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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 23/08/2017

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			10.86095	75.91865	10.80784	76.24053			0.00	0	9,466
ES33 On 01/02/2018 Bond Future			10.96982	77.31322	10.91482	77.64101			0.00	0	0
ES33 On 03/05/2018 Bond Future			11.07491	74.96895	11.01799	75.30279			0.00	0	0
Total ES33 Future									0.00	0	9,466
ES33 On 02/11/2017 Bond Future	10.66	Put			906.95000	0.90695	1,228,830		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			845.09000	0.84509	1,166,970		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			783.31000	0.78331	1,105,190		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			506.75000	0.50675	178,960		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			565.90000	0.56590	238,110		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			447.52000	0.44752	119,730		0.00	0	0
ES33 On 01/02/2018 Bond Future	10.99	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	03/05/2018	Bond Future	11.20	Call			1,059.70000	1.05970	725,860		0.00	0	0
ES33	On	03/05/2018	Bond Future	11.20	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	03/05/2018	Bond Future	11.21	Call			1,117.27000	1.11727	783,430		0.00	0	0
ES33	On	03/05/2018	Bond Future	11.21	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	03/05/2018	Bond Future	11.22	Call			1,174.77000	1.17477	840,930		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			11.09548	78.57007	11.04235	78.93277			0.00	0	7,957
ES42	On	01/02/2018	Bond Future			11.20035	80.01311	11.14536	80.38245			0.00	0	0
ES42	On	03/05/2018	Bond Future			11.30672	77.24973	11.24976	77.62590			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			129.66110	129.66110	129.67683	129.67683			0.00	0	2,291
I2025	On	01/02/2018	Bond Future			130.73651	130.73651	130.75264	130.75264			0.00	0	0
I2025	On	03/05/2018	Bond Future			133.24139	133.24139	133.25869	133.25869			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			3,293.17000	3.29317	3,308,900		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.98	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.98	Put			3,303.17000	3.30317	3,318,900		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.96	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.96	Put			3,283.17000	3.28317	3,298,900		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			3,137.36000	3.13736	3,153,490		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			3,147.36000	3.14736	3,163,490		0.00	0	0
I2025	On	01/02/2018	Bond Future	133.88	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	01/02/2018	Bond Future	133.88	Put			3,127.36000	3.12736	3,143,490		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			58.69000	0.05869	41,390		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			48.69000	0.04869	31,390		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			38.69000	0.03869	21,390		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			100.19561	100.19561	100.20777	100.20777			0.00	0	1,370

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2029	On	01/02/2018	Bond Future			102.07139	102.07139	102.08389	102.08389			0.00	0	0
I2029	On	03/05/2018	Bond Future			102.99907	102.99907	103.01245	103.01245			0.00	0	0
Total I2029 Future												0.00	0	1,370
Total For I2029												0.00	0	1,370
I2033	On	02/11/2017	Bond Future			104.37325	104.37325	104.38550	104.38550			0.00	0	5,174
I2033	On	01/02/2018	Bond Future			106.32720	106.32720	106.33986	106.33986			0.00	0	0
