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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 10/08/2017

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 02/11/2017 Bond Future			10.88072	75.79936	10.86632	75.88622			0.00	0	9,466
ES33 On 01/02/2018 Bond Future			10.99070	77.18934	10.97573	77.27813			0.00	0	0
ES33 On 03/05/2018 Bond Future			11.09541	74.84926	11.07984	74.94014			0.00	0	0
Total ES33 Future									0.00	0	9,466
ES33 On 02/11/2017 Bond Future	10.66	Put			1,261.26000	1.26126	1,348,120		0.00	0	0
ES33 On 02/11/2017 Bond Future	10.67	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/11/2017 Bond Future	10.67	Put			1,199.40000	1.19940	1,286,260		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			1,137.62000	1.13762	1,224,480		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 01/02/2018 Bond Future	11.00	Call			143.87000	0.14387	55,080		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			203.02000	0.20302	114,230		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			84.64000	0.08464	0,000		0.00	0	0
ES33 On 01/02/2018 Bond Future	10.99	Put			0.00000	0.00000	4,150		0.00	0	0
ES33 On 03/05/2018 Bond Future	11.20	Call			697.05000	0.69705	606,170		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	03/05/2018	Bond Future	11.20	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	03/05/2018	Bond Future	11.21	Call			754.62000	0.75462	663,740		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			812.12000	0.81212	721,240		0.00	0	0
ES33	On	03/05/2018	Bond Future	11.22	Put			0.00000	0.00000	0,000		0.00	0	0
Total ES33 Option												0.00	0	0
Total For ES33												0.00	0	9,466
ES42	On	02/11/2017	Bond Future			11.14632	78.22570	11.14743	78.21821			0.00	0	7,957
ES42	On	01/02/2018	Bond Future			11.25337	79.65984	11.25446	79.65261			0.00	0	0
ES42	On	03/05/2018	Bond Future			11.36062	76.89666	11.36169	76.88968			0.00	0	0
Total ES42 Future												0.00	0	7,957
Total For ES42												0.00	0	7,957
I2025	On	02/11/2017	Bond Future			130.00104	130.00104	130.09647	130.09647			0.00	0	2,291
I2025	On	01/02/2018	Bond Future			131.07693	131.07693	131.17446	131.17446			0.00	0	0
I2025	On	03/05/2018	Bond Future			133.60245	133.60245	133.70358	133.70358			0.00	0	0
Total I2025 Future												0.00	0	2,291
I2025	On	02/11/2017	Bond Future	132.97	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.97	Put			2,873.53000	2.87353	2,968,960		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			2,883.53000	2.88353	2,978,960		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.96	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.96	Put			2,863.53000	2.86353	2,958,960		0.00	0	0
I2025	On	01/02/2018	Bond Future	133.89	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	01/02/2018	Bond Future	133.89	Put			2,715.54000	2.71554	2,813,070		0.00	0	0
I2025	On	01/02/2018	Bond Future	133.90	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	01/02/2018	Bond Future	133.90	Put			2,725.54000	2.72554	2,823,070		0.00	0	0
I2025	On	01/02/2018	Bond Future	133.88	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	01/02/2018	Bond Future	133.88	Put			2,705.54000	2.70554	2,803,070		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.22	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.20	Call			503.58000	0.50358	402,450		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.20	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.21	Call			493.58000	0.49358	392,450		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.21	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.22	Call			483.58000	0.48358	382,450		0.00	0	0
Total I2025 Option												0.00	0	0
Total For I2025												0.00	0	2,291
I2029	On	02/11/2017	Bond Future			100.25176	100.25176	100.25632	100.25632			0.00	0	1,370
I2029	On	01/02/2018	Bond Future			102.12391	102.12391	102.12885	102.12885			0.00	0	0
I2029	On	03/05/2018	Bond Future			103.06356	103.06356	103.06996	103.06996			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total I2029 Future									0.00	0	1,370
Total For I2029									0.00	0	1,370
I2033 On 02/11/2017 Bond Future			104.84784	104.84784	104.85263	104.85263			0.00	0	5,174
I2033 On 01/02/2018 Bond Future			106.80585	106.80585	106.81105	106.81105			0.00	0	0
I2033 On 03/05/2018 Bond Future			107.76524	107.76524	107.77194	107.77194			0.00	0	0
Total I2033 Future									0.00	0	5,174
I2033 On 02/11/2017 Bond Future	110.07	Call			0.00000	0.00000	0,000		0.00	0	0
I2033 On 02/11/2017 Bond Future	110.07	Put			5,217.37000	5.21737	5,222,160		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			5,227.37000	5.22737	5,232,160		0.00	0	0
I2033 On 02/11/2017 Bond Future	110.09	Call			0.00000	0.00000	0,000		0.00	0	0
I2033 On 02/11/2017 Bond Future	110.09	Put			5,237.37000	5.23737	5,242,160		0.00	0	0
I2033 On 01/02/2018 Bond Future	109.66	Put			2,848.95000	2.84895	2,854,150		0.00	0	0
I2033 On 01/02/2018 Bond Future	109.64	Call			0.00000	0.00000	0,000		0.00	0	0
I2033 On 01/02/2018 Bond Future	109.64	Put			2,828.95000	2.82895	2,834,150		0.00	0	0
I2033 On 01/02/2018 Bond Future	109.65	Call			0.00000	0.00000	0,000		0.00	0	0
I2033 On 01/02/2018 Bond Future	109.65	Put			2,838.95000	2.83895	2,844,150		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 03/05/2018 Bond Future	107.70	Put			0.00000	0.00000	0,000		0.00	0	0
I2033 On 03/05/2018 Bond Future	107.71	Call			61.94000	0.06194	55,240		0.00	0	0
I2033 On 03/05/2018 Bond Future	107.71	Put			0.00000	0.00000	0,000		0.00	0	0
I2033 On 03/05/2018 Bond Future	107.69	Call			81.94000	0.08194	75,240		0.00	0	0
I2033 On 03/05/2018 Bond Future	107.69	Put			0.00000	0.00000	0,000		0.00	0	0
I2033 On 03/05/2018 Bond Future	107.70	Call			71.94000	0.07194	65,240		0.00	0	0
Total I2033 Option									0.00	0	0
Total For I2033									0.00	0	5,174
I2038 On 02/11/2017 Bond Future			131.22807	131.22807	131.23458	131.23458			0.00	0	19,558
I2038 On 01/02/2018 Bond Future			132.15770	132.15770	132.16465	132.16465			0.00	0	0
I2038 On 03/05/2018 Bond Future			134.70416	134.70416	134.71297	134.71297			0.00	0	0
Total I2038 Future									0.00	0	19,558
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			5,575.42000	5.57542	5,581,930		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			5,585.42000	5.58542	5,591,930		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			5,565.42000	5.56542	5,571,930		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			4,775.35000	4.77535	4,782,300		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			4,785.35000	4.78535	4,792,300		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2038	On	01/02/2018	Bond Future	136.93	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	01/02/2018	Bond Future	136.93	Put			4,765.35000	4.76535	4,772,300		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			2,432.97000	2.43297	2,424,160		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			2,422.97000	2.42297	2,414,160		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			2,442.97000	2.44297	2,434,160		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												0.00	0	19,558
I2046	On	02/11/2017	Bond Future			125.72041	125.72041	125.72598	125.72598			0.00	0	21,292
I2046	On	01/02/2018	Bond Future			128.06818	128.06818	128.07430	128.07430			0.00	0	0
I2046	On	03/05/2018	Bond Future			128.92026	128.92026	128.92830	128.92830			0.00	0	0
Total I2046 Future												0.00	0	21,292
I2046	On	02/11/2017	Bond Future	136.31	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.31	Put			10,584.02000	10.58402	10,589,590		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			10,594.02000	10.59402	10,599,590		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			10,574.02000	10.57402	10,579,590		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			4,825.70000	4.82570	4,831,820		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			4,835.70000	4.83570	4,841,820		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			4,845.70000	4.84570	4,851,820		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.94	Call			988.30000	0.98830	980,260		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.94	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.95	Call			978.30000	0.97830	970,260		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.95	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.93	Call			998.30000	0.99830	990,260		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.93	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												0.00	0	21,292
I2050	On	02/11/2017	Bond Future			134.64225	134.64225	134.64853	134.64853			0.00	0	21,927
I2050	On	01/02/2018	Bond Future			135.46576	135.46576	135.47240	135.47240			0.00	0	0
I2050	On	03/05/2018	Bond Future			138.07576	138.07576	138.08440	138.08440			0.00	0	0
Total I2050 Future												0.00	0	21,927
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			10,011.47000	10.01147	10,017,750		0.00	0	0

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	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			10,021.47000	10.02147	10,027,750		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			10,001.47000	10.00147	10,007,750		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			4,767.60000	4.76760	4,774,240		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			4,777.60000	4.77760	4,784,240		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			4,757.60000	4.75760	4,764,240		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.62	Call			2,464.40000	2.46440	2,455,760		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			2,454.40000	2.45440	2,445,760		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.63	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.61	Call			2,474.40000	2.47440	2,465,760		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.61	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												0.00	0	21,927
R186	On	02/11/2017	Bond Future			8.63426	115.58028	8.60353	115.78635		7.33	395,284,557.60	3,420	159,899
R186	On	01/02/2018	Bond Future			8.68534	112.39992	8.65322	112.61021		7.39	0.00	0	198
R186	On	03/05/2018	Bond Future			8.73237	114.51392	8.69874	114.72880		7.43	0.00	0	0
Total R186 Future												395,284,557.60	3,420	160,097
R186	On	02/11/2017	Bond Future	8.89	Call			2,762.73000	2.76273	2,612,960	7.41	0.00	0	0
R186	On	02/11/2017	Bond Future	8.89	Put			861.11000	0.86111	917,410	7.41	0.00	0	0
R186	On	02/11/2017	Bond Future	8.90	Call			2,807.98000	2.80798	2,657,300	7.41	0.00	0	0
R186	On	02/11/2017	Bond Future	8.90	Put			840.76000	0.84076	896,150	7.41	0.00	0	0
R186	On	02/11/2017	Bond Future	8.88	Call			2,717.81000	2.71781	2,569,160	7.40	0.00	0	0
R186	On	02/11/2017	Bond Future	8.88	Put			881.84000	0.88184	939,260	7.40	0.00	0	0
R186	On	02/11/2017	Bond Future	8.75	Call			2,165.08000	2.16508	2,030,950	7.33	0.00	0	0
R186	On	02/11/2017	Bond Future	8.75	Put			1,187.38000	1.18738	1,259,320	7.33	0.00	0	2,500
R186	On	02/11/2017	Bond Future	9.00	Call			3,278.19000	3.27819	3,117,910	7.47	0.00	0	0
R186	On	02/11/2017	Bond Future	9.00	Put			657.80000	0.65780	703,590	7.47	0.00	0	5,000
R186	On	01/02/2018	Bond Future	8.75	Put			2,015.33000	2.01533	2,085,280	7.39	0.00	0	820
R186	On	01/02/2018	Bond Future	8.97	Call			3,508.19000	3.50819	3,349,320	7.51	0.00	0	0
R186	On	01/02/2018	Bond Future	8.97	Put			1,457.06000	1.45706	1,508,480	7.51	0.00	0	0
R186	On	01/02/2018	Bond Future	7.75	Call			404.76000	0.40476	363,160	7.02	0.00	0	1,460
R186	On	01/02/2018	Bond Future	8.98	Call			3,550.14000	3.55014	3,390,510	7.52	0.00	0	0
R186	On	01/02/2018	Bond Future	8.98	Put			1,435.07000	1.43507	1,485,730	7.52	0.00	0	0
R186	On	01/02/2018	Bond Future	8.96	Call			3,466.47000	3.46647	3,308,370	7.51	0.00	0	0
R186	On	01/02/2018	Bond Future	8.96	Put			1,479.32000	1.47932	1,531,510	7.51	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	01/02/2018	Bond Future	8.75	Call			2,647.35000	2.64735	2,507,010	7.39	0.00	0	0
R186	On	01/02/2018	Bond Future	9.00	Put			1,391.61000	1.39161	1,440,760	7.53	0.00	0	6,200
R186	On	01/02/2018	Bond Future	9.25	Call			4,756.13000	4.75613	4,578,630	7.67	0.00	0	0
R186	On	01/02/2018	Bond Future	9.25	Put			933.55000	0.93355	966,340	7.67	0.00	0	820
R186	On	01/02/2018	Bond Future	8.50	Put			2,843.54000	2.84354	2,940,800	7.30	0.00	0	0
R186	On	01/02/2018	Bond Future	8.50	Call			1,833.15000	1.83315	1,720,120	7.30	0.00	0	1,460
R186	On	01/02/2018	Bond Future	7.75	Put			6,539.38000	6.53938	6,708,070	7.02	0.00	0	0
R186	On	01/02/2018	Bond Future	9.00	Call			3,634.39000	3.63439	3,473,250	7.53	0.00	0	0
R186	On	03/05/2018	Bond Future	8.91	Put			2,257.33000	2.25733	2,389,410	7.52	0.00	0	0
R186	On	03/05/2018	Bond Future	8.92	Call			3,635.42000	3.63542	3,551,810	7.53	0.00	0	0
R186	On	03/05/2018	Bond Future	8.92	Put			2,231.74000	2.23174	2,363,010	7.53	0.00	0	0
R186	On	03/05/2018	Bond Future	8.93	Call			3,673.33000	3.67333	3,588,920	7.53	0.00	0	0
R186	On	03/05/2018	Bond Future	8.93	Put			2,206.76000	2.20676	2,337,230	7.53	0.00	0	0
R186	On	03/05/2018	Bond Future	8.91	Call			3,598.08000	3.59808	3,515,280	7.52	0.00	0	0
Total R186 Option												0.00	0	18,260
Total For R186												395,284,557.60	3,420	178,357
R197	On	02/11/2017	Bond Future			301.33297	301.33297	301.02283	301.02283			0.00	0	2,350
R197	On	01/02/2018	Bond Future			299.91170	299.91170	299.59649	299.59649			0.00	0	0
R197	On	03/05/2018	Bond Future			305.69046	305.69046	305.37310	305.37310			0.00	0	0
Total R197 Future												0.00	0	2,350
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			4,137.17000	4.13717	3,827,030		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			4,147.17000	4.14717	3,837,030		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			4,127.17000	4.12717	3,817,030		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			2,063.51000	2.06351	1,748,300		0.00	0	0
R197	On	01/02/2018	Bond Future	301.67	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	01/02/2018	Bond Future	301.67	Put			2,073.51000	2.07351	1,758,300		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			2,083.51000	2.08351	1,768,300		0.00	0	0
R197	On	03/05/2018	Bond Future	304.46	Call			913.10000	0.91310	1,230,460		0.00	0	0
R197	On	03/05/2018	Bond Future	304.46	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/05/2018	Bond Future	304.44	Call			933.10000	0.93310	1,250,460		0.00	0	0
R197	On	03/05/2018	Bond Future	304.44	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/05/2018	Bond Future	304.45	Call			923.10000	0.92310	1,240,460		0.00	0	0
R197	On	03/05/2018	Bond Future	304.45	Put			0.00000	0.00000	0,000		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												0.00	0	2,350

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	02/11/2017	Bond Future			242.42347	242.42347	242.43428	242.43428			0.00	0	28,504
R202	On	01/02/2018	Bond Future			243.20664	243.20664	243.21865	243.21865			0.00	0	0
R202	On	03/05/2018	Bond Future			247.89273	247.89273	247.90805	247.90805			0.00	0	0
Total R202 Future												0.00	0	28,504
R202	On	02/11/2017	Bond Future	253.90	Put			11,465.72000	11.46572	11,476,530		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			11,475.72000	11.47572	11,486,530		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			11,455.72000	11.45572	11,466,530		0.00	0	0
R202	On	02/11/2017	Bond Future	253.90	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	01/02/2018	Bond Future	249.07	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	01/02/2018	Bond Future	249.07	Put			5,851.35000	5.85135	5,863,360		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			5,861.35000	5.86135	5,873,360		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			5,841.35000	5.84135	5,853,360		0.00	0	0
R202	On	03/05/2018	Bond Future	247.48	Call			428.05000	0.42805	412,730		0.00	0	0
R202	On	03/05/2018	Bond Future	247.48	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	03/05/2018	Bond Future	247.49	Call			418.05000	0.41805	402,730		0.00	0	0
R202	On	03/05/2018	Bond Future	247.49	Put			0.00000	0.00000	0,000		0.00	0	0
R202	On	03/05/2018	Bond Future	247.47	Call			438.05000	0.43805	422,730		0.00	0	0
R202	On	03/05/2018	Bond Future	247.47	Put			0.00000	0.00000	0,000		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												0.00	0	28,504
R2023	On	02/11/2017	Bond Future			7.94934	100.58786	7.92845	100.67660		4.26	0.00	0	53,785
R2023	On	01/02/2018	Bond Future			7.98512	102.43255	7.96285	102.52333		4.64	0.00	0	0
R2023	On	03/05/2018	Bond Future			8.00613	100.42881	7.98233	100.52186		4.49	0.00	0	0
Total R2023 Future												0.00	0	53,785
R2023	On	02/11/2017	Bond Future	8.56	Call			2,768.72000	2.76872	2,667,350	4.43	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.56	Put			128.60000	0.12860	115,970	4.43	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.57	Call			2,805.24000	2.80524	2,704,060	4.43	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.57	Put			124.02000	0.12402	111,580	4.43	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.58	Call			2,841.80000	2.84180	2,740,810	4.43	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.58	Put			119.49000	0.11949	107,240	4.43	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.32	Put			697.34000	0.69734	764,230	4.74	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.33	Call			2,168.75000	2.16875	2,144,270	4.75	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.33	Put			685.08000	0.68508	751,380	4.75	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.31	Call			2,113.58000	2.11358	2,090,280	4.74	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.31	Put			710.03000	0.71003	777,510	4.74	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.32	Call			2,140.96000	2.14096	2,117,070	4.74	0.00	0	0

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	8.29	Put			1,023.72000	1.02372	1,066,240	4.57	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.27	Call			2,169.16000	2.16916	2,119,380	4.57	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.27	Put			1,051.52000	1.05152	1,094,790	4.57	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.28	Call			2,193.59000	2.19359	2,143,440	4.57	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.28	Put			1,037.38000	1.03738	1,080,280	4.57	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.29	Call			2,218.48000	2.21848	2,167,950	4.57	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												0.00	0	53,785
R2030	On	02/11/2017	Bond Future			9.18500	93.52985	9.16491	93.66713			0.00	0	54,416
R2030	On	01/02/2018	Bond Future			9.24234	91.24028	9.22148	91.38051			0.00	0	0
R2030	On	03/05/2018	Bond Future			9.29968	92.95634	9.27800	93.09974			0.00	0	0
Total R2030 Future												0.00	0	54,416
R2030	On	02/11/2017	Bond Future	9.35	Call			1,254.21000	1.25421	1,116,930		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			1,321.29000	1.32129	1,184,010		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			1,187.05000	1.18705	1,049,770		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	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			1,058.29000	1.05829	918,060		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.38	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.39	Call			1,124.49000	1.12449	984,260		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			992.03000	0.99203	851,800		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.50	Call			1,454.05000	1.45405	1,310,650		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			1,518.80000	1.51880	1,375,400		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.51	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.49	Call			1,389.23000	1.38923	1,245,830		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.49	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2030 Option												0.00	0	0
Total For R2030												0.00	0	54,416
R2032	On	02/11/2017	Bond Future			9.42072	91.72107	9.40072	91.86686		10.97	0.00	0	32,123
R2032	On	01/02/2018	Bond Future			9.48370	93.40290	9.46298	93.55175		10.85	0.00	0	0
R2032	On	03/05/2018	Bond Future			9.54284	91.00218	9.52135	91.15436		11.01	0.00	0	0
Total R2032 Future												0.00	0	32,123
R2032	On	02/11/2017	Bond Future	9.49	Call			2,307.66000	2.30766	2,180,950	10.97	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.49	Put			1,659.44000	1.65944	1,678,520	10.97	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.50	Call			2,347.85000	2.34785	2,220,380	10.97	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.50	Put			1,627.43000	1.62743	1,645,750	10.97	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	02/11/2017	Bond Future	9.48	Call			2,267.84000	2.26784	2,141,910	10.96	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.48	Put			1,691.89000	1.69189	1,711,750	10.96	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.30	Put			3,404.81000	3.40481	3,510,080	10.75	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.30	Call			2,221.78000	2.22178	2,178,200	10.75	0.00	0	7,800
R2032	On	01/02/2018	Bond Future	9.20	Put			3,835.99000	3.83599	3,947,540	10.71	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.20	Call			1,916.19000	1.91619	1,878,890	10.71	0.00	0	7,500
R2032	On	01/02/2018	Bond Future	9.45	Put			0.00000	0.00000	2,919,040	10.83	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.45	Call			0.00000	0.00000	2,676,770	10.83	2,007,577.50	750	750
R2032	On	01/02/2018	Bond Future	9.40	Put			3,009.28000	3.00928	3,107,470	10.80	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.40	Call			2,554.71000	2.55471	2,504,050	10.80	0.00	0	6,800
R2032	On	01/02/2018	Bond Future	9.56	Call			3,145.15000	3.14515	3,083,940	10.90	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.56	Put			2,451.19000	2.45119	2,538,830	10.90	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.57	Call			3,184.40000	3.18440	3,122,810	10.91	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.57	Put			2,419.34000	2.41934	2,506,600	10.91	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.55	Call			3,105.89000	3.10589	3,045,310	10.89	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.55	Put			2,483.11000	2.48311	2,571,380	10.89	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.70	Call			4,146.04000	4.14604	4,018,530	11.17	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.70	Put			2,892.00000	2.89200	2,916,670	11.17	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.71	Call			4,185.96000	4.18596	4,058,030	11.18	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.71	Put			2,862.46000	2.86246	2,886,710	11.18	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.72	Call			4,226.06000	4.22606	4,097,700	11.19	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.72	Put			2,833.17000	2.83317	2,856,990	11.19	0.00	0	0
Total R2032 Option												2,007,577.50	750	22,850
Total For R2032												2,007,577.50	750	54,973
R2035	On	02/11/2017	Bond Future			9.67022	95.02252	9.65543	95.13959			0.00	0	12,213
R2035	On	01/02/2018	Bond Future			9.73922	96.76507	9.72389	96.88469			0.00	0	0
R2035	On	03/05/2018	Bond Future			9.80074	94.08424	9.78485	94.20664			0.00	0	0
Total R2035 Future												0.00	0	12,213
R2035	On	02/11/2017	Bond Future	9.60	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.60	Put			440.71000	0.44071	557,780		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.61	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.61	Put			360.97000	0.36097	478,040		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.59	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.59	Put			520.55000	0.52055	637,620		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.73	Put			0.00000	0.00000	71,920		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.74	Call			125.70000	0.12570	6,080		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			203.60000	0.20360	83,980		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			47.70000	0.04770	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	03/05/2018	Bond Future	9.90	Call			881.54000	0.88154	759,140		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			957.50000	0.95750	835,100		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			805.49000	0.80549	683,090		0.00	0	0
R2035	On	03/05/2018	Bond Future	9.89	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2035 Option												0.00	0	0
Total For R2035												0.00	0	12,213
R2037	On	02/11/2017	Bond Future			9.75659	91.44411	9.74693	91.52028		12.79	0.00	0	60,243
R2037	On	01/02/2018	Bond Future			9.82102	88.86602	9.81101	88.94395		12.68	0.00	0	160
R2037	On	03/05/2018	Bond Future			9.88535	90.53734	9.87495	90.61731		12.84	0.00	0	0
Total R2037 Future												0.00	0	60,403
R2037	On	02/11/2017	Bond Future	9.66	Call			1,916.49000	1.91649	1,852,460	12.60	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.66	Put			2,606.57000	2.60657	2,618,710	12.60	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.67	Call			1,952.64000	1.95264	1,888,120	12.61	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.67	Put			2,562.92000	2.56292	2,574,570	12.61	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.65	Call			1,880.57000	1.88057	1,817,190	12.60	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.65	Put			2,650.57000	2.65057	2,663,360	12.60	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.81	Put			3,178.96000	3.17896	3,169,310	12.73	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.82	Call			3,210.97000	3.21097	3,123,090	12.74	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.82	Put			3,140.98000	3.14098	3,131,030	12.74	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.83	Call			3,251.10000	3.25110	3,162,930	12.75	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.83	Put			3,103.36000	3.10336	3,093,120	12.75	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.81	Call			3,171.09000	3.17109	3,083,510	12.73	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.99	Call			4,423.78000	4.42378	4,350,240	12.84	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.99	Put			3,545.32000	3.54532	3,551,750	12.84	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.97	Call			4,340.85000	4.34085	4,269,900	12.82	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.97	Put			3,614.12000	3.61412	3,623,140	12.82	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.98	Call			4,382.23000	4.38223	4,310,130	12.83	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.98	Put			3,579.58000	3.57958	3,587,450	12.83	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												0.00	0	60,403
R204	On	02/11/2017	Bond Future			7.03553	104.04736	7.00386	104.08122		0.38	0.00	0	44,457
R204	On	01/02/2018	Bond Future			6.92046	101.91737	6.87883	101.95231		0.75	0.00	0	0
R204	On	03/05/2018	Bond Future			6.64132	103.83423	6.58151	103.87041		0.60	0.00	0	0
Total R204 Future												0.00	0	44,457
R204	On	02/11/2017	Bond Future	7.75	Call			793.68000	0.79368	759,660	0.43	0.00	0	0
R204	On	02/11/2017	Bond Future	7.75	Put			0.17000	0.00017	0,010	0.43	0.00	0	0
R204	On	02/11/2017	Bond Future	7.76	Call			804.23000	0.80423	770,230	0.43	0.00	0	0
R204	On	02/11/2017	Bond Future	7.76	Put			0.15000	0.00015	0,010	0.43	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/11/2017	Bond Future	7.74	Call			783.12000	0.78312	749,080	0.43	0.00	0	0
R204	On	02/11/2017	Bond Future	7.74	Put			0.19000	0.00019	0,010	0.43	0.00	0	0
R204	On	01/02/2018	Bond Future	7.26	Call			395.09000	0.39509	387,890	0.77	0.00	0	0
R204	On	01/02/2018	Bond Future	7.26	Put			75.90000	0.07590	103,640	0.77	0.00	0	0
R204	On	01/02/2018	Bond Future	7.27	Call			401.53000	0.40153	393,990	0.77	0.00	0	0
R204	On	01/02/2018	Bond Future	7.27	Put			73.99000	0.07399	101,390	0.77	0.00	0	0
R204	On	01/02/2018	Bond Future	7.25	Call			388.68000	0.38868	381,820	0.77	0.00	0	0
R204	On	01/02/2018	Bond Future	7.25	Put			77.85000	0.07785	105,930	0.77	0.00	0	0
R204	On	03/05/2018	Bond Future	7.09	Call			373.34000	0.37334	385,740	0.64	0.00	0	0
R204	On	03/05/2018	Bond Future	7.09	Put			66.47000	0.06647	115,050	0.64	0.00	0	0
R204	On	03/05/2018	Bond Future	7.10	Call			378.16000	0.37816	390,180	0.64	0.00	0	0
R204	On	03/05/2018	Bond Future	7.10	Put			65.27000	0.06527	113,470	0.64	0.00	0	0
R204	On	03/05/2018	Bond Future	7.08	Call			368.55000	0.36855	381,320	0.64	0.00	0	0
R204	On	03/05/2018	Bond Future	7.08	Put			67.70000	0.06770	116,650	0.64	0.00	0	0
Total R204 Option												0.00	0	0
Total For R204												0.00	0	44,457
R2040	On	02/11/2017	Bond Future			9.88833	94.46158	9.88898	94.45615		13.47	0.00	0	15,669
R2040	On	01/02/2018	Bond Future			9.95470	91.68852	9.95532	91.68341		13.33	0.00	0	0
R2040	On	03/05/2018	Bond Future			10.02095	93.41293	10.02152	93.40828		13.51	0.00	0	0
Total R2040 Future												0.00	0	15,669
R2040	On	02/11/2017	Bond Future	9.65	Put			3,581.16000	3.58116	3,571,640	13.27	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.66	Call			1,581.57000	1.58157	1,577,470	13.28	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.66	Put			3,526.88000	3.52688	3,517,350	13.28	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.67	Call			1,614.00000	1.61400	1,609,900	13.29	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.67	Put			3,472.97000	3.47297	3,463,440	13.29	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.65	Call			1,549.38000	1.54938	1,545,290	13.27	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.88	Call			3,122.28000	3.12228	3,068,730	13.26	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.88	Put			3,746.80000	3.74680	3,688,140	13.26	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.89	Call			3,161.67000	3.16167	3,107,860	13.27	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.89	Put			3,702.88000	3.70288	3,643,960	13.27	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.87	Call			3,083.16000	3.08316	3,029,610	13.26	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.87	Put			3,791.12000	3.79112	3,732,460	13.26	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.06	Put			4,112.60000	4.11260	4,148,390	13.56	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.07	Call			4,467.72000	4.46772	4,508,130	13.57	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.07	Put			4,074.21000	4.07421	4,109,970	13.57	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.08	Call			4,510.13000	4.51013	4,550,520	13.58	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.08	Put			4,035.79000	4.03579	4,071,530	13.58	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.06	Call			4,425.17000	4.42517	4,465,610	13.56	0.00	0	0
Total R2040 Option												0.00	0	0
Total For R2040												0.00	0	15,669

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			9.91667	91.49183	9.91730	91.48652		14.12	0.00	0	20,734
R2044	On	01/02/2018	Bond Future			9.98106	88.78942	9.98166	88.78443		13.96	0.00	0	0
R2044	On	03/05/2018	Bond Future			10.04523	90.45930	10.04579	90.45469		14.16	0.00	0	0
Total R2044 Future												0.00	0	20,734
R2044	On	02/11/2017	Bond Future	9.67	Call			1,552.59000	1.55259	1,550,220	13.93	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.67	Put			3,679.39000	3.67939	3,671,710	13.93	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.68	Call			1,584.81000	1.58481	1,582,430	13.94	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.68	Put			3,623.94000	3.62394	3,616,250	13.94	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.66	Call			1,520.97000	1.52097	1,518,430	13.93	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.66	Put			3,735.58000	3.73558	3,727,730	13.93	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.90	Put			3,832.82000	3.83282	3,772,380	13.90	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.91	Call			3,187.92000	3.18792	3,132,460	13.91	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.91	Put			3,788.05000	3.78805	3,727,600	13.91	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.89	Call			3,109.14000	3.10914	3,053,700	13.90	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.89	Put			3,878.00000	3.87800	3,817,570	13.90	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.90	Call			3,148.40000	3.14840	3,092,950	13.90	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.10	Call			4,565.57000	4.56557	4,605,200	14.25	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.10	Put			4,121.31000	4.12131	4,156,330	14.25	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.11	Call			4,608.59000	4.60859	4,648,200	14.26	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.11	Put			4,082.79000	4.08279	4,117,790	14.26	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.09	Call			4,522.73000	4.52273	4,562,380	14.24	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.09	Put			4,160.13000	4.16013	4,195,170	14.24	0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												0.00	0	20,734
R2048	On	02/11/2017	Bond Future			9.87738	90.81928	9.87801	90.81382		14.29	0.00	0	75,988
R2048	On	01/02/2018	Bond Future			9.94274	92.48471	9.94334	92.47958		14.12	0.00	0	170
R2048	On	03/05/2018	Bond Future			10.00123	89.78680	10.00180	89.78197		14.35	0.00	0	0
Total R2048 Future												0.00	0	76,158
R2048	On	02/11/2017	Bond Future	9.65	Call			1,658.89000	1.65889	1,597,750	14.08	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.65	Put			3,674.02000	3.67402	3,607,420	14.08	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.66	Call			1,692.81000	1.69281	1,631,440	14.09	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.66	Put			3,617.88000	3.61788	3,551,050	14.09	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.64	Call			1,625.39000	1.62539	1,564,500	14.07	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.64	Put			3,730.74000	3.73074	3,664,390	14.07	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.90	Call			3,391.34000	3.39134	3,417,130	14.06	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.90	Put			3,763.63000	3.76363	3,784,290	14.06	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.91	Call			3,433.03000	3.43303	3,458,830	14.07	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.91	Put			3,719.18000	3.71918	3,739,850	14.07	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.89	Call			3,349.90000	3.34990	3,375,680	14.05	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.89	Put			3,808.49000	3.80849	3,829,140	14.05	0.00	0	0

