84956				0.00	0	0
Total TRAD1 SPOT										0.00	0	0
Total For TRAD1										0.00	0	0
TRAD2 On 14/06/2019 Spot Bond			100.00000	33.46539	100.00000	33.38433				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	104.05585				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	36.39676	100.00000	36.30859				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	24.26909	100.00000	24.21030				0.00	0	0
Total TSE01U 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 TSE01U										0.00	0	0
TSE03L On 31/10/2020 Spot Bond			100.00000	6.78911	100.00000	6.77267				0.00	0	0
Total TSE03U SPOT										0.00	0	0
Total For TSE03U										0.00	0	0
TSP21E On 03/08/2017 Spot Bond				100.00000	0.00000	99.80023				0.00	0	0
Total TSP218 SPOT										0.00	0	0
Total For TSP218										0.00	0	0
TSP21F On 17/08/2017 Spot Bond				100.00000	0.00000	99.49246				0.00	0	0
Total TSP219 SPOT										0.00	0	0
Total For TSP219										0.00	0	0
TSP22G On 26/10/2017 Spot Bond				100.00000	0.00000	98.00915				0.00	0	0
Total TSP220 SPOT										0.00	0	0
Total For TSP220										0.00	0	0
TSP22H On 26/04/2018 Spot Bond				100.00000	0.00000	94.07905				0.00	0	0
Total TSP221 SPOT										0.00	0	0
Total For TSP221										0.00	0	0
TSP22I On 10/05/2018 Spot Bond				100.00000	0.00000	93.76887				0.00	0	0
Total TSP222 SPOT										0.00	0	0
Total For TSP222										0.00	0	0
TSP22J On 23/11/2017 Spot Bond				100.00000	0.00000	97.41200				0.00	0	0
Total TSP223 SPOT										0.00	0	0
Total For TSP223										0.00	0	0
TSP22K On 24/05/2018 Spot Bond				100.00000	0.00000	93.48464				0.00	0	0
Total TSP224 SPOT										0.00	0	0
Total For TSP224										0.00	0	0
TSP22L On 07/12/2017 Spot Bond				100.00000	0.00000	97.11529				0.00	0	0
Total TSP225 SPOT										0.00	0	0
Total For TSP225										0.00	0	0
TSP22M On 07/06/2018 Spot Bond				100.00000	0.00000	93.24173				0.00	0	0
Total TSP226 SPOT										0.00	0	0
Total For TSP226										0.00	0	0
TSP22N On 21/06/2018 Spot Bond				100.00000	0.00000	92.96356				0.00	0	0
Total TSP227 SPOT										0.00	0	0
Total For TSP227										0.00	0	0
TTO01L On 28/08/2019 Spot Bond			100.00000	26.65031	100.00000	26.58575				0.00	0	0
Total TTO01U 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 TTO01U										0.00	0	0
TUHF0 On 26/01/2020 Spot Bond				100.00000	0.00000	99.97211				0.00	0	0
Total TUHF01 SPOT										0.00	0	0
Total For TUHF01										0.00	0	0
TWC23 On 24/07/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TWC233 SPOT										0.00	0	0
Total For TWC233										0.00	0	0
TWC23 On 26/07/2017 Spot Bond				101.91185	0.00000	101.97661				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	101.65434				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	101.52348				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	101.48246				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	101.13739				0.00	0	0
Total TWC238 SPOT										0.00	0	0
Total For TWC238										0.00	0	0
TWC23 On 09/10/2017 Spot Bond				100.00000	0.00000	100.38673				0.00	0	0
Total TWC239 SPOT										0.00	0	0
Total For TWC239										0.00	0	0
TWC24 On 13/10/2017 Spot Bond				100.00000	0.00000	100.26150				0.00	0	0
Total TWC240 SPOT										0.00	0	0
Total For TWC240										0.00	0	0
TWC24 On 28/08/2017 Spot Bond				100.00000	0.00000	101.22011				0.00	0	0
Total TWC241 SPOT										0.00	0	0
Total For TWC241										0.00	0	0
TWC24 On 16/10/2017 Spot Bond				100.00000	0.00000	100.23633				0.00	0	0
Total TWC242 SPOT										0.00	0	0
Total For TWC242										0.00	0	0
TWC24 On 23/10/2017 Spot Bond			100.00000	83.44471	100.00000	80.21978				0.00	0	0
Total TWC243 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 TWC243									0.00	0	0
UG21 On 02/03/2021 Spot Bond			9.08500	109.09547	9.08500	109.06913			363,400,000,000.00	40,000,000	20,000,000
Total UG21 SPOT									363,400,000,000.00	40,000,000	20,000,000
Total For UG21									363,400,000,000.00	40,000,000	20,000,000
UG26 On 09/03/2026 Spot Bond			10.51500	108.68099	10.51500	108.65073			0.00	0	0
Total UG26 SPOT									0.00	0	0
Total For UG26									0.00	0	0
VCJA11 On 20/07/2025 Spot Bond			100.00000	9.10263	100.00000	9.06260			0.00	0	0
Total VCJA11U SPOT									0.00	0	0
Total For VCJA11U									0.00	0	0
VCJB11 On 20/07/2025 Spot Bond			100.00000	8.97589	100.00000	8.93641			0.00	0	0
Total VCJB11U SPOT									0.00	0	0
Total For VCJB11U									0.00	0	0
VCPA11 On 20/07/2025 Spot Bond			100.00000	8.78949	100.00000	8.75084			0.00	0	0
Total VCPA11U SPOT									0.00	0	0
Total For VCPA11U									0.00	0	0
VCPB1 On 20/07/2025 Spot Bond			100.00000	8.62526	100.00000	8.58733			0.00	0	0
Total VCPB1U SPOT									0.00	0	0
Total For VCPB1U									0.00	0	0
VJA01L On 20/01/2023 Spot Bond			100.00000	8.24138	100.00000	8.22141			0.00	0	0
Total VJA01L SPOT									0.00	0	0
Total For VJA01L									0.00	0	0
VJA02L On 20/04/2023 Spot Bond			100.00000	7.84533	100.00000	7.82633			0.00	0	0
Total VJA02L SPOT									0.00	0	0
Total For VJA02L									0.00	0	0
VJA03L On 20/10/2023 Spot Bond			100.00000	8.00354	100.00000	7.98415			0.00	0	0
Total VJA03L SPOT									0.00	0	0
Total For VJA03L									0.00	0	0
VJA04L On 20/01/2024 Spot Bond			100.00000	8.36076	100.00000	8.34051			0.00	0	0
Total VJA04L SPOT									0.00	0	0
Total For VJA04L									0.00	0	0
VJA05L On 20/04/2024 Spot Bond			100.00000	8.85920	100.00000	8.83775			0.00	0	0