I2033	On	03/05/2018	Bond Future			107.26598	107.26598	107.27956	107.27956			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			5,684.50000	5.68450	5,696,750		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			5,694.50000	5.69450	5,706,750		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			5,704.50000	5.70450	5,716,750		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.66	Put			3,320.14000	3.32014	3,332,800		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.64	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.64	Put			3,300.14000	3.30014	3,312,800		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.65	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.65	Put			3,310.14000	3.31014	3,322,800		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			420.44000	0.42044	434,020		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.71	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.71	Put			430.44000	0.43044	444,020		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.69	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.69	Put			410.44000	0.41044	424,020		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.70	Call			0.00000	0.00000	0,000		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			130.51346	130.51346	130.53014	130.53014			0.00	0	19,544
I2038	On	01/02/2018	Bond Future			131.43574	131.43574	131.45292	131.45292			0.00	0	0
I2038	On	03/05/2018	Bond Future			133.95408	133.95408	133.97248	133.97248			0.00	0	0
Total I2038 Future												0.00	0	19,544
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			6,279.86000	6.27986	6,296,540		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			6,289.86000	6.28986	6,306,540		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			6,269.86000	6.26986	6,286,540		0.00	0	0
I2038	On	01/02/2018	Bond Future	136.94	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2038	On	01/02/2018	Bond Future	136.94	Put		5,487.08000	5.48708	5,504,260		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		5,497.08000	5.49708	5,514,260		0.00	0	0
I2038	On	01/02/2018	Bond Future	136.93	Call		0.00000	0.00000	0,000		0.00	0	0
I2038	On	01/02/2018	Bond Future	136.93	Put		5,477.08000	5.47708	5,494,260		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		1,692.48000	1.69248	1,674,080		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		1,682.48000	1.68248	1,664,080		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		1,702.48000	1.70248	1,684,080		0.00	0	0
Total I2038 Option											0.00	0	0
Total For I2038											0.00	0	19,544
I2046	On	02/11/2017	Bond Future			123.62318	123.62318	123.88860	123.88860		0.00	0	21,292
I2046	On	01/02/2018	Bond Future			125.93760	125.93760	126.20811	126.20811		0.00	0	0
I2046	On	03/05/2018	Bond Future			126.73525	126.73525	127.01175	127.01175		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		12,421.40000	12.42140	12,686,820		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.32	Call		0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.32	Put		12,431.40000	12.43140	12,696,820		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.30	Call		0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.30	Put		12,411.40000	12.41140	12,676,820		0.00	0	0
I2046	On	01/02/2018	Bond Future	132.90	Call		0.00000	0.00000	0,000		0.00	0	0
I2046	On	01/02/2018	Bond Future	132.90	Put		6,691.89000	6.69189	6,962,400		0.00	0	0
I2046	On	01/02/2018	Bond Future	132.91	Call		0.00000	0.00000	0,000		0.00	0	0
I2046	On	01/02/2018	Bond Future	132.91	Put		6,701.89000	6.70189	6,972,400		0.00	0	0
I2046	On	01/02/2018	Bond Future	132.92	Call		0.00000	0.00000	0,000		0.00	0	0
I2046	On	01/02/2018	Bond Future	132.92	Put		6,711.89000	6.71189	6,982,400		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.94	Call		0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.94	Put		928.25000	0.92825	1,204,750		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.95	Call		0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.95	Put		938.25000	0.93825	1,214,750		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.93	Call		0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.93	Put		918.25000	0.91825	1,194,750		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			133.36504	133.36504	133.38129	133.38129		20,004,756.00	150	22,382
I2050	On	01/02/2018	Bond Future			134.17082	134.17082	134.18722	134.18722		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2050	On	03/05/2018	Bond Future			136.74146	136.74146	136.75902	136.75902			0.00	0	0