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	03/05/2018	Bond Future	10.06	Call			4,704.59000	4.70459	4,641,940	14.41	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.06	Put			4,214.28000	4.21428	4,146,800	14.41	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.07	Call			4,748.72000	4.74872	4,686,130	14.41	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.07	Put			4,174.65000	4.17465	4,107,230	14.41	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.05	Call			4,660.63000	4.66063	4,597,930	14.40	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.05	Put			4,254.22000	4.25422	4,186,690	14.40	0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												0.00	0	76,158
R207	On	02/11/2017	Bond Future			7.34772	102.05608	7.31393	102.12325		1.29	0.00	0	40,855
R207	On	01/02/2018	Bond Future			7.33276	100.28657	7.29404	100.35539		1.59	0.00	0	0
R207	On	03/05/2018	Bond Future			7.29812	102.17273	7.25289	102.24344		1.50	0.00	0	0
Total R207 Future												0.00	0	40,855
R207	On	02/11/2017	Bond Future	8.04	Call			1,438.86000	1.43886	1,369,630	1.42	0.00	0	0
R207	On	02/11/2017	Bond Future	8.04	Put			8.20000	0.00820	6,140	1.42	0.00	0	0
R207	On	02/11/2017	Bond Future	8.05	Call			1,457.90000	1.45790	1,388,720	1.42	0.00	0	0
R207	On	02/11/2017	Bond Future	8.05	Put			7.72000	0.00772	5,710	1.42	0.00	0	0
R207	On	02/11/2017	Bond Future	8.03	Call			1,419.88000	1.41988	1,350,560	1.41	0.00	0	0
R207	On	02/11/2017	Bond Future	8.03	Put			8.75000	0.00875	6,600	1.41	0.00	0	0
R207	On	01/02/2018	Bond Future	7.61	Call			775.26000	0.77526	743,430	1.65	0.00	0	0
R207	On	01/02/2018	Bond Future	7.61	Put			215.43000	0.21543	252,420	1.65	0.00	0	0
R207	On	01/02/2018	Bond Future	7.62	Call			788.01000	0.78801	755,700	1.65	0.00	0	0
R207	On	01/02/2018	Bond Future	7.62	Put			210.53000	0.21053	247,040	1.65	0.00	0	0
R207	On	01/02/2018	Bond Future	7.60	Call			762.60000	0.76260	731,250	1.65	0.00	0	0
R207	On	01/02/2018	Bond Future	7.60	Put			220.42000	0.22042	257,890	1.65	0.00	0	0
R207	On	03/05/2018	Bond Future	7.57	Call			791.07000	0.79107	776,720	1.55	0.00	0	0
R207	On	03/05/2018	Bond Future	7.57	Put			296.69000	0.29669	353,050	1.55	0.00	0	0
R207	On	03/05/2018	Bond Future	7.58	Call			801.84000	0.80184	787,050	1.55	0.00	0	0
R207	On	03/05/2018	Bond Future	7.58	Put			291.92000	0.29192	347,840	1.55	0.00	0	0
R207	On	03/05/2018	Bond Future	7.56	Call			780.69000	0.78069	766,770	1.55	0.00	0	0
R207	On	03/05/2018	Bond Future	7.56	Put			301.85000	0.30185	358,640	1.55	0.00	0	0
Total R207 Option												0.00	0	0
Total For R207												0.00	0	40,855
R208	On	02/11/2017	Bond Future			7.51777	98.43066	7.48539	98.52490		2.31	0.00	0	32,234
R208	On	01/02/2018	Bond Future			7.52805	100.23557	7.49262	100.33202		2.73	0.00	0	0
R208	On	03/05/2018	Bond Future			7.52014	98.71930	7.48111	98.81809		2.57	0.00	0	0
Total R208 Future												0.00	0	32,234
R208	On	02/11/2017	Bond Future	8.19	Call			2,053.11000	2.05311	1,953,780	2.46	0.00	0	0
R208	On	02/11/2017	Bond Future	8.19	Put			27.10000	0.02710	22,010	2.46	0.00	0	0
R208	On	02/11/2017	Bond Future	8.20	Call			2,080.13000	2.08013	1,980,950	2.46	0.00	0	0
R208	On	02/11/2017	Bond Future	8.20	Put			25.74000	0.02574	20,800	2.46	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	02/11/2017	Bond Future	8.18	Call			2,026.19000	2.02619	1,926,660	2.46	0.00	0	0
R208	On	02/11/2017	Bond Future	8.18	Put			28.58000	0.02858	23,290	2.46	0.00	0	0
R208	On	01/02/2018	Bond Future	7.84	Call			1,297.27000	1.29727	1,268,400	2.81	0.00	0	0
R208	On	01/02/2018	Bond Future	7.84	Put			356.66000	0.35666	424,240	2.81	0.00	0	0
R208	On	01/02/2018	Bond Future	7.85	Call			1,316.45000	1.31645	1,286,860	2.81	0.00	0	0
R208	On	01/02/2018	Bond Future	7.85	Put			348.93000	0.34893	415,790	2.81	0.00	0	0
R208	On	01/02/2018	Bond Future	7.83	Call			1,277.96000	1.27796	1,250,070	2.81	0.00	0	0
R208	On	01/02/2018	Bond Future	7.83	Put			364.27000	0.36427	432,830	2.81	0.00	0	0
R208	On	03/05/2018	Bond Future	7.79	Put			526.86000	0.52686	585,250	2.64	0.00	0	0
R208	On	03/05/2018	Bond Future	7.77	Call			1,272.39000	1.27239	1,233,000	2.63	0.00	0	0
R208	On	03/05/2018	Bond Future	7.77	Put			544.03000	0.54403	603,430	2.63	0.00	0	0
R208	On	03/05/2018	Bond Future	7.78	Call			1,288.84000	1.28884	1,248,940	2.64	0.00	0	0
R208	On	03/05/2018	Bond Future	7.78	Put			535.39000	0.53539	594,280	2.64	0.00	0	0
R208	On	03/05/2018	Bond Future	7.79	Call			1,305.39000	1.30539	1,264,990	2.64	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												0.00	0	32,234
R209	On	02/11/2017	Bond Future			9.63300	71.74321	9.61818	71.84165		13.20	717,432.10	10	83,128
R209	On	01/02/2018	Bond Future			9.69247	73.05870	9.67716	73.15930		12.98	0.00	0	0
R209	On	03/05/2018	Bond Future			9.74843	71.28327	9.73261	71.38614		13.22	0.00	0	0
Total R209 Future												717,432.10	10	83,128
R209	On	02/11/2017	Bond Future	9.53	Call			1,563.34000	1.56334	1,479,270	13.07	0.00	0	0
R209	On	02/11/2017	Bond Future	9.53	Put			2,153.29000	2.15329	2,167,660	13.07	0.00	0	0
R209	On	02/11/2017	Bond Future	9.54	Call			1,593.74000	1.59374	1,509,020	13.07	0.00	0	0
R209	On	02/11/2017	Bond Future	9.54	Put			2,116.42000	2.11642	2,130,140	13.07	0.00	0	0
R209	On	02/11/2017	Bond Future	9.52	Call			1,533.30000	1.53330	1,449,880	13.06	0.00	0	0
R209	On	02/11/2017	Bond Future	9.52	Put			2,190.61000	2.19061	2,205,630	13.06	0.00	0	0
R209	On	02/11/2017	Bond Future	9.00	Put			4,735.60000	4.73560	4,790,930	12.76	0.00	0	0
R209	On	02/11/2017	Bond Future	9.00	Call			441.33000	0.44133	398,220	12.76	0.00	0	4,100
R209	On	02/11/2017	Bond Future	10.00	Call			3,346.00000	3.34600	3,240,590	13.42	0.00	0	0
R209	On	02/11/2017	Bond Future	10.00	Put			873.76000	0.87376	866,790	13.42	0.00	0	3,360
R209	On	02/11/2017	Bond Future	10.60	Call			6,317.88000	6.31788	6,210,870	13.96	0.00	0	0
R209	On	02/11/2017	Bond Future	10.60	Put			215.55000	0.21555	206,980	13.96	0.00	0	1,300
R209	On	02/11/2017	Bond Future	9.75	Call			2,309.60000	2.30960	2,213,480	13.20	0.00	0	0
R209	On	02/11/2017	Bond Future	9.75	Put			1,441.16000	1.44116	1,443,480	13.20	0.00	0	6,500
R209	On	02/11/2017	Bond Future	8.30	Put			9,671.22000	9.67122	9,762,780	12.61	0.00	0	0
R209	On	02/11/2017	Bond Future	8.30	Call			36.54000	0.03654	29,660	12.61	0.00	0	2,800
R209	On	02/11/2017	Bond Future	9.58	Call			1,718.75000	1.71875	1,631,540	13.10	0.00	0	0
R209	On	02/11/2017	Bond Future	9.58	Put			1,973.29000	1.97329	1,984,520	13.10	2,679,102.00	1,350	1,350
R209	On	02/11/2017	Bond Future	9.33	Put			2,984.94000	2.98494	3,012,810	12.95	0.00	0	0
R209	On	02/11/2017	Bond Future	9.33	Call			1,029.57000	1.02957	959,000	12.95	1,294,650.00	1,350	1,350

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	02/11/2017	Bond Future	9.88	Call			2,827.56000	2.82756	2,725,840	13.32	0.00	0	0
R209	On	02/11/2017	Bond Future	9.88	Put			1,118.18000	1.11818	1,114,900	13.32	1,505,115.00	1,350	1,350
R209	On	01/02/2018	Bond Future	10.10	Call			4,187.30000	4.18730	4,135,870	13.29	0.00	0	0
R209	On	01/02/2018	Bond Future	10.10	Put			1,485.72000	1.48572	1,534,890	13.29	0.00	0	3,000
R209	On	01/02/2018	Bond Future	9.73	Call			2,772.96000	2.77296	2,736,550	12.97	0.00	0	0
R209	On	01/02/2018	Bond Future	9.73	Put			2,426.67000	2.42667	2,490,860	12.97	0.00	0	0
R209	On	01/02/2018	Bond Future	9.71	Call			2,705.22000	2.70522	2,669,660	12.96	0.00	0	0
R209	On	01/02/2018	Bond Future	9.71	Put			2,489.70000	2.48970	2,554,740	12.96	0.00	0	0
R209	On	01/02/2018	Bond Future	10.00	Call			3,780.36000	3.78036	3,732,390	13.20	0.00	0	0
R209	On	01/02/2018	Bond Future	10.00	Put			1,703.55000	1.70355	1,756,180	13.20	0.00	0	7,500
R209	On	01/02/2018	Bond Future	9.72	Call			2,738.98000	2.73898	2,703,000	12.96	0.00	0	0
R209	On	01/02/2018	Bond Future	9.72	Put			2,458.03000	2.45803	2,522,650	12.96	0.00	0	0
R209	On	03/05/2018	Bond Future	9.86	Call			3,684.40000	3.68440	3,588,230	13.32	0.00	0	0
R209	On	03/05/2018	Bond Future	9.86	Put			2,862.34000	2.86234	2,869,040	13.32	0.00	0	0
R209	On	03/05/2018	Bond Future	9.84	Call			3,614.20000	3.61420	3,518,600	13.30	0.00	0	0
R209	On	03/05/2018	Bond Future	9.84	Put			2,920.25000	2.92025	2,927,520	13.30	0.00	0	0
R209	On	03/05/2018	Bond Future	9.85	Call			3,649.22000	3.64922	3,553,340	13.31	0.00	0	0
R209	On	03/05/2018	Bond Future	9.85	Put			2,891.17000	2.89117	2,898,160	13.31	0.00	0	0
Total R209 Option												5,478,867.00	4,050	32,610
Total For R209												6,196,299.10	4,060	115,738
R210	On	02/11/2017	Bond Future			186.20976	186.20976	186.21869	186.21869			0.00	0	2,179
R210	On	01/02/2018	Bond Future			189.68712	189.68712	189.69664	189.69664			0.00	0	0
R210	On	03/05/2018	Bond Future			190.89320	190.89320	190.90537	190.90537			0.00	0	0
Total R210 Future												0.00	0	2,179
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			5,861.31000	5.86131	5,870,240		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			5,871.31000	5.87131	5,880,240		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			5,851.31000	5.85131	5,860,240		0.00	0	0
R210	On	01/02/2018	Bond Future	192.37	Put			2,673.36000	2.67336	2,682,880		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			2,683.36000	2.68336	2,692,880		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			2,663.36000	2.66336	2,672,880		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	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			534.63000	0.53463	546,800		0.00	0	0
R210	On	03/05/2018	Bond Future	191.45	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/05/2018	Bond Future	191.45	Put			544.63000	0.54463	556,800		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	03/05/2018	Bond Future	191.46	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/05/2018	Bond Future	191.46	Put			554.63000	0.55463	566,800		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												0.00	0	2,179
R212	On	02/11/2017	Bond Future			151.23325	151.23325	151.24071	151.24071			0.00	0	3,812
R212	On	01/02/2018	Bond Future			151.99757	151.99757	152.00556	152.00556			0.00	0	0
R212	On	03/05/2018	Bond Future			154.92625	154.92625	154.93639	154.93639			0.00	0	0
Total R212 Future												0.00	0	3,812
R212	On	02/11/2017	Bond Future	152.41	Put			1,169.29000	1.16929	1,176,750		0.00	0	0
R212	On	02/11/2017	Bond Future	152.42	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	02/11/2017	Bond Future	152.42	Put			1,179.29000	1.17929	1,186,750		0.00	0	0
R212	On	02/11/2017	Bond Future	152.40	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	02/11/2017	Bond Future	152.40	Put			1,159.29000	1.15929	1,166,750		0.00	0	0
R212	On	02/11/2017	Bond Future	152.41	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	01/02/2018	Bond Future	154.70	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	01/02/2018	Bond Future	154.70	Put			2,694.44000	2.69444	2,702,430		0.00	0	0
R212	On	01/02/2018	Bond Future	154.71	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	01/02/2018	Bond Future	154.71	Put			2,704.44000	2.70444	2,712,430		0.00	0	0
R212	On	01/02/2018	Bond Future	154.69	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	01/02/2018	Bond Future	154.69	Put			2,684.44000	2.68444	2,692,430		0.00	0	0
R212	On	03/05/2018	Bond Future	154.29	Call			646.39000	0.64639	636,250		0.00	0	0
R212	On	03/05/2018	Bond Future	154.29	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/05/2018	Bond Future	154.30	Call			636.39000	0.63639	626,250		0.00	0	0
R212	On	03/05/2018	Bond Future	154.30	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/05/2018	Bond Future	154.28	Call			656.39000	0.65639	646,250		0.00	0	0
R212	On	03/05/2018	Bond Future	154.28	Put			0.00000	0.00000	0,000		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												0.00	0	3,812
R213	On	02/11/2017	Bond Future			9.29307	83.98498	9.27302	84.11797		10.74	0.00	0	62,970
R213	On	01/02/2018	Bond Future			9.35409	85.52512	9.33331	85.66093		10.65	0.00	0	0
R213	On	03/05/2018	Bond Future			9.40738	83.58378	9.38585	83.72260		10.80	0.00	0	0
Total R213 Future												0.00	0	62,970
R213	On	02/11/2017	Bond Future	9.35	Call			2,045.10000	2.04510	1,905,240	10.67	0.00	0	0
R213	On	02/11/2017	Bond Future	9.35	Put			1,536.12000	1.53612	1,529,250	10.67	0.00	0	0
R213	On	02/11/2017	Bond Future	9.36	Call			2,081.78000	2.08178	1,940,760	10.67	0.00	0	0
R213	On	02/11/2017	Bond Future	9.36	Put			1,507.00000	1.50700	1,498,970	10.67	0.00	0	0
R213	On	02/11/2017	Bond Future	9.34	Call			2,008.77000	2.00877	1,870,070	10.66	0.00	0	0
R213	On	02/11/2017	Bond Future	9.34	Put			1,565.66000	1.56566	1,559,950	10.66	0.00	0	0
R213	On	01/02/2018	Bond Future	9.42	Call			2,814.51000	2.81451	2,759,720	10.78	0.00	0	0
R213	On	01/02/2018	Bond Future	9.42	Put			2,249.95000	2.24995	2,330,970	10.78	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	01/02/2018	Bond Future	9.43	Call			2,850.27000	2.85027	2,794,890	10.79	0.00	0	0
R213	On	01/02/2018	Bond Future	9.43	Put			2,220.93000	2.22093	2,301,360	10.79	0.00	0	0
R213	On	01/02/2018	Bond Future	9.41	Call			2,778.97000	2.77897	2,725,000	10.77	0.00	0	0
R213	On	01/02/2018	Bond Future	9.41	Put			2,279.27000	2.27927	2,361,110	10.77	0.00	0	0
R213	On	03/05/2018	Bond Future	9.57	Call			3,784.00000	3.78400	3,616,110	10.85	0.00	0	0
R213	On	03/05/2018	Bond Future	9.57	Put			2,606.94000	2.60694	2,577,870	10.85	0.00	0	0
R213	On	03/05/2018	Bond Future	9.58	Call			3,820.51000	3.82051	3,652,310	10.86	0.00	0	0
R213	On	03/05/2018	Bond Future	9.58	Put			2,580.20000	2.58020	2,550,820	10.86	0.00	0	0
R213	On	03/05/2018	Bond Future	9.56	Call			3,747.64000	3.74764	3,580,350	10.85	0.00	0	0
R213	On	03/05/2018	Bond Future	9.56	Put			2,633.91000	2.63391	2,605,440	10.85	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	62,970
R214	On	02/11/2017	Bond Future			9.80530	71.11253	9.80591	71.10836		14.03	0.00	0	44,022
R214	On	01/02/2018	Bond Future			9.86823	72.41664	9.86881	72.41272		13.75	0.00	0	0
R214	On	03/05/2018	Bond Future			9.92438	70.48225	9.92491	70.47870		14.03	0.00	0	0
Total R214 Future												0.00	0	44,022
R214	On	02/11/2017	Bond Future	9.59	Call			1,279.17000	1.27917	1,239,580	13.78	0.00	0	0
R214	On	02/11/2017	Bond Future	9.59	Put			2,781.83000	2.78183	2,738,070	13.78	0.00	0	0
R214	On	02/11/2017	Bond Future	9.60	Call			1,306.04000	1.30604	1,266,300	13.79	0.00	0	0
R214	On	02/11/2017	Bond Future	9.60	Put			2,737.95000	2.73795	2,694,040	13.79	0.00	0	0
R214	On	02/11/2017	Bond Future	9.58	Call			1,252.65000	1.25265	1,213,220	13.78	0.00	0	0
R214	On	02/11/2017	Bond Future	9.58	Put			2,826.17000	2.82617	2,782,570	13.78	0.00	0	0
R214	On	01/02/2018	Bond Future	9.83	Call			2,623.70000	2.62370	2,606,300	13.65	0.00	0	0
R214	On	01/02/2018	Bond Future	9.83	Put			2,887.04000	2.88704	2,865,720	13.65	0.00	0	0
R214	On	01/02/2018	Bond Future	9.84	Call			2,657.53000	2.65753	2,639,330	13.65	0.00	0	0
R214	On	01/02/2018	Bond Future	9.84	Put			2,852.86000	2.85286	2,830,740	13.65	0.00	0	0
R214	On	01/02/2018	Bond Future	9.82	Call			2,590.09000	2.59009	2,573,480	13.64	0.00	0	0
R214	On	01/02/2018	Bond Future	9.82	Put			2,921.55000	2.92155	2,901,020	13.64	0.00	0	0
R214	On	03/05/2018	Bond Future	9.98	Call			3,589.39000	3.58939	3,542,810	14.02	0.00	0	0
R214	On	03/05/2018	Bond Future	9.98	Put			3,221.91000	3.22191	3,171,780	14.02	0.00	0	0
R214	On	03/05/2018	Bond Future	9.99	Call			3,623.64000	3.62364	3,577,100	14.02	0.00	0	0
R214	On	03/05/2018	Bond Future	9.99	Put			3,189.80000	3.18980	3,139,710	14.02	0.00	0	0
R214	On	03/05/2018	Bond Future	9.97	Call			3,555.29000	3.55529	3,508,660	14.01	0.00	0	0
R214	On	03/05/2018	Bond Future	9.97	Put			3,254.28000	3.25428	3,204,100	14.01	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												0.00	0	44,022
Total for Bond												403,488,434.20	8,230	992,864
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

Contract 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 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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
Total R2032 Future										0.00	0	0
Total For R2032										0.00	0	0
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0

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

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	31/03/2036	Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0	0
Total R209 Future												0.00	0	0
Total For R209												0.00	0	0
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R186 Future												0.00	0	0
Total For R209/R186												0.00	0	0
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R204 Future												0.00	0	0
Total For R209/R204												0.00	0	0
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R208 Future												0.00	0	0
Total For R209/R208												0.00	0	0
R210	On	31/03/2028	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R210 Future												0.00	0	0
Total For R210												0.00	0	0
R212	On	31/01/2022	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R212 Future												0.00	0	0
Total For R212												0.00	0	0
R213	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213 Future												0.00	0	0
Total For R213												0.00	0	0
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213/R186 Future												0.00	0	0
Total For R213/R186												0.00	0	0
R214	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214 Future												0.00	0	0
Total For R214												0.00	0	0
R214/R	On	28/02/2041	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214/R209 Future												0.00	0	0
Total For R214/R209												0.00	0	0
Total for Price Contribution												0.00	0	0
GOVI	On	02/11/2017	GOVI			573.71100	573.71100	574.26000	574.26000			0.00	0	663
GOVI	On	01/02/2018	GOVI			584.23200	584.23200	584.79300	584.79300			0.00	0	0
GOVI	On	03/05/2018	GOVI			595.22000	595.22000	595.79600	595.79600			0.00	0	0
Total GOVI Future												0.00	0	663
GOVI	On	02/11/2017	GOVI	572.45	Call			18,100.00000	1.81000	12,610,000		0.00	0	0
GOVI	On	02/11/2017	GOVI	572.45	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	02/11/2017	GOVI	572.46	Call			18,000.00000	1.80000	12,510,000		0.00	0	0
GOVI	On	02/11/2017	GOVI	572.46	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	02/11/2017	GOVI	572.44	Call			18,200.00000	1.82000	12,710,000		0.00	0	0
GOVI	On	02/11/2017	GOVI	572.44	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	01/02/2018	GOVI	581.03	Call			37,630.00000	3.76300	32,020,000		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			37,530.00000	3.75300	31,920,000		0.00	0	0
GOVI	On	01/02/2018	GOVI	581.04	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	01/02/2018	GOVI	581.02	Call			37,730.00000	3.77300	32,120,000		0.00	0	0
GOVI	On	01/02/2018	GOVI	581.02	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	03/05/2018	GOVI	590.29	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	03/05/2018	GOVI	590.27	Call			55,260.00000	5.52600	49,500,000		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			55,160.00000	5.51600	49,400,000		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			55,060.00000	5.50600	49,300,000		0.00	0	0
Total GOVI Option												0.00	0	0
Total For GOVI												0.00	0	663
Total for GOVI												0.00	0	663
AL37	On	02/11/2017	Index Future			557.49100	557.49100	557.96600	557.96600			0.00	0	0
AL37	On	01/02/2018	Index Future			567.71500	567.71500	568.20100	568.20100			0.00	0	0
AL37	On	03/05/2018	Index Future			578.39300	578.39300	578.89100	578.89100			0.00	0	0
Total AL37 Future												0.00	0	0
Total For AL37												0.00	0	0
AL7T	On	02/11/2017	Index Future			641.23100	641.23100	642.34900	642.34900			0.00	0	0
AL7T	On	01/02/2018	Index Future			652.99100	652.99100	654.13100	654.13100			0.00	0	0
AL7T	On	03/05/2018	Index Future			665.27300	665.27300	666.43800	666.43800			0.00	0	0
Total AL7T Future												0.00	0	0
Total For AL7T												0.00	0	0
ALBI	On	02/11/2017	Index Future			574.89500	574.89500	575.40200	575.40200			0.00	0	616
ALBI	On	01/02/2018	Index Future			585.43900	585.43900	585.95700	585.95700			0.00	0	0
ALBI	On	03/05/2018	Index Future			596.45000	596.45000	596.98100	596.98100			0.00	0	0
Total ALBI Future												0.00	0	616
Total For ALBI												0.00	0	616
IGOV	On	02/11/2017	Index Future			252.01400	252.01400	251.99500	251.99500			0.00	0	1,161
IGOV	On	01/02/2018	Index Future			256.72000	256.72000	256.70100	256.70100			0.00	0	0
IGOV	On	03/05/2018	Index Future			261.66600	261.66600	261.65100	261.65100			0.00	0	0
Total IGOV Future												0.00	0	1,161
Total For IGOV												0.00	0	1,161

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total for Index									0.00	0	1,777
JIBAR F On 16/08/2017		Jibar Future	7.06000	92.94000	7.06000	92.94000			0.00	0	0
JIBAR F On 20/09/2017		Jibar Future	6.98000	93.02000	6.98000	93.02000			0.00	0	0
JIBAR F On 18/10/2017		Jibar Future	6.92000	93.08000	6.92000	93.08000			0.00	0	0
JIBAR F On 15/11/2017		Jibar Future	6.88000	93.12000	6.88000	93.12000			0.00	0	0
JIBAR F On 20/12/2017		Jibar Future	6.80000	93.20000	6.80000	93.20000			0.00	0	0
JIBAR F On 17/01/2018		Jibar Future	6.76000	93.24000	6.76000	93.24000			0.00	0	0
JIBAR F On 20/03/2018		Jibar Future	6.67000	93.33000	6.67000	93.33000			0.00	0	2,500
JIBAR F On 20/06/2018		Jibar Future	6.61000	93.39000	6.61000	93.39000			0.00	0	0
JIBAR F On 19/09/2018		Jibar Future	6.61000	93.39000	6.61000	93.39000			0.00	0	0
JIBAR F On 19/12/2018		Jibar Future	6.66000	93.34000	6.66000	93.34000			0.00	0	0
JIBAR F On 20/03/2019		Jibar Future	6.73000	93.27000	6.73000	93.27000			0.00	0	0
JIBAR F On 19/06/2019		Jibar Future	6.80000	93.20000	6.80000	93.20000			0.00	0	0
Total Jibar Future									0.00	0	2,500
Total For JIBAR FUTURE									0.00	0	2,500
Total for Jibar									0.00	0	2,500
10Y ST On 17/12/2025		Interest Rate Swap	94.40855	94.40855	94.16967	94.16967			0.00	0	0
10Y ST On 16/03/2026		Interest Rate Swap	91.42401	91.42401	91.17762	91.17762			0.00	0	0
10Y ST On 15/06/2026		Interest Rate Swap	90.18003	90.18003	89.92685	89.92685			0.00	0	0
10Y ST On 21/09/2026		Interest Rate Swap	92.35542	92.35542	92.09892	92.09892			0.00	0	0
10Y ST On 21/12/2026		Interest Rate Swap	96.14342	96.14342	95.88600	95.88600			0.00	0	0
10Y ST On 15/03/2027		Interest Rate Swap	94.69766	94.69766	94.43191	94.43191			0.00	0	0
10Y ST On 21/06/2027		Interest Rate Swap	96.77224	96.77224	96.50234	96.50234			0.00	0	0
10Y ST On 20/09/2027		Interest Rate Swap	100.50362	100.50362	100.23383	100.23383			0.00	0	0
Total 10Y STND Future									0.00	0	0
Total For 10Y STND									0.00	0	0
1Y STN On 21/09/2017		Interest Rate Swap	99.61252	99.61252	99.61252	99.61252			0.00	0	0
1Y STN On 21/12/2017		Interest Rate Swap	99.76362	99.76362	99.76071	99.76071			0.00	0	0
1Y STN On 15/03/2018		Interest Rate Swap	99.64189	99.64189	99.63286	99.63286			0.00	0	0
1Y STN On 21/06/2018		Interest Rate Swap	99.72043	99.72043	99.70675	99.70675			0.00	0	0
1Y STN On 20/09/2018		Interest Rate Swap	99.81966	99.81966	99.79882	99.79882			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	99.79154	99.79154	99.78851	99.78851			0.00	0	0
2Y STN On 16/03/2018		Interest Rate Swap	98.92349	98.92349	98.91515	98.91515			0.00	0	0
2Y STN On 15/06/2018		Interest Rate Swap	98.40821	98.40821	98.39342	98.39342			0.00	0	0
2Y STN On 21/09/2018		Interest Rate Swap	98.28595	98.28595	98.26522	98.26522			0.00	0	0
2Y STN On 21/12/2018		Interest Rate Swap	98.58000	98.58000	98.55000	98.55000			0.00	0	0
2Y STN On 15/03/2019		Interest Rate Swap	98.89404	98.89404	98.86917	98.86917			0.00	0	0
2Y STN On 21/06/2019		Interest Rate Swap	99.21608	99.21608	99.18778	99.18778			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
2Y STN On 20/09/2019 Interest Rate Swap			99.56304	99.56304	99.52959	99.52959			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			95.57843	95.57843	95.47028	95.47028			0.00	0	0
5Y STN On 16/03/2021 Interest Rate Swap			94.78250	94.78250	94.65389	94.65389			0.00	0	0
5Y STN On 15/06/2021 Interest Rate Swap			93.95561	93.95561	93.80736	93.80736			0.00	0	0
5Y STN On 21/09/2021 Interest Rate Swap			94.10860	94.10860	93.94629	93.94629			0.00	0	0
5Y STN On 21/12/2021 Interest Rate Swap			96.27478	96.27478	96.10675	96.10675			0.00	0	51
5Y STN On 15/03/2022 Interest Rate Swap			96.37596	96.37596	96.20427	96.20427			0.00	0	0
5Y STN On 21/06/2022 Interest Rate Swap			97.55295	97.55295	97.37698	97.37698			0.00	0	0
5Y STN On 20/09/2022 Interest Rate Swap			99.75045	99.75045	99.56823	99.56823			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 :									403,488,434.20	8,230	997,855
AA05 On 22/03/2019 Spot Bond			8.60000	104.64555	8.60000	104.62160			0.00	0	0
Total AA05 SPOT									0.00	0	0
Total For AA05									0.00	0	0
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	98.16982			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	12.96737	100.00000	12.93595			0.00	0	0
Total AA06/JIBAR SPOT									0.00	0	0
Total For AA06/JIBAR									0.00	0	0
AA07 On 15/04/2021 Spot Bond			9.58000	102.86574	9.58000	102.83945			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	109.68400	10.00000	109.65500			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	99.98223			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	99.89396			0.00	0	100,000,000
Total AB011 SPOT									0.00	0	100,000,000
Total For AB011									0.00	0	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB013 On 21/11/2018 Spot Bond			9.08000	100.99612	9.08000	100.97175			101,086,650,280,000.00	11,132,891,000	7,066,445,500
Total AB013 SPOT									11,086,650,280,000.00	11,132,891,000	7,066,445,500
Total For AB013									11,086,650,280,000.00	11,132,891,000	7,066,445,500
AB014L On 19/11/2019 Spot Bond			100.00000	24.35605	100.00000	24.29704			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	102.54552	10.84000	102.51611			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	22.26686	100.00000	22.21292			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	22.38311	100.00000	22.33384			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	105.03691	11.37000	105.00534			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	17.57493	100.00000	17.53235			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	105.27944	11.81000	105.24662			0.00	0	0
Total AB020U SPOT									0.00	0	0
Total For AB020U									0.00	0	0
AB021L On 03/09/2022 Spot Bond			100.00000	12.80965	100.00000	12.77862			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	14.77491	100.00000	14.73911			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	16.38268	100.00000	16.35708			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	13.67838	100.00000	13.64524			0.00	0	0
Total AB025U SPOT									0.00	0	0
Total For AB025U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AB026L On 20/08/2021 Spot Bond			100.00000	15.01465	100.00000	14.98105				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	12.78887	100.00000	12.76356				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	15.21625	100.00000	15.17938				0.00	0	0
Total AB029U SPOT										0.00	0	0
Total For AB029U										0.00	0	0
ABC12L On 25/11/2020 Spot Bond			10.00000	110.50400	10.00000	110.47500				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			4.50000	158.80185	4.50000	265.09777			363,600,000,000.00	80,800,000	40,400,000	
Total ABCPI3 SPOT									363,600,000,000.00	80,800,000	40,400,000	
Total For ABCPI3									363,600,000,000.00	80,800,000	40,400,000	
ABF19L On 21/04/2022 Spot Bond			100.00000	12.74584	100.00000	12.70604				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	101.66606				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	102.65793				0.00	26,000,000,000	13,000,000,000
Total ABFN08 SPOT										0.00	26,000,000,000	13,000,000,000
Total For ABFN08										0.00	26,000,000,000	13,000,000,000
ABFN09 On 17/03/2026 Spot Bond			100.00000		0.00000	101.45880				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN10 On 28/10/2019 Spot Bond			100.00000		0.00000	100.04358				0.00	200,000,000	200,000,000
Total ABFN10 SPOT										0.00	200,000,000	200,000,000
Total For ABFN10										0.00	200,000,000	200,000,000
ABFN11 On 09/04/2019 Spot Bond			100.00000		0.00000	100.63017				0.00	0	0
Total ABFN12 SPOT										0.00	0	0
Total For ABFN12										0.00	0	0
ABFN13 On 14/05/2020 Spot Bond			100.00000		0.00000	100.68510				0.00	0	0
Total ABFN13 SPOT										0.00	0	0
Total For ABFN13										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABFN1: On 14/05/2022 Spot Bond				100.00000	0.00000	99.99981				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	100.41881				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	100.27652				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	100.17782				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	101.27264				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	101.81966				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	101.88181				0.00	0	0
Total ABFN21 SPOT										0.00	0	0
Total For ABFN21										0.00	0	0
ABFN2: On 30/05/2024 Spot Bond				100.00000	0.00000	101.93358				0.00	0	0
Total ABFN22 SPOT										0.00	0	0
Total For ABFN22										0.00	0	0
ABFN2: On 25/05/2027 Spot Bond				100.00000	0.00000	101.84654				0.00	0	0
Total ABFN23 SPOT										0.00	0	0
Total For ABFN23										0.00	0	0
ABK1 On 07/11/2018 Spot Bond			11.08000	102.51269	11.08000	103.52643				0.00	0	0
Total ABK1 SPOT										0.00	0	0
Total For ABK1										0.00	0	0
ABK10 On 14/02/2020 Spot Bond				100.00000	0.00000	97.07613				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	98.31018				0.00	0	136,600
Total ABK11 SPOT										0.00	0	136,600
Total For ABK11										0.00	0	136,600