Total VJA05L SPOT									0.00	0	0
Total For VJA05L									0.00	0	0
VJA06L On 20/07/2024 Spot Bond			100.00000	8.92159	100.00000	8.89998			0.00	0	0
Total VJA06L 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 VJA06U										0.00	0	0
VJA07L On 20/10/2024 Spot Bond			100.00000	8.96358	100.00000	8.94186				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	0.15701	100.00000	0.15663				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	10.30844	100.00000	10.27625				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	8.07047	100.00000	8.05093				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	7.76151	100.00000	7.74271				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	7.80886	100.00000	7.78994				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	8.14951	100.00000	8.12976				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	8.63753	100.00000	8.61661				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	8.76573	100.00000	8.74450				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	8.79309	100.00000	8.77178				0.00	0	0
Total VJB07U SPOT										0.00	0	0
Total For VJB07U										0.00	0	0
VJB08L On 20/01/2025 Spot Bond			100.00000	0.15701	100.00000	0.15663				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	10.11015	100.00000	10.07859				0.00	0	0
Total VJB09U 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 VJB09U										0.00	0	0
VKC19 On 06/09/2017 Spot Bond				100.00000	0.00000	103.21596				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	100.56601				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	59.00655	100.00000	58.86361				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	100.92121				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	101.88300				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	101.16934				0.00	0	0
Total VKE07 SPOT										0.00	0	0
Total For VKE07										0.00	0	0
VKE08 On 29/03/2019 Spot Bond				100.00000	0.00000	100.65986				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	100.37565				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	100.38209				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	7.78899	100.00000	7.77012				0.00	0	0
Total VPA01U SPOT										0.00	0	0
Total For VPA01U										0.00	0	0
VPA02L On 20/04/2023 Spot Bond			100.00000	7.53366	100.00000	7.51540				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	9.05339	100.00000	9.03146				0.00	0	0
Total VPA03U 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 VPA03U										0.00	0	0
VPA04L On 20/01/2024 Spot Bond			100.00000	4.84511	100.00000	4.83338				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	8.68308	100.00000	8.66204				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	8.76705	100.00000	8.74581				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	8.68842	100.00000	8.66737				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	0.15701	100.00000	0.15663				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	10.01589	100.00000	9.98461				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	7.61810	100.00000	7.59963				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	7.44983	100.00000	7.43179				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	9.24827	100.00000	9.22587				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	4.63385	100.00000	4.62262				0.00	0	0
Total VPB04U SPOT										0.00	0	0
Total For VPB04U										0.00	0	0
VPB05L On 20/04/2024 Spot Bond			100.00000	8.41080	100.00000	8.39042				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	8.56060	100.00000	8.53986				0.00	0	0
Total VPB06U 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 VPB06U										0.00	0	0
VPB07L On 20/10/2024 Spot Bond			100.00000	8.47903	100.00000	8.45849				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	0.15701	100.00000	0.15663				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	9.77328	100.00000	9.74278				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	0.00207	100.00000	0.00207				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	24.55364	100.00000	24.49416				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			3.18000	248.43283	3.18000	248.40334				0.00	0	7,560,000,000
Total WS05 SPOT										0.00	0	7,560,000,000
Total For WS05										0.00	0	7,560,000,000
WSP3 On 28/05/2019 Spot Bond			7.76000	103.51271	7.76000	103.49130				0.00	0	0
Total WSP3 SPOT										0.00	0	0
Total For WSP3										0.00	0	0
WSP4 On 28/05/2020 Spot Bond			7.97500	103.98325	7.97500	103.96117				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			8.23500	103.89843	8.23500	103.87566				0.00	0	0
Total WSP5 SPOT										0.00	0	0
Total For WSP5										0.00	0	0
WSP5/f On 28/05/2021 Spot Bond			100.00000	14.29325	100.00000	14.26180				0.00	0	0
Total WSP5/R203 SPOT										0.00	0	0
Total For WSP5/R203										0.00	0	0
Z083 On 30/09/2019 Spot Bond			7.14500	85.81319	7.14500	85.79682				0.00	0	0
Total Z083 SPOT										0.00	0	0
Total For Z083										0.00	0	0
Total for SPOT										61,096,226,564,567,500.006,989,611,984,100	702,069,432,172	

Contract 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 SPOT :									61,096,226,564,567,500.00	989,611,984,100	702,069,432,172
Total Futures									61 096 228 460 091 900.00	989,612,000,555	702,070,347,187
Total Options									0.00	0	44,331
Grand Total:									61,096,228,460,091,900.00	989,612,000,555	702,070,391,518