Total I2050 Future												20,004,756.00	150	22,382
I2050	On	02/11/2017	Bond Future	144.66	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.66	Put			11,278.71000	11.27871	11,294,960		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.67	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.67	Put			11,288.71000	11.28871	11,304,960		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.65	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.65	Put			11,268.71000	11.26871	11,284,960		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.24	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.24	Put			6,052.78000	6.05278	6,069,180		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.25	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.25	Put			6,062.78000	6.06278	6,079,180		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.23	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.23	Put			6,042.78000	6.04278	6,059,180		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.62	Call			1,139.02000	1.13902	1,121,460		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			1,129.02000	1.12902	1,111,460		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			1,149.02000	1.14902	1,131,460		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												20,004,756.00	150	22,382
R186	On	02/11/2017	Bond Future			8.60698	115.76319	8.55685	116.10035		7.31	351,920,097.60	3,040	164,777
R186	On	01/02/2018	Bond Future			8.65634	112.58976	8.60406	112.93308		7.37	0.00	0	198
R186	On	03/05/2018	Bond Future			8.70361	114.69765	8.64906	115.04723		7.24	0.00	0	0
Total R186 Future												351,920,097.60	3,040	164,975
R186	On	02/11/2017	Bond Future	8.89	Call			2,875.63000	2.87563	2,616,040	7.39	0.00	0	0
R186	On	02/11/2017	Bond Future	8.89	Put			660.01000	0.66001	737,580	7.39	0.00	0	0
R186	On	02/11/2017	Bond Future	8.90	Call			2,923.70000	2.92370	2,662,340	7.39	0.00	0	0
R186	On	02/11/2017	Bond Future	8.90	Put			642.48000	0.64248	718,280	7.39	0.00	0	0
R186	On	02/11/2017	Bond Future	8.88	Call			2,828.07000	2.82807	2,570,290	7.38	0.00	0	0
R186	On	02/11/2017	Bond Future	8.88	Put			678.10000	0.67810	757,480	7.38	0.00	0	0
R186	On	02/11/2017	Bond Future	8.75	Call			2,240.67000	2.24067	2,008,640	7.31	0.00	0	0
R186	On	02/11/2017	Bond Future	8.75	Put			948.97000	0.94897	1,054,100	7.31	0.00	0	3,750
R186	On	02/11/2017	Bond Future	9.00	Call			3,420.86000	3.42086	3,143,150	7.45	0.00	0	0
R186	On	02/11/2017	Bond Future	9.00	Put			486.47000	0.48647	545,920	7.45	0.00	0	5,000
R186	On	01/02/2018	Bond Future	8.75	Call			2,737.25000	2.73725	2,562,970	7.52	0.00	0	0
R186	On	01/02/2018	Bond Future	8.75	Put			1,782.36000	1.78236	1,951,400	7.52	0.00	0	820
R186	On	01/02/2018	Bond Future	8.97	Call			3,633.27000	3.63327	3,427,290	7.65	0.00	0	0

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	8.97	Put		1,259.27000	1.25927	1,396,610	7.65	0.00	0	0
R186	On	01/02/2018	Bond Future	7.75	Put		6,214.33000	6.21433	6,510,300	7.09	0.00	0	0
R186	On	01/02/2018	Bond Future	7.75	Call		402.58000	0.40258	355,230	7.09	0.00	0	1,460
R186	On	01/02/2018	Bond Future	8.98	Call		3,676.84000	3.67684	3,469,360	7.66	0.00	0	0
R186	On	01/02/2018	Bond Future	8.98	Put		1,238.90000	1.23890	1,374,740	7.66	0.00	0	0
R186	On	01/02/2018	Bond Future	8.96	Call		3,589.93000	3.58993	3,385,450	7.65	0.00	0	0
R186	On	01/02/2018	Bond Future	8.96	Put		1,279.91000	1.27991	1,418,750	7.65	0.00	0	0
R186	On	01/02/2018	Bond Future	9.00	Call		3,764.35000	3.76435	3,554,170	7.67	0.00	0	0
R186	On	01/02/2018	Bond Future	9.00	Put		1,198.70000	1.19870	1,331,840	7.67	0.00	0	6,200
R186	On	01/02/2018	Bond Future	9.25	Call		4,928.42000	4.92842	4,681,550	7.81	0.00	0	0
R186	On	01/02/2018	Bond Future	9.25	Put		782.97000	0.78297	879,420	7.81	0.00	0	820
R186	On	01/02/2018	Bond Future	8.50	Put		2,577.11000	2.57711	2,768,740	7.37	0.00	0	0
R186	On	01/02/2018	Bond Future	8.50	Call		1,889.59000	1.88959	1,737,900	7.37	0.00	0	1,460