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABK12 On 20/05/2022 Spot Bond				100.00000	0.00000	92.76084				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			10.03000	102.66501	10.03000	101.70116				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	99.22796				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	40.53916	100.00000	40.44095				0.00	0	0
Total ABK3/JIBAR SPOT										0.00	0	0
Total For ABK3/JIBAR										0.00	0	0
ABK4 On 24/05/2018 Spot Bond				100.00000	0.00000	99.01599				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	66.07271	100.00000	65.91264				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	98.57295				0.00	0	0
Total ABK5 SPOT										0.00	0	0
Total For ABK5										0.00	0	0
ABK5/J On 31/10/2018 Spot Bond			100.00000	40.74526	100.00000	40.64655				0.00	0	0
Total ABK5/JIBAR SPOT										0.00	0	0
Total For ABK5/JIBAR										0.00	0	0
ABK6 On 05/06/2020 Spot Bond				100.00000	0.00000	101.91015				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	98.37985				0.00	0	32,700
Total ABK7 SPOT										0.00	0	32,700
Total For ABK7										0.00	0	32,700
ABK8 On 03/06/2021 Spot Bond				100.00000	0.00000	95.37093				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	95.91903				0.00	0	0
Total ABK9 SPOT										0.00	0	0
Total For ABK9										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABKI01 On 07/11/2018 Spot Bond			6.40000	147.81875	6.40000	148.33396				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			6.40000	104.22433	6.40000	130.60659				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	15.82848	100.00000	15.80213				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			7.66000	93.16522	7.66000	109.57169				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	7.31072	100.00000	7.29856				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			8.46000	97.30223	8.46000	110.67630				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	9.34746	100.00000	9.32600				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	87.93389				0.00	0	0
Total ABKS1 SPOT										0.00	0	0
Total For ABKS1										0.00	0	0
ABN05 On 18/04/2021 Spot Bond			3.70000	185.39391	3.70000	185.35785				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			7.94625	96.49186	7.94625	96.53092				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			7.94625	96.49186	7.94625	96.53092				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			3.43000	119.27846	3.43000	119.83144				0.00	0	0
Total ABN61 SPOT										0.00	0	0
Total For ABN61										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN62 On 31/03/2028 Spot Bond			3.21000	125.54702	3.21000	173.29449			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			3.12000	137.80376	3.12000	221.04534			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			9.51000	96.08148	9.51000	96.05722			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	101.70259			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	133.47500			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			9.96500	104.75719	9.96500	104.72935			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			8.65500	96.69142	8.65500	96.66904			0.00	0	0
Total ABN80 SPOT									0.00	0	0
Total For ABN80									0.00	0	0
ABN85 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN85 SPOT									0.00	0	0
Total For ABN85									0.00	0	0
ABN86 On 01/08/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN86 SPOT									0.00	0	0
Total For ABN86									0.00	0	0
ABN87 On 21/12/2026 Spot Bond			10.51000	101.49107	10.51000	101.46267			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	101.61346			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	100.35458			0.00	0	0
Total ABN92 SPOT									0.00	0	0
Total For ABN92									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABS10 On 17/03/2018 Spot Bond			8.25000	104.95904	8.25000	104.93598				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			8.78000	105.26974	8.78000	105.24503				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			8.91000	103.15152	8.91000	103.12709				0.00	0	0
Total ABS12 SPOT										0.00	0	0
Total For ABS12										0.00	0	0
ABS12/ On 14/05/2020 Spot Bond			9.20000	102.45693	9.20000	102.43189				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			9.36000	103.60287	9.36000	103.57712				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			8.62000	104.28844	8.62000	104.26452				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			9.19000	104.86920	9.19000	104.84361				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			9.86000	105.65129	9.86000	105.62366				0.00	0	0
Total ABS16 SPOT										0.00	0	0
Total For ABS16										0.00	0	0
ABS17 On 11/11/2027 Spot Bond			9.84500	107.76727	9.84500	107.73913				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			9.36000	105.97391	9.36000	105.94758				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			8.58000	100.73263	8.58000	100.70951				0.00	0	0
Total ABS6 SPOT										0.00	0	0
Total For ABS6										0.00	0	0
ABS7 On 11/09/2026 Spot Bond			9.91000	97.19720	9.91000	97.17165				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS7/F On 11/09/2026 Spot Bond			100.00000	12.49569	100.00000	12.46818			0.00	0	0
Total ABS7/R186 SPOT									0.00	0	0
Total For ABS7/R186									0.00	0	0
ABSI2 On 07/12/2023 Spot Bond			3.69000	276.78053	3.69000	276.72677		66,420,000,000.00		18,000,000	9,000,000
Total ABSI2 SPOT								66,420,000,000.00		18,000,000	9,000,000
Total For ABSI2								66,420,000,000.00		18,000,000	9,000,000
ABSI4 On 31/01/2022 Spot Bond			2.90000	142.75199	2.90000	145.59431		0.00		0	0
Total ABSI4 SPOT								0.00		0	0
Total For ABSI4								0.00		0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	0.06990	100.00000	0.06972		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	62.11172	100.00000	61.96124		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	0.00000	90.83017		0.00		0	0
Total ACL047 SPOT								0.00		0	0
Total For ACL047								0.00		0	0
ACL089 On 25/11/2020 Spot Bond			10.00000	110.50400	10.00000	110.47500		0.00		0	0
Total ACL089/JIBAR SPOT								0.00		0	0
Total For ACL089/JIBAR								0.00		0	0
ACL095 On 20/12/2018 Spot Bond			100.00000	0.00000	0.00000	101.48698		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	0.00000	101.52399		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	0.00000	101.53881		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	0.00000	101.50901		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	0.00000	101.44221		0.00		0	0
Total ACL100 SPOT								0.00		0	0
Total For ACL100								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL104 On 20/12/2019 Spot Bond			8.93000	103.54163	8.93000	103.73413				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	211.73496				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	211.80808				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL129 On 20/09/2021 Spot Bond				100.00000	0.00000	101.47193				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL142 On 25/11/2020 Spot Bond			10.00000	110.50400	10.00000	110.47500				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL145 On 20/12/2021 Spot Bond				100.00000	0.00000	101.47642				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	104.09406	10.23000	104.06585				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			9.21000	102.45760	9.21000	102.43240				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	101.47211				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	101.39747				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	102.56524				0.00	200,000,000	100,000,000
Total ACL183 SPOT										0.00	200,000,000	100,000,000
Total For ACL183										0.00	200,000,000	100,000,000
ACL184 On 20/09/2017 Spot Bond				100.00000	0.00000	101.48980				0.00	0	0
Total ACL184 SPOT										0.00	0	0
Total For ACL184										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL18€ On 20/09/2022 Spot Bond				100.00000	0.00000	101.46447			0.00	0	0
Total ACL185 SPOT									0.00	0	0
Total For ACL185									0.00	0	0
ACL187 On 20/09/2020 Spot Bond				100.00000	0.00000	101.48227			0.00	0	0
Total ACL187 SPOT									0.00	0	0
Total For ACL187									0.00	0	0
ACL18€ On 20/09/2020 Spot Bond				100.00000	0.00000	101.50165			0.00	0	0
Total ACL188 SPOT									0.00	0	0
Total For ACL188									0.00	0	0
ACL19€ On 20/09/2022 Spot Bond				100.00000	0.00000	101.50623			0.00	0	0
Total ACL193 SPOT									0.00	0	0
Total For ACL193									0.00	0	0
ACL19€ On 20/09/2022 Spot Bond				100.00000	0.00000	101.50623			0.00	0	0
Total ACL194 SPOT									0.00	0	0
Total For ACL194									0.00	0	0
ACL19€ On 20/12/2017 Spot Bond				100.00000	0.00000	101.44221			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	101.53160			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	101.53160			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	147.46486			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	149.93406			0.00	0	0
Total ACL204 SPOT									0.00	0	0
Total For ACL204									0.00	0	0
ACL20€ On 20/03/2018 Spot Bond				100.00000	0.00000	101.35721			0.00	0	0
Total ACL208 SPOT									0.00	0	0
Total For ACL208									0.00	0	0
ACL21€ On 20/05/2018 Spot Bond				100.00000	0.00000	99.85432			0.00	0	0
Total ACL210 SPOT									0.00	0	0
Total For ACL210									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL212 On 20/09/2018 Spot Bond				100.00000	0.00000	101.38547				0.00	0	0
Total ACL212 SPOT										0.00	0	0
Total For ACL212										0.00	0	0
ACL213 On 20/06/2018 Spot Bond				100.00000	0.00000	101.14699				0.00	0	46,000,000
Total ACL213 SPOT										0.00	0	46,000,000
Total For ACL213										0.00	0	46,000,000
ACL214 On 20/09/2020 Spot Bond				100.00000	0.00000	94.08766				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL215 On 20/09/2018 Spot Bond				100.00000	0.00000	101.36905				0.00	0	0
Total ACL215 SPOT										0.00	0	0
Total For ACL215										0.00	0	0
ACL216 On 20/12/2018 Spot Bond				100.00000	0.00000	101.36758				0.00	0	0
Total ACL216 SPOT										0.00	0	0
Total For ACL216										0.00	0	0
ACL217 On 20/12/2023 Spot Bond				100.00000	0.00000	101.45853				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL218 On 11/05/2020 Spot Bond				100.00000	0.00000	100.07103				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL219 On 26/01/2021 Spot Bond				100.00000	0.00000	100.49522				0.00	0	0
Total ACL219 SPOT										0.00	0	0
Total For ACL219										0.00	0	0
ACL220 On 26/01/2021 Spot Bond				100.00000	0.00000	100.48808				0.00	0	0
Total ACL220 SPOT										0.00	0	0
Total For ACL220										0.00	0	0
ACL221 On 20/09/2021 Spot Bond				100.00000	0.00000	101.45254				0.00	0	0
Total ACL221 SPOT										0.00	0	0
Total For ACL221										0.00	0	0
ACL222 On 20/09/2021 Spot Bond				100.00000	0.00000	101.43016				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	101.55306				0.00	0	97,500,000
Total ADCB01 SPOT										0.00	0	97,500,000
Total For ADCB01										0.00	0	97,500,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ADCB0 On 08/03/2018 Spot Bond			100.00000	66.01963	100.00000	65.85970			0.00	0	0
ADCB0 On 08/03/2018 Spot Bond			100.00000	66.01963	100.00000	65.85970			0.00	0	0
Total ADCB01/JIBAR SPOT									0.00	0	0
Total For ADCB01/JIBAR									0.00	0	0
ADCB0 On 27/11/2017 Spot Bond				100.00000	0.00000	102.14817			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	101.90957			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	57.60979	100.00000	57.47023			0.00	0	0
Total ADCB2U SPOT									0.00	0	0
Total For ADCB2U									0.00	0	0
AECI00 On 21/12/2017 Spot Bond			100.00000	76.97946	100.00000	73.88664		200,000,000,000,000.00	22,000,000,000	22,000,000,000	
Total AECI00 SPOT								10,000,000,000,000.00	22,000,000,000	22,000,000,000	
Total For AECI00								10,000,000,000,000.00	22,000,000,000	22,000,000,000	
AHF2A: On 18/10/2018 Spot Bond				100.00000	0.00000	100.72738			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	100.74917			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	100.82173			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	100.70560			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	100.71287			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	100.89425			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	100.85804			0.00	0	0
Total AHF3B3 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 AHF3B3									0.00	0	0
AHF3C On 18/04/2019 Spot Bond				100.00000	0.00000	101.15403			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	101.04599			0.00	0	0
Total AHF3C3 SPOT									0.00	0	0
Total For AHF3C3									0.00	0	0
AHL01L On 15/04/2020 Spot Bond			100.00000	42.34490	100.00000	42.67307			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	16.01491	100.00000	16.61071			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	11.42802	100.00000	11.39856		818,080,953,700,000.00	8,180,809,537	5,000,000,000	
Total AHY2U SPOT								18,080,953,700,000.00	8,180,809,537	5,000,000,000	
Total For AHY2U								18,080,953,700,000.00	8,180,809,537	5,000,000,000	
AIG2U On 08/07/2026 Spot Bond			100.00000	9.31064	100.00000	9.28664		367,134,810,200,000.00	3,671,348,102	3,671,348,102	
Total AIG2U SPOT								367,134,810,200,000.00	3,671,348,102	3,671,348,102	
Total For AIG2U								367,134,810,200,000.00	3,671,348,102	3,671,348,102	
AIR01 On 15/03/2019 Spot Bond			8.43000	103.77295	8.43000	103.74966		61,723,370,844,000.00	7,321,870,800	3,660,935,400	
Total AIR01 SPOT								61,723,370,844,000.00	7,321,870,800	3,660,935,400	
Total For AIR01								61,723,370,844,000.00	7,321,870,800	3,660,935,400	
AIR02 On 30/04/2023 Spot Bond			10.10000	110.10881	10.10000	110.07917		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			9.25000	101.93509	9.25000	101.91005		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	14.82600	100.00000	14.79319		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			10.62000	97.80445	10.62000	97.77695		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			3.48000	175.98034	3.48000	175.94716		10,718,400,000.00	3,080,000	1,540,000	
Total AIRL01 SPOT								10,718,400,000.00	3,080,000	1,540,000	

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 AIRL01										10,718,400,000.00	3,080,000	1,540,000
APF01 On 26/09/2017 Spot Bond			100.00000		0.00000	101.39006				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	101.90916				0.00	0	0
Total APF02 SPOT										0.00	0	0
Total For APF02										0.00	0	0
APF03 On 07/08/2018 Spot Bond			100.00000		0.00000	100.31003				0.00	200,000,000	100,000,000
Total APF03 SPOT										0.00	200,000,000	100,000,000
Total For APF03										0.00	200,000,000	100,000,000
APF04 On 21/10/2021 Spot Bond			100.00000		0.00000	100.62732				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	86.96513	100.00000	86.76428				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	84.30644	100.00000	84.11784				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	32.47066	100.00000	32.39200				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	32.41586	100.00000	32.33733				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	4.39306	100.00000	4.38684				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	0.11831	100.00000	0.11818				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	14.16448	100.00000	14.13017				0.00	0	0
Total AS167U SPOT										0.00	0	0
Total For AS167U										0.00	0	0
AS168L On 20/06/2021 Spot Bond			100.00000	22.93386	100.00000	22.87830				0.00	0	0
Total AS168U 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 AS168U										0.00	0	0
AS180L On 09/03/2019 Spot Bond			100.00000	32.79983	100.00000	32.72037				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	101.39753				0.00	0	0
Total ASN011 SPOT										0.00	0	0
Total For ASN011										0.00	0	0
ASN01 On 20/03/2019 Spot Bond				100.00000	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			3.37000	239.96800	3.37000	239.92345				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	100.36708				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	99.80027				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	100.09715				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			3.38500	213.94826	3.38500	213.90845				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

Contract 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 ASN051										0.00	0	0
ASN05: On 16/04/2018 Spot Bond				100.00000	0.00000	100.74604				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	100.54584				0.00	0	0
Total ASN058 SPOT										0.00	0	0
Total For ASN058										0.00	0	0
ASN05: On 28/04/2020 Spot Bond				100.00000	0.00000	100.43780				0.00	0	0
Total ASN059 SPOT										0.00	0	0
Total For ASN059										0.00	0	0
ASN06: On 30/04/2020 Spot Bond				100.00000	0.00000	100.35555				0.00	0	0
Total ASN061 SPOT										0.00	0	0
Total For ASN061										0.00	0	0
ASN06: On 14/05/2018 Spot Bond				100.00000	0.00000	99.60044				0.00	0	0
Total ASN062 SPOT										0.00	0	0
Total For ASN062										0.00	0	0
ASN06: On 22/05/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN064 SPOT										0.00	0	0
Total For ASN064										0.00	0	0
ASN06: On 01/06/2018 Spot Bond				100.00000	0.00000	101.82487				0.00	0	0
Total ASN066 SPOT										0.00	0	0
Total For ASN066										0.00	0	0
ASN06: On 15/06/2018 Spot Bond				100.00000	0.00000	101.44374				0.00	0	0
Total ASN068 SPOT										0.00	0	0
Total For ASN068										0.00	0	0
ASN06: On 07/02/2020 Spot Bond				100.00000	0.00000	100.17112				0.00	0	0
Total ASN069 SPOT										0.00	0	0
Total For ASN069										0.00	0	0
ASN07: On 02/07/2018 Spot Bond				100.00000	0.00000	95.96046				0.00	0	0
Total ASN073 SPOT										0.00	0	0
Total For ASN073										0.00	0	0
ASN07: On 23/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN077 SPOT										0.00	0	0
Total For ASN077										0.00	0	0
ASN07: On 20/06/2020 Spot Bond				100.00000	0.00000	101.63721				0.00	0	0
Total ASN078 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 ASN078										0.00	0	0
ASN08 On 20/09/2020 Spot Bond				100.00000	0.00000	101.41218				0.00	0	0
Total ASN080 SPOT										0.00	0	0
Total For ASN080										0.00	0	0
ASN08 On 10/12/2017 Spot Bond				100.00000	0.00000	101.62203				0.00	0	0
Total ASN081 SPOT										0.00	0	0
Total For ASN081										0.00	0	0
ASN08 On 17/08/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN082 SPOT										0.00	0	0
Total For ASN082										0.00	0	0
ASN08 On 20/06/2020 Spot Bond				100.00000	0.00000	101.14464				0.00	115,200,000	183,800,000
Total ASN083 SPOT										0.00	115,200,000	183,800,000
Total For ASN083										0.00	115,200,000	183,800,000
ASN08 On 03/09/2020 Spot Bond				100.00000	0.00000	102.00490				0.00	0	0
Total ASN084 SPOT										0.00	0	0
Total For ASN084										0.00	0	0
ASN08 On 25/09/2018 Spot Bond				100.00000	0.00000	101.23830				0.00	0	0
Total ASN086 SPOT										0.00	0	0
Total For ASN086										0.00	0	0
ASN08 On 01/10/2020 Spot Bond				100.00000	0.00000	119.87989				0.00	0	0
Total ASN087 SPOT										0.00	0	0
Total For ASN087										0.00	0	0
ASN08 On 05/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN088 SPOT										0.00	0	0
Total For ASN088										0.00	0	0
ASN09 On 08/10/2018 Spot Bond				100.00000	0.00000	100.91221				0.00	0	0
Total ASN090 SPOT										0.00	0	0
Total For ASN090										0.00	0	0
ASN09 On 16/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN091 SPOT										0.00	0	0
Total For ASN091										0.00	0	0
ASN09 On 21/10/2020 Spot Bond				100.00000	0.00000	100.60797				0.00	0	0
Total ASN092 SPOT										0.00	0	0
Total For ASN092										0.00	0	0
ASN09 On 27/10/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN094 SPOT										0.00	0	0

Contract 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 ASN094										0.00	0	0
ASN094 On 10/11/2020 Spot Bond				100.00000	0.00000	100.09292				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	74.28829				0.00	0	0
Total ASN099 SPOT										0.00	0	0
Total For ASN099										0.00	0	0
ASN111 On 02/12/2020 Spot Bond				100.00000	0.00000	101.91250				0.00	0	0
Total ASN111 SPOT										0.00	0	0
Total For ASN111										0.00	0	0
ASN112 On 20/12/2017 Spot Bond				100.00000	0.00000	101.44967				0.00	0	0
Total ASN112 SPOT										0.00	0	0
Total For ASN112										0.00	0	0
ASN113 On 07/03/2021 Spot Bond				100.00000	0.00000	101.76517				0.00	0	0
Total ASN113 SPOT										0.00	0	0
Total For ASN113										0.00	0	0
ASN114 On 03/12/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN114 SPOT										0.00	0	0
Total For ASN114										0.00	0	0
ASN115 On 10/12/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN115 SPOT										0.00	0	0
Total For ASN115										0.00	0	0
ASN119 On 27/01/2018 Spot Bond				100.00000	0.00000	100.43735				0.00	0	0
Total ASN119 SPOT										0.00	0	0
Total For ASN119										0.00	0	0
ASN121 On 20/12/2020 Spot Bond				100.00000	0.00000	101.82930				0.00	0	0
Total ASN121 SPOT										0.00	0	0
Total For ASN121										0.00	0	0
ASN125 On 20/03/2019 Spot Bond				100.00000	0.00000	101.42366				0.00	0	0
Total ASN125 SPOT										0.00	0	0
Total For ASN125										0.00	0	0
ASN128 On 24/02/2019 Spot Bond				100.00000	0.00000	99.76416				0.00	0	0
Total ASN128 SPOT										0.00	0	0
Total For ASN128										0.00	0	0
ASN129 On 24/02/2019 Spot Bond				100.00000	0.00000	99.77329				0.00	0	0
Total ASN129 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 ASN129										0.00	0	0
ASN13 On 24/02/2019 Spot Bond				100.00000	0.00000	99.76820				0.00	0	0
Total ASN130 SPOT										0.00	0	0
Total For ASN130										0.00	0	0
ASN13 On 03/03/2019 Spot Bond				100.00000	0.00000	101.81432				0.00	0	0
Total ASN131 SPOT										0.00	0	0
Total For ASN131										0.00	0	0
ASN13 On 03/03/2019 Spot Bond				100.00000	0.00000	101.80000				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	101.81442				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	86.91000				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			3.63000	141.27228	3.63000	141.24515				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	83.91000				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	103.78238				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

Contract 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 ASN145										0.00	0	0
ASN14: On 04/05/2021 Spot Bond				100.00000	0.00000	100.25046				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	100.25046				0.00	0	0
Total ASN147 SPOT										0.00	0	0
Total For ASN147										0.00	0	0
ASN14: On 31/01/2022 Spot Bond			3.67500	141.00924	3.67500	140.98199				0.00	0	0
Total ASN149 SPOT										0.00	0	0
Total For ASN149										0.00	0	0
ASN15: On 31/05/2021 Spot Bond				100.00000	0.00000	108.48053				0.00	0	0
Total ASN150 SPOT										0.00	0	0
Total For ASN150										0.00	0	0
ASN15: On 02/06/2021 Spot Bond				100.00000	0.00000	101.95233				0.00	0	0
Total ASN152 SPOT										0.00	0	0
Total For ASN152										0.00	0	0
ASN15: On 31/03/2028 Spot Bond			4.11000	159.82493	4.11000	159.79210				0.00	0	0
Total ASN154 SPOT										0.00	0	0
Total For ASN154										0.00	0	0
ASN15: On 29/06/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN156 SPOT										0.00	0	0
Total For ASN156										0.00	0	0
ASN15: On 06/07/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN157 SPOT										0.00	0	0
Total For ASN157										0.00	0	0
ASN15: On 27/07/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN159 SPOT										0.00	0	0
Total For ASN159										0.00	0	0
ASN16: On 08/08/2021 Spot Bond				100.00000	0.00000	100.03592				0.00	0	0
Total ASN160 SPOT										0.00	0	0
Total For ASN160										0.00	0	0
ASN16: On 19/08/2021 Spot Bond				100.00000	0.00000	99.83561				0.00	0	0
Total ASN161 SPOT										0.00	0	0
Total For ASN161										0.00	0	0
ASN16: On 29/08/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN163 SPOT										0.00	0	0

Contract 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 ASN163										0.00	0	0
ASN16: On 06/09/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN164 SPOT										0.00	0	0
Total For ASN164										0.00	0	0
ASN16: On 20/06/2021 Spot Bond				100.00000	0.00000	101.53155				0.00	0	150,000,000
Total ASN165 SPOT										0.00	0	150,000,000
Total For ASN165										0.00	0	150,000,000
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	101.83298				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 30/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN178 SPOT										0.00	0	0
Total For ASN178										0.00	0	0
ASN17: On 25/02/2022 Spot Bond				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	101.60917				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	100.80712				0.00	0	0
Total ASN184 SPOT										0.00	0	0
Total For ASN184										0.00	0	0
ASN18: On 25/04/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN185 SPOT										0.00	0	0
Total For ASN185										0.00	0	0
ASN18: On 05/12/2017 Spot Bond				100.00000	0.00000	101.60486				0.00	0	0
Total ASN189 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 ASN189										0.00	0	0
ASN19 On 12/06/2020 Spot Bond				100.00000	0.00000	101.53107				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	102.14933				0.00	0	0
Total ASN191 SPOT										0.00	0	0
Total For ASN191										0.00	0	0
ASN19 On 27/06/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN192 SPOT										0.00	0	0
Total For ASN192										0.00	0	0
ASN19 On 12/07/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN193 SPOT										0.00	0	0
Total For ASN193										0.00	0	0
ASN19 On 30/06/2022 Spot Bond				100.00000	0.00000	100.50863				0.00	0	0
Total ASN194 SPOT										0.00	0	0
Total For ASN194										0.00	0	0
ASN19 On 31/01/2038 Spot Bond			3.55000	107.38188	3.55000	107.36147				0.00	0	0
Total ASN195 SPOT										0.00	0	0
Total For ASN195										0.00	0	0
ASN19 On 20/06/2022 Spot Bond				100.00000	0.00000	100.42764				0.00	0	0
Total ASN196 SPOT										0.00	0	0
Total For ASN196										0.00	0	0
ASN19 On 09/04/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN197 SPOT										0.00	0	0
Total For ASN197										0.00	0	0
ASN19 On 04/05/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN198 SPOT										0.00	0	0
Total For ASN198										0.00	0	0
ASN19 On 01/07/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN199 SPOT										0.00	0	0
Total For ASN199										0.00	0	0
ASN20 On 25/07/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN200 SPOT										0.00	0	0
Total For ASN200										0.00	0	0
ASN20 On 21/07/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN201 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 ASN201										0.00	0	0
ASN20: On 18/07/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN202 SPOT										0.00	0	0
Total For ASN202										0.00	0	0
ASN20: On 20/06/2022 Spot Bond			100.00000	11.91093	100.00000	1.58700		950,000,000,000,000.00		9,500,000,000	9,500,000,000	9,500,000,000
Total ASN203 SPOT								50,000,000,000,000.00		9,500,000,000	9,500,000,000	9,500,000,000
Total For ASN203								50,000,000,000,000.00		9,500,000,000	9,500,000,000	9,500,000,000
ASN38: On 20/12/2017 Spot Bond			100.00000	92.89768	100.00000	92.66831				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	92.92045	100.00000	92.69102				0.00	0	0
Total ASN39U SPOT										0.00	0	0
Total For ASN39U										0.00	0	0
ASN40: On 20/12/2017 Spot Bond			100.00000	92.81798	100.00000	92.58880				0.00	0	0
Total ASN40U SPOT										0.00	0	0
Total For ASN40U										0.00	0	0
ASN50: On 16/03/2018 Spot Bond			100.00000	63.45836	100.00000	63.30463				0.00	0	0
Total ASN50U SPOT										0.00	0	0
Total For ASN50U										0.00	0	0
ASN75: On 20/09/2020 Spot Bond			100.00000	14.37072	100.00000	14.33590				0.00	0	0
Total ASN75U SPOT										0.00	0	0
Total For ASN75U										0.00	0	0
ASN89: On 02/10/2018 Spot Bond			100.00000	42.56095	100.00000	42.45785				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	101.49081				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			8.58000	104.90786	8.58000	104.88378				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	101.69111				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	45.94463	100.00000	45.83332				0.00	0	0
Total BAW17/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 BAW17/JIBAR										0.00	0	0
BAW18 On 05/12/2020 Spot Bond				100.00000	0.00000	101.64294				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			9.36000	102.38626	9.36000	102.36067				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			9.33000	103.49035	9.33000	103.46471				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	103.60073	9.30000	103.57514				0.00	0	0
Total BAW21/R208 SPOT										0.00	0	0
Total For BAW21/R208										0.00	0	0
BAW22 On 07/12/2022 Spot Bond				100.00000	0.00000	101.76515				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	87.55502	100.00000	87.34997				0.00	0	0
Total BAW23U SPOT										0.00	0	0
Total For BAW23U										0.00	0	0
BAW24 On 30/09/2019 Spot Bond				100.00000	0.00000	101.89676				0.00	0	500,000,000
Total BAW24 SPOT										0.00	0	500,000,000
Total For BAW24										0.00	0	500,000,000
BAW25 On 08/05/2020 Spot Bond				100.00000	0.00000	100.02948				0.00	0	0
Total BAW25 SPOT										0.00	0	0
Total For BAW25										0.00	0	0
BAW26 On 11/05/2021 Spot Bond			100.00000	14.22408	100.00000	14.17967				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	12.45487	100.00000	12.41600				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	101.80141				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	101.38787				0.00	0	0
Total BAW3 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 BAW3										0.00	0	0
BAW8 On 02/10/2017 Spot Bond			7.75000	103.91096	7.75000	103.88913				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			11.40000	101.10368	11.40000	101.07256				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	101.48025				0.00	0	0
Total BAYA31 SPOT										0.00	0	0
Total For BAYA31										0.00	0	0
BAYA33 On 31/03/2018 Spot Bond				100.00000	0.00000	101.44348				0.00	0	0
Total BAYA33 SPOT										0.00	0	0
Total For BAYA33										0.00	0	0
BAYA34 On 31/03/2018 Spot Bond				100.00000	0.00000	101.47379				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	100.95120				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	99.52006				0.00	0	0
Total BAYA36 SPOT										0.00	0	0
Total For BAYA36										0.00	0	0
BAYA39 On 30/09/2018 Spot Bond				100.00000	0.00000	100.57597				0.00	0	0
Total BAYA39 SPOT										0.00	0	0
Total For BAYA39										0.00	0	0
BAYA41 On 30/09/2018 Spot Bond				100.00000	0.00000	100.07105				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	101.47413				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA45 On 31/03/2019 Spot Bond				100.00000	0.00000	101.47424				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA51 On 31/03/2019 Spot Bond				100.00000	0.00000	101.54669				0.00	0	0
Total BAYA51 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 BAYA51										0.00	0	0
BAYA52 On 31/03/2019 Spot Bond				100.00000	0.00000	101.57730				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	101.26151				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	101.57742				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	101.56749				0.00	0	0
Total BAYA55 SPOT										0.00	0	0
Total For BAYA55										0.00	0	0
BAYA57 On 31/03/2022 Spot Bond				100.00000	0.00000	101.62573				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	101.57736				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			13.03000	102.02829	13.03000	101.99329				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			12.28000	101.79903	12.28000	101.91314				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	101.57733				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	101.86777				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	101.86757				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	101.86767				0.00	0	0
Total BAYB07 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 BAYB07										0.00	0	0
BAYB07 On 30/09/2020 Spot Bond				100.00000	0.00000	107.02324				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	101.92814				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	20.89607	100.00000	20.84545				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	19.01777	100.00000	18.97170				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD3U On 30/06/2035 Spot Bond			100.00000	11.73937	100.00000	11.71093				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD4U On 30/06/2035 Spot Bond			100.00000	11.73937	100.00000	11.71093				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5U On 30/06/2035 Spot Bond			100.00000	14.19346	100.00000	14.15907				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6U On 30/06/2035 Spot Bond			100.00000	12.29839	100.00000	12.26859				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BC121U On 24/11/2017 Spot Bond			100.00000	81.57672	100.00000	81.40204				0.00	0	0
Total BC121U SPOT										0.00	0	0
Total For BC121U										0.00	0	0
BCJ10 On 12/07/2019 Spot Bond				100.00000	0.00000	100.85551				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	99.99996				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	100.82214	8.65000	103.36914				0.00	0	0
Total BCJ12 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 BCJ12									0.00	0	0
BCJ13 On 20/04/2018 Spot Bond				100.00000	0.00000	100.64164			0.00	0	0
Total BCJ13 SPOT									0.00	0	0
Total For BCJ13									0.00	0	0
BD0205 On 28/04/2028 Spot Bond			8.58000	93.31016	8.58000	182.66912			0.00	0	0
Total BD0205 SPOT									0.00	0	0
Total For BD0205									0.00	0	0
BD0206 On 02/03/2028 Spot Bond			8.58000	94.62551	8.58000	183.17286			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			8.96500	96.89027	8.96500	96.86707			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			7.83000	102.27969	7.83000	102.25834			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	10.52338	100.00000	10.49788			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	9.10665	100.00000	9.08458			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	9.10665	100.00000	9.08458			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	9.66101	100.00000	9.63761			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	9.84581	100.00000	9.82196			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	12.92566	100.00000	12.89434			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	17.85341	100.00000	17.81016			0.00	0	0
Total BG1F2U 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 BG1F2U										0.00	0	0
BGL01 On 19/11/2019 Spot Bond				100.00000	0.00000	100.87924				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			10.28000	103.65196	10.28000	103.62373				0.00	0	100,000,000
Total BGL02 SPOT										0.00	0	100,000,000
Total For BGL02										0.00	0	100,000,000
BGL03 On 05/02/2020 Spot Bond				100.00000	0.00000	102.24072				0.00	0	0
Total BGL03 SPOT										0.00	0	0
Total For BGL03										0.00	0	0
BGL04 On 05/02/2020 Spot Bond			10.33000	99.66904	10.33000	99.64177				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			10.88000	106.28251	10.88000	106.25191				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	103.27663				0.00	120,000,000	60,000,000
Total BGL06 SPOT										0.00	120,000,000	60,000,000
Total For BGL06										0.00	120,000,000	60,000,000
BGL07 On 03/09/2022 Spot Bond			11.50500	106.42426	11.50500	106.39191				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	102.11900				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			10.88000	105.62404	10.88000	105.59364				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	100.20884				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			11.26000	103.66989	11.26000	106.85122				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	101.42469				0.00	80,000,000	40,000,000
Total BGL12 SPOT										0.00	80,000,000	40,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For BGL12									0.00	80,000,000	40,000,000
BGL13 On 20/08/2021 Spot Bond			11.30000	101.23147	11.30000	101.20073			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	100.32734			0.00	0	0
Total BGL14 SPOT									0.00	0	0
Total For BGL14									0.00	0	0
BGL15 On 17/03/2022 Spot Bond				100.00000	0.00000	101.73705			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	102.52889			0.00	0	0
Total BGL16 SPOT									0.00	0	0
Total For BGL16									0.00	0	0
BGL17 On 14/08/2024 Spot Bond			100.00000	11.26271	100.00000	100.00000		080,000,000,000,000.00	40,800,000,000	39,000,000,000	
Total BGL17 SPOT								080,000,000,000,000.00	40,800,000,000	39,000,000,000	
Total For BGL17								080,000,000,000,000.00	40,800,000,000	39,000,000,000	
BGR04 On 28/02/2018 Spot Bond				100.00000	0.00000	104.00342			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	99.83206			0.00	234,000,000	117,000,000
Total BID04 SPOT									0.00	234,000,000	117,000,000
Total For BID04									0.00	234,000,000	117,000,000
BID05 On 30/06/2019 Spot Bond				100.00000	0.00000	100.33540			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			8.48000	101.73316	8.48000	101.71007			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	101.14787			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	101.17221			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	101.24370			0.00	0	0
Total BPPF01 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 BPPF01										0.00	0	0
BPPF0: On 22/03/2020 Spot Bond				100.00000	0.00000	101.34425				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	103.05150				0.00	0	0
Total BSR17 SPOT										0.00	0	0
Total For BSR17										0.00	0	0
BTC17: On 17/08/2017 Spot Bond				100.00000	0.00000	99.93695				0.00	0	0
Total BTC177 SPOT										0.00	0	0
Total For BTC177										0.00	0	0
BTC17: On 22/08/2017 Spot Bond				100.00000	0.00000	99.83230				0.00	0	0
Total BTC178 SPOT										0.00	0	0
Total For BTC178										0.00	0	0
BTC17: On 31/08/2017 Spot Bond				100.00000	0.00000	99.64333				0.00	0	0
Total BTC179 SPOT										0.00	0	0
Total For BTC179										0.00	0	0
BTC18: On 05/09/2017 Spot Bond				100.00000	0.00000	99.53858				0.00	0	0
Total BTC180 SPOT										0.00	0	0
Total For BTC180										0.00	0	0
BTC18: On 11/09/2017 Spot Bond				100.00000	0.00000	99.41395				0.00	0	0
Total BTC181 SPOT										0.00	0	0
Total For BTC181										0.00	0	0
BTC18: On 18/09/2017 Spot Bond				100.00000	0.00000	99.26657				0.00	0	0
Total BTC182 SPOT										0.00	0	0
Total For BTC182										0.00	0	0
BTC18: On 29/09/2017 Spot Bond				100.00000	0.00000	99.03238				0.00	0	0
Total BTC183 SPOT										0.00	0	0
Total For BTC183										0.00	0	0
BTC18: On 06/10/2017 Spot Bond				100.00000	0.00000	98.88593				0.00	0	0
Total BTC184 SPOT										0.00	0	0
Total For BTC184										0.00	0	0
BTC18: On 13/10/2017 Spot Bond				100.00000	0.00000	98.73837				0.00	0	0
Total BTC185 SPOT										0.00	0	0
Total For BTC185										0.00	0	0
BTC18: On 08/11/2017 Spot Bond				100.00000	0.00000	98.25478				0.00	0	0
Total BTC186 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 BTC186										0.00	0	0
BWZ18 On 27/03/2018 Spot Bond				100.00000	0.00000	101.25109				0.00	200,000,000	100,000,000
Total BWZ18B SPOT										0.00	200,000,000	100,000,000
Total For BWZ18B										0.00	200,000,000	100,000,000
BWZ20 On 27/03/2020 Spot Bond				100.00000	0.00000	101.29000				0.00	0	0
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	99.83938				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	100.09345				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	100.09610				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	12.52835	100.00000	12.49799				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	12.46293	100.00000	12.43274				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	12.56106	100.00000	12.53062				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	12.56106	100.00000	12.53062				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	62.75827	100.00000	62.60624				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	19.30170	100.00000	19.25494				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			14.78000	101.67848	14.78000	101.63909				0.00	0	0
Total CBL12 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 CBL12										0.00	0	0
CBL13 On 01/02/2019 Spot Bond				100.00000	0.00000	101.42387				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			12.58000	99.08960	12.58000	99.05675				0.00	0	0
Total CBL14 SPOT										0.00	0	0
Total For CBL14										0.00	0	0
CBL17 On 23/08/2019 Spot Bond				100.00000	0.00000	102.23907				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			12.08000	103.49580	12.08000	103.46227				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	101.47512				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			9.58000	99.77036	9.58000	99.74500				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	99.90146				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	100.32109				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	100.15620				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			9.88000	106.77352	9.88000	106.74555				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	100.00017				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			10.38500	111.19719	10.38500	111.16643				0.00	0	0
Total CCT01 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 CCT01									0.00	0	0
CCT02 On 12/06/2024 Spot Bond			10.38500	107.90698	10.38500	107.87713		41,332,300,000,000.00	3,980,000,000	3,850,000,000	
Total CCT02 SPOT								11,332,300,000,000.00	3,980,000,000	3,850,000,000	
Total For CCT02								11,332,300,000,000.00	3,980,000,000	3,850,000,000	
CCT03 On 15/03/2025 Spot Bond			10.46000	108.22355	10.46000	108.19357		0.00	0	0	
Total CCT03 SPOT								0.00	0	0	
Total For CCT03								0.00	0	0	
CCT04 On 17/07/2027 Spot Bond			9.89000	108.34306	9.89000	101.75362		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	101.33327		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	110.50410	10.00000	110.47520		0.00	0	0	
Total CGR14/JIBAR SPOT								0.00	0	0	
Total For CGR14/JIBAR								0.00	0	0	
CGR16 On 22/09/2017 Spot Bond				100.00000	0.00000	101.59567		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	100.62954		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	57.25405	100.00000	57.11535		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	66.39304	100.00000	66.23220		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	61.89271	100.00000	61.74277		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	101.12158		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	100.06511		0.00	0	75,000,000	
Total CGR23 SPOT								0.00	0	75,000,000	