R186	On	03/05/2018	Bond Future	8.91	Put		2,056.59000	2.05659	2,226,050	7.48	0.00	0	0
R186	On	03/05/2018	Bond Future	8.92	Call		3,754.30000	3.75430	3,572,920	7.49	0.00	0	0
R186	On	03/05/2018	Bond Future	8.92	Put		2,032.19000	2.03219	2,200,390	7.49	0.00	0	0
R186	On	03/05/2018	Bond Future	8.93	Call		3,793.38000	3.79338	3,610,750	7.49	0.00	0	0
R186	On	03/05/2018	Bond Future	8.93	Put		2,008.38000	2.00838	2,175,330	7.49	0.00	0	0
R186	On	03/05/2018	Bond Future	8.91	Call		3,715.77000	3.71577	3,535,650	7.48	0.00	0	0
Total R186 Option											0.00	0	19,510
Total For R186											351,920,097.60	3,040	184,485
R197	On	02/11/2017	Bond Future			301.15526	301.15526	301.19393	301.19393		0.00	0	2,350
R197	On	01/02/2018	Bond Future			299.74454	299.74454	299.78424	299.78424		0.00	0	0
R197	On	03/05/2018	Bond Future			305.48774	305.48774	305.53004	305.53004		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		3,966.07000	3.96607	4,004,740		0.00	0	0
R197	On	02/11/2017	Bond Future	305.17	Call		0.00000	0.00000	0,000		0.00	0	0
R197	On	02/11/2017	Bond Future	305.17	Put		3,976.07000	3.97607	4,014,740		0.00	0	0
R197	On	02/11/2017	Bond Future	305.15	Call		0.00000	0.00000	0,000		0.00	0	0
R197	On	02/11/2017	Bond Future	305.15	Put		3,956.07000	3.95607	3,994,740		0.00	0	0
R197	On	01/02/2018	Bond Future	301.66	Call		0.00000	0.00000	0,000		0.00	0	0
R197	On	01/02/2018	Bond Future	301.66	Put		1,875.76000	1.87576	1,915,460		0.00	0	0
R197	On	01/02/2018	Bond Future	301.67	Call		0.00000	0.00000	0,000		0.00	0	0
R197	On	01/02/2018	Bond Future	301.67	Put		1,885.76000	1.88576	1,925,460		0.00	0	0
R197	On	01/02/2018	Bond Future	301.68	Call		0.00000	0.00000	0,000		0.00	0	0
R197	On	01/02/2018	Bond Future	301.68	Put		1,895.76000	1.89576	1,935,460		0.00	0	0
R197	On	03/05/2018	Bond Future	304.46	Call		1,070.04000	1.07004	1,027,740		0.00	0	0
R197	On	03/05/2018	Bond Future	304.46	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
R197	On	03/05/2018	Bond Future	304.44	Call			1,090.04000	1.09004	1,047,740		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			1,080.04000	1.08004	1,037,740		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
R202	On	02/11/2017	Bond Future			241.37591	241.37591	241.40428	241.40428			30,896,116.48	128	28,758
R202	On	01/02/2018	Bond Future			242.15074	242.15074	242.18000	242.18000			0.00	0	0
R202	On	03/05/2018	Bond Future			246.79044	246.79044	246.82173	246.82173			0.00	0	0
Total R202 Future												30,896,116.48	128	28,758
R202	On	02/11/2017	Bond Future	253.90	Put			12,495.72000	12.49572	12,524,090		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			12,505.72000	12.50572	12,534,090		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			12,485.72000	12.48572	12,514,090		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			6,890.00000	6.89000	6,919,260		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			6,900.00000	6.90000	6,929,260		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			6,880.00000	6.88000	6,909,260		0.00	0	0
R202	On	03/05/2018	Bond Future	247.48	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	03/05/2018	Bond Future	247.48	Put			658.27000	0.65827	689,560		0.00	0	0
R202	On	03/05/2018	Bond Future	247.49	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	03/05/2018	Bond Future	247.49	Put			668.27000	0.66827	699,560		0.00	0	0
R202	On	03/05/2018	Bond Future	247.47	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	03/05/2018	Bond Future	247.47	Put			648.27000	0.64827	679,560		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												30,896,116.48	128	28,758
R2023	On	02/11/2017	Bond Future			7.86745	100.93626	7.83156	101.08942		4.08	2,321,533.98	23	53,785
R2023	On	01/02/2018	Bond Future			7.89745	102.79050	7.85937	102.94647		4.44	0.00	0	0
R2023	On	03/05/2018	Bond Future			7.91520	100.78491	7.87478	100.94371		4.38	0.00	0	0
Total R2023 Future												2,321,533.98	23	53,785
R2023	On	02/11/2017	Bond Future	8.56	Call			3,096.39000	3.09639	2,947,760	4.25	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.56	Put			43.45000	0.04345	47,980	4.25	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.57	Call			3,135.42000	3.13542	2,986,560	4.25	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.57	Put			41.38000	0.04138	45,680	4.25	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.58	Call			3,174.47000	3.17447	3,025,400	4.25	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023	On	02/11/2017	Bond Future	8.58	Put			39.34000	0.03934	43,430	4.25	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.32	Put			528.38000	0.52838	578,270	4.62	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.33	Call			2,424.51000	2.42451	2,318,180	4.63	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.33	Put			517.70000	0.51770	567,340	4.63	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.31	Call			2,365.70000	2.36570	2,260,320	4.62	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.31	Put			539.01000	0.53901	589,600	4.62	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.32	Call			2,395.14000	2.39514	2,289,060	4.62	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.29	Put			834.78000	0.83478	894,490	4.55	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.27	Call			2,398.73000	2.39873	2,300,860	4.55	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.27	Put			859.24000	0.85924	920,170	4.55	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.28	Call			2,424.84000	2.42484	2,326,670	4.55	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.28	Put			846.78000	0.84678	907,410	4.55	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.29	Call			2,451.39000	2.45139	2,352,300	4.55	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												2,321,533.98	23	53,785
R2030	On	02/11/2017	Bond Future			9.16204	93.68677	9.11246	94.02688			30,167,139.94	322	56,015
R2030	On	01/02/2018	Bond Future			9.21815	91.40292	9.16682	91.74935			0.00	0	0
R2030	On	03/05/2018	Bond Future			9.27583	93.11412	9.22271	93.46687			0.00	0	0
Total R2030 Future												30,167,139.94	322	56,015
R2030	On	02/11/2017	Bond Future	9.35	Call			1,613.96000	1.61396	1,273,850		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			1,681.04000	1.68104	1,340,930		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			1,546.80000	1.54680	1,206,690		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			1,427.13000	1.42713	1,080,700		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			1,493.33000	1.49333	1,146,900		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.39	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.37	Call			1,360.87000	1.36087	1,014,440		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.50	Call			1,821.18000	1.82118	1,468,430		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.50	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.51	Call			1,885.93000	1.88593	1,533,180		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.51	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.49	Call			1,756.36000	1.75636	1,403,610		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.49	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2030 Option												0.00	0	0
Total For R2030												30,167,139.94	322	56,015

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			9.40706	91.82061	9.35776	92.18114		10.77	15,884,965.53	173	33,318
R2032	On	01/02/2018			9.46918	93.50717	9.41823	93.87441		10.67	0.00	0	0
R2032	On	03/05/2018			9.52894	91.10057	9.47630	91.47455		11.05	0.00	0	0
Total R2032 Future											15,884,965.53	173	33,318
R2032	On	02/11/2017	9.49	Call			2,281.66000	2.28166	2,050,910	10.77	0.00	0	0
R2032	On	02/11/2017	9.49	Put			1,319.16000	1.31916	1,448,940	10.77	0.00	0	0
R2032	On	02/11/2017	9.50	Call			2,324.34000	2.32434	2,091,340	10.77	0.00	0	0
R2032	On	02/11/2017	9.50	Put			1,289.64000	1.28964	1,417,170	10.77	0.00	0	0
R2032	On	02/11/2017	9.48	Call			2,239.39000	2.23939	2,010,910	10.76	0.00	0	0