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 CGR23									0.00	0	75,000,000
CGR24 On 08/02/2021 Spot Bond				100.00000	0.00000	101.50607			0.00	0	0
Total CGR24 SPOT									0.00	0	0
Total For CGR24									0.00	0	0
CGR25 On 27/06/2019 Spot Bond				100.00000	0.00000	101.53025			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	102.52917			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	100.02776			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	100.07056			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	101.23151			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	0.00000	100.79582			0.00	0	0
Total CGR32 SPOT									0.00	0	0
Total For CGR32									0.00	0	0
CIG04 On 30/06/2018 Spot Bond				100.00000	0.00000	101.33450			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	101.38324			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	102.19846			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	103.91372			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	34.42237	100.00000	34.33897			0.00	0	0
Total CIG09U 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 CIG09U										0.00	0	0
CIG10 On 29/07/2019 Spot Bond				100.00000	0.00000	100.39344				0.00	0	0
Total CIG10 SPOT										0.00	0	0
Total For CIG10										0.00	0	0
CIG11 On 29/07/2020 Spot Bond				100.00000	0.00000	100.40345				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	100.41959				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	24.67613	100.00000	24.61635				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	24.67613	100.00000	24.61635				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	24.67613	100.00000	24.61635				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	27.28928	100.00000	27.22317				0.00	0	0
Total CLC1U SPOT										0.00	0	0
Total For CLC1U										0.00	0	0
CLN184 On 01/07/2021 Spot Bond			10.11000	101.21335	10.11000	101.18622				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN193 On 29/08/2021 Spot Bond			3.14000	141.09008	3.14000	140.99441				0.00	0	0
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN198 On 13/09/2021 Spot Bond			3.60000	99.42280	3.60000	137.87239				0.00	0	0
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN230 On 25/11/2020 Spot Bond			10.00000	110.50400	10.00000	110.47500				0.00	0	0
Total CLN230/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 CLN230/JIBAR									0.00	0	0
CLN23 On 25/11/2020 Spot Bond			10.00000	110.50400	10.00000	110.47500			0.00	0	0
Total CLN231/JIBAR SPOT									0.00	0	0
Total For CLN231/JIBAR									0.00	0	0
CLN24 On 24/02/2019 Spot Bond			13.50000	94.22305	13.50000	94.18906			0.00	0	0
Total CLN242 SPOT									0.00	0	0
Total For CLN242									0.00	0	0
CLN24 On 24/02/2018 Spot Bond			9.35000	99.77307	9.35000	99.74789			0.00	0	0
Total CLN243 SPOT									0.00	0	0
Total For CLN243									0.00	0	0
CLN26 On 26/03/2019 Spot Bond			9.01000	104.64671	9.01000	104.62165			0.00	0	0
Total CLN262 SPOT									0.00	0	0
Total For CLN262									0.00	0	0
CLN28 On 10/08/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CLN288 SPOT									0.00	0	0
Total For CLN288									0.00	0	0
CLN28 On 30/08/2017 Spot Bond				100.00000	0.00000	101.95281			0.00	0	0
Total CLN289 SPOT									0.00	0	0
Total For CLN289									0.00	0	0
CLN29 On 25/11/2020 Spot Bond			10.00000	110.50400	10.00000	110.47500			0.00	0	0
Total CLN292/JIBAR SPOT									0.00	0	0
Total For CLN292/JIBAR									0.00	0	0
CLN29 On 20/12/2017 Spot Bond				100.00000	0.00000	101.58690			0.00	0	0
Total CLN296 SPOT									0.00	0	0
Total For CLN296									0.00	0	0
CLN30 On 20/12/2017 Spot Bond				100.00000	0.00000	154.95526			0.00	0	0
Total CLN301 SPOT									0.00	0	0
Total For CLN301									0.00	0	0
CLN30 On 20/12/2017 Spot Bond				100.00000	0.00000	101.73996			0.00	0	0
Total CLN302 SPOT									0.00	0	0
Total For CLN302									0.00	0	0
CLN30 On 20/12/2017 Spot Bond				100.00000	0.00000	156.41166			0.00	0	0
Total CLN303 SPOT									0.00	0	0
Total For CLN303									0.00	0	0
CLN30 On 20/12/2017 Spot Bond				100.00000	0.00000	154.57365			0.00	0	0
Total CLN304 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 CLN304										0.00	0	0
CLN304 On 20/12/2017 Spot Bond				100.00000	0.00000	155.72905				0.00	0	0
Total CLN305 SPOT										0.00	0	0
Total For CLN305										0.00	0	0
CLN305 On 14/11/2022 Spot Bond				100.00000	0.00000	99.99972				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN313 On 14/11/2022 Spot Bond			10.79000	97.46905	10.79000	97.44121				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN314 On 20/03/2023 Spot Bond			11.31000	98.96425	11.31000	98.93468				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN315 On 20/03/2023 Spot Bond				100.00000	0.00000	101.60925				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN317 On 14/11/2022 Spot Bond				100.00000	0.00000	99.99975				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN318 On 30/04/2018 Spot Bond				100.00000	0.00000	100.38489				0.00	0	0
Total CLN320 SPOT										0.00	0	0
Total For CLN320										0.00	0	0
CLN320 On 30/04/2018 Spot Bond			8.80500	102.53704	8.80500	102.51304				0.00	0	0
Total CLN321 SPOT										0.00	0	0
Total For CLN321										0.00	0	0
CLN321 On 20/06/2018 Spot Bond				100.00000	0.00000	101.49748				0.00	0	0
Total CLN325 SPOT										0.00	0	0
Total For CLN325										0.00	0	0
CLN325 On 20/06/2018 Spot Bond				100.00000	0.00000	101.51986				0.00	0	0
Total CLN326 SPOT										0.00	0	0
Total For CLN326										0.00	0	0
CLN326 On 20/06/2023 Spot Bond				100.00000	0.00000	101.60619				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN327 On 20/06/2018 Spot Bond				100.00000	0.00000	101.68130				0.00	0	0
Total CLN328 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 CLN328										0.00	0	0
CLN33: On 20/06/2018 Spot Bond				100.00000	0.00000	101.65109				0.00	0	0
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0
CLN33: 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
CLN34: On 20/12/2018 Spot Bond				100.00000	0.00000	102.53287				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN34: On 20/12/2023 Spot Bond				100.00000	0.00000	101.71041				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN34: On 20/12/2018 Spot Bond				100.00000	0.00000	101.36758				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN34: On 20/12/2023 Spot Bond				100.00000	0.00000	100.65706				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN35: On 28/10/2018 Spot Bond				100.00000	0.00000	100.41267				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN35: On 30/04/2018 Spot Bond				100.00000	0.00000	100.35940				0.00	0	0
Total CLN358 SPOT										0.00	0	0
Total For CLN358										0.00	0	0
CLN36: On 20/03/2019 Spot Bond				100.00000	0.00000	101.33479				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			9.97000	106.97852	9.97000	106.95024				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	101.43542				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	100.20576				0.00	0	0
Total CLN364 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 CLN364										0.00	0	0
CLN364 On 20/03/2024 Spot Bond			12.11000	109.06685	12.11000	109.03201				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN365 On 06/08/2023 Spot Bond				100.00000	0.00000	100.21321				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN366 On 06/08/2023 Spot Bond			12.14000	102.71765	12.14000	102.68476				0.00	0	0
Total CLN367 SPOT										0.00	0	0
Total For CLN367										0.00	0	0
CLN367 On 06/08/2023 Spot Bond				100.00000	0.00000	98.49579				0.00	0	0
Total CLN369 SPOT										0.00	0	0
Total For CLN369										0.00	0	0
CLN369 On 26/07/2022 Spot Bond				100.00000	0.00000	100.50606				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN370 On 20/03/2024 Spot Bond				100.00000	0.00000	83.89510				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN371 On 20/09/2023 Spot Bond				100.00000	0.00000	101.41674				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN372 On 20/09/2023 Spot Bond				100.00000	0.00000	101.44210				0.00	0	0
Total CLN373 SPOT										0.00	0	0
Total For CLN373										0.00	0	0
CLN373 On 20/06/2019 Spot Bond				100.00000	0.00000	101.44226				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN374 On 20/03/2021 Spot Bond			9.28000	105.75614	9.28000	105.73007				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN376 On 20/06/2019 Spot Bond				100.00000	0.00000	97.24428				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN378 On 20/03/2024 Spot Bond			10.98000	102.23896	10.98000	102.20926				0.00	0	0
Total CLN379 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 CLN379										0.00	0	0
CLN381 On 20/09/2024 Spot Bond			11.00000	104.40061	11.00000	104.37025				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN382 On 20/03/2021 Spot Bond				100.00000	0.00000	101.59101				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN384 On 20/09/2024 Spot Bond			11.90000	105.44768	11.90000	105.41456				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	101.72217				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	101.44197				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	100.53389				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	101.52425				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN393 On 20/12/2019 Spot Bond				100.00000	0.00000	104.90803				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN394 On 20/09/2022 Spot Bond				100.00000	0.00000	101.44955				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	101.80323				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	101.55413				0.00	200,000,000	100,000,000
Total CLN396 SPOT										0.00	200,000,000	100,000,000
Total For CLN396										0.00	200,000,000	100,000,000
CLN397 On 20/06/2020 Spot Bond				100.00000	0.00000	102.39775				0.00	0	0
Total CLN397 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 CLN397									0.00	0	0
CLN397 On 14/11/2022 Spot Bond				100.00000	0.00000	99.99978			0.00	0	0
Total CLN398 SPOT									0.00	0	0
Total For CLN398									0.00	0	0
CLN398 On 14/11/2022 Spot Bond				100.00000	0.00000	99.99979			0.00	0	0
Total CLN399 SPOT									0.00	0	0
Total For CLN399									0.00	0	0
CLN399 On 20/06/2020 Spot Bond				100.00000	0.00000	101.44945			0.00	0	0
Total CLN400 SPOT									0.00	0	0
Total For CLN400									0.00	0	0
CLN400 On 21/02/2018 Spot Bond				100.00000	0.00000	99.79778			0.00	0	0
Total CLN404 SPOT									0.00	0	0
Total For CLN404									0.00	0	0
CLN404 On 20/06/2020 Spot Bond				100.00000	0.00000	99.58016			0.00	0	0
Total CLN406 SPOT									0.00	0	0
Total For CLN406									0.00	0	0
CLN406 On 20/06/2020 Spot Bond				100.00000	0.00000	101.45690			0.00	0	0
Total CLN407 SPOT									0.00	0	0
Total For CLN407									0.00	0	0
CLN407 On 18/07/2020 Spot Bond				100.00000	0.00000	100.85758			0.00	0	0
Total CLN409 SPOT									0.00	0	0
Total For CLN409									0.00	0	0
CLN409 On 20/09/2020 Spot Bond				100.00000	0.00000	101.59107			0.00	0	0
Total CLN410 SPOT									0.00	0	0
Total For CLN410									0.00	0	0
CLN410 On 20/09/2020 Spot Bond				100.00000	0.00000	101.59852			0.00	0	0
Total CLN411 SPOT									0.00	0	0
Total For CLN411									0.00	0	0
CLN411 On 18/07/2020 Spot Bond				100.00000	0.00000	100.86120			0.00	0	0
Total CLN412 SPOT									0.00	0	0
Total For CLN412									0.00	0	0
CLN412 On 20/09/2020 Spot Bond				100.00000	0.00000	101.57617			0.00	0	0
Total CLN413 SPOT									0.00	0	0
Total For CLN413									0.00	0	0
CLN413 On 20/09/2020 Spot Bond				100.00000	0.00000	101.85899			0.00	0	0
Total CLN414 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 CLN414										0.00	0	0
CLN414 On 20/09/2020 Spot Bond				100.00000	0.00000	101.65065				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN415 On 18/07/2020 Spot Bond				100.00000	0.00000	100.90816				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN416 On 20/09/2020 Spot Bond			4.00000	101.60558	4.00000	115.66632				0.00	0	0
Total CLN417 SPOT										0.00	0	0
Total For CLN417										0.00	0	0
CLN417 On 23/09/2020 Spot Bond				100.00000	0.00000	101.56838				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN418 On 20/12/2020 Spot Bond				100.00000	0.00000	101.72513				0.00	0	0
Total CLN419 SPOT										0.00	0	0
Total For CLN419										0.00	0	0
CLN419 On 18/04/2028 Spot Bond			7.01000	48.52049	7.01000	48.51148				0.00	0	0
Total CLN42 SPOT										0.00	0	0
Total For CLN42										0.00	0	0
CLN42 On 20/12/2020 Spot Bond				100.00000	0.00000	101.74002				0.00	0	0
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	100.65764				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	104.52001				0.00	0	0
Total CLN425 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 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	103.52976				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	99.97488				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	102.03740				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
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	101.58365				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	101.51659				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	100.29106				0.00	0	0
Total CLN439 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 CLN439										0.00	0	0
CLN444 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
CLN444 On 20/03/2021 Spot Bond				100.00000	0.00000	102.77790				0.00	0	0
Total CLN441 SPOT										0.00	0	0
Total For CLN441										0.00	0	0
CLN444 On 23/05/2021 Spot Bond				100.00000	0.00000	99.76868				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			9.88000	107.04907	9.88000	107.02102				0.00	0	0
Total CLN445 SPOT										0.00	0	0
Total For CLN445										0.00	0	0
CLN452 On 31/01/2022 Spot Bond			4.30000	137.41378	4.30000	137.38493				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			6.28000	98.92964	6.28000	98.90369				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			5.92000	101.33080	5.92000	101.30518				0.00	0	0
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	99.74559				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	101.77293				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	99.92747				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	102.06267				0.00	0	0
Total CLN458 SPOT										0.00	0	0
Total For CLN458										0.00	0	0
CLN460 On 29/11/2021 Spot Bond				100.00000	0.00000	102.04166				0.00	0	0
Total CLN460 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 CLN460										0.00	0	0
CLN460 On 15/02/2022 Spot Bond				100.00000	0.00000	99.97300				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			10.45000	102.08242	10.45000	102.05369				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	99.79467				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			9.72000	105.39756	9.72000	105.37038				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	101.54068				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	99.82678				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	101.21198				0.00	0	0
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	101.22636				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	101.27741				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	100.16189				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	99.93376				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	99.81510				0.00	0	0
Total CLN472 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 CLN472										0.00	0	0
CLN472 On 05/10/2022 Spot Bond				100.00000	0.00000	101.13449				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			9.92000	103.09476	9.92000	103.05516				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	102.31578				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	101.59852				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	13.48097	100.00000	13.44707				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			9.77500	102.44747	9.77500	100.60320				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	101.29815				0.00	0	0
Total CLN479 SPOT										0.00	0	0
Total For CLN479										0.00	0	0
CLN479 On 01/07/2022 Spot Bond			100.00000	19.98271	100.00000	19.91894				0.00	0	0
Total CLN480 SPOT										0.00	0	0
Total For CLN480										0.00	0	0
CLN480 On 07/06/2022 Spot Bond				100.00000	0.00000	101.62196				0.00	0	0
Total CLN481 SPOT										0.00	0	0
Total For CLN481										0.00	0	0
CLN481 On 20/05/2021 Spot Bond				100.00000	0.00000	99.82810				0.00	0	0
Total CLN482 SPOT										0.00	0	0
Total For CLN482										0.00	0	0
CLN482 On 20/05/2021 Spot Bond				100.00000	0.00000	99.82620				0.00	0	0
Total CLN483 SPOT										0.00	0	0
Total For CLN483										0.00	0	0
CLN483 On 02/12/2021 Spot Bond				100.00000	0.00000	101.05039				0.00	0	0
Total CLN484 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 CLN484										0.00	0	0
CLN484 On 02/12/2021 Spot Bond			9.38000	102.25950	9.38000	102.22804				0.00	0	0
Total CLN485 SPOT										0.00	0	0
Total For CLN485										0.00	0	0
CLN485 On 20/06/2022 Spot Bond				100.00000	0.00000	100.74120				0.00	0	0
Total CLN486 SPOT										0.00	0	0
Total For CLN486										0.00	0	0
CLN486 On 07/12/2021 Spot Bond			12.40000	101.94164	12.40000	101.96431				0.00	0	0
Total CLN487 SPOT										0.00	0	0
Total For CLN487										0.00	0	0
CLN487 On 28/07/2022 Spot Bond			9.20000	105.16738	9.20000	100.21871				0.00	0	0
Total CLN488 SPOT										0.00	0	0
Total For CLN488										0.00	0	0
CLN488 On 28/03/2020 Spot Bond				100.00000	0.00000	100.43491				0.00	0	0
Total CLN489 SPOT										0.00	0	0
Total For CLN489										0.00	0	0
CLN489 On 28/03/2022 Spot Bond				100.00000	0.00000	100.45615				0.00	0	0
Total CLN490 SPOT										0.00	0	0
Total For CLN490										0.00	0	0
CLN490 On 07/12/2017 Spot Bond				100.00000	0.00000	99.21680				0.00	0	0
Total CLN491 SPOT										0.00	0	0
Total For CLN491										0.00	0	0
CLN491 On 30/09/2019 Spot Bond			100.00000	22.42756	100.00000	13.65300				0.00	0	1,600,000,000
Total CLN492 SPOT										0.00	0	1,600,000,000
Total For CLN492										0.00	0	1,600,000,000
CLN492 On 18/04/2028 Spot Bond				100.00000	0.00000	212.64817				0.00	0	0
Total CLN55 SPOT										0.00	0	0
Total For CLN55										0.00	0	0
CLN55 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
CLN61 On 18/04/2028 Spot Bond			8.96500	96.89027	8.96500	96.86707				0.00	0	0
Total CLN81 SPOT										0.00	0	0
Total For CLN81										0.00	0	0
CLN81 On 28/04/2028 Spot Bond			8.58000	41.44077	8.58000	182.66912				0.00	0	0
Total CLN88 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 CLN88										0.00	0	0
CLN89 On 02/03/2028 Spot Bond			8.58000	41.97692	8.58000	183.17286				0.00	0	0
Total CLN89 SPOT										0.00	0	0
Total For CLN89										0.00	0	0
CLNF1 On 20/03/2018 Spot Bond				100.00000	0.00000	101.35422				0.00	0	0
Total CLNF11 SPOT										0.00	0	0
Total For CLNF11										0.00	0	0
CLNF1 On 20/06/2019 Spot Bond				100.00000	0.00000	101.41240				0.00	0	0
Total CLNF12 SPOT										0.00	0	0
Total For CLNF12										0.00	0	0
CLNF1 On 20/06/2019 Spot Bond				100.00000	0.00000	101.82949				0.00	0	0
Total CLNF13 SPOT										0.00	0	0
Total For CLNF13										0.00	0	0
CLNF1 On 20/09/2019 Spot Bond				100.00000	0.00000	101.41234				0.00	0	0
Total CLNF14 SPOT										0.00	0	0
Total For CLNF14										0.00	0	0
CLNF1 On 20/06/2020 Spot Bond				100.00000	0.00000	101.46436				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	102.52810				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	100.81970				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			8.09000	102.42127	8.09000	102.39909				0.00	0	940,000,000
Total COJ04 SPOT										0.00	0	940,000,000
Total For COJ04										0.00	0	940,000,000
COJ05 On 05/06/2023 Spot Bond			9.10000	116.10330	9.10000	116.07507				0.00	0	700,000,000
Total COJ05 SPOT										0.00	0	700,000,000
Total For COJ05										0.00	0	700,000,000
COJ07 On 23/03/2021 Spot Bond			9.49000	108.08963	9.49000	108.06239				0.00	0	0
Total COJ07 SPOT										0.00	0	0
Total For COJ07										0.00	0	0
COJ08 On 22/06/2026 Spot Bond			10.56000	106.72670	10.56000	106.69670				0.00	0	0
Total COJ08 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 COJ08										0.00	0	0
COJG0 On 09/06/2024 Spot Bond			9.86000	103.39668	9.86000	103.36949				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			10.03500	99.40516	10.03500	99.37857				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			11.29000	97.05504	11.29000	97.02592				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			11.31000	90.42902	11.31000	90.40185				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			11.67500	97.06695	11.67500	98.18728				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	101.18244				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	101.40558				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	98.83500				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	20.03873	100.00000	19.97617				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	18.82620	100.00000	18.76743				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	64.62744	100.00000	64.47088				0.00	0	0
Total DEN38U SPOT										0.00	0	0
Total For DEN38U										0.00	0	0
DEN40I On 10/06/2018 Spot Bond			100.00000	65.03293	100.00000	64.87538				0.00	0	0
Total DEN40U 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 DEN40U										0.00	0	0
DENG4 On 29/09/2017 Spot Bond			7.72500	102.45423	7.72500	102.43275				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	102.56258	6.86000	102.54346				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	101.80535				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	101.25530				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	101.80535				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	101.80535				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	99.66182				0.00	0	0
Total DENG69 SPOT										0.00	0	0
Total For DENG69										0.00	0	0
DENG7 On 29/08/2017 Spot Bond				100.00000	0.00000	99.67030				0.00	0	0
Total DENG70 SPOT										0.00	0	0
Total For DENG70										0.00	0	0
DLTB03 On 09/10/2017 Spot Bond				100.00000	0.00000	100.95654				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	88.95311	100.00000	88.74181				0.00	0	0
DLTB03 On 09/10/2017 Spot Bond			100.00000	88.95311	100.00000	88.74181				0.00	0	0
Total DLTB03/JIBAR SPOT										0.00	0	0
Total For DLTB03/JIBAR										0.00	0	0
DOL00 On 20/09/2018 Spot Bond				100.00000	0.00000	101.82224				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	100.80041				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DOL004 SPOT										0.00	0	0
Total For DOL004										0.00	0	0
DOL004 On 20/12/2019 Spot Bond				100.00000	0.00000	71.61143				0.00	0	0
Total DOL009 SPOT										0.00	0	0
Total For DOL009										0.00	0	0
DOL009 On 20/12/2021 Spot Bond				100.00000	0.00000	101.35917				0.00	0	0
Total DOL012 SPOT										0.00	0	0
Total For DOL012										0.00	0	0
DV2021 On 18/06/2021 Spot Bond			9.05000	101.34571	9.05000	101.32120				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			8.54000	102.19592	8.54000	102.17270				0.00	0	50,000,000
Total DV22 SPOT										0.00	0	50,000,000
Total For DV22										0.00	0	50,000,000
DV22/R On 07/02/2020 Spot Bond			100.00000	21.75442	100.00000	21.70654				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			9.45000	106.98964	9.45000	106.96235				0.00	0	201,950,000
Total DV23 SPOT										0.00	0	201,950,000
Total For DV23										0.00	0	201,950,000
DV23/R On 27/02/2023 Spot Bond			100.00000	15.61504	100.00000	15.58010				0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	15.61504	100.00000	15.58010				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			9.57000	100.49310	9.57000	100.46715				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	99.92162	9.69000	99.89550				0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	99.92162	9.69000	99.89550				0.00	0	0
Total DV24/R2023 SPOT										0.00	0	0
Total For DV24/R2023										0.00	0	0
DV29 On 18/02/2029 Spot Bond			11.02000	93.99933	11.02000	93.97148				0.00	0	0
Total DV29 SPOT										0.00	0	0
Total For DV29										0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	99.91838	10.10000	99.89119				0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	99.91838	10.10000	99.89119				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DV29/R213 SPOT										0.00	0	0
Total For DV29/R213										0.00	0	0
DVC02 On 24/08/2017 Spot Bond				100.00000	0.00000	99.78844				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	99.89543				0.00	0	0
Total DVC028 SPOT										0.00	0	0
Total For DVC028										0.00	0	0
DVC25 On 29/08/2017 Spot Bond				100.00000	0.00000	101.78298				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	101.77909				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	101.12191				0.00	0	14,000,000,000
Total DVF18 SPOT										0.00	0	14,000,000,000
Total For DVF18										0.00	0	14,000,000,000
DVF19 On 31/05/2019 Spot Bond				100.00000	0.00000	102.45113				0.00	10,000,000,000	5,000,000,000
Total DVF19 SPOT										0.00	10,000,000,000	5,000,000,000
Total For DVF19										0.00	10,000,000,000	5,000,000,000
DVF20 On 29/11/2019 Spot Bond				100.00000	0.00000	101.87367				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	101.15639				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	101.94084				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	101.30846				0.00	0	0
Total DVF22 SPOT										0.00	0	0
Total For DVF22										0.00	0	0
E170 On 01/08/2020 Spot Bond			8.22000	114.13908	8.22000	114.11409				0.00	0	100,000,000
Total E170 SPOT										0.00	0	100,000,000
Total For E170										0.00	0	100,000,000
E170/R On 01/08/2020 Spot Bond			100.00000	21.75487	100.00000	21.70698				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total E170/R207 SPOT										0.00	0	0
Total For E170/R207										0.00	0	0
ECN20 On 14/03/2020 Spot Bond			8.94000	105.62894	8.94000	105.60384				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			9.09000	106.49429	9.09000	106.46858				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			9.51000	106.26450	9.51000	106.23768				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			3.63000	104.40105	3.63000	104.38099				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	100.58946				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	100.47623				0.00	0	0
Total EFS0A2 SPOT										0.00	0	0
Total For EFS0A2										0.00	0	0
EFS0CI On 28/10/2023 Spot Bond			100.00000	17.36604	100.00000	17.32397				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			3.17500	99.91650	3.17500	99.89852			36,195,000,000,000.00	11,400,000,000	12,900,000,000	
Total EL037 SPOT									36,195,000,000,000.00	11,400,000,000	12,900,000,000	
Total For EL037									36,195,000,000,000.00	11,400,000,000	12,900,000,000	
EL037/I On 31/01/2037 Spot Bond			2.25000	115.29588	2.25000	115.27797			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			3.19000	127.52866	3.19000	127.50567			0.00	0	0	
Total EL28 SPOT									0.00	0	0	
Total For EL28									0.00	0	0	
EL29 On 19/11/2029 Spot Bond			3.20000	114.05046	3.20000	114.02986			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			3.22000	112.40126	3.22000	112.38090			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EL30 SPOT										0.00	0	0
Total For EL30										0.00	0	0
EL31 On 02/06/2031 Spot Bond			3.27000	104.23783	3.27000	104.21875				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			3.16000	100.71979	3.16000	100.70170				0.00	0	0
Total EL36 SPOT										0.00	0	0
Total For EL36										0.00	0	0
EL36/I2 On 31/01/2036 Spot Bond			2.25000	115.29588	2.25000	115.27797				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			9.08000	104.26379	9.08000	104.23863				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			9.16000	109.22278	9.16000	109.19620				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			10.36000	101.30714	10.36000	101.27933				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			10.80500	91.88845	10.80500	96.02086				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			11.07000	100.87986	11.07000	101.80926				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			10.46000	100.35116	10.46000	100.78260				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			10.31000	102.29257	10.31000	101.69818				0.00	0	0
Total EMM07 SPOT										0.00	0	0
Total For EMM07										0.00	0	0
EMM07 On 17/07/2032 Spot Bond			11.09500	108.93364	11.09500	90.35997				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	101.90427				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPF002 SPOT										0.00	0	0
Total For EPF002										0.00	0	0
EPF002 On 06/11/2017 Spot Bond				100.00000	0.00000	100.38427				0.00	0	0
Total EPF004 SPOT										0.00	0	0
Total For EPF004										0.00	0	0
EPF004 On 19/08/2018 Spot Bond				100.00000	0.00000	99.84572				0.00	0	0
Total EPF006 SPOT										0.00	0	0
Total For EPF006										0.00	0	0
EPF006 On 02/09/2020 Spot Bond				100.00000	0.00000	101.82294				0.00	0	0
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF007 On 12/09/2019 Spot Bond				100.00000	0.00000	101.69994				0.00	0	0
Total EPF008 SPOT										0.00	0	0
Total For EPF008										0.00	0	0
EPF008 On 30/03/2018 Spot Bond				100.00000	0.00000	101.11553				0.00	0	0
Total EPF009 SPOT										0.00	0	0
Total For EPF009										0.00	0	0
EPF009 On 07/11/2019 Spot Bond				100.00000	0.00000	100.17080				0.00	0	0
Total EPF010 SPOT										0.00	0	0
Total For EPF010										0.00	0	0
EPF010 On 12/06/2020 Spot Bond				100.00000	0.00000	101.63328				0.00	0	0
Total EPF011 SPOT										0.00	0	0
Total For EPF011										0.00	0	0
EPF011 On 01/09/2018 Spot Bond			100.00000	45.67642	100.00000	45.56576				0.00	0	0
Total EPF01U SPOT										0.00	0	0
Total For EPF01U										0.00	0	0
EPF01U On 01/09/2019 Spot Bond			100.00000	25.13456	100.00000	25.07368				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	101.63967				0.00	0	0
Total EPFC27 SPOT										0.00	0	0
Total For EPFC27										0.00	0	0
EPFC27 On 06/11/2017 Spot Bond				100.00000	0.00000	100.16004				0.00	0	0
Total EPFC29 SPOT										0.00	0	0
Total For EPFC29										0.00	0	0
EPFC29 On 02/03/2018 Spot Bond				100.00000	0.00000	101.72358				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	103.67212				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	100.23338				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	30.41811	100.00000	30.34442				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	97.01908				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			12.08000	100.91801	12.08000	100.88567				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	99.93029				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	43.15525	100.00000	43.05070				0.00	0	0
EQS08 On 04/10/2018 Spot Bond			100.00000	43.24829	100.00000	43.14352				0.00	0	0
Total EQS08A/JIBAR SPOT										0.00	0	0
Total For EQS08A/JIBAR										0.00	0	0
EQS10 On 28/07/2022 Spot Bond				100.00000	0.00000	100.47655				0.00	0	0
Total EQS10 SPOT										0.00	0	0
Total For EQS10										0.00	0	0
ERS3B On 17/08/2019 Spot Bond				100.00000	0.00000	99.93072				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	99.92438				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	99.92663				0.00	0	0
Total ERS3C4 SPOT										0.00	0	0
Total For ERS3C4										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ERS3C On 17/05/2019 Spot Bond				100.00000	0.00000	99.91617				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	110.50400	10.00000	110.47500				0.00	0	0
Total ERS12/JIBAR SPOT										0.00	0	0
Total For ERS12/JIBAR										0.00	0	0
ERSA1: On 17/08/2017 Spot Bond				100.00000	0.00000	99.93376				0.00	0	0
Total ERS15 SPOT										0.00	0	0
Total For ERS15										0.00	0	0
ERSA1 On 17/08/2018 Spot Bond				100.00000	0.00000	99.82937				0.00	0	0
Total ERS17 SPOT										0.00	0	0
Total For ERS17										0.00	0	0
ERSA1: On 17/08/2017 Spot Bond				100.00000	0.00000	99.93658				0.00	0	0
Total ERS18 SPOT										0.00	0	0
Total For ERS18										0.00	0	0
ERSA2: On 17/08/2018 Spot Bond				100.00000	0.00000	100.12532				0.00	0	0
Total ERS20 SPOT										0.00	0	0
Total For ERS20										0.00	0	0
ERSA2 On 17/08/2020 Spot Bond				100.00000	0.00000	99.51177				0.00	0	0
Total ERS21 SPOT										0.00	0	0
Total For ERS21										0.00	0	0
ERSA2: On 17/05/2019 Spot Bond				100.00000	0.00000	100.33619				0.00	0	0
Total ERS22 SPOT										0.00	0	0
Total For ERS22										0.00	0	0
ERSA2: On 17/08/2019 Spot Bond				100.00000	0.00000	99.93154				0.00	0	0
Total ERS23 SPOT										0.00	0	0
Total For ERS23										0.00	0	0
ES18 On 20/04/2018 Spot Bond			7.95000	103.78085	7.95000	103.75875				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	102.93281	9.25000	102.90739				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			8.93000	105.09412	8.93000	105.06918		598,310,000,000.00		67,000,000	1,733,327,000	
Total ES23 SPOT								598,310,000,000.00		67,000,000	1,733,327,000	
Total For ES23								598,310,000,000.00		67,000,000	1,733,327,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES23/R On 25/01/2023 Spot Bond			10.00000	100.55840	10.00000	100.53174			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			9.72000	92.11884	9.72000	92.09496		30,145,608,000,000.00	3,101,400,000	12,450,700,000	
Total ES26 SPOT								30,145,608,000,000.00	3,101,400,000	12,450,700,000	
Total For ES26								30,145,608,000,000.00	3,101,400,000	12,450,700,000	
ES26/R On 02/04/2026 Spot Bond			7.85000	102.88082	7.85000	102.85919		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			10.78500	78.26828	10.77000	78.33778		1,192,821,000,000.00	110,600,000	71,555,300,000	
Total ES33 SPOT								1,192,821,000,000.00	110,600,000	71,555,300,000	
Total For ES33								1,192,821,000,000.00	110,600,000	71,555,300,000	
ES33/R On 15/09/2033 Spot Bond			7.50000	103.10850	7.50000	103.08787		0.00	0	0	
Total ES33/R209 SPOT								0.00	0	0	
Total For ES33/R209								0.00	0	0	
ES42 On 25/04/2042 Spot Bond			11.05000	81.11769	11.05000	81.09385		133,216,590,000,000.00	12,055,800,000	21,930,795,200	
Total ES42 SPOT								133,216,590,000,000.00	12,055,800,000	21,930,795,200	
Total For ES42								133,216,590,000,000.00	12,055,800,000	21,930,795,200	
ES42/R On 25/04/2042 Spot Bond			8.50000	102.58006	8.50000	102.55673		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	98.31387		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	101.41985		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	101.46443		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	40.06786	100.00000	39.97080		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	21.92683	100.00000	21.87370		0.00	0	0	
Total FIF02U SPOT								0.00	0	0	
Total For FIF02U								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FIF03U On 01/11/2020 Spot Bond			100.00000	14.60179	100.00000	14.56642				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	11.69167	100.00000	11.66335				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	15.00798	100.00000	14.97162				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	11.91140	100.00000	11.88255				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	99.84108				0.00	0	0
Total FIFB04 SPOT										0.00	0	0
Total For FIFB04										0.00	0	0
FIFB06 On 25/08/2017 Spot Bond				100.00000	0.00000	101.95723				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	101.91475				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	101.90757				0.00	0	50,000,000
Total FIFB08 SPOT										0.00	0	50,000,000
Total For FIFB08										0.00	0	50,000,000
FIFB09 On 27/06/2019 Spot Bond				100.00000	0.00000	101.24972				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	101.89736				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	100.17018				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	100.00000				0.00	0	0
Total FIFB12 SPOT										0.00	0	0
Total For FIFB12										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FMLA1U On 17/02/2039 Spot Bond			100.00000	5.00093	100.00000	4.99102			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	11.03681	100.00000	13.65875			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	24.55691	100.00000	30.53393			0.00	0	0
Total FPB1U SPOT									0.00	0	0
Total For FPB1U									0.00	0	0
FRB05 On 21/12/2018 Spot Bond			8.88000	100.78444	8.88000	100.76052			0.00	0	360,000,000
Total FRB05 SPOT									0.00	0	360,000,000
Total For FRB05									0.00	0	360,000,000
FRB11 On 11/12/2017 Spot Bond				100.00000	0.00000	102.30391			0.00	180,000,000	90,000,000
Total FRB11 SPOT									0.00	180,000,000	90,000,000
Total For FRB11									0.00	180,000,000	90,000,000
FRB12 On 02/06/2019 Spot Bond				100.00000	0.00000	102.35493			0.00	0	0
Total FRB12 SPOT									0.00	0	0
Total For FRB12									0.00	0	0
FRB13 On 02/06/2021 Spot Bond				100.00000	0.00000	98.82171			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			10.48000	100.51844	10.48000	100.49039			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	103.75876			0.00	360,000,000	180,000,000
Total FRB15 SPOT									0.00	360,000,000	180,000,000
Total For FRB15									0.00	360,000,000	180,000,000
FRB16 On 08/07/2020 Spot Bond				100.00000	0.00000	101.96447			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	101.28002			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	11.97774	100.00000	11.94873			0.00	0	0
Total FRB17/JIBAR SPOT									0.00	0	0
Total For FRB17/JIBAR									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB18 On 13/04/2021 Spot Bond				100.00000	0.00000	103.01514			0.00	200,000,000	100,000,000
Total FRB18 SPOT									0.00	200,000,000	100,000,000
Total For FRB18									0.00	200,000,000	100,000,000
FRB19 On 14/04/2021 Spot Bond			11.18000	107.53715	11.18000	107.50519			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	102.43676			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	102.52756			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	102.08644			0.00	60,000,000	30,000,000
Total FRB22 SPOT									0.00	60,000,000	30,000,000
Total For FRB22									0.00	60,000,000	30,000,000
FRBC2 On 21/12/2018 Spot Bond			9.89000	104.37921	9.89000	104.35168			0.00	0	0
Total FRBC21 SPOT									0.00	0	0
Total For FRBC21									0.00	0	0
FRBC2 On 21/12/2018 Spot Bond				100.00000	0.00000	103.66011			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			3.20000	143.81451	3.20000	143.78854		640,000,000,000.00	200,000,000	100,000,000	
Total FRBI22 SPOT								640,000,000,000.00	200,000,000	100,000,000	
Total For FRBI22								640,000,000,000.00	200,000,000	100,000,000	
FRBI23 On 07/12/2023 Spot Bond			3.49000	166.44537	3.49000	279.69135		207,306,000,000.00	59,400,000	29,700,000	
Total FRBI23 SPOT								207,306,000,000.00	59,400,000	29,700,000	
Total For FRBI23								207,306,000,000.00	59,400,000	29,700,000	
FRBI25 On 31/01/2025 Spot Bond			3.58000	111.60576	3.58000	118.61344		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			4.08000	128.50503	4.08000	160.22209		0.00	0	0	
Total FRBI28 SPOT								0.00	0	0	
Total For FRBI28								0.00	0	0	
FRBI29 On 31/03/2029 Spot Bond			3.85000	81.61645	3.85000	82.43523		0.00	0	0	
Total FRBI29 SPOT								0.00	0	0	
Total For FRBI29								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI33 On 07/12/2033 Spot Bond			4.31000	131.89899	4.31000	191.10939			0.00	0	0
Total FRBI33 SPOT									0.00	0	0
Total For FRBI33									0.00	0	0
FRBI46 On 31/03/2046 Spot Bond			4.19000	90.76279	4.19000	90.74394			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			4.35000	89.46710	4.35000	89.58113			0.00	0	0
Total FRBI50 SPOT									0.00	0	0
Total For FRBI50									0.00	0	0
FRBZ01 On 30/11/2020 Spot Bond			8.93000	75.45146	8.93000	76.36296			0.00	0	0
Total FRBZ01 SPOT									0.00	0	0
Total For FRBZ01									0.00	0	0
FRBZ02 On 28/10/2024 Spot Bond			10.05000	50.16926	10.05000	50.93464			0.00	0	0
Total FRBZ02 SPOT									0.00	0	0
Total For FRBZ02									0.00	0	0
FRBZ03 On 10/12/2024 Spot Bond			10.08000	49.50756	10.08000	50.25176			0.00	0	0
Total FRBZ03 SPOT									0.00	0	0
Total For FRBZ03									0.00	0	0
FRC05U On 13/10/2017 Spot Bond			100.00000	88.03624	100.00000	87.82910			0.00	0	0
Total FRC05U SPOT									0.00	0	0
Total For FRC05U									0.00	0	0
FRC06U On 31/12/2017 Spot Bond			100.00000	91.02222	100.00000	90.80289			0.00	0	0
Total FRC06U SPOT									0.00	0	0
Total For FRC06U									0.00	0	0
FRC107 On 03/06/2021 Spot Bond				100.00000	0.00000	102.24139			0.00	0	0
Total FRC107 SPOT									0.00	0	0
Total For FRC107									0.00	0	0
FRC134 On 20/09/2017 Spot Bond				100.00000	0.00000	101.98585			0.00	0	0
Total FRC134 SPOT									0.00	0	0
Total For FRC134									0.00	0	0
FRC144 On 20/09/2017 Spot Bond				100.00000	0.00000	101.44517			0.00	0	0
Total FRC144 SPOT									0.00	0	0
Total For FRC144									0.00	0	0
FRC145 On 20/09/2017 Spot Bond				100.00000	0.00000	102.73483			0.00	0	0
Total FRC145 SPOT									0.00	0	0
Total For FRC145									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC15(On 20/09/2017 Spot Bond				100.00000	0.00000	101.56450				0.00	0	0
Total FRC150 SPOT										0.00	0	0
Total For FRC150										0.00	0	0
FRC15(On 20/09/2017 Spot Bond			5.76400	99.92259	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	101.57945				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	101.46161				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	101.50189				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	101.89670				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	101.47951				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	101.40799				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	101.40948				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	101.94916				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	101.43079				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			4.37500	108.65168	4.37500	112.38545				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC17(On 20/06/2018 Spot Bond				100.00000	0.00000	101.51688				0.00	0	0
Total FRC170 SPOT										0.00	0	0
Total For FRC170										0.00	0	0
FRC17(On 20/06/2018 Spot Bond				100.00000	0.00000	101.50476				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	100.99004				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	101.51688				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	101.44219				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	101.41383				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	99.72137				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC17(On 20/09/2020 Spot Bond				100.00000	0.00000	101.61639				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	107.07325				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	104.71608				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	101.82081				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	101.47999				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC18: On 20/03/2019 Spot Bond				100.00000	0.00000	101.50203				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC19: On 02/04/2019 Spot Bond				100.00000	0.00000	101.11777				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	110.50400	10.00000	110.47500				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	101.57330				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	101.96835				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	14.13123	100.00000	14.09700				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	13.24668	100.00000	13.21459				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	103.70970				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	25.30866	100.00000	25.24735				0.00	0	0
FRC21: On 20/12/2019 Spot Bond				100.00000	0.00000	101.54665				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC21: On 29/10/2017 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FRC211 SPOT										0.00	0	0
Total For FRC211										0.00	0	0
FRC21: On 07/05/2020 Spot Bond				100.00000	0.00000	100.17403				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	15.07574	100.00000	15.03921				0.00	0	0
Total FRC213 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 FRC213										0.00	0	0
FRC21: On 07/11/2017 Spot Bond			100.00000	83.03893	100.00000	82.85439				0.00	0	0
Total FRC214 SPOT										0.00	0	0
Total For FRC214										0.00	0	0
FRC21: On 07/11/2019 Spot Bond				100.00000	0.00000	100.17398				0.00	200,000,000	100,000,000
Total FRC215 SPOT										0.00	200,000,000	100,000,000
Total For FRC215										0.00	200,000,000	100,000,000
FRC21: On 07/11/2017 Spot Bond			100.00000	83.03283	100.00000	82.84831				0.00	0	0
Total FRC216 SPOT										0.00	0	0
Total For FRC216										0.00	0	0
FRC21: On 07/11/2017 Spot Bond				100.00000	0.00000	100.17362				0.00	0	0
Total FRC217 SPOT										0.00	0	0
Total For FRC217										0.00	0	0
FRC21: On 07/11/2017 Spot Bond				100.00000	0.00000	100.16593				0.00	0	0
Total FRC218 SPOT										0.00	0	0
Total For FRC218										0.00	0	0
FRC21: On 04/11/2019 Spot Bond				100.00000	0.00000	100.24921				0.00	0	0
Total FRC219 SPOT										0.00	0	0
Total For FRC219										0.00	0	0
FRC22: On 04/11/2017 Spot Bond				100.00000	0.00000	100.23568				0.00	0	0
Total FRC220 SPOT										0.00	0	0
Total For FRC220										0.00	0	0
FRC22: On 31/01/2022 Spot Bond			3.71000	140.80504	3.71000	140.77770				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC22: On 20/05/2020 Spot Bond				100.00000	0.00000	102.16085				0.00	0	0
Total FRC225 SPOT										0.00	0	0
Total For FRC225										0.00	0	0
FRC23: On 25/06/2018 Spot Bond				100.00000	0.00000	101.24234				0.00	0	0
Total FRC231 SPOT										0.00	0	0
Total For FRC231										0.00	0	0
FRC23: On 31/01/2022 Spot Bond			4.57000	135.89338	4.57000	135.86388				0.00	0	0
Total FRC233 SPOT										0.00	0	0
Total For FRC233										0.00	0	0
FRC23: On 20/12/2020 Spot Bond				100.00000	0.00000	102.18142				0.00	0	0
Total FRC234 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 FRC234										0.00	0	0
FRC234 On 08/02/2020 Spot Bond				100.00000	0.00000	105.56220				0.00	0	0
Total FRC236 SPOT										0.00	0	0
Total For FRC236										0.00	0	0
FRC236 On 19/10/2020 Spot Bond				100.00000	0.00000	115.46489				0.00	0	0
Total FRC237 SPOT										0.00	0	0
Total For FRC237										0.00	0	0
FRC237 On 08/02/2020 Spot Bond				100.00000	0.00000	106.14129				0.00	0	0
Total FRC238 SPOT										0.00	0	0
Total For FRC238										0.00	0	0
FRC238 On 19/10/2020 Spot Bond				100.00000	0.00000	116.25561				0.00	0	0
Total FRC239 SPOT										0.00	0	0
Total For FRC239										0.00	0	0
FRC239 On 19/10/2020 Spot Bond				100.00000	0.00000	115.36341				0.00	0	0
Total FRC240 SPOT										0.00	0	0
Total For FRC240										0.00	0	0
FRC240 On 08/02/2020 Spot Bond				100.00000	0.00000	105.28269				0.00	0	0
Total FRC241 SPOT										0.00	0	0
Total For FRC241										0.00	0	0
FRC241 On 08/02/2020 Spot Bond				100.00000	0.00000	104.91177				0.00	0	0
Total FRC242 SPOT										0.00	0	0
Total For FRC242										0.00	0	0
FRC242 On 19/10/2020 Spot Bond				100.00000	0.00000	101.45690				0.00	0	0
Total FRC243 SPOT										0.00	0	0
Total For FRC243										0.00	0	0
FRC243 On 08/02/2020 Spot Bond				100.00000	0.00000	107.07580				0.00	0	0
Total FRC244 SPOT										0.00	0	0
Total For FRC244										0.00	0	0
FRC244 On 19/10/2020 Spot Bond				100.00000	0.00000	101.44320				0.00	0	0
Total FRC245 SPOT										0.00	0	0
Total For FRC245										0.00	0	0
FRC245 On 19/10/2020 Spot Bond				100.00000	0.00000	101.17507				0.00	0	0
Total FRC246 SPOT										0.00	0	0
Total For FRC246										0.00	0	0
FRC246 On 08/02/2020 Spot Bond				100.00000	0.00000	105.68126				0.00	0	0
Total FRC247 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 FRC247										0.00	0	0
FRC247 On 08/02/2020 Spot Bond				100.00000	0.00000	94.69487				0.00	0	0
Total FRC248 SPOT										0.00	0	0
Total For FRC248										0.00	0	0
FRC248 On 19/10/2020 Spot Bond				100.00000	0.00000	113.72514				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	94.85441				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	99.99959				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	101.43854				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	101.13777				0.00	0	0
Total FRC254 SPOT										0.00	0	0
Total For FRC254										0.00	0	0
FRC254 On 05/10/2022 Spot Bond				100.00000	0.00000	100.51280				0.00	0	0
Total FRC255 SPOT										0.00	0	0
Total For FRC255										0.00	0	0
FRC255 On 17/07/2027 Spot Bond				100.00000	0.00000	100.27113				0.00	0	0
Total FRC256 SPOT										0.00	0	0
Total For FRC256										0.00	0	0
FRC256 On 10/09/2017 Spot Bond				100.00000	0.00000	101.69911				0.00	0	0
Total FRC46 SPOT										0.00	0	0
Total For FRC46										0.00	0	0
FRC66 On 31/01/2022 Spot Bond			4.23000	94.15347	4.23000	137.78249				0.00	0	0
Total FRC66 SPOT										0.00	0	0
Total For FRC66										0.00	0	0
FRC69 On 31/01/2022 Spot Bond			4.29000	93.92070	4.29000	137.44165				0.00	0	0
Total FRC69 SPOT										0.00	0	0
Total For FRC69										0.00	0	0
FRC71 On 31/01/2022 Spot Bond			4.27000	130.59854	4.27000	137.55516				0.00	0	0
Total FRC71 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRC71									0.00	0	0
FRD01: On 31/10/2020 Spot Bond				100.00000	0.00000	100.44831			0.00	0	0
Total FRD013 SPOT									0.00	0	0
Total For FRD013									0.00	0	0
FRD011 On 22/12/2018 Spot Bond			100.00000	42.73755	100.00000	42.63401			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	91.24245	100.00000	91.02258			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	14.24553	100.00000	12.25473			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			4.08000	84.47004	4.08000	85.17549		81,600,000,000.00	20,000,000	10,000,000	
Total FRI33 SPOT								81,600,000,000.00	20,000,000	10,000,000	
Total For FRI33								81,600,000,000.00	20,000,000	10,000,000	
FRI38 On 31/01/2038 Spot Bond			4.00000	100.11786	4.00000	100.09762		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	102.50118		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	101.26716		0.00	0	0	
Total FRJ19 SPOT								0.00	0	0	
Total For FRJ19								0.00	0	0	
FRJ20 On 20/09/2020 Spot Bond				100.00000	0.00000	100.74741		0.00	0	0	
Total FRJ20 SPOT								0.00	0	0	
Total For FRJ20								0.00	0	0	
FRJ21 On 15/09/2021 Spot Bond				100.00000	0.00000	100.78129		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	102.05827		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	102.91854		0.00	440,000,000	220,000,000	
Total FRJ25 SPOT								0.00	440,000,000	220,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRJ25									0.00	440,000,000	220,000,000
FRJ27 On 25/01/2027 Spot Bond				100.00000	0.00000	100.72346			0.00	0	0
Total FRJ27 SPOT									0.00	0	0
Total For FRJ27									0.00	0	0
FRS011 On 13/05/2021 Spot Bond			100.00000	7.47146	100.00000	7.45729			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	7.47146	100.00000	7.45729			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			2.68800	84.34377	2.68800	107.30997			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			3.02000	107.72399	3.02000	116.74719			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	100.48911			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	100.48911			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			3.16000	105.18374	3.16000	114.17561			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			3.32000	215.67245	3.32000	215.63271			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			4.11500	98.35795	4.11500	98.33778			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			3.35000	214.87457	3.35000	214.83479			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	100.41597			0.00	0	0
Total FRS113 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS113										0.00	0	0
FRS114 On 31/01/2025 Spot Bond			3.63000	118.23324	3.63000	118.21052				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS115 On 31/01/2038 Spot Bond			3.32500	111.25167	3.32500	111.23120				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS119 On 31/01/2038 Spot Bond			3.32500	111.25167	3.32500	111.23120				0.00	0	0
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS120 On 07/12/2033 Spot Bond			3.47000	117.29937	3.47000	211.67896				0.00	0	0
Total FRS120 SPOT										0.00	0	0
Total For FRS120										0.00	0	0
FRS121 On 07/12/2033 Spot Bond			3.52000	210.42067	3.52000	210.38076				0.00	0	0
Total FRS121 SPOT										0.00	0	0
Total For FRS121										0.00	0	0
FRS122 On 31/01/2025 Spot Bond			3.16000	106.87916	3.16000	106.85997				0.00	0	0
Total FRS122 SPOT										0.00	0	0
Total For FRS122										0.00	0	0
FRS123 On 07/12/2033 Spot Bond			3.55000	209.64644	3.55000	209.60649				0.00	0	0
Total FRS123 SPOT										0.00	0	0
Total For FRS123										0.00	0	0
FRS124 On 31/01/2038 Spot Bond			4.23500	96.56152	4.23500	96.54141				0.00	0	0
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0
FRS126 On 31/03/2028 Spot Bond			3.83500	163.81675	3.83500	163.78429				0.00	0	0
Total FRS126 SPOT										0.00	0	0
Total For FRS126										0.00	0	0
FRS127 On 31/01/2038 Spot Bond			4.05000	86.72393	4.05000	99.32780				0.00	0	0
Total FRS127 SPOT										0.00	0	0
Total For FRS127										0.00	0	0
FRS129 On 31/03/2028 Spot Bond			3.81000	104.32634	3.81000	164.15291				0.00	0	0
Total FRS129 SPOT										0.00	0	0
Total For FRS129										0.00	0	0
FRS130 On 11/08/2017 Spot Bond			100.00000	98.91599	100.00000	99.18479				0.00	0	0
Total FRS130 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRS130									0.00	0	0
FRS13: On 31/03/2028 Spot Bond			3.87000	163.30234	3.87000	163.26984			0.00	0	0
Total FRS131 SPOT									0.00	0	0
Total For FRS131									0.00	0	0
FRS13: On 07/12/2033 Spot Bond			4.06000	197.00375	4.06000	196.96353			0.00	0	0
Total FRS132 SPOT									0.00	0	0
Total For FRS132									0.00	0	0
FRS13: On 24/03/2020 Spot Bond				100.00000	0.00000	102.34581			0.00	0	0
Total FRS133 SPOT									0.00	0	0
Total For FRS133									0.00	0	0
FRS13: On 31/01/2038 Spot Bond			3.98000	87.36647	3.98000	100.40758			0.00	0	0
Total FRS134 SPOT									0.00	0	0
Total For FRS134									0.00	0	0
FRS13: On 31/01/2038 Spot Bond			4.23500	83.95191	4.23500	96.54141			0.00	0	0
Total FRS135 SPOT									0.00	0	0
Total For FRS135									0.00	0	0
FRS13: On 31/01/2038 Spot Bond			3.76000	103.91537	3.76000	103.89505			0.00	0	0
Total FRS136 SPOT									0.00	0	0
Total For FRS136									0.00	0	0
FRS13: On 31/03/2028 Spot Bond			3.68000	166.11753	3.68000	166.08531			0.00	0	0
Total FRS137 SPOT									0.00	0	0
Total For FRS137									0.00	0	0
FRS13: On 07/12/2033 Spot Bond			3.83000	202.58595	3.83000	202.54585			0.00	0	0
Total FRS138 SPOT									0.00	0	0
Total For FRS138									0.00	0	0
FRS14: On 31/03/2028 Spot Bond			3.81000	164.18534	3.81000	164.15291			0.00	0	0
Total FRS142 SPOT									0.00	0	0
Total For FRS142									0.00	0	0
FRS14: On 31/03/2028 Spot Bond			3.81000	164.18534	3.81000	164.15291			0.00	0	0
Total FRS143 SPOT									0.00	0	0
Total For FRS143									0.00	0	0
FRS14: On 31/03/2028 Spot Bond			4.10000	95.87285	4.10000	159.93528			0.00	0	0
Total FRS145 SPOT									0.00	0	0
Total For FRS145									0.00	0	0
FRS14: On 31/01/2025 Spot Bond			3.93000	115.84823	3.93000	115.82506			0.00	0	0
Total FRS146 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS146										0.00	0	0
FRS146 On 31/01/2022 Spot Bond			3.41000	142.56643	3.41000	142.53987				0.00	0	0
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	118.50700				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			4.16000	159.11133	4.16000	159.07842				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			4.20000	158.54312	4.20000	158.51015				0.00	0	0
Total FRS150 SPOT										0.00	0	0
Total For FRS150										0.00	0	0
FRS150 On 31/01/2025 Spot Bond			3.90000	116.08430	3.90000	116.06115				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			4.17000	158.96907	4.17000	158.93613				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			4.21000	158.40143	4.21000	158.36846				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	106.69647				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	155.72500				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	72.15695				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	103.00763				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	100.61326				0.00	0	0
Total FRS161 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 FRS161										0.00	0	0
FRS16: On 20/06/2022 Spot Bond				100.00000	0.00000	87.30544				0.00	0	0
Total FRS162 SPOT										0.00	0	0
Total For FRS162										0.00	0	0
FRS16: On 06/06/2023 Spot Bond				100.00000	0.00000	86.33250				0.00	0	0
Total FRS163 SPOT										0.00	0	0
Total For FRS163										0.00	0	0
FRS16: On 06/06/2024 Spot Bond				100.00000	0.00000	87.53259				0.00	0	0
Total FRS164 SPOT										0.00	0	0
Total For FRS164										0.00	0	0
FRS16: On 06/06/2025 Spot Bond				100.00000	0.00000	86.76841				0.00	0	0
Total FRS165 SPOT										0.00	0	0
Total For FRS165										0.00	0	0
FRS16: On 01/08/2021 Spot Bond				100.00000	0.00000	74.15414				0.00	0	0
Total FRS166 SPOT										0.00	0	0
Total For FRS166										0.00	0	0
FRS16: On 01/08/2022 Spot Bond				100.00000	0.00000	78.90608				0.00	0	0
Total FRS167 SPOT										0.00	0	0
Total For FRS167										0.00	0	0
FRS16: On 01/08/2022 Spot Bond				100.00000	0.00000	76.10519				0.00	0	0
Total FRS168 SPOT										0.00	0	0
Total For FRS168										0.00	0	0
FRS16: On 01/08/2021 Spot Bond				100.00000	0.00000	77.46348				0.00	0	0
Total FRS169 SPOT										0.00	0	0
Total For FRS169										0.00	0	0
FRS17: On 01/08/2022 Spot Bond				100.00000	0.00000	75.97137				0.00	0	0
Total FRS170 SPOT										0.00	0	0
Total For FRS170										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			3.05000	169.54574	3.05000	286.34786				0.00	0	0
Total FRS36 SPOT										0.00	0	0
Total For FRS36										0.00	0	0
FRS37 On 07/12/2023 Spot Bond			2.94000	170.23312	2.94000	288.04136				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			3.66000	162.18540	3.66000	277.16905				0.00	0	0
Total FRS43 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 FRS43										0.00	0	0
FRS46 On 31/01/2022 Spot Bond			3.37000	141.81042	3.37000	142.77675				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	100.44326				0.00	0	0
Total FRS49 SPOT										0.00	0	0
Total For FRS49										0.00	0	0
FRS51 On 31/01/2022 Spot Bond			2.90000	145.61944	2.90000	145.59431				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	100.24371				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			3.00000	112.54898	3.00000	112.52926				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			2.84000	90.08615	2.84000	117.79312				0.00	0	0
Total FRS81 SPOT										0.00	0	0
Total For FRS81										0.00	0	0
FRS85 On 31/01/2025 Spot Bond			3.09000	118.47115	3.09000	122.64447				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	99.72399				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			3.12000	117.84293	3.12000	122.39330				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			3.85000	138.49167	3.85000	274.38209				0.00	0	0
Total FRS90 SPOT										0.00	0	0
Total For FRS90										0.00	0	0
FRS94 On 08/08/2018 Spot Bond				100.00000	0.00000	100.02624				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	101.94635				0.00	0	0
Total FRS96 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 FRS96									0.00	0	0
FRX17 On 15/09/2017 Spot Bond			6.81000	103.65050	6.81000	103.63128			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			7.67000	105.30537	7.67000	105.28371			0.00	0	400,000,000
Total FRX18 SPOT									0.00	0	400,000,000
Total For FRX18									0.00	0	400,000,000
FRX19 On 15/11/2019 Spot Bond			7.90000	104.45577	7.90000	104.43379			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			8.13000	104.91744	8.13000	104.89460		325,200,000,000.00		40,000,000	40,000,000
Total FRX20 SPOT								325,200,000,000.00		40,000,000	40,000,000
Total For FRX20								325,200,000,000.00		40,000,000	40,000,000
FRX23 On 28/02/2023 Spot Bond			8.88000	98.66730	8.88000	98.64401		177,600,000,000.00		20,000,000	20,000,000
Total FRX23 SPOT								177,600,000,000.00		20,000,000	20,000,000
Total For FRX23								177,600,000,000.00		20,000,000	20,000,000
FRX24 On 10/12/2024 Spot Bond			9.20000	110.03661	9.20000	110.00956		0.00		0	0
Total FRX24 SPOT								0.00		0	0
Total For FRX24								0.00		0	0
FRX26 On 01/10/2026 Spot Bond			9.74000	102.07861	9.74000	102.05208		487,000,000,000.00		50,000,000	450,000,000
Total FRX26 SPOT								487,000,000,000.00		50,000,000	450,000,000
Total For FRX26								487,000,000,000.00		50,000,000	450,000,000
FRX27 On 07/03/2027 Spot Bond			9.74000	107.20413	9.74000	107.17643		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			10.16500	97.49275	10.16500	97.46649		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			10.27000	99.02765	10.27000	99.00026		5,135,000,000,000.00		500,000,000	500,000,000
Total FRX31 SPOT								5,135,000,000,000.00		500,000,000	500,000,000
Total For FRX31								5,135,000,000,000.00		500,000,000	500,000,000
FRX32 On 31/03/2032 Spot Bond			10.19500	103.31003	10.19500	106.32751		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	77.53916	10.89000	77.51670		0.00		0	0
Total FRX45 SPOT								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRX45										0.00	0	0
FS1A5 On 20/09/2018 Spot Bond				100.00000	0.00000	101.44211				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	101.65804				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	101.44219				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	101.63606				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	101.88278				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	101.91763				0.00	110,000,000	55,000,000
Total FS2A5 SPOT										0.00	110,000,000	55,000,000
Total For FS2A5										0.00	110,000,000	55,000,000
FS2B1 On 20/02/2019 Spot Bond				100.00000	0.00000	102.05737				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	102.11480				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	102.36746				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	10.60799	100.00000	10.58229				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	10.60799	100.00000	10.58229				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	10.60799	100.00000	10.58229				0.00	0	0
Total FS3A5U 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 FS3A5U										0.00	0	0
FS3B1L On 20/02/2020 Spot Bond			100.00000	10.60799	100.00000	10.58229				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	10.60799	100.00000	10.58229				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	18.45659	100.00000	20.60474				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	9.83963	100.00000	9.81579				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	17.43939	100.00000	17.39713				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	17.54409	100.00000	17.50159				0.00	0	0
Total FS4A5U SPOT										0.00	0	0
Total For FS4A5U										0.00	0	0
FS4B1L On 20/03/2020 Spot Bond			100.00000	17.75350	100.00000	17.71050				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	18.01528	100.00000	17.97164				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	18.32941	100.00000	18.28500				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	29.06370	100.00000	28.99330				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	12.11434	100.00000	12.08499				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	9.46128	100.00000	9.43836				0.00	0	0
Total FS5A3U 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 FS5A3U										0.00	0	0
FS5A4L On 20/04/2021 Spot Bond			100.00000	12.67953	100.00000	12.64881				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	12.78229	100.00000	12.75132				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	12.98781	100.00000	12.95635				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	13.24471	100.00000	13.21262				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	13.55300	100.00000	13.52017				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	15.09442	100.00000	15.05786				0.00	0	0
Total FS5E1U SPOT										0.00	0	0
Total For FS5E1U										0.00	0	0
GBL02 On 15/10/2018 Spot Bond				100.00000	0.00000	100.78948				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	102.06612				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	101.96515				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	101.98728				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	102.13105				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	102.30796				0.00	0	0
Total GH31C 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 GH31C									0.00	0	0
GH31D On 25/02/2020 Spot Bond				100.00000	0.00000	102.41851			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	13.85643	100.00000	13.82286			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	101.46658			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	23.51988	100.00000	23.46290			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	95.62203	100.00000	95.37871			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	32.14012	100.00000	32.06225			0.00	0	0
Total GRB03U SPOT									0.00	0	0
Total For GRB03U									0.00	0	0
GRB04 On 15/05/2020 Spot Bond			100.00000	15.55995	100.00000	17.50119			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	32.82053	100.00000	32.74103			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	19.73635	100.00000	19.68854			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	4.53418	100.00000	4.52558			0.00	0	0
Total GRB07U SPOT									0.00	0	0
Total For GRB07U									0.00	0	0
GRB11 On 31/01/2018 Spot Bond			100.00000	68.35206	100.00000	68.22430			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	45.95055	100.00000	45.84858			0.00	0	0
Total GRB12U 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 GRB12U										0.00	0	0
GRB13 On 31/01/2019 Spot Bond			100.00000	36.27346	100.00000	36.20464				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	30.12748	100.00000	30.09403				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	18.13673	100.00000	18.10232				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	13.38999	100.00000	13.37513				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	9.10287	100.00000	9.08560				0.00	0	0
Total GRB17U SPOT										0.00	0	0
Total For GRB17U										0.00	0	0
GRB18 On 30/07/2021 Spot Bond			100.00000	5.95772	100.00000	5.95111				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	4.53418	100.00000	4.52558				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	16.96120	100.00000	16.90912				0.00	0	0
Total GRB20U SPOT										0.00	0	0
Total For GRB20U										0.00	0	0
GRB21 On 17/03/2021 Spot Bond			100.00000	11.95513	100.00000	11.91844				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	9.35697	100.00000	9.32825				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	11.50319	100.00000	11.46727				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	100.56918				0.00	0	0
Total GRH1A3 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 GRH1A3										0.00	0	0
GRH1B On 25/10/2017 Spot Bond				100.00000	0.00000	100.50307				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	100.52995				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	84.77774	100.00000	84.58374				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	101.80910				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	99.83716				0.00	0	0
Total GRT07 SPOT										0.00	0	0
Total For GRT07										0.00	0	0
GRT08 On 24/06/2019 Spot Bond				100.00000	0.00000	101.82252				0.00	0	0
Total GRT08 SPOT										0.00	0	0
Total For GRT08										0.00	0	0
GRT09 On 15/10/2018 Spot Bond				100.00000	0.00000	101.37941				0.00	1,000,000,000	500,000,000
Total GRT09 SPOT										0.00	1,000,000,000	500,000,000
Total For GRT09										0.00	1,000,000,000	500,000,000
GRT10 On 13/05/2019 Spot Bond				100.00000	0.00000	100.00012				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	99.96830				0.00	440,000,000	220,000,000
Total GRT11 SPOT										0.00	440,000,000	220,000,000
Total For GRT11										0.00	440,000,000	220,000,000
GRT12 On 24/06/2020 Spot Bond				100.00000	0.00000	101.57096				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	100.73510				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	101.53881				0.00	0	0
Total GRT14 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 GRT14										0.00	0	0
GRT15 On 15/04/2020 Spot Bond				100.00000	0.00000	100.85541				0.00	0	0
Total GRT15 SPOT										0.00	0	0
Total For GRT15										0.00	0	0
GRT16 On 17/10/2021 Spot Bond				100.00000	0.00000	100.75459				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			9.44000	106.56625	9.44000	106.53939				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	101.51324				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	101.72881				0.00	0	0
Total GRT19 SPOT										0.00	0	0
Total For GRT19										0.00	0	0
GRT20 On 03/04/2024 Spot Bond				100.00000	0.00000	101.11003				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			10.11000	99.17859	10.11000	101.96207				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	0.00008				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	117.82123				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	112.94521				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	102.68990				0.00	0	0
Total HC1M3 SPOT										0.00	0	0
Total For HC1M3										0.00	0	0
HC2T1 On 05/10/2017 Spot Bond				100.00000	0.00000	101.00498				0.00	0	0
Total HC2T1 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 HC2T1										0.00	0	0
HC4T1 On 15/12/2017 Spot Bond				100.00000	0.00000	101.45291				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	24.62280	100.00000	24.56314				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	101.53091				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	100.28435				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	99.99311				0.00	0	0
Total HILB04 SPOT										0.00	0	0
Total For HILB04										0.00	0	0
HILB05 On 11/07/2019 Spot Bond				100.00000	0.00000	100.89668				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	100.90561				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	100.91577				0.00	0	50,000,000
Total HILB07 SPOT										0.00	0	50,000,000
Total For HILB07										0.00	0	50,000,000
HM1C4 On 19/07/2048 Spot Bond			100.00000	9.77781	100.00000	9.75412				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	9.77781	100.00000	9.75412				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	10.49849	100.00000	10.47306				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	10.49849	100.00000	10.47306				0.00	0	0
Total HM1D5U 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 HM1D5U										0.00	0	0
HM1E4 On 19/07/2048 Spot Bond			100.00000	11.37933	100.00000	11.35176				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	110.50400	10.00000	110.47500				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	99.82048				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	99.84208				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	100.84985				0.00	0	0
Total HPF08 SPOT										0.00	0	0
Total For HPF08										0.00	0	0
HPF09 On 15/04/2019 Spot Bond				100.00000	0.00000	100.77230				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	99.93596				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			8.26000	104.23223	8.26000	104.20931				0.00	0	11,090,000,000
Total HWAY20 SPOT										0.00	0	11,090,000,000
Total For HWAY20										0.00	0	11,090,000,000
HWAY2 On 31/07/2020 Spot Bond			100.00000	18.26711	100.00000	18.22691				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			3.09000	285.78588	3.09000	285.73495				0.00	0	13,500,000,000
Total HWAY23 SPOT										0.00	0	13,500,000,000
Total For HWAY23										0.00	0	13,500,000,000
HWAY2 On 07/12/2024 Spot Bond			2.80000	172.68662	2.80000	295.73853				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			3.16000	89.91819	3.16000	99.67442				0.00	0	0
Total HWAY33 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 HWAY33									0.00	0	0
HWAY3 On 31/07/2034 Spot Bond			10.65500	89.44928	10.65500	89.42405			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	9.56096	100.00000	9.53991			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			10.62500	89.44315	10.62500	89.41798			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	9.56091	100.00000	9.53985			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	100.73216			0.00	0	0
Total HWF08 SPOT									0.00	0	0
Total For HWF08									0.00	0	0
HWF09 On 19/09/2019 Spot Bond			100.00000		0.00000	101.43761			0.00	0	0
Total HWF09 SPOT									0.00	0	0
Total For HWF09									0.00	0	0
HWF10 On 30/09/2019 Spot Bond			100.00000	23.61903	100.00000	23.56181			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	110.50400	10.00000	110.47500			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			2.49000	127.81148	2.48000	127.87862		21,912,000,000,000.00	8,800,000,000	62,645,534,900	
Total I2025 SPOT								21,912,000,000,000.00	8,800,000,000	62,645,534,900	
Total For I2025								21,912,000,000,000.00	8,800,000,000	62,645,534,900	
I2029 On 31/03/2029 Spot Bond			2.52000	99.54787	2.52000	99.53166			0.00	0	22,603,300,000
Total I2029 SPOT									0.00	0	22,603,300,000
Total For I2029									0.00	0	22,603,300,000
I2033 On 28/02/2033 Spot Bond			2.53000	104.13575	2.53000	104.11882		15,180,000,000,000.00	6,000,000,000	87,252,503,000	
Total I2033 SPOT								15,180,000,000,000.00	6,000,000,000	87,252,503,000	
Total For I2033								15,180,000,000,000.00	6,000,000,000	87,252,503,000	
I2038 On 31/01/2038 Spot Bond			2.40000	129.01779	2.40000	128.99724		2,784,000,000,000.00	1,160,000,000	166,010,358,400	
Total I2038 SPOT								2,784,000,000,000.00	1,160,000,000	166,010,358,400	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For I2038									2,784,000,000,000.00	1,160,000,000	166,010,358,400
I2046 On 31/03/2046 Spot Bond			2.52000	125.14999	2.52000	125.12961			0.00	0	135,192,787,100
Total I2046 SPOT									0.00	0	135,192,787,100
Total For I2046									0.00	0	135,192,787,100
I2050 On 31/12/2050 Spot Bond			2.50000	132.37458	2.50000	132.35314			18,375,000,000,000.00	7,350,000,000	72,360,608,060
Total I2050 SPOT									18,375,000,000,000.00	7,350,000,000	72,360,608,060
Total For I2050									18,375,000,000,000.00	7,350,000,000	72,360,608,060
IB105U On 20/10/2017 Spot Bond			100.00000	84.68677	100.00000	84.49074			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	9.39167	100.00000	11.87820			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	101.97902			0.00	0	0
Total IBL100 SPOT									0.00	0	0
Total For IBL100									0.00	0	0
IBL101 On 24/05/2022 Spot Bond			8.91500	102.63362	8.91500	102.60930			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	102.02387			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	101.51277			0.00	0	0
Total IBL103 SPOT									0.00	0	0
Total For IBL103									0.00	0	0
IBL104 On 17/07/2018 Spot Bond			8.70500	101.35202	8.70500	100.65738			0.00	0	0
Total IBL104 SPOT									0.00	0	0
Total For IBL104									0.00	0	0
IBL106 On 06/08/2020 Spot Bond			8.28000	101.64095	8.28000	100.17832			0.00	0	0
Total IBL106 SPOT									0.00	0	0
Total For IBL106									0.00	0	0
IBL22 On 15/03/2018 Spot Bond			7.95000	105.28231	7.95000	105.26000			0.00	0	0
Total IBL22 SPOT									0.00	0	0
Total For IBL22									0.00	0	0
IBL36 On 31/01/2022 Spot Bond			2.97000	143.21620	2.97000	145.17065			0.00	0	0
Total IBL36 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 IBL36										0.00	0	0
IBL39 On 02/04/2018 Spot Bond			8.07000	103.63564	8.07000	103.61324				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	110.50400	10.00000	110.47500				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			8.51000	100.54713	8.51000	100.52423				0.00	0	0
Total IBL45 SPOT										0.00	0	0
Total For IBL45										0.00	0	0
IBL46 On 15/01/2020 Spot Bond			8.96000	96.95774	8.96000	96.93465				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			8.26000	102.13342	8.26000	102.11083				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	102.68968	7.34000	102.66946				0.00	0	0
Total IBL49/R203 SPOT										0.00	0	0
Total For IBL49/R203										0.00	0	0
IBL50 On 02/08/2020 Spot Bond			8.95000	100.69813	8.95000	100.67418				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	100.32273				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			8.29000	100.16168	8.29000	100.13958				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	100.35083				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			8.25000	101.28364	8.25000	101.26102				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			9.60000	103.06037	9.60000	103.03368				0.00	0	0
Total IBL60 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 IBL60										0.00	0	0
IBL61 On 31/03/2019 Spot Bond				100.00000	0.00000	100.93987				0.00	0	0
Total IBL61 SPOT										0.00	0	0
Total For IBL61										0.00	0	0
IBL64 On 29/07/2019 Spot Bond				100.00000	0.00000	100.14635				0.00	200,000,000	100,000,000
Total IBL64 SPOT										0.00	200,000,000	100,000,000
Total For IBL64										0.00	200,000,000	100,000,000
IBL65 On 29/07/2021 Spot Bond				100.00000	0.00000	100.33116				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	101.91936				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			3.70000	140.86336	3.70000	140.83604				0.00	0	0
Total IBL67 SPOT										0.00	0	0
Total For IBL67										0.00	0	0
IBL68 On 29/06/2018 Spot Bond				100.00000	0.00000	101.22536				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	58.48447	100.00000	58.34278				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	99.94337				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	99.84216				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	102.34134				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	102.00938				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			9.65000	103.77024	9.65000	103.74368				0.00	0	0
Total IBL78 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 IBL78										0.00	0	0
IBL79 On 27/01/2019 Spot Bond			8.08000	103.08278	8.08000	103.06059				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	39.73836	100.00000	39.64209				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	14.23970	100.00000	14.20520				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	100.36403				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	101.33001				0.00	0	0
Total IBL83 SPOT										0.00	0	0
Total For IBL83										0.00	0	0
IBL84U On 21/04/2019 Spot Bond			100.00000	29.11169	100.00000	29.04117				0.00	0	0
Total IBL84U SPOT										0.00	0	0
Total For IBL84U										0.00	0	0
IBL85 On 20/05/2019 Spot Bond				100.00000	0.00000	100.16948				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	101.28277				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			8.38000	104.48361	8.38000	104.46031				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			8.92000	106.80564	8.92000	106.78031				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	16.73951	100.00000	16.70266				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	102.13613				0.00	0	0
Total IBL89 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 IBL89										0.00	0	0
IBL90U On 20/05/2019 Spot Bond			100.00000	32.38617	100.00000	32.30771				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	101.79506				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	100.86868				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	101.96654				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	101.93988				0.00	0	0
Total IBL94 SPOT										0.00	0	0
Total For IBL94										0.00	0	0
IBL95 On 12/09/2021 Spot Bond				100.00000	0.00000	102.42009				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	101.34456				0.00	0	0
Total IBL96 SPOT										0.00	0	0
Total For IBL96										0.00	0	0
IBL97 On 03/10/2019 Spot Bond				100.00000	0.00000	101.06927				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	101.11574				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			8.25000	104.30213	8.25000	104.27910				0.00	0	0
Total IBL99 SPOT										0.00	0	0
Total For IBL99										0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	10.99646	100.00000	10.97226				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	100.52297				0.00	0	0
Total IDC02 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 IDCG02										0.00	0	0
IDCG02 On 22/10/2020 Spot Bond			9.24000	100.16275	9.24000	100.13804				0.00	0	0
Total IDCG03 SPOT										0.00	0	0
Total For IDCG03										0.00	0	0
IDCG03 On 24/11/2017 Spot Bond				100.00000	0.00000	101.93179				0.00	0	0
Total IDCG04 SPOT										0.00	0	0
Total For IDCG04										0.00	0	0
IDCG04 On 24/11/2019 Spot Bond				100.00000	0.00000	101.89846				0.00	0	0
Total IDCG05 SPOT										0.00	0	0
Total For IDCG05										0.00	0	0
IDCG05 On 24/11/2024 Spot Bond			10.41000	97.81127	10.41000	97.78431				0.00	0	0
Total IDCG06 SPOT										0.00	0	0
Total For IDCG06										0.00	0	0
IDCG06 On 13/11/2020 Spot Bond				100.00000	0.00000	99.99995				0.00	0	0
Total IDCG07 SPOT										0.00	0	0
Total For IDCG07										0.00	0	0
IDCG07 On 13/05/2030 Spot Bond			11.47000	101.55101	11.47000	101.49799				0.00	0	0
Total IDCG08 SPOT										0.00	0	0
Total For IDCG08										0.00	0	0
IDCG08 On 05/12/2019 Spot Bond				100.00000	0.00000	101.74239				0.00	0	0
Total IDCG09 SPOT										0.00	0	0
Total For IDCG09										0.00	0	0
IDCG09 On 05/12/2021 Spot Bond				100.00000	0.00000	101.76702				0.00	0	0
Total IDCG10 SPOT										0.00	0	0
Total For IDCG10										0.00	0	0
IDCG10 On 05/12/2026 Spot Bond			10.51000	103.75790	10.51000	103.72887				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	101.59539	5.00000	101.58159				0.00	0	0
Total IDCP04 SPOT										0.00	0	0
Total For IDCP04										0.00	0	0
IDCP04 On 14/03/2018 Spot Bond			4.00000	101.67120	4.00000	101.66026				0.00	0	0
Total IDCP05 SPOT										0.00	0	0
Total For IDCP05										0.00	0	0
IDCP05 On 17/10/2019 Spot Bond			4.00000	101.30700	4.00000	101.29604				0.00	0	0
Total IDCP06 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 IDCP06										0.00	0	0
IDCP1L On 18/05/2024 Spot Bond			100.00000	8.41932	100.00000	8.40078				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			8.81000	101.07277	8.81000	101.04896				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			7.63000	106.49671	7.63000	106.47493				0.00	0	0
Total IFC02 SPOT										0.00	0	0
Total For IFC02										0.00	0	0
IN272U On 10/11/2017 Spot Bond			100.00000	82.18072	100.00000	81.99931				0.00	0	0
Total IN272U SPOT										0.00	0	0
Total For IN272U										0.00	0	0
IN276U On 30/06/2021 Spot Bond			100.00000	12.70677	100.00000	12.67599				0.00	0	0
Total IN276U SPOT										0.00	0	0
Total For IN276U										0.00	0	0
IN277U On 30/06/2021 Spot Bond			100.00000	12.54497	100.00000	12.51458				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	24.00903	100.00000	23.95087				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	28.93524	100.00000	28.86513				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	9.24785	100.00000	9.22738				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	18.03215	100.00000	17.98846				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	45.82399	100.00000	45.71299				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	76.95750	100.00000	76.80140				0.00	0	0
Total IN319U 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 IN319U										0.00	0	0
IN327U On 15/02/2021 Spot Bond			100.00000	14.03396	100.00000	13.00219				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	15.04542	100.00000	15.00898				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	13.94139	100.00000	13.90762				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	97.63972	100.00000	97.38676				0.00	0	0
Total IN339U SPOT										0.00	0	0
Total For IN339U										0.00	0	0
IN341U On 12/12/2017 Spot Bond			100.00000	97.70114	100.00000	97.44802				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	11.17654	100.00000	11.15179				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	12.85137	100.00000	12.82308				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	8.27262	100.00000	8.25441				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	59.75370	100.00000	59.60895				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	11.90637	100.00000	11.88002				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	13.08355	100.00000	13.05185				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	100.23797	100.00000	99.97557				0.00	0	0
Total IN357U 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 IN357U										0.00	0	0
IN359U On 01/07/2018 Spot Bond			100.00000	55.97793	100.00000	55.79728				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	101.48058				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	110.50400	10.00000	110.47500				0.00	0	0
Total ING211/JIBAR SPOT										0.00	0	0
Total For ING211/JIBAR										0.00	0	0
ING228 On 22/09/2018 Spot Bond				100.00000	0.00000	101.45174				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	101.15942				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	98.41375				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	100.04785				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	102.02664				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	100.08813				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			11.28000	104.33700	11.28000	104.30589				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	110.50400	10.00000	110.47500				0.00	0	0
Total IPF01/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 IPF01/JIBAR										0.00	0	0
IPF08 On 01/07/2018 Spot Bond				100.00000	0.00000	101.07915				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	101.52404				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	41.90238	100.00000	41.80087				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	100.73661				0.00	0	0
Total IPF12 SPOT										0.00	0	0
Total For IPF12										0.00	0	0
IPF13 On 04/12/2020 Spot Bond				100.00000	0.00000	101.75689				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	101.39036				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	101.42839				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	101.45121				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	101.33704				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	101.35142				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	101.36579				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	101.38740				0.00	0	0
Total IPF20 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IPF20									0.00	0	0
IPF21 On 17/03/2022 Spot Bond				100.00000	0.00000	101.43608			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	101.55734			0.00	0	0
Total IPF22 SPOT									0.00	0	0
Total For IPF22									0.00	0	0
IPFC15 On 26/10/2017 Spot Bond				100.00000	0.00000	100.39239			0.00	0	0
Total IPFC15 SPOT									0.00	0	0
Total For IPFC15									0.00	0	0
IPL10 On 20/05/2021 Spot Bond			9.31000	102.37553	9.31000	102.35022			0.00	0	1,850,000,000
Total IPL10 SPOT									0.00	0	1,850,000,000
Total For IPL10									0.00	0	1,850,000,000
IPL11 On 24/05/2022 Spot Bond				100.00000	0.00000	99.76299			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			7.90000	103.90052	7.90000	103.87826			0.00	0	0
Total IPL6 SPOT									0.00	0	0
Total For IPL6									0.00	0	0
IPL6/R2 On 28/09/2017 Spot Bond			100.00000	93.60599	100.00000	93.37768			0.00	0	0
Total IPL6/R203 SPOT									0.00	0	0
Total For IPL6/R203									0.00	0	0
IPL7 On 05/04/2018 Spot Bond				100.00000	0.00000	101.02123			0.00	520,000,000	130,000,000
Total IPL7 SPOT									0.00	520,000,000	130,000,000
Total For IPL7									0.00	520,000,000	130,000,000
IPL7/JIB On 05/04/2018 Spot Bond			100.00000	61.32800	100.00000	61.17943			0.00	0	0
Total IPL7/JIBAR SPOT									0.00	0	0
Total For IPL7/JIBAR									0.00	0	0
IPL8 On 10/10/2020 Spot Bond				100.00000	0.00000	101.39456			0.00	1,000,000,000	500,000,000
Total IPL8 SPOT									0.00	1,000,000,000	500,000,000
Total For IPL8									0.00	1,000,000,000	500,000,000
IPL8/JIB On 10/10/2020 Spot Bond			100.00000	14.66167	100.00000	14.62616			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	99.77859			0.00	0	0
Total IPL9 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 IPL9									0.00	0	0
IV015 On 20/09/2017 Spot Bond				100.00000	0.00000	101.60457			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	100.11139	2.75000	100.10396			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			5.72000	138.60421	5.72000	138.56979			0.00	0	0
Total IV019 SPOT									0.00	0	0
Total For IV019									0.00	0	0
IV025 On 12/09/2019 Spot Bond				100.00000	0.00000	100.68401			0.00	80,000,000	40,000,000
Total IV025 SPOT									0.00	80,000,000	40,000,000
Total For IV025									0.00	80,000,000	40,000,000
IV026 On 27/09/2019 Spot Bond				100.00000	0.00000	100.17417			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			4.48000	110.64847	4.48000	111.59069			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			4.48000	110.55623	4.48000	111.59069			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	101.80196			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	101.34785			0.00	100,000,000	50,000,000
Total IV032 SPOT									0.00	100,000,000	50,000,000
Total For IV032									0.00	100,000,000	50,000,000
IV033 On 11/02/2021 Spot Bond				100.00000	0.00000	100.80743			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			11.18000	103.77635	11.18000	103.74567			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	103.64374			0.00	40,000,000	20,000,000
Total IV035 SPOT									0.00	40,000,000	20,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For IV035									0.00	40,000,000	20,000,000
IV036 On 22/07/2021 Spot Bond				100.00000	0.00000	100.66157			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	101.68787			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			5.15000	94.97067	5.15000	132.66173			0.00	0	0
Total IV039 SPOT									0.00	0	0
Total For IV039									0.00	0	0
IV040 On 29/09/2021 Spot Bond				100.00000	0.00000	101.50212			0.00	0	0
Total IV040 SPOT									0.00	0	0
Total For IV040									0.00	0	0
IV041 On 29/09/2021 Spot Bond			11.53000	105.90228	11.53000	105.87002			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	99.88170			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			11.42000	106.44690	11.42000	106.41477			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	100.43486			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			5.40000	131.33986	5.40000	131.30846		1,836,000,000,000.00	340,000,000	170,000,000	
Total IV045 SPOT								1,836,000,000,000.00	340,000,000	170,000,000	
Total For IV045								1,836,000,000,000.00	340,000,000	170,000,000	
IV046 On 21/06/2022 Spot Bond				100.00000	0.00000	101.69536			0.00	50,000,000	225,000,000
Total IV046 SPOT									0.00	50,000,000	225,000,000
Total For IV046									0.00	50,000,000	225,000,000
IV08 On 30/04/2018 Spot Bond			8.78000	107.29428	8.78000	107.26923			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	100.92856			0.00	0	0
Total IV09 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 IV09										0.00	0	0
IV100U On 19/12/2021 Spot Bond			100.00000	4.91997	100.00000	4.91064				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	3.42324	100.00000	3.41675				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			4.47000	154.76871	4.47000	154.73542				0.00	0	0
Total IV19A SPOT										0.00	0	0
Total For IV19A										0.00	0	0
IVA686 On 17/08/2017 Spot Bond			7.35000	99.95974	7.35000	99.81909				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			7.35000	99.81909	7.35000	99.67884				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			7.35000	99.53898	7.35000	99.39952				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			7.45000	99.39140	7.45000	99.25046				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			7.45000	99.25046	7.45000	99.10991				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			7.45000	98.83002	7.45000	98.69066				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			7.60000	98.66465	7.60000	98.52297				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			7.60000	98.52297	7.60000	98.38169				0.00	0	0
Total IVA696 SPOT										0.00	0	0
Total For IVA696										0.00	0	0
IVA697 On 02/11/2017 Spot Bond			7.60000	98.38169	7.60000	98.24082				0.00	0	0
Total IVA697 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 IVA697									0.00	0	0
IVA698 On 09/11/2019 Spot Bond			7.60000	83.22090	7.60000	98.10035			0.00	0	0
Total IVA698 SPOT									0.00	0	0
Total For IVA698									0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	110.50400	10.00000	110.47500			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	101.09997			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	101.15219			0.00	0	0
Total IVC033 SPOT									0.00	0	0
Total For IVC033									0.00	0	0
IVC034 On 30/06/2021 Spot Bond				100.00000	0.00000	101.17654			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	97.06886			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			8.85000	101.50470	8.85000	101.48082			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	29.06749	100.00000	29.00351			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	30.20379	100.00000	30.13061			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			9.05000	101.52417	9.05000	101.49976			0.00	0	0
Total IVC040 SPOT									0.00	0	0
Total For IVC040									0.00	0	0
IVC046 On 24/10/2017 Spot Bond				100.00000	0.00000	100.55051			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	100.30018			0.00	0	0
Total IVC048 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 IVC048										0.00	0	0
IVC049 On 21/11/2019 Spot Bond				100.00000	0.00000	99.83731				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	101.78558				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	100.27394				0.00	0	46,000,000
Total IVC051 SPOT										0.00	0	46,000,000
Total For IVC051										0.00	0	46,000,000
IVC053 On 11/02/2018 Spot Bond				100.00000	0.00000	100.06964				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	101.29534				0.00	200,000,000	100,000,000
Total IVC055 SPOT										0.00	200,000,000	100,000,000
Total For IVC055										0.00	200,000,000	100,000,000
IVC060 On 31/07/2018 Spot Bond				100.00000	0.00000	100.34908				0.00	200,000,000	100,000,000
Total IVC060 SPOT										0.00	200,000,000	100,000,000
Total For IVC060										0.00	200,000,000	100,000,000
IVC061 On 01/07/2018 Spot Bond				100.00000	0.00000	101.21093				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	100.18145				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	101.70432				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	101.63924				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	93.51799	100.00000	93.28419				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	100.39668				0.00	0	0
Total IVC067 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 IVC067										0.00	0	0
IVC070 On 20/01/2019 Spot Bond				100.00000	0.00000	101.30877				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	100.62092				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	100.38366				0.00	0	0
Total IVC077 SPOT										0.00	0	0
Total For IVC077										0.00	0	0
IVC081 On 14/07/2019 Spot Bond				100.00000	0.00000	100.85633				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	99.97863				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	100.94711				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	100.82879				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	100.42786				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	100.41243				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	102.15816				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	102.06851				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			9.90000	105.13070	9.90000	105.10295				0.00	0	0
Total IVC094 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 IVC094										0.00	0	0
IVC097 On 29/06/2021 Spot Bond				100.00000	0.00000	101.25995				0.00	0	300,000,000
Total IVC097 SPOT										0.00	0	300,000,000
Total For IVC097										0.00	0	300,000,000
IVC098 On 14/06/2018 Spot Bond			8.25000	102.06603	8.25000	102.04349				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	100.49014				0.00	0	0
Total IVC101 SPOT										0.00	0	0
Total For IVC101										0.00	0	0
IVC102 On 31/01/2020 Spot Bond				100.00000	0.00000	100.38646				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	101.27861				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	101.75303				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	101.61525				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	101.26617				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	100.37649				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	99.82635				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			9.55000	102.98957	9.55000	102.96346				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	99.84501				0.00	0	0
Total IVC111 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 IVC111										0.00	0	0
IVC112 On 24/05/2018 Spot Bond				100.00000	0.00000	101.99036				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	102.03210				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	101.63187				0.00	0	0
Total IVC114 SPOT										0.00	0	0
Total For IVC114										0.00	0	0
IVC68U On 07/12/2020 Spot Bond			100.00000	10.06676	100.00000	10.04766				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	63.36208	100.00000	63.20859				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	92.54811	100.00000	92.31903				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	7.27544	100.00000	7.26164				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	6.41839	100.00000	6.40622				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	6.28571	100.00000	6.27378				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	5.32846	100.00000	5.31835				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	5.08140	100.00000	5.07176				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	5.08140	100.00000	5.07176				0.00	0	0
Total IVC96U 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 IVC96U									0.00	0	0
IVC99U On 14/12/2021 Spot Bond			100.00000	4.96691	100.00000	4.95749			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	100.40143			0.00	0	0
Total JAS01 SPOT									0.00	0	0
Total For JAS01									0.00	0	0
JIBAR On 15/03/2060 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total JIBAR SPOT									0.00	0	0
Total For JIBAR									0.00	0	0
KAP002 On 13/06/2019 Spot Bond				100.00000	0.00000	101.62201			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	101.79763			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	101.18538			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	101.25373			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			9.45000	105.71852	9.45000	105.69186			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	101.98822			0.00	0	100,000,000
Total KAP008 SPOT									0.00	0	100,000,000
Total For KAP008									0.00	0	100,000,000
KAP009 On 24/05/2020 Spot Bond				100.00000	0.00000	99.76561			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	32.18669	100.00000	32.10872			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	104.60106			0.00	0	0
Total KSB007 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 KSB007									0.00	0	0
KSB00: On 01/11/2017 Spot Bond				100.00000	0.00000	100.37457			0.00	0	0
Total KSB008 SPOT									0.00	0	0
Total For KSB008									0.00	0	0
KSB00: On 05/08/2020 Spot Bond				100.00000	0.00000	100.21089			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	100.91582			0.00	0	0
Total KST01 SPOT									0.00	0	0
Total For KST01									0.00	0	0
KW01 On 31/10/2027 Spot Bond			8.96000	133.85176	8.96000	133.81989			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	101.36082			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	101.31198			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	100.35183			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	22.23326	100.00000	22.17940			0.00	0	0
Total LBK08/JIBAR SPOT									0.00	0	0
Total For LBK08/JIBAR									0.00	0	0
LBK11 On 28/11/2019 Spot Bond			9.53000	102.21876	9.53000	102.19290			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	102.03752	9.62000	102.01146			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	99.73842	9.71000	104.55333			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	62.22631	100.00000	62.07557			0.00	0	0
Total LBK14U 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 LBK14U									0.00	0	0
LBK15 On 12/10/2021 Spot Bond				100.00000	0.00000	100.98865			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	101.96454			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	101.38017			0.00	0	0
Total LBK17 SPOT									0.00	0	0
Total For LBK17									0.00	0	0
LBK18 On 22/03/2022 Spot Bond				100.00000	0.00000	101.33314			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	101.28696			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			10.21500	101.80954	10.21500	101.78183			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			7.34500	99.95977	7.34500	99.97988			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			8.85000	102.05061	8.85000	102.02646		354,000,000,000.00	40,000,000	20,000,000	
Total LGL03 SPOT								354,000,000,000.00	40,000,000	20,000,000	
Total For LGL03								354,000,000,000.00	40,000,000	20,000,000	
LGL04 On 14/08/2020 Spot Bond			9.23000	99.85747	9.23000	99.83299		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	101.90190		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			9.75000	105.46740	9.75000	105.43998		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	101.31597		0.00	0	100,000,000	
Total LGL07 SPOT								0.00	0	100,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For LGL07										0.00	0	100,000,000
LHC011 On 12/07/2023 Spot Bond			100.00000	9.81954	100.00000	9.77636				0.00	0	0
Total LHC01U SPOT										0.00	0	0
Total For LHC01U										0.00	0	0
LHC021 On 12/07/2023 Spot Bond			100.00000	10.36131	100.00000	10.31575				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	99.99973				0.00	0	0
Total LHL17 SPOT										0.00	0	0
Total For LHL17										0.00	0	0
LHL18 On 14/11/2018 Spot Bond			12.58000	104.14576	12.58000	104.11124				0.00	0	0
Total LHL18 SPOT										0.00	0	0
Total For LHL18										0.00	0	0
LHL19 On 14/11/2019 Spot Bond			13.53000	105.00591	13.53000	104.96856				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	101.68260				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	99.99981				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	104.19428				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	99.83040				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	100.18418				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	99.80843				0.00	0	0
Total LRFC2 SPOT										0.00	0	0
Total For LRFC2										0.00	0	0
MAQ09 On 10/11/2017 Spot Bond				100.00000	0.00000	100.08181				0.00	0	0
Total MAQ090 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 MAQ090										0.00	0	0
MAQ09 On 11/12/2017 Spot Bond				100.00000	0.00000	101.52874				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	100.29261				0.00	0	0
Total MAQ096 SPOT										0.00	0	0
Total For MAQ096										0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total MAQ0A1 SPOT										0.00	0	0
Total For MAQ0A1										0.00	0	0
MAQ0A On 31/08/2017 Spot Bond				100.00000	0.00000	103.64411				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	103.52414				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	103.66697				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	103.53459				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	103.55731				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	103.44711				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	99.93770				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	99.33635				0.00	0	0
Total MAQ103 SPOT										0.00	0	0
Total For MAQ103										0.00	0	0
MAQ10 On 24/08/2017 Spot Bond				100.00000	0.00000	99.79976				0.00	0	0
Total MAQ104 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 MAQ104										0.00	0	0
MBF03: On 01/10/2017 Spot Bond				100.00000	0.00000	101.16345				0.00	0	300,000,000
Total MBF030 SPOT										0.00	0	300,000,000
Total For MBF030										0.00	0	300,000,000
MBF04: On 13/04/2018 Spot Bond				100.00000	0.00000	101.18414				0.00	66,000,000	33,000,000
Total MBF045 SPOT										0.00	66,000,000	33,000,000
Total For MBF045										0.00	66,000,000	33,000,000
MBF04: On 17/08/2018 Spot Bond				100.00000	0.00000	100.16521				0.00	0	0
Total MBF046 SPOT										0.00	0	0
Total For MBF046										0.00	0	0
MBF04: On 07/06/2019 Spot Bond				100.00000	0.00000	102.14263				0.00	0	0
Total MBF047 SPOT										0.00	0	0
Total For MBF047										0.00	0	0
MBF04: On 14/03/2019 Spot Bond				100.00000	0.00000	101.94903				0.00	0	0
Total MBF049 SPOT										0.00	0	0
Total For MBF049										0.00	0	0
MBF05 On 17/05/2019 Spot Bond				100.00000	0.00000	100.22568				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	32.54045	100.00000	32.46161				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	101.10552				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	102.00548				0.00	530,000,000	530,000,000
Total MBF053 SPOT										0.00	530,000,000	530,000,000
Total For MBF053										0.00	530,000,000	530,000,000
MBF05: On 27/03/2018 Spot Bond				100.00000	0.00000	101.11963				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	101.38262				0.00	0	0
Total MBF055 SPOT										0.00	0	0
Total For MBF055										0.00	0	0
MBSA On 30/10/2017 Spot Bond			2.30000	99.52338	2.30000	98.47521				0.00	0	0
Total MBSA2 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 MBLSA2									0.00	0	0
MBLSA On 11/12/2017 Spot Bond				100.00000	0.00000	97.81301			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	101.54562			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	100.85154			0.00	0	0
Total MBP036 SPOT									0.00	0	0
Total For MBP036									0.00	0	0
MBP03 On 26/05/2020 Spot Bond				100.00000	0.00000	101.89245			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	85.41315	100.00000	85.21725			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	85.43203	100.00000	85.23608			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	82.21887	100.00000	82.03738			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	100.32550			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			8.48000	103.81324	8.48000	103.78968			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	104.55502	8.00000	104.53262			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			8.53000	103.51897	8.53000	103.49535			0.00	0	0
Total MBSA02 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 MBSA02									0.00	0	0
MBSA0 On 15/04/2019 Spot Bond			8.91000	102.93913	8.91000	102.91462			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	101.06583			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	101.10142			0.00	0	0
Total MEFSA6 SPOT									0.00	0	0
Total For MEFSA6									0.00	0	0
MEFSB On 05/01/2019 Spot Bond			8.50000	102.10259	8.50000	102.07950			0.00	0	0
Total MEFSA6 SPOT									0.00	0	0
Total For MEFSA6									0.00	0	0
MEFSB On 05/01/2022 Spot Bond			9.30500	103.58911	9.30500	103.56352			0.00	0	0
Total MEFSA6 SPOT									0.00	0	0
Total For MEFSA6									0.00	0	0
MEFSB On 05/01/2022 Spot Bond			9.30500	103.58911	9.30500	103.56352			0.00	0	0
Total MEFSA6 SPOT									0.00	0	0
Total For MEFSA6									0.00	0	0
MFS1A On 20/12/2018 Spot Bond				100.00000	0.00000	101.33024			0.00	0	0
Total MEFSA6 SPOT									0.00	0	0
Total For MEFSA6									0.00	0	0
MFS1A On 20/12/2018 Spot Bond				100.00000	0.00000	101.33024			0.00	0	0
Total MEFSA6 SPOT									0.00	0	0
Total For MEFSA6									0.00	0	0
MFS1B On 20/09/2019 Spot Bond			9.33000	103.28736	9.33000	103.26148			0.00	0	0
Total MEFSA6 SPOT									0.00	0	0
Total For MEFSA6									0.00	0	0
MMF10 On 15/12/2024 Spot Bond				100.00000	0.00000	100.83521			0.00	0	0
Total MEFSA6 SPOT									0.00	0	0
Total For MEFSA6									0.00	0	0
MMF10 On 15/12/2024 Spot Bond				100.00000	0.00000	100.83521			0.00	0	0
Total MEFSA6 SPOT									0.00	0	0
Total For MEFSA6									0.00	0	0
MMF20 On 15/12/2024 Spot Bond				100.00000	0.00000	100.89868			0.00	0	0
Total MEFSA6 SPOT									0.00	0	0
Total For MEFSA6									0.00	0	0
MMF20 On 15/12/2024 Spot Bond				100.00000	0.00000	100.89868			0.00	0	0
Total MEFSA6 SPOT									0.00	0	0
Total For MEFSA6									0.00	0	0
MMF30 On 15/12/2024 Spot Bond				100.00000	0.00000	101.13137			0.00	0	0
Total MEFSA6 SPOT									0.00	0	0
Total For MEFSA6									0.00	0	0
MMF30 On 15/12/2024 Spot Bond				100.00000	0.00000	101.13137			0.00	0	0
Total MEFSA6 SPOT									0.00	0	0
Total For MEFSA6									0.00	0	0
MMF40 On 15/12/2024 Spot Bond				100.00000	0.00000	101.13137			0.00	0	0
Total MEFSA6 SPOT									0.00	0	0
Total For MEFSA6									0.00	0	0
MMIG0 On 17/03/2019 Spot Bond				100.00000	0.00000	100.88362			0.00	0	0
Total MEFSA6 SPOT									0.00	0	0
Total For MEFSA6									0.00	0	0

Contract 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 MMIG01									0.00	0	0
MMIG0 On 17/03/2021 Spot Bond			9.18000	106.76864	9.18000	106.74260			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	101.48800			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			11.36000	99.77989	11.36000	99.74993			0.00	0	0
Total MMIG04 SPOT									0.00	0	0
Total For MMIG04									0.00	0	0
MMIG0 On 12/08/2022 Spot Bond			10.15000	102.81421	10.15000	102.78656			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	100.85756			0.00	500,000,000	800,000,000
Total MTN06 SPOT									0.00	500,000,000	800,000,000
Total For MTN06									0.00	500,000,000	800,000,000
MTN07 On 13/07/2022 Spot Bond				100.00000	0.00000	100.87480			0.00	0	100,000,000
Total MTN07 SPOT									0.00	0	100,000,000
Total For MTN07									0.00	0	100,000,000
MTN08 On 20/04/2019 Spot Bond			100.00000	30.03169	100.00000	29.95893			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	36.08136	100.00000	36.00151			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	102.07979			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	99.97893			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	13.57554	100.00000	13.54265			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	99.79967			0.00	0	0
Total MWAR01 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 MWAR01										0.00	0	0
N4A211 On 14/08/2020 Spot Bond			100.89771	13.53335	100.89771	13.50030				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	101.49420				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	101.53021				0.00	0	0
Total N5D23 SPOT										0.00	0	0
Total For N5D23										0.00	0	0
N5E23 On 20/06/2023 Spot Bond				100.00000	0.00000	110.81193				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	12.65780	100.00000	12.62714				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	13.51184	100.00000	13.47911				0.00	0	0
Total N5G23U SPOT										0.00	0	0
Total For N5G23U										0.00	0	0
NAM01 On 19/11/2022 Spot Bond			10.00000	94.96369	10.00000	94.93851				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			9.00000	102.68881	9.00000	102.66412				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			9.60000	102.42646	9.60000	102.40037				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			10.36000	101.25285	10.36000	101.22506				0.00	0	0
Total NAM04 SPOT										0.00	0	0
Total For NAM04										0.00	0	0
NBK11/ On 28/11/2020 Spot Bond			8.49500	103.08866	8.49500	103.06535				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			9.20500	104.30706	9.20500	104.28156				0.00	0	0
Total NBK12A 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 NBK12A									0.00	0	0
NBK12, On 19/03/2021 Spot Bond			9.38000	103.78125	9.38000	103.75540			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			9.30000	106.00738	9.30000	105.98121			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			8.68000	103.22273	8.68000	103.21615			0.00	0	0
Total NBK14A SPOT									0.00	0	0
Total For NBK14A									0.00	0	0
NBK15, On 11/02/2022 Spot Bond			9.23000	98.50569	9.23000	98.48154			0.00	0	0
Total NBK15A SPOT									0.00	0	0
Total For NBK15A									0.00	0	0
NBK15I, On 27/08/2017 Spot Bond				100.00000	0.00000	101.86394			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			10.26000	95.85965	10.26000	95.83359		4,104,000,000,000.00		400,000,000	1,060,000,000
Total NBK16A SPOT								4,104,000,000,000.00		400,000,000	1,060,000,000
Total For NBK16A								4,104,000,000,000.00		400,000,000	1,060,000,000
NBK17, On 22/04/2026 Spot Bond			9.79500	103.99137	9.79500	103.96420			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			8.96000	102.60057	8.96000	102.57600			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			9.38000	102.93461	9.38000	102.90883			0.00	0	0
Total NBK19A SPOT									0.00	0	0
Total For NBK19A									0.00	0	0
NBK20, On 01/06/2026 Spot Bond			9.96000	104.40044	9.96000	104.37271			0.00	0	0
Total NBK20A SPOT									0.00	0	0
Total For NBK20A									0.00	0	0
NBK20I, On 25/06/2021 Spot Bond				100.00000	0.00000	99.41281			0.00	0	0
Total NBK20B SPOT									0.00	0	0
Total For NBK20B									0.00	0	0
NBK21, On 21/07/2027 Spot Bond			11.01000	98.44454	11.01000	98.41587		2,928,660,000,000.00		266,000,000	133,000,000
Total NBK21A SPOT								2,928,660,000,000.00		266,000,000	133,000,000

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 NBK21A									2,928,660,000,000.00	266,000,000	133,000,000
NBK21I On 10/11/2017 Spot Bond				100.00000	0.00000	100.15936			0.00	0	0
Total NBK21B SPOT									0.00	0	0
Total For NBK21B									0.00	0	0
NBK22J On 19/11/2022 Spot Bond			9.64000	104.12086	9.64000	104.09422			0.00	0	0
Total NBK22A SPOT									0.00	0	0
Total For NBK22A									0.00	0	0
NBK22I On 12/02/2018 Spot Bond				100.00000	0.00000	100.12104			0.00	690,000,000	345,000,000
Total NBK22B SPOT									0.00	690,000,000	345,000,000
Total For NBK22B									0.00	690,000,000	345,000,000
NBK23J On 19/11/2025 Spot Bond			10.21000	105.13056	10.21000	105.10212			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	100.11196			0.00	0	150,000,000
Total NBK23B SPOT									0.00	0	150,000,000
Total For NBK23B									0.00	0	150,000,000
NBK24J On 19/11/2027 Spot Bond			9.96000	108.76012	9.96000	108.73140		3,029,832,000,000.00	304,200,000	1,152,100,000	
Total NBK24A SPOT								3,029,832,000,000.00	304,200,000	1,152,100,000	
Total For NBK24A								3,029,832,000,000.00	304,200,000	1,152,100,000	
NBK24I On 11/02/2022 Spot Bond				100.00000	0.00000	100.06608			0.00	0	0
Total NBK24B SPOT									0.00	0	0
Total For NBK24B									0.00	0	0
NBK25J On 17/02/2023 Spot Bond			9.54000	104.65440	9.54000	104.62745			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	99.94607			0.00	0	0
Total NBK25B SPOT									0.00	0	0
Total For NBK25B									0.00	0	0
NBK26J On 10/05/2023 Spot Bond			100.00000	14.07768	100.00000	14.04669			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	101.25168			0.00	0	0
Total NBK26B SPOT									0.00	0	0
Total For NBK26B									0.00	0	0
NBK27J On 10/05/2026 Spot Bond			10.00000	109.50209	10.00000	109.47306			0.00	0	0
Total NBK27A SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NBK27A									0.00	0	0
NBK27I On 01/06/2018 Spot Bond				100.00000	0.00000	102.06542			0.00	2,000,000,000	1,000,000,000
Total NBK27B SPOT									0.00	2,000,000,000	1,000,000,000
Total For NBK27B									0.00	2,000,000,000	1,000,000,000
NBK28J On 02/08/2023 Spot Bond			9.55000	102.40158	9.55000	102.37563			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	99.84398			0.00	260,000,000	130,000,000
Total NBK28B SPOT									0.00	260,000,000	130,000,000
Total For NBK28B									0.00	260,000,000	130,000,000
NBK29J On 31/07/2026 Spot Bond			10.26000	101.80296	10.26000	101.77528			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	100.15200			0.00	0	0
Total NBK29B SPOT									0.00	0	0
Total For NBK29B									0.00	0	0
NBK30J On 20/02/2024 Spot Bond			9.34000	101.11822	9.34000	105.88547			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	99.90814			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	99.92560			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	101.94469			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	100.28775			0.00	0	0
Total NBK33B SPOT									0.00	0	0
Total For NBK33B									0.00	0	0
NBK34I On 10/05/2021 Spot Bond				100.00000	0.00000	100.09090			0.00	0	0
Total NBK34B SPOT									0.00	0	0
Total For NBK34B									0.00	0	0
NBK35I On 10/05/2023 Spot Bond				100.00000	0.00000	100.09303			0.00	0	0
Total NBK35B SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For NBK35B									0.00	0	0
NBK36I On 10/05/2026 Spot Bond				100.00000	0.00000	100.09551			0.00	306,000,000	153,000,000
Total NBK36B SPOT									0.00	306,000,000	153,000,000
Total For NBK36B									0.00	306,000,000	153,000,000
NBK37I On 02/08/2019 Spot Bond				100.00000	0.00000	100.31866			0.00	0	0
Total NBK37B SPOT									0.00	0	0
Total For NBK37B									0.00	0	0
NBK38I On 02/08/2021 Spot Bond				100.00000	0.00000	100.29386			0.00	0	0
Total NBK38B SPOT									0.00	0	0
Total For NBK38B									0.00	0	0
NBK3A On 09/09/2019 Spot Bond			8.15000	110.96124	8.15000	110.93716		244,500,000,000.00		30,000,000	30,000,000
Total NBK3A SPOT								244,500,000,000.00		30,000,000	30,000,000
Total For NBK3A								244,500,000,000.00		30,000,000	30,000,000
NBK3A On 09/09/2019 Spot Bond			100.00000	32.73427	100.00000	32.66222			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			11.13500	46.74641	11.13500	46.73289			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	100.36206			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	102.08807			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	102.05721			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	102.11470			0.00	120,000,000	60,000,000
Total NBK43B SPOT									0.00	120,000,000	60,000,000
Total For NBK43B									0.00	120,000,000	60,000,000
NBK7B On 19/04/2020 Spot Bond				100.00000	0.00000	100.73430			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	99.97694			0.00	0	0
Total NCLN74 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 NCLN74										0.00	0	0
NCLN7 On 20/09/2017 Spot Bond				100.00000	0.00000	101.37875				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	100.97652				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	101.44214				0.00	0	0
Total NCLN82 SPOT										0.00	0	0
Total For NCLN82										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	10.10430	100.00000	10.07982				0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	10.10430	100.00000	10.07982				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			10.30500	105.93569	10.30500	105.90677				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	101.43468				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			10.34000	104.90265	10.34000	104.87392				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	101.44214				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	101.45397				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	101.46888				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	101.81319				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	100.91216				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.35676				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	100.91221				0.00	0	0
Total NCLN95 SPOT										0.00	0	0
Total For NCLN95										0.00	0	0
NED01 On 22/12/2021 Spot Bond			100.00000	15.22280	100.00000	15.18592				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	12.85996	100.00000	12.83450				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	15.05943	100.00000	15.02294				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	15.87015	100.00000	15.83170				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	101.22182				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	102.40534				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			9.03000	105.86265	9.03000	105.83711				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	101.11553				0.00	0	130,000,000
Total NED16 SPOT										0.00	0	130,000,000
Total For NED16										0.00	0	130,000,000
NED17 On 14/10/2019 Spot Bond				100.00000	0.00000	100.91266				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	100.83071				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	102.53970			0.00	240,000,000	120,000,000
Total NED19 SPOT									0.00	240,000,000	120,000,000
Total For NED19									0.00	240,000,000	120,000,000
NED20 On 01/07/2020 Spot Bond			10.58000	103.07660	10.58000	103.04773			0.00	0	2,990,000,000
Total NED20 SPOT									0.00	0	2,990,000,000
Total For NED20									0.00	0	2,990,000,000
NEDT1 On 21/05/2021 Spot Bond				100.00000	0.00000	105.51248			0.00	180,000,000	60,000,000
Total NEDT1A SPOT									0.00	180,000,000	60,000,000
Total For NEDT1A									0.00	180,000,000	60,000,000
NEDT1 On 26/11/2021 Spot Bond				100.00000	0.00000	102.99225			0.00	20,000,000	10,000,000
Total NEDT1B SPOT									0.00	20,000,000	10,000,000
Total For NEDT1B									0.00	20,000,000	10,000,000
NGL01 On 22/09/2021 Spot Bond				100.00000	0.00000	103.84134			0.00	60,000,000	30,000,000
Total NGL01 SPOT									0.00	60,000,000	30,000,000
Total For NGL01									0.00	60,000,000	30,000,000
NGL02 On 15/03/2022 Spot Bond				100.00000	0.00000	102.68845			0.00	200,000,000	175,000,000
Total NGL02 SPOT									0.00	200,000,000	175,000,000
Total For NGL02									0.00	200,000,000	175,000,000
NGL03 On 26/05/2022 Spot Bond				100.00000	0.00000	102.47962			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	101.63915			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	110.50400	10.00000	110.47500			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	103.42999	13.50000	103.39327			0.00	0	0
Total NHM002 SPOT									0.00	0	0
Total For NHM002									0.00	0	0
NHM00 On 09/06/2019 Spot Bond				100.00000	0.00000	102.03310			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			3.34000	105.79690	3.34000	120.56897			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NILB11 SPOT										0.00	0	0
Total For NILB11										0.00	0	0
NILB12 On 07/12/2033 Spot Bond			3.45000	170.20119	3.45000	170.16922				0.00	0	0
Total NILB12 SPOT										0.00	0	0
Total For NILB12										0.00	0	0
NILB13 On 31/01/2025 Spot Bond			3.73000	117.43218	3.73000	117.40930				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			3.96000	161.98813	3.96000	161.95550				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			4.03000	160.97445	4.03000	160.94171				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			3.87000	79.74751	3.87000	102.13329				0.00	0	0
Total NILB17 SPOT										0.00	0	0
Total For NILB17										0.00	0	0
NMP20 On 24/07/2020 Spot Bond			8.38000	103.03119	8.38000	103.00821				0.00	0	0
Total NMP20N SPOT										0.00	0	0
Total For NMP20N										0.00	0	0
NQ1A1 On 22/05/2020 Spot Bond			9.01000	105.58782	9.01000	105.84055				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	101.94066				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	101.94089				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	102.05323				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	101.94396				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	102.07022				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	102.12525				0.00	0	0
Total NQ1A25 SPOT										0.00	0	0
Total For NQ1A25										0.00	0	0
NQ1A2 On 22/05/2018 Spot Bond				100.00000	0.00000	101.94396				0.00	0	0
Total NQ1A26 SPOT										0.00	0	0
Total For NQ1A26										0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			9.21000	105.62562	9.21000	105.87629				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	102.02686				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	102.12074				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	101.98990				0.00	0	0
Total NQ1B19 SPOT										0.00	0	0
Total For NQ1B19										0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond			9.41000	105.66347	9.41000	105.91205				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	102.01288				0.00	0	0
Total NQ1C15 SPOT										0.00	0	0
Total For NQ1C15										0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond				100.00000	0.00000	102.21948				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	102.06129				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	102.44907				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	102.05882				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	102.34659				0.00	0	0
Total NQF1D8 SPOT										0.00	0	0
Total For NQF1D8										0.00	0	0
NRA01: On 30/11/2018 Spot Bond			8.26000	107.31120	8.26000	107.28747				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			9.18000	116.01801	9.18000	115.98971				0.00	0	0
Total NRA022 SPOT										0.00	0	0
Total For NRA022										0.00	0	0
NRA02: On 31/05/2023 Spot Bond			3.64000	175.30625	3.64000	175.27243				0.00	0	7,500,000,000
Total NRA023 SPOT										0.00	0	7,500,000,000
Total For NRA023										0.00	0	7,500,000,000
NRA02: On 30/11/2028 Spot Bond			11.06000	110.07278	11.06000	110.04041				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	14.50587	100.00000	14.47377				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	101.74142				0.00	320,000,000	410,000,000
Total NTC16 SPOT										0.00	320,000,000	410,000,000
Total For NTC16										0.00	320,000,000	410,000,000
NTC18 On 27/02/2019 Spot Bond				100.00000	0.00000	102.31360				0.00	0	290,000,000
Total NTC18 SPOT										0.00	0	290,000,000
Total For NTC18										0.00	0	290,000,000
NTC19 On 27/07/2020 Spot Bond				100.00000	0.00000	100.45056				0.00	0	0
Total NTC19 SPOT										0.00	0	0
Total For NTC19										0.00	0	0
NTC20 On 27/07/2020 Spot Bond				100.00000	0.00000	100.56816				0.00	500,000,000	1,000,000,000
Total NTC20 SPOT										0.00	500,000,000	1,000,000,000
Total For NTC20										0.00	500,000,000	1,000,000,000
NTC21 On 24/03/2022 Spot Bond				100.00000	0.00000	100.46171				0.00	0	0
Total NTC21 SPOT										0.00	0	0
Total For NTC21										0.00	0	0
OML02 On 27/11/2019 Spot Bond				100.00000	0.00000	102.57454				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total OML02 SPOT									0.00	0	0
Total For OML02									0.00	0	0
OML03 On 27/11/2019 Spot Bond			9.53000	101.43307	9.53000	101.40742			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	101.62720			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			9.71000	104.04615	9.71000	104.01935			0.00	0	1,500,000,000
Total OML05 SPOT									0.00	0	1,500,000,000
Total For OML05									0.00	0	1,500,000,000
OML06 On 19/03/2022 Spot Bond			10.48000	103.58615	10.48000	103.55741			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			11.46000	101.89561	11.46000	101.86476		1,604,400,000,000.00		140,000,000	1,030,000,000
Total OML07 SPOT								1,604,400,000,000.00		140,000,000	1,030,000,000
Total For OML07								1,604,400,000,000.00		140,000,000	1,030,000,000
OML08 On 14/09/2020 Spot Bond				100.00000	0.00000	101.89906			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			10.47000	106.20414	10.47000	106.17470			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			11.46000	104.15819	11.46000	104.12665			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	110.50400	10.00000	110.47500			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	101.65483			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	101.63558			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	101.69632			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.31018				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	100.15377				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	100.23055				0.00	0	0
Total PMM36 SPOT										0.00	0	0
Total For PMM36										0.00	0	0
PMM37 On 27/11/2017 Spot Bond				100.00000	0.00000	101.85413				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	101.56622				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	97.97115				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	97.34295				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	100.48845				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	100.43542				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	100.47687				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	100.48650				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	103.12958				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	103.27824				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	103.40831				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	103.66841				0.00	0	0
Total PRE2B1 SPOT										0.00	0	0
Total For PRE2B1										0.00	0	0
PRE2C On 20/02/2022 Spot Bond				100.00000	0.00000	103.70557				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	103.74272				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			8.59000	113.66190	8.56000	113.84136			608,103,639,450,600.00	2,399,080,749,645	2,207,957,167,400	
Total R186 SPOT									18,103,639,450,600.00	399,080,749,645	207,957,167,400	
Total For R186									18,103,639,450,600.00	399,080,749,645	207,957,167,400	
R197 On 07/12/2023 Spot Bond			2.42000	296.25767	2.44000	295.89100			14,728,120,000,000.00	6,086,000,000	47,890,826,700	
Total R197 SPOT									14,728,120,000,000.00	6,086,000,000	47,890,826,700	
Total For R197									14,728,120,000,000.00	6,086,000,000	47,890,826,700	
R202 On 07/12/2033 Spot Bond			2.52000	238.34020	2.52000	238.30141			0.00	0	199,521,214,500	
Total R202 SPOT									0.00	0	199,521,214,500	
Total For R202									0.00	0	199,521,214,500	
R2023 On 28/02/2023 Spot Bond			7.92000	102.78106	7.90000	102.84742			032,619,104,000,000.00	130,381,200,000	747,741,400,000	
Total R2023 SPOT									12,619,104,000,000.00	130,381,200,000	747,741,400,000	
Total For R2023									12,619,104,000,000.00	130,381,200,000	747,741,400,000	
R203 On 15/09/2017 Spot Bond			6.97000	103.51224	6.95000	103.49440			71,163,700,000,000.00	10,210,000,000	463,660,000,000	
Total R203 SPOT									71,163,700,000,000.00	10,210,000,000	463,660,000,000	
Total For R203									71,163,700,000,000.00	10,210,000,000	463,660,000,000	
R2030 On 31/01/2030 Spot Bond			9.11500	92.11605	9.11500	92.09374			030,879,664,832,000.00	332,515,596,800	634,021,637,500	
Total R2030 SPOT									10,879,664,832,000.00	332,515,596,800	634,021,637,500	
Total For R2030									10,879,664,832,000.00	332,515,596,800	634,021,637,500	
R2032 On 31/03/2032 Spot Bond			9.34500	94.43392	9.34500	94.41035			319,807,433,000,000.00	141,231,400,000	482,347,659,400	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R2032 SPOT									19,807,433,000,000.00	141,231,400,000	482,347,659,400
Total For R2032									19,807,433,000,000.00	141,231,400,000	482,347,659,400
R2035 On 28/02/2035 Spot Bond			9.59500	97.98897	9.59500	97.96402			605,248,351,232,000.00	167,300,505,600	306,262,819,500
Total R2035 SPOT									15,248,351,232,000.00	167,300,505,600	306,262,819,500
Total For R2035									15,248,351,232,000.00	167,300,505,600	306,262,819,500
R2037 On 31/01/2037 Spot Bond			9.69000	90.00606	9.69000	89.98292			281,831,014,000,000.00	545,080,600,000	745,811,800,000
Total R2037 SPOT									11,831,014,000,000.00	545,080,600,000	745,811,800,000
Total For R2037									11,831,014,000,000.00	545,080,600,000	745,811,800,000
R204 On 21/12/2018 Spot Bond			7.10500	102.32037	7.08000	102.33287			595,515,902,828,000.00	83,816,453,600	265,047,668,900
Total R204 SPOT									15,515,902,828,000.00	83,816,453,600	265,047,668,900
Total For R204									15,515,902,828,000.00	83,816,453,600	265,047,668,900
R2040 On 31/01/2040 Spot Bond			9.83000	92.89371	9.83000	92.86950			580,752,474,000,000.00	364,267,800,000	625,539,400,000
Total R2040 SPOT									10,752,474,000,000.00	364,267,800,000	625,539,400,000
Total For R2040									10,752,474,000,000.00	364,267,800,000	625,539,400,000
R2044 On 31/01/2044 Spot Bond			9.86000	89.97322	9.86000	89.94969			189,060,012,000,000.00	222,014,200,000	658,282,446,800
Total R2044 SPOT									19,060,012,000,000.00	222,014,200,000	658,282,446,800
Total For R2044									19,060,012,000,000.00	222,014,200,000	658,282,446,800
R2048 On 28/02/2048 Spot Bond			9.82000	93.67301	9.82000	93.64860			003,325,837,010,000.00	407,670,655,500	1,373,204,300,000
Total R2048 SPOT									13,325,837,010,000.00	407,670,655,500	373,204,300,000
Total For R2048									13,325,837,010,000.00	407,670,655,500	373,204,300,000
R207 On 15/01/2020 Spot Bond			7.36000	100.36214	7.33000	100.40777			39,875,075,822,400.00	5,417,809,215	412,520,582,215
Total R207 SPOT									19,875,075,822,400.00	5,417,809,215	412,520,582,215
Total For R207									19,875,075,822,400.00	5,417,809,215	412,520,582,215
R208 On 31/03/2021 Spot Bond			7.51000	100.14121	7.48000	100.21354			14,362,124,000,000.00	1,912,400,000	485,490,589,500
Total R208 SPOT									14,362,124,000,000.00	1,912,400,000	485,490,589,500
Total For R208									14,362,124,000,000.00	1,912,400,000	485,490,589,500
R209 On 31/03/2036 Spot Bond			9.58000	73.64902	9.56500	73.73082			672,630,952,000,000.00	383,364,400,000	1,125,904,100,000
Total R209 SPOT									12,630,952,000,000.00	383,364,400,000	125,904,100,000
Total For R209									12,630,952,000,000.00	383,364,400,000	125,904,100,000
R210 On 31/03/2028 Spot Bond			2.47000	185.41887	2.47000	185.38894			2,470,000,000,000.00	1,000,000,000	96,543,301,200
Total R210 SPOT									2,470,000,000,000.00	1,000,000,000	96,543,301,200
Total For R210									2,470,000,000,000.00	1,000,000,000	96,543,301,200
R212 On 31/01/2022 Spot Bond			2.40000	148.68603	2.40000	148.66237			141,600,000,000,000.00	59,000,000,000	151,396,183,900
Total R212 SPOT									11,600,000,000,000.00	59,000,000,000	151,396,183,900
Total For R212									11,600,000,000,000.00	59,000,000,000	151,396,183,900
R213 On 28/02/2031 Spot Bond			9.24000	86.07993	9.22000	86.19317			478,282,728,000,000.00	51,762,200,000	419,222,200,000

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 R213 SPOT									'8,282,728,000,000.00	51,762,200,000	419,222,200,000
Total For R213									'8,282,728,000,000.00	51,762,200,000	419,222,200,000
R214 On 28/02/2041 Spot Bond			9.75000	73.17191	9.75000	73.15299			055,048,313,850,000.00	313,338,288,600	838,063,207,200
Total R214 SPOT									5,048,313,850,000.00	313,338,288,600	338,063,207,200
Total For R214									5,048,313,850,000.00	313,338,288,600	338,063,207,200
RCG01 On 24/10/2019 Spot Bond				100.00000	0.00000	100.51392			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	100.47661			0.00	0	0
Total RCG01C SPOT									0.00	0	0
Total For RCG01C									0.00	0	0
RCSB0 On 12/04/2018 Spot Bond				100.00000	0.00000	101.58021			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	101.93304			0.00	0	0
Total RCSB07 SPOT									0.00	0	0
Total For RCSB07									0.00	0	0
RCSB6 On 31/03/2018 Spot Bond			100.00000	61.99443	100.00000	61.84425			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	96.68542	100.00000	96.43494			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	12.96343	100.00000	12.92709			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	62.18376	100.00000	62.02340			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	41.52218	100.00000	41.41510			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	20.87777	100.00000	20.82393			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	101.57062			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	102.12993				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	103.04123				0.00	0	0
Total RDFB05 SPOT										0.00	0	0
Total For RDFB05										0.00	0	0
RDFB0-On 22/03/2019 Spot Bond				100.00000	0.00000	101.98179				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	32.29163	100.00000	32.21341				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	101.34555				0.00	500,000,000	500,000,000
Total RDFB07 SPOT										0.00	500,000,000	500,000,000
Total For RDFB07										0.00	500,000,000	500,000,000
RDFB0-On 30/09/2021 Spot Bond				100.00000	0.00000	101.26859				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	101.86276				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	101.42079				0.00	0	0
Total RDFB10 SPOT										0.00	0	0
Total For RDFB10										0.00	0	0
RDFB1-On 27/03/2022 Spot Bond				100.00000	0.00000	101.23791				0.00	0	0
Total RDFB11 SPOT										0.00	0	0
Total For RDFB11										0.00	0	0
RDFC3 On 05/10/2017 Spot Bond				100.00000	0.00000	100.97253				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	101.13750				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	101.69357				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RDFC38 SPOT										0.00	0	0
Total For RDFC38										0.00	0	0
RDFC3 On 27/07/2018 Spot Bond				100.00000	0.00000	100.40950				0.00	0	0
Total RDFC39 SPOT										0.00	0	0
Total For RDFC39										0.00	0	0
REB01 On 21/05/2018 Spot Bond				100.00000	0.00000	99.91179				0.00	0	0
Total REB01 SPOT										0.00	0	0
Total For REB01										0.00	0	0
REB01/On 21/05/2018 Spot Bond			100.00000	66.32177	100.00000	66.16111				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	99.83558				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	99.93340				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	101.34507				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	101.41490				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	101.68875				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	101.39819				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	101.84624				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	65.70392	100.00000	65.54475				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	32.32881	100.00000	32.25049				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RES02U SPOT										0.00	0	0
Total For RES02U										0.00	0	0
RES03I On 02/03/2020 Spot Bond			100.00000	18.70109	100.00000	18.65579				0.00	0	0
Total RES03U SPOT										0.00	0	0
Total For RES03U										0.00	0	0
RES04I On 02/03/2021 Spot Bond			100.00000	13.21526	100.00000	13.18325				0.00	0	0
Total RES04U SPOT										0.00	0	0
Total For RES04U										0.00	0	0
RES15 On 12/11/2017 Spot Bond				100.00000	0.00000	100.07327				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	100.17041				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	101.71888				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	100.87712				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	103.18938				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	102.06474				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	100.59384				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	100.32215				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	56.66327	100.00000	56.48636				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	81.57428			0.00	0	0
Total RP014 SPOT									0.00	0	0
Total For RP014									0.00	0	0
RPP011 On 31/08/2018 Spot Bond			100.00000	48.78668	100.00000	48.66977			0.00	0	0
Total RPP011U SPOT									0.00	0	0
Total For RPP011U									0.00	0	0
RPP081 On 30/04/2020 Spot Bond			100.00000	19.73919	100.00000	19.69137			0.00	0	0
Total RPP081U SPOT									0.00	0	0
Total For RPP081U									0.00	0	0
RPS001 On 16/11/2022 Spot Bond				100.00000	0.00000	104.32246			0.00	0	0
Total RPS001 SPOT									0.00	0	0
Total For RPS001									0.00	0	0
RPS002 On 30/04/2025 Spot Bond				100.00000	0.00000	46.01779			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			9.15000	105.64980	9.15000	105.62397			0.00	0	0
Total RW21 SPOT									0.00	0	0
Total For RW21									0.00	0	0
RW23 On 10/12/2023 Spot Bond			9.58000	101.36313	9.58000	101.33721			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			10.92000	97.49002	10.92000	97.46170		3,686,592,000,000.00		337,600,000	168,800,000
Total RW28 SPOT								3,686,592,000,000.00		337,600,000	168,800,000
Total For RW28								3,686,592,000,000.00		337,600,000	168,800,000
S1328L On 02/11/2017 Spot Bond			100.00000	82.20721	100.00000	82.02247			0.00	0	0
Total S1328U SPOT									0.00	0	0
Total For S1328U									0.00	0	0
SBK12 On 25/11/2020 Spot Bond			10.00000	110.50400	10.00000	110.47500			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			8.05000	102.39113	8.05000	102.36908		22,293,302,920,000.00		2,769,354,400	1,384,677,200
Total SBK14 SPOT								22,293,302,920,000.00		2,769,354,400	1,384,677,200
Total For SBK14								22,293,302,920,000.00		2,769,354,400	1,384,677,200
SBK16 On 15/03/2018 Spot Bond				100.00000	0.00000	101.75135			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	99.35605			0.00	40,000,000	20,000,000
Total SBK17 SPOT									0.00	40,000,000	20,000,000
Total For SBK17									0.00	40,000,000	20,000,000
SBK18 On 24/10/2020 Spot Bond				100.00000	0.00000	99.32504			0.00	120,000,000	60,000,000
Total SBK18 SPOT									0.00	120,000,000	60,000,000
Total For SBK18									0.00	120,000,000	60,000,000
SBK19 On 24/10/2019 Spot Bond				100.00000	0.00000	100.54499			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	103.62140			0.00	200,000,000	100,000,000
Total SBK20 SPOT									0.00	200,000,000	100,000,000
Total For SBK20									0.00	200,000,000	100,000,000
SBK21 On 28/01/2020 Spot Bond				100.00000	0.00000	100.49014			0.00	0	0
Total SBK21 SPOT									0.00	0	0
Total For SBK21									0.00	0	0
SBK22 On 28/05/2020 Spot Bond				100.00000	0.00000	103.46223			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			11.20000	103.74927	11.20000	103.71855			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	102.86665			0.00	0	100,000,000
Total SBK24 SPOT									0.00	0	100,000,000
Total For SBK24									0.00	0	100,000,000
SBK24/ On 19/10/2025 Spot Bond			100.00000	11.56462	100.00000	11.53661			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	102.90866			0.00	150,000,000	85,000,000
Total SBK25 SPOT									0.00	150,000,000	85,000,000
Total For SBK25									0.00	150,000,000	85,000,000
SBK26 On 25/04/2021 Spot Bond			11.22000	106.75534	11.22000	106.72351			0.00	0	376,300,000
Total SBK26 SPOT									0.00	0	376,300,000
Total For SBK26									0.00	0	376,300,000
SBK9 On 10/04/2018 Spot Bond			8.43000	102.87761	8.43000	102.85441		63,161,695,758,000.00		7,492,490,600	6,506,245,300

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBK9 SPOT									3,161,695,758,000.00	7,492,490,600	6,506,245,300
Total For SBK9									3,161,695,758,000.00	7,492,490,600	6,506,245,300
SBN33 On 15/09/2017 Spot Bond			8.35000	103.39177	8.35000	103.36829			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	101.48427			0.00	0	0
Total SBN45 SPOT									0.00	0	0
Total For SBN45									0.00	0	0
SBS13 On 22/09/2017 Spot Bond			7.57000	103.63326	7.57000	103.61194			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	101.63954			0.00	0	0
Total SBS16 SPOT									0.00	0	0
Total For SBS16									0.00	0	0
SBS18 On 23/06/2021 Spot Bond				100.00000	0.00000	102.15411			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			8.36000	107.34711	8.36000	107.32309			0.00	0	0
Total SBS19 SPOT									0.00	0	0
Total For SBS19									0.00	0	0
SBS20 On 15/05/2026 Spot Bond			9.66500	104.72217	9.66500	104.69532			0.00	0	40,000,000
Total SBS20 SPOT									0.00	0	40,000,000
Total For SBS20									0.00	0	40,000,000
SBS21 On 15/05/2026 Spot Bond				100.00000	0.00000	101.43656			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	100.48003			0.00	6,000,000,000	6,000,000,000
Total SBS24 SPOT									0.00	6,000,000,000	6,000,000,000
Total For SBS24									0.00	6,000,000,000	6,000,000,000
SBS25 On 24/05/2019 Spot Bond			7.95000	103.47427	7.95000	103.45235			0.00	0	4,494,200,000
Total SBS25 SPOT									0.00	0	4,494,200,000
Total For SBS25									0.00	0	4,494,200,000
SBS27 On 20/02/2024 Spot Bond			9.15000	104.59359	9.15000	104.56774		2,820,030,000,000.00	308,200,000	154,100,000	
Total SBS27 SPOT								2,820,030,000,000.00	308,200,000	154,100,000	
Total For SBS27								2,820,030,000,000.00	308,200,000	154,100,000	
SBS29 On 12/06/2019 Spot Bond			7.88500	102.84444	7.88500	102.82270		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBS29 SPOT									0.00	0	0
Total For SBS29									0.00	0	0
SBS3 On 25/05/2026 Spot Bond			9.83500	92.33625	9.83500	92.31217			29,505,000,000,000.00	3,000,000,000	3,000,000,000
Total SBS3 SPOT									29,505,000,000,000.00	3,000,000,000	3,000,000,000
Total For SBS3									29,505,000,000,000.00	3,000,000,000	3,000,000,000
SBS30 On 12/06/2019 Spot Bond				100.00000	0.00000	101.51084			0.00	0	2,500,000,000
Total SBS30 SPOT									0.00	0	2,500,000,000
Total For SBS30									0.00	0	2,500,000,000
SBS31 On 12/06/2027 Spot Bond			9.89000	101.03381	9.89000	101.00717			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	101.29436			0.00	96,000,000	48,000,000
Total SBS32 SPOT									0.00	96,000,000	48,000,000
Total For SBS32									0.00	96,000,000	48,000,000
SBS33 On 19/09/2019 Spot Bond				100.00000	0.00000	101.36053			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			9.86000	105.27507	9.86000	105.24754			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	100.57208			0.00	0	0
Total SBS35 SPOT									0.00	0	0
Total For SBS35									0.00	0	0
SBS36 On 29/01/2020 Spot Bond				100.00000	0.00000	100.18964			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			8.13500	100.01226	8.13500	99.99059			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			9.45500	98.48976	9.45500	98.46504			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			10.24000	96.75495	10.24000	96.72869			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			8.80000	101.40653	8.80000	101.38280			0.00	0	580,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total 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	100.73619				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			8.89500	107.01740	8.89500	106.99210				0.00	0	0
Total SBS41 SPOT										0.00	0	0
Total For SBS41										0.00	0	0
SBS42 On 12/11/2025 Spot Bond			9.51500	109.04366	9.51500	109.01611				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			9.84500	108.96321	9.84500	108.93476				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	100.18886				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	100.64171				0.00	0	0
Total SBS45 SPOT										0.00	0	0
Total For SBS45										0.00	0	0
SBS46 On 15/02/2023 Spot Bond			8.95000	107.25923	8.95000	107.23329				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	100.51949				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	100.10707				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	100.33798				0.00	460,000,000	230,000,000
Total SBS49 SPOT										0.00	460,000,000	230,000,000
Total For SBS49										0.00	460,000,000	230,000,000
SBS50 On 31/01/2022 Spot Bond			9.00000	102.01907	9.00000	101.99467				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			9.60000	101.21804	9.60000	101.19226				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	100.35732			0.00	60,000,000	30,000,000
Total SBS52 SPOT									0.00	60,000,000	30,000,000
Total For SBS52									0.00	60,000,000	30,000,000
SBS53 On 03/05/2027 Spot Bond				100.00000	0.00000	100.27570			0.00	0	0
Total SBS53 SPOT									0.00	0	0
Total For SBS53									0.00	0	0
SBS54 On 12/06/2020 Spot Bond				100.00000	0.00000	101.52190			0.00	0	0
Total SBS54 SPOT									0.00	0	0
Total For SBS54									0.00	0	0
SBS55 On 12/06/2022 Spot Bond				100.00000	0.00000	101.57666			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			9.03000	101.23520	9.03000	101.21077			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	101.59380			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	101.63307			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			3.89000	273.85430	3.89000	273.79962		588,168,000,000.00		151,200,000	75,600,000
Total SBSI11 SPOT								588,168,000,000.00		151,200,000	75,600,000
Total For SBSI11								588,168,000,000.00		151,200,000	75,600,000
SBSI14 On 07/12/2033 Spot Bond			4.07000	196.34620	4.07000	196.72515			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	101.64271			0.00	0	0
Total SBT101 SPOT									0.00	0	0
Total For SBT101									0.00	0	0
SCM10 On 15/09/2017 Spot Bond			100.00000	94.30388	100.00000	94.06634			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	81.99299	100.00000	81.81356			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SF2A2U SPOT										0.00	0	0
Total For SF2A2U										0.00	0	0
SF2BU On 11/02/2018 Spot Bond			100.00000	82.21491	100.00000	82.03501				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	82.61842	100.00000	82.43763				0.00	0	0
Total SF2CU SPOT										0.00	0	0
Total For SF2CU										0.00	0	0
SF2DU On 11/02/2018 Spot Bond			100.00000	82.82018	100.00000	82.63895				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	101.27888				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	101.27900				0.00	0	0
Total SGI005 SPOT										0.00	0	0
Total For SGI005										0.00	0	0
SGI006 On 11/07/2022 Spot Bond				100.00000	0.00000	100.24514				0.00	0	0
Total SGI006 SPOT										0.00	0	0
Total For SGI006										0.00	0	0
SHI02 On 01/10/2021 Spot Bond				100.00000	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	101.94757				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	110.50400	10.00000	110.47500				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			8.55000	104.44390	8.55000	104.41958				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	100.12560				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	101.17915				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.21640				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			9.38000	102.35120	9.38000	102.32557				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	101.21640				0.00	0	0
Total SHS26 SPOT										0.00	0	0
Total For SHS26										0.00	0	0
SHS28 On 15/04/2018 Spot Bond				100.00000	0.00000	101.26524				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	45.66966	100.00000	45.55902				0.00	0	0
Total SHS29U SPOT										0.00	0	0
Total For SHS29U										0.00	0	0
SHS30 On 05/04/2020 Spot Bond				100.00000	0.00000	101.05349				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	101.07512				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	100.93121				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	100.95002				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			8.33000	100.34810	8.33000	100.32548				0.00	0	0
Total SLI3 SPOT										0.00	0	0
Total For SLI3										0.00	0	0
SLI4 On 15/08/2021 Spot Bond				100.00000	0.00000	99.97586				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	99.97732				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SLRA1 SPOT										0.00	0	0
Total For SLRA1										0.00	0	0
SLRA2 On 15/08/2021 Spot Bond				100.00000	0.00000	99.97647				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	99.97625				0.00	0	0
Total SLRB1 SPOT										0.00	0	0
Total For SLRB1										0.00	0	0
SLRB2 On 15/08/2021 Spot Bond				100.00000	0.00000	99.97577				0.00	0	0
Total SLRB2 SPOT										0.00	0	0
Total For SLRB2										0.00	0	0
SLRC1 On 15/08/2019 Spot Bond				100.00000	0.00000	99.97407				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	99.97320				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			8.15000	103.40921	8.15000	103.38629				0.00	0	3,770,000,000
Total SNT01 SPOT										0.00	0	3,770,000,000
Total For SNT01										0.00	0	3,770,000,000
SNT02 On 12/04/2021 Spot Bond				100.00000	0.00000	100.93988				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			10.50000	109.30393	10.50000	109.27338				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	101.28341				0.00	0	0
Total SNT04 SPOT										0.00	0	0
Total For SNT04										0.00	0	0
SPDA1 On 21/08/2021 Spot Bond				100.00000	0.00000	102.11228				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	102.05075				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	101.99232				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	102.03442			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	102.05524			0.00	0	0
Total SPDA7 SPOT									0.00	0	0
Total For SPDA7									0.00	0	0
SPDA8 On 21/08/2021 Spot Bond				100.00000	0.00000	102.11716			0.00	0	0
Total SPDA8 SPOT									0.00	0	0
Total For SPDA8									0.00	0	0
SPDA9 On 21/08/2019 Spot Bond				100.00000	0.00000	102.07577			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	101.77130			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	100.36404			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	100.94703			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			9.18000	100.04502	9.18000	100.02048			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			9.05000	95.53587	9.05000	95.51277			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			9.05000	95.53587	9.05000	95.51277		3,620,000,000,000.00	0.00	400,000,000	200,000,000
Total SSN005 SPOT								3,620,000,000,000.00		400,000,000	200,000,000
Total For SSN005								3,620,000,000,000.00		400,000,000	200,000,000
SSN00:On 15/09/2017 Spot Bond			7.83000	103.43713	7.83000	103.41509			0.00	0	0
Total SSN009 SPOT									0.00	0	0
Total For SSN009									0.00	0	0
SSN01:On 31/01/2025 Spot Bond			3.89500	87.91549	3.89500	116.10056			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN011 SPOT										0.00	0	0
Total For SSN011										0.00	0	0
SSN01: On 21/12/2026 Spot Bond			10.06000	104.17758	10.06000	104.14964				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			11.09000	74.85745	11.09000	74.83550				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	100.59120				0.00	0	0
Total SSN024 SPOT										0.00	0	0
Total For SSN024										0.00	0	0
SSN02: On 16/01/2019 Spot Bond				100.00000	0.00000	100.72521				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	101.29539				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	101.99645				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	101.44166				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	101.89264				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	99.92951				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	102.02251				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	100.50830	9.55000	100.48282				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN038 SPOT										0.00	0	0
Total For SSN038										0.00	0	0
SSN04(On 13/10/2023 Spot Bond				100.00000	0.00000	100.85751				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			9.30000	105.57663	9.30000	105.55041				0.00	0	0
Total SSN041 SPOT										0.00	0	0
Total For SSN041										0.00	0	0
SSN04(On 01/12/2017 Spot Bond				100.00000	0.00000	95.36880				0.00	0	0
Total SSN042 SPOT										0.00	0	0
Total For SSN042										0.00	0	0
SSN04(On 31/01/2038 Spot Bond			4.00000	100.11786	4.00000	100.09762				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	100.09291				0.00	100,000,000	50,000,000
Total SSN044 SPOT										0.00	100,000,000	50,000,000
Total For SSN044										0.00	100,000,000	50,000,000
SSN04(On 14/02/2018 Spot Bond				100.00000	0.00000	99.99993				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	100.36543				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	100.93764				0.00	0	0
Total SSN047 SPOT										0.00	0	0
Total For SSN047										0.00	0	0
SSN04(On 21/06/2018 Spot Bond				100.00000	0.00000	101.21537				0.00	0	0
Total SSN048 SPOT										0.00	0	0
Total For SSN048										0.00	0	0
SSN04(On 30/09/2027 Spot Bond				100.00000	0.00000	100.57275				0.00	0	0
Total SSN049 SPOT										0.00	0	0
Total For SSN049										0.00	0	0
SZ25 On 30/09/2025 Spot Bond			9.51000	100.50704	9.51000	100.48152				0.00	0	0
Total SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0
T12A1C On 21/08/2019 Spot Bond				100.00000	0.00000	102.02293				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	102.65601				0.00	0	0
Total T12A11 SPOT										0.00	0	0
Total For T12A11										0.00	0	0
T12A12 On 21/08/2019 Spot Bond			8.98000	104.45252	8.98000	104.42718				0.00	0	0
Total T12A12 SPOT										0.00	0	0
Total For T12A12										0.00	0	0
T13A1C On 21/08/2018 Spot Bond				100.00000	0.00000	102.28069				0.00	180,000,000	90,000,000
Total T13A10 SPOT										0.00	180,000,000	90,000,000
Total For T13A10										0.00	180,000,000	90,000,000
T13A11 On 21/08/2020 Spot Bond				100.00000	0.00000	102.14468				0.00	0	0
Total T13A11 SPOT										0.00	0	0
Total For T13A11										0.00	0	0
T13A12 On 21/08/2020 Spot Bond			8.88000	109.06292	8.88000	109.03676				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	101.97954				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	102.28069				0.00	0	0
Total T13A14 SPOT										0.00	0	0
Total For T13A14										0.00	0	0
T13A15 On 21/08/2020 Spot Bond				100.00000	0.00000	102.14010				0.00	0	0
Total T13A15 SPOT										0.00	0	0
Total For T13A15										0.00	0	0
T13A16 On 21/08/2020 Spot Bond			8.98000	108.42811	8.98000	108.40180				0.00	0	0
Total T13A16 SPOT										0.00	0	0
Total For T13A16										0.00	0	0
T13A18 On 21/08/2018 Spot Bond				100.00000	0.00000	102.06888				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	101.82385				0.00	0	0
Total T13A19 SPOT										0.00	0	0
Total For T13A19										0.00	0	0
T13A2C On 21/08/2020 Spot Bond			8.93000	106.80653	8.93000	106.78076				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	102.05734				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	102.10311				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	102.09956	9.15000	102.07460				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	101.72344				0.00	0	0
Total TFS117 SPOT										0.00	0	0
Total For TFS117										0.00	0	0
TFS123 On 20/03/2019 Spot Bond				100.00000	0.00000	101.01108				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	100.97757				0.00	260,000,000	130,000,000
Total TFS135 SPOT										0.00	260,000,000	130,000,000
Total For TFS135										0.00	260,000,000	130,000,000
TFS136 On 06/07/2020 Spot Bond				100.00000	0.00000	100.99752				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	102.11952				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	100.40131				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	100.41495				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	99.93897				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	101.32876				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TFS144 SPOT										0.00	0	0
Total For TFS144										0.00	0	0
TFS14€ On 20/03/2022 Spot Bond				100.00000	0.00000	101.36746				0.00	0	0
Total TFS145 SPOT										0.00	0	0
Total For TFS145										0.00	0	0
TFS14€ On 25/04/2018 Spot Bond				100.00000	0.00000	100.04209				0.00	0	0
Total TFS146 SPOT										0.00	0	0
Total For TFS146										0.00	0	0
TH10A7 On 18/10/2038 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH11A1 On 18/07/2018 Spot Bond				100.00000	0.00000	100.69326				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	100.71653				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	100.65227	8.73000	100.62890				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	100.55859				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	100.88003				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			8.58000	100.28209	8.58000	100.25921				0.00	0	0
Total TH11A6 SPOT										0.00	0	0
Total For TH11A6										0.00	0	0
TH11A7 On 18/07/2018 Spot Bond				100.00000	0.00000	100.54535				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	100.88003				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	100.96956				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.74125				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	100.73834				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	100.81313				0.00	0	0
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0
TH11C2 On 18/07/2018 Spot Bond				100.00000	0.00000	100.81023				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	100.78483				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	101.03888				0.00	0	0
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11D2 On 18/07/2018 Spot Bond				100.00000	0.00000	101.04177				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	101.02733				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	101.98150				0.00	0	0
Total TH12A1 SPOT										0.00	0	0
Total For TH12A1										0.00	0	0
TH12A2 On 21/08/2019 Spot Bond				100.00000	0.00000	102.05739				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			8.93000	104.86391	8.93000	104.83859				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	102.02293				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH12A4 SPOT										0.00	0	0
Total For TH12A4										0.00	0	0
TH12A4 On 21/08/2019 Spot Bond				100.00000	0.00000	102.10334				0.00	0	0
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0
TH12A5 On 21/08/2019 Spot Bond			8.84000	103.58225	8.84000	103.55749				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A6 On 21/08/2019 Spot Bond				100.00000	0.00000	102.01144				0.00	0	0
Total TH12A7 SPOT										0.00	0	0
Total For TH12A7										0.00	0	0
TH12A7 On 21/08/2019 Spot Bond				100.00000	0.00000	102.10334				0.00	0	0
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
TH12A8 On 21/08/2019 Spot Bond			8.95000	102.85695	8.95000	102.83207				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12A9 On 21/08/2019 Spot Bond				100.00000	0.00000	102.20671				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B1 On 21/08/2019 Spot Bond				100.00000	0.00000	102.20671				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B2 On 21/08/2019 Spot Bond				100.00000	0.00000	102.20671				0.00	0	0
Total TH12B3 SPOT										0.00	0	0
Total For TH12B3										0.00	0	0
TH12B3 On 21/08/2019 Spot Bond				100.00000	0.00000	102.20671				0.00	0	0
Total TH12B4 SPOT										0.00	0	0
Total For TH12B4										0.00	0	0
TH12B4 On 21/08/2019 Spot Bond				100.00000	0.00000	102.39046				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C1 On 21/08/2019 Spot Bond				100.00000	0.00000	102.39046				0.00	0	0
Total TH12C2 SPOT										0.00	0	0
Total For TH12C2										0.00	0	0
TH12C2 On 21/08/2019 Spot Bond				100.00000	0.00000	102.39046				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH12C3 SPOT										0.00	0	0
Total For TH12C3										0.00	0	0
TH12C3 On 21/08/2019 Spot Bond				100.00000	0.00000	102.38816				0.00	0	0
Total TH12C4 SPOT										0.00	0	0
Total For TH12C4										0.00	0	0
TH12D1 On 21/08/2019 Spot Bond				100.00000	0.00000	103.13666				0.00	0	0
Total TH12D1 SPOT										0.00	0	0
Total For TH12D1										0.00	0	0
TH12D2 On 21/08/2019 Spot Bond				100.00000	0.00000	103.13666				0.00	0	0
Total TH12D2 SPOT										0.00	0	0
Total For TH12D2										0.00	0	0
TH12D3 On 21/08/2019 Spot Bond				100.00000	0.00000	103.24172				0.00	0	0
Total TH12D3 SPOT										0.00	0	0
Total For TH12D3										0.00	0	0
TH12D4 On 21/08/2019 Spot Bond				100.00000	0.00000	103.12288				0.00	0	0
Total TH12D4 SPOT										0.00	0	0
Total For TH12D4										0.00	0	0
TH13A1 On 21/08/2018 Spot Bond				100.00000	0.00000	101.97009				0.00	0	0
Total TH13A1 SPOT										0.00	0	0
Total For TH13A1										0.00	0	0
TH13A2 On 21/08/2018 Spot Bond				100.00000	0.00000	102.02064				0.00	0	0
Total TH13A2 SPOT										0.00	0	0
Total For TH13A2										0.00	0	0
TH13A3 On 21/08/2020 Spot Bond				100.00000	0.00000	102.49990				0.00	0	0
Total TH13A3 SPOT										0.00	0	0
Total For TH13A3										0.00	0	0
TH13A4 On 21/08/2020 Spot Bond			9.08000	105.12331	9.08000	105.09753				0.00	0	0
Total TH13A4 SPOT										0.00	0	0
Total For TH13A4										0.00	0	0
TH13A5 On 21/08/2018 Spot Bond				100.00000	0.00000	101.97239				0.00	0	0
Total TH13A5 SPOT										0.00	0	0
Total For TH13A5										0.00	0	0
TH13A6 On 21/08/2018 Spot Bond				100.00000	0.00000	102.11976				0.00	0	0
Total TH13A6 SPOT										0.00	0	0
Total For TH13A6										0.00	0	0
TH13A7 On 21/08/2020 Spot Bond				100.00000	0.00000	101.51058				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH13A7 SPOT										0.00	0	0
Total For TH13A7										0.00	0	0
TH13A7 On 21/08/2020 Spot Bond			8.97000	106.36312	8.97000	106.33734				0.00	0	0
Total TH13A8 SPOT										0.00	0	0
Total For TH13A8										0.00	0	0
TH13A8 On 21/08/2018 Spot Bond				100.00000	0.00000	101.97954				0.00	0	0
Total TH13A9 SPOT										0.00	0	0
Total For TH13A9										0.00	0	0
TH13A9 On 21/08/2020 Spot Bond				100.00000	0.00000	102.20661				0.00	0	0
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0
TH13B1 On 21/08/2020 Spot Bond				100.00000	0.00000	102.20891				0.00	0	0
Total TH13B2 SPOT										0.00	0	0
Total For TH13B2										0.00	0	0
TH13B2 On 21/08/2020 Spot Bond				100.00000	0.00000	102.26621				0.00	0	0
Total TH13B3 SPOT										0.00	0	0
Total For TH13B3										0.00	0	0
TH13B3 On 21/08/2020 Spot Bond				100.00000	0.00000	102.22035				0.00	0	0
Total TH13B4 SPOT										0.00	0	0
Total For TH13B4										0.00	0	0
TH13B4 On 21/08/2020 Spot Bond				100.00000	0.00000	102.19972				0.00	0	0
Total TH13B5 SPOT										0.00	0	0
Total For TH13B5										0.00	0	0
TH13B5 On 21/08/2020 Spot Bond				100.00000	0.00000	102.36736				0.00	0	0
Total TH13C1 SPOT										0.00	0	0
Total For TH13C1										0.00	0	0
TH13C1 On 21/08/2020 Spot Bond				100.00000	0.00000	102.38573				0.00	0	0
Total TH13C2 SPOT										0.00	0	0
Total For TH13C2										0.00	0	0
TH13C2 On 21/08/2020 Spot Bond				100.00000	0.00000	102.38084				0.00	0	0
Total TH13C3 SPOT										0.00	0	0
Total For TH13C3										0.00	0	0
TH13C3 On 21/08/2020 Spot Bond				100.00000	0.00000	102.42669				0.00	0	0
Total TH13C4 SPOT										0.00	0	0
Total For TH13C4										0.00	0	0
TH13C4 On 21/08/2020 Spot Bond				100.00000	0.00000	102.49365				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	103.12487				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	103.12487				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	103.18264				0.00	0	0
Total TH13D3 SPOT										0.00	0	0
Total For TH13D3										0.00	0	0
TH13D On 21/08/2020 Spot Bond				100.00000	0.00000	103.14830				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	103.17077				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	101.85400				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	101.74175				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	102.13526				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			9.02000	106.08087	9.02000	106.05545				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	101.87354				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	102.05734				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	102.11689				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH14A7 SPOT										0.00	0	0
Total For TH14A7										0.00	0	0
TH14A7 On 21/11/2021 Spot Bond			8.97000	102.75318	8.97000	103.45774				0.00	0	0
Total TH14A8 SPOT										0.00	0	0
Total For TH14A8										0.00	0	0
TH14A8 On 21/05/2018 Spot Bond				100.00000	0.00000	101.90119				0.00	0	0
Total TH14A9 SPOT										0.00	0	0
Total For TH14A9										0.00	0	0
TH14A9 On 21/11/2021 Spot Bond				100.00000	0.00000	102.27529				0.00	0	0
Total TH14B1 SPOT										0.00	0	0
Total For TH14B1										0.00	0	0
TH14B1 On 21/11/2021 Spot Bond				100.00000	0.00000	102.20643				0.00	0	0
Total TH14B2 SPOT										0.00	0	0
Total For TH14B2										0.00	0	0
TH14B2 On 21/11/2021 Spot Bond				100.00000	0.00000	102.17888				0.00	0	0
Total TH14B3 SPOT										0.00	0	0
Total For TH14B3										0.00	0	0
TH14B3 On 21/11/2021 Spot Bond				100.00000	0.00000	102.39007				0.00	0	0
Total TH14C1 SPOT										0.00	0	0
Total For TH14C1										0.00	0	0
TH14C1 On 21/11/2021 Spot Bond				100.00000	0.00000	102.34416				0.00	0	0
Total TH14C2 SPOT										0.00	0	0
Total For TH14C2										0.00	0	0
TH14C2 On 21/11/2021 Spot Bond				100.00000	0.00000	102.31661				0.00	0	0
Total TH14C3 SPOT										0.00	0	0
Total For TH14C3										0.00	0	0
TH14C3 On 21/11/2021 Spot Bond				100.00000	0.00000	103.07842				0.00	0	0
Total TH14D1 SPOT										0.00	0	0
Total For TH14D1										0.00	0	0
TH14D1 On 21/11/2021 Spot Bond				100.00000	0.00000	103.03025				0.00	0	0
Total TH14D2 SPOT										0.00	0	0
Total For TH14D2										0.00	0	0
TH14D2 On 21/11/2021 Spot Bond				100.00000	0.00000	102.96373				0.00	0	0
Total TH14D3 SPOT										0.00	0	0
Total For TH14D3										0.00	0	0
THE9B On 18/07/2019 Spot Bond				100.00000	0.00000	100.76739				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total THE9B4 SPOT									0.00	0	0
Total For THE9B4									0.00	0	0
THE9C-On 18/07/2019 Spot Bond				100.00000	0.00000	102.16357			0.00	0	0
Total THE9C4 SPOT									0.00	0	0
Total For THE9C4									0.00	0	0
THE9D-On 18/07/2019 Spot Bond				100.00000	0.00000	101.06409			0.00	0	0
Total THE9D4 SPOT									0.00	0	0
Total For THE9D4									0.00	0	0
TL20 On 22/02/2020 Spot Bond			8.83000	96.63516	8.83000	96.57533			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	24.70034	100.00000	24.65349			0.00	0	0
TL20/R-On 25/11/2020 Spot Bond			10.00000	110.50400	10.00000	110.47500			0.00	0	0
Total TL20/R207 SPOT									0.00	0	0
Total For TL20/R207									0.00	0	0
TL21U On 09/12/2021 Spot Bond			100.00000	13.79352	100.00000	13.75046			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	103.30242				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	101.25809				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			7.64000	102.66939	7.64000	102.64831			0.00	0	12,251,513,839
Total TN17 SPOT									0.00	0	12,251,513,839
Total For TN17									0.00	0	12,251,513,839
TN17/R-On 14/11/2017 Spot Bond			100.00000	83.74589	100.00000	83.56264			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			8.76000	108.91419	8.76000	108.88882		187,464,000,000.00		21,400,000	47,111,800,000
Total TN20 SPOT								187,464,000,000.00		21,400,000	47,111,800,000
Total For TN20								187,464,000,000.00		21,400,000	47,111,800,000
TN20/R-On 17/09/2020 Spot Bond			100.00000	21.95157	100.00000	21.90324			0.00	0	0
Total TN20/R208 SPOT									0.00	0	0
Total For TN20/R208									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN20U On 14/04/2020 Spot Bond			100.00000	16.39589	100.00000	16.35618			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	14.30935	100.00000	14.25984			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			9.42000	109.32352	9.42000	109.29617		335,352,000,000.00		35,600,000	4,047,800,000
Total TN23 SPOT								335,352,000,000.00		35,600,000	4,047,800,000
Total For TN23								335,352,000,000.00		35,600,000	4,047,800,000
TN23/R On 06/11/2023 Spot Bond			100.00000	14.06477	100.00000	14.03381			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			10.40000	95.08511	10.40000	95.05848			0.00	0	15,480,000,000
Total TN25 SPOT									0.00	0	15,480,000,000
Total For TN25									0.00	0	15,480,000,000
TN25/R On 19/08/2025 Spot Bond			100.00000	9.55181	100.00000	9.53043			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			10.55000	92.03440	10.55000	92.00870			0.00	0	3,510,000,000
Total TN27 SPOT									0.00	0	3,510,000,000
Total For TN27									0.00	0	3,510,000,000
TN27/R On 14/11/2027 Spot Bond			100.00000	10.94669	100.00000	10.92260			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			11.21500	98.78470	11.21500	98.75525			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	123.76098	8.00000	123.73445			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			11.88000	94.87267	11.88000	94.84276			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	103.72988	10.75000	103.70021			0.00	0	0
Total TN40/R214 SPOT									0.00	0	0
Total For TN40/R214									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TNF18 On 22/08/2018 Spot Bond				100.00000	0.00000	99.87539				0.00	0	1,842,000
Total TNF18 SPOT										0.00	0	1,842,000
Total For TNF18										0.00	0	1,842,000
TORQ1 On 15/08/2018 Spot Bond				100.00000	0.00000	99.97392				0.00	0	0
Total TORQ10 SPOT										0.00	0	0
Total For TORQ10										0.00	0	0
TORQ3 On 15/04/2022 Spot Bond				100.00000	0.00000	99.97742				0.00	0	0
Total TORQ3 SPOT										0.00	0	0
Total For TORQ3										0.00	0	0
TORQ6 On 15/04/2022 Spot Bond				100.00000	0.00000	99.96994				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	99.97768				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	99.97714				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	99.97634				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	110.50400	10.00000	110.47500				0.00	0	0
Total TPDA01/JIBAR SPOT										0.00	0	0
Total For TPDA01/JIBAR										0.00	0	0
TPDA0 On 05/04/2018 Spot Bond				100.00000	0.00000	101.00501				0.00	500,000,000	500,000,000
Total TPDA03 SPOT										0.00	500,000,000	500,000,000
Total For TPDA03										0.00	500,000,000	500,000,000
TPDA0 On 10/04/2019 Spot Bond				100.00000	0.00000	101.10985				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	102.09838				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			8.98000	103.43110	8.98000	103.40642				0.00	0	0
Total TPDA08 SPOT										0.00	0	0
Total For TPDA08										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRA2A: On 14/12/2018 Spot Bond				100.00000	0.00000	101.49769				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	101.56560				0.00	0	0
Total TRA2A2 SPOT										0.00	0	0
Total For TRA2A2										0.00	0	0
TRA2A: On 14/12/2020 Spot Bond			9.23000	102.85113	9.23000	102.82577				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	101.49935				0.00	0	0
Total TRA2A4 SPOT										0.00	0	0
Total For TRA2A4										0.00	0	0
TRA2A: On 14/12/2020 Spot Bond				100.00000	0.00000	101.56560				0.00	0	0
Total TRA2A5 SPOT										0.00	0	0
Total For TRA2A5										0.00	0	0
TRA2A: On 14/12/2020 Spot Bond			9.03000	104.49600	9.03000	103.45524				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	101.67331				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	101.71472				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	101.88855				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	101.95474				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	102.38437				0.00	0	0
Total TRA2D1 SPOT										0.00	0	0
Total For TRA2D1										0.00	0	0
TRA2D: On 14/12/2020 Spot Bond				100.00000	0.00000	102.38437				0.00	0	0
Total TRA2D2 SPOT										0.00	0	0
Total For TRA2D2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRAA2 On 14/06/2019 Spot Bond				100.00000	0.00000	101.55766				0.00	0	0
Total TRAA2 SPOT										0.00	0	0
Total For TRAA2										0.00	0	0
TRAA4U On 14/06/2019 Spot Bond			100.00000	31.82210	100.00000	31.74502				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	101.58231				0.00	0	0
Total TRAB1 SPOT										0.00	0	0
Total For TRAB1										0.00	0	0
TRAB2U On 14/06/2019 Spot Bond			100.00000	32.09766	100.00000	32.01990				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	101.59060				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	32.32729	100.00000	32.24898				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	101.46802				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	35.12881	100.00000	35.04370				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	104.77613				0.00	0	0
Total TRAE1 SPOT										0.00	0	0
Total For TRAE1										0.00	0	0
TRAE2U On 14/06/2019 Spot Bond			100.00000	38.20588	100.00000	38.11332				0.00	0	0
Total TRAE2U SPOT										0.00	0	0
Total For TRAE2U										0.00	0	0
TSE01U On 31/07/2019 Spot Bond			100.00000	29.41806	100.00000	29.34680				0.00	0	0
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSE03U On 31/10/2020 Spot Bond			100.00000	16.21315	100.00000	16.17388				0.00	0	0
Total TSE03U SPOT										0.00	0	0
Total For TSE03U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TSP219 On 17/08/2017 Spot Bond				100.00000	0.00000	99.93380				0.00	0	0
Total TSP219 SPOT										0.00	0	0
Total For TSP219										0.00	0	0
TSP220 On 26/10/2017 Spot Bond				100.00000	0.00000	98.43729				0.00	0	0
Total TSP220 SPOT										0.00	0	0
Total For TSP220										0.00	0	0
TSP221 On 26/04/2018 Spot Bond				100.00000	0.00000	94.50967				0.00	0	0
Total TSP221 SPOT										0.00	0	0
Total For TSP221										0.00	0	0
TSP222 On 10/05/2018 Spot Bond				100.00000	0.00000	94.20009				0.00	0	0
Total TSP222 SPOT										0.00	0	0
Total For TSP222										0.00	0	0
TSP223 On 23/11/2017 Spot Bond				100.00000	0.00000	97.83977				0.00	0	0
Total TSP223 SPOT										0.00	0	0
Total For TSP223										0.00	0	0
TSP224 On 24/05/2018 Spot Bond				100.00000	0.00000	93.91470				0.00	0	0
Total TSP224 SPOT										0.00	0	0
Total For TSP224										0.00	0	0
TSP225 On 07/12/2017 Spot Bond				100.00000	0.00000	97.54265				0.00	0	0
Total TSP225 SPOT										0.00	0	0
Total For TSP225										0.00	0	0
TSP226 On 07/06/2018 Spot Bond				100.00000	0.00000	93.66812				0.00	0	0
Total TSP226 SPOT										0.00	0	0
Total For TSP226										0.00	0	0
TSP227 On 21/06/2018 Spot Bond				100.00000	0.00000	93.38744				0.00	0	0
Total TSP227 SPOT										0.00	0	0
Total For TSP227										0.00	0	0
TTO01U On 28/08/2019 Spot Bond			100.00000	27.97498	100.00000	27.90720				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TUHF01 On 26/01/2020 Spot Bond				100.00000	0.00000	100.54661				0.00	0	0
Total TUHF01 SPOT										0.00	0	0
Total For TUHF01										0.00	0	0
TWC235 On 11/08/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TWC235 SPOT										0.00	0	0
Total For TWC235										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TWC23 On 17/08/2017 Spot Bond				100.00000	0.00000	101.95264				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	101.91216				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	101.56660				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	100.81643				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	100.66380				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	101.64822				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	100.66603				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	0.00000	100.43628				0.00	0	0
Total TWC243 SPOT										0.00	0	0
Total For TWC243										0.00	0	0
TWC24 On 26/10/2017 Spot Bond				100.00000	0.00000	100.39473				0.00	0	0
Total TWC244 SPOT										0.00	0	0
Total For TWC244										0.00	0	0
TWC24 On 10/11/2017 Spot Bond			100.00000	80.75221	100.00000	100.00000				0.00	0	0
Total TWC245 SPOT										0.00	0	0
Total For TWC245										0.00	0	0
UG21 On 02/03/2021 Spot Bond			9.08000	109.63886	9.08000	109.61241				0.00	0	0
Total UG21 SPOT										0.00	0	0
Total For UG21										0.00	0	0
UG26 On 09/03/2026 Spot Bond			10.53000	109.20217	10.53000	109.17173				0.00	0	0
Total UG26 SPOT										0.00	0	0
Total For UG26										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VCJA11 On 20/07/2025 Spot Bond			100.00000	9.94140	100.00000	9.89768				0.00	0	0
Total VCJA1U SPOT										0.00	0	0
Total For VCJA1U										0.00	0	0
VCJB11 On 20/07/2025 Spot Bond			100.00000	9.80298	100.00000	9.75987				0.00	0	0
Total VCJB1U SPOT										0.00	0	0
Total For VCJB1U										0.00	0	0
VCPA11 On 20/07/2025 Spot Bond			100.00000	9.59941	100.00000	9.55720				0.00	0	0
Total VCPA1U SPOT										0.00	0	0
Total For VCPA1U										0.00	0	0
VCPB1 On 20/07/2025 Spot Bond			100.00000	9.42004	100.00000	9.37862				0.00	0	0
Total VCPB1U SPOT										0.00	0	0
Total For VCPB1U										0.00	0	0
VJA03L On 20/10/2023 Spot Bond			100.00000	8.40136	100.00000	8.38100				0.00	0	0
Total VJA03U SPOT										0.00	0	0
Total For VJA03U										0.00	0	0
VJA04L On 20/01/2024 Spot Bond			100.00000	8.77634	100.00000	8.75508				0.00	0	0
Total VJA04U SPOT										0.00	0	0
Total For VJA04U										0.00	0	0
VJA05L On 20/04/2024 Spot Bond			100.00000	9.29955	100.00000	9.27703				0.00	0	0
Total VJA05U SPOT										0.00	0	0
Total For VJA05U										0.00	0	0
VJA06L On 20/07/2024 Spot Bond			100.00000	9.36504	100.00000	9.34236				0.00	0	0
Total VJA06U SPOT										0.00	0	0
Total For VJA06U										0.00	0	0
VJA07L On 20/10/2024 Spot Bond			100.00000	9.40911	100.00000	9.38632				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	9.44295	100.00000	9.42008				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	10.97371	100.00000	10.93945				0.00	0	0
Total VJA09U SPOT										0.00	0	0
Total For VJA09U										0.00	0	0
VJB03L On 20/10/2023 Spot Bond			100.00000	8.19700	100.00000	8.17714				0.00	0	0
Total VJB03U SPOT										0.00	0	0
Total For VJB03U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VJB04L On 20/01/2024 Spot Bond			100.00000	8.55457	100.00000	8.53385			0.00	0	0
Total VJB04U SPOT									0.00	0	0
Total For VJB04U									0.00	0	0
VJB05L On 20/04/2024 Spot Bond			100.00000	9.06686	100.00000	9.04490			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	9.20143	100.00000	9.17915			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	9.23015	100.00000	9.20779			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	9.26418	100.00000	9.24174			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	10.76263	100.00000	10.72903			0.00	0	0
Total VJB09U SPOT									0.00	0	0
Total For VJB09U									0.00	0	0
VKC19 On 06/09/2017 Spot Bond				100.00000	0.00000	103.67212			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	101.04311			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	61.93949	100.00000	61.78945			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	101.42156			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	100.02334			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	101.67646			0.00	0	0
Total VKE07 SPOT									0.00	0	0
Total For VKE07									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VKE08 On 29/03/2019 Spot Bond				100.00000	0.00000	101.19788				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	100.91597				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	100.93108				0.00	0	0
Total VKE10 SPOT										0.00	0	0
Total For VKE10										0.00	0	0
VPA03L On 20/10/2023 Spot Bond			100.00000	9.50339	100.00000	9.48036				0.00	0	0
Total VPA03U SPOT										0.00	0	0
Total For VPA03U										0.00	0	0
VPA04L On 20/01/2024 Spot Bond			100.00000	5.08594	100.00000	5.07362				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	9.11468	100.00000	9.09259				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	9.20282	100.00000	9.18052				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	9.12027	100.00000	9.09818				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	9.12008	100.00000	9.09799				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	10.66227	100.00000	10.62899				0.00	0	0
Total VPA09U SPOT										0.00	0	0
Total For VPA09U										0.00	0	0
VPB03L On 20/10/2023 Spot Bond			100.00000	9.70796	100.00000	9.68444				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	4.86417	100.00000	4.85239				0.00	0	0
Total VPB04U SPOT										0.00	0	0
Total For VPB04U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VPB05L On 20/04/2024 Spot Bond			100.00000	8.82886	100.00000	8.80746				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	8.98611	100.00000	8.96434				0.00	0	0
Total VPB06U SPOT										0.00	0	0
Total For VPB06U										0.00	0	0
VPB07L On 20/10/2024 Spot Bond			100.00000	8.89996	100.00000	8.87839				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	8.90048	100.00000	8.87893				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	10.40402	100.00000	10.37154				0.00	0	0
Total VPB09U SPOT										0.00	0	0
Total For VPB09U										0.00	0	0
WRS2L On 25/11/2019 Spot Bond			100.00000	25.77409	100.00000	25.71165				0.00	0	0
Total WRS2U SPOT										0.00	0	0
Total For WRS2U										0.00	0	0
WS05 On 01/08/2018 Spot Bond			2.98000	249.70439	2.98000	249.66077				0.00	0	0
Total WS05 SPOT										0.00	0	0
Total For WS05										0.00	0	0
WSP3 On 28/05/2019 Spot Bond			7.64000	104.14164	7.64000	104.12042				0.00	0	0
Total WSP3 SPOT										0.00	0	0
Total For WSP3										0.00	0	0
WSP4 On 28/05/2020 Spot Bond			7.97000	104.43862	7.97000	104.41644				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			8.23000	104.37136	8.23000	104.34849				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	14.93729	100.00000	14.90441				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			7.02500	86.35363	7.02500	86.33743				0.00	0	0
Total Z083 SPOT										0.00	0	0
Total For Z083										0.00	0	0

Contract 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									59,764,055,301,127,000.00	5,856,696,503,399	340,460,818,116
Total for SPOT :									59,764,055,301,127,000.00	856,696,503,399	340,460,818,116
Total Futures									59,764,055,697,128,900.00	856,696,506,829	340,461,742,251
Total Options									7,486,444.50	4,800	73,720
Grand Total:									59,764,055,704,615,400.00	856,696,511,629	340,461,815,971