R2032	On	02/11/2017	9.48	Put			1,349.16000	1.34916	1,481,210	10.76	0.00	0	0
R2032	On	01/02/2018	9.20	Put			3,540.55000	3.54055	3,769,160	10.65	0.00	0	0
R2032	On	01/02/2018	9.20	Call			1,943.41000	1.94341	1,804,780	10.65	0.00	0	7,500
R2032	On	01/02/2018	9.45	Put			2,557.48000	2.55748	2,762,470	10.83	0.00	0	0
R2032	On	01/02/2018	9.45	Call			2,786.72000	2.78672	2,624,470	10.83	0.00	0	750
R2032	On	01/02/2018	9.40	Put			2,736.15000	2.73615	2,945,080	10.79	0.00	0	0
R2032	On	01/02/2018	9.40	Call			2,604.24000	2.60424	2,445,930	10.79	0.00	0	6,800
R2032	On	01/02/2018	9.30	Put			3,120.16000	3.12016	3,336,990	10.71	0.00	0	0
R2032	On	01/02/2018	9.30	Call			2,259.79000	2.25979	2,109,380	10.71	0.00	0	7,800
R2032	On	01/02/2018	9.56	Call			3,215.67000	3.21567	3,039,940	10.92	0.00	0	0
R2032	On	01/02/2018	9.56	Put			2,199.05000	2.19905	2,390,560	10.92	0.00	0	0
R2032	On	01/02/2018	9.57	Call			3,256.36000	3.25636	3,079,050	10.92	0.00	0	0
R2032	On	01/02/2018	9.57	Put			2,168.64000	2.16864	2,358,570	10.92	0.00	0	0
R2032	On	01/02/2018	9.55	Call			3,174.99000	3.17499	3,000,840	10.91	0.00	0	0
R2032	On	01/02/2018	9.55	Put			2,229.55000	2.22955	2,422,640	10.91	0.00	0	0
R2032	On	03/05/2018	9.70	Call			4,242.59000	4.24259	4,000,060	11.20	0.00	0	0
R2032	On	03/05/2018	9.70	Put			2,668.36000	2.66836	2,799,810	11.20	0.00	0	0
R2032	On	03/05/2018	9.71	Call			4,283.61000	4.28361	4,039,920	11.21	0.00	0	0
R2032	On	03/05/2018	9.71	Put			2,639.92000	2.63992	2,770,210	11.21	0.00	0	0
R2032	On	03/05/2018	9.72	Call			4,324.50000	4.32450	4,079,670	11.22	0.00	0	0
R2032	On	03/05/2018	9.72	Put			2,611.42000	2.61142	2,740,570	11.22	0.00	0	0
Total R2032 Option											0.00	0	22,850
Total For R2032											15,884,965.53	173	56,168
R2035	On	02/11/2017			9.65603	95.13483	9.60164	95.56721			154,213,559.43	1,621	18,280
R2035	On	01/02/2018			9.72416	96.88259	9.66800	97.32279			0.00	0	0
R2035	On	03/05/2018			9.78625	94.19585	9.72830	94.64425			0.00	0	0
Total R2035 Future											154,213,559.43	1,621	18,280
R2035	On	02/11/2017	9.60	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/11/2017	9.60	Put			13.09000	0.01309	445,470		0.00	0	0
R2035	On	02/11/2017	9.61	Call			66.65000	0.06665	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2035	On	02/11/2017	Bond Future	9.61	Put			0.00000	0.00000	365,730		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			92.93000	0.09293	525,310		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.73	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.74	Call			563.80000	0.56380	123,600		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			641.70000	0.64170	201,500		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			485.80000	0.48580	45,600		0.00	0	0
R2035	On	03/05/2018	Bond Future	9.90	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/05/2018	Bond Future	9.91	Call			1,395.11000	1.39511	946,710		0.00	0	0
R2035	On	03/05/2018	Bond Future	9.91	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/05/2018	Bond Future	9.89	Call			1,243.10000	1.24310	794,700		0.00	0	0
R2035	On	03/05/2018	Bond Future	9.89	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/05/2018	Bond Future	9.90	Call			1,319.15000	1.31915	870,750		0.00	0	0
Total R2035 Option												0.00	0	0
Total For R2035												154,213,559.43	1,621	18,280
R2037	On	02/11/2017	Bond Future			9.76333	91.39102	9.70903	91.82013		12.89	182,782,040.00	2,000	58,777
R2037	On	01/02/2018	Bond Future			9.82762	88.81470	9.77161	89.25170		12.79	0.00	0	160
R2037	On	03/05/2018	Bond Future			9.89315	90.47744	9.83540	90.92246		12.66	0.00	0	0
Total R2037 Future												182,782,040.00	2,000	58,937
R2037	On	02/11/2017	Bond Future	9.66	Call			1,884.78000	1.88478	1,689,720	12.84	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.66	Put			2,275.01000	2.27501	2,509,060	12.84	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.67	Call			1,922.46000	1.92246	1,724,770	12.85	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.67	Put			2,232.89000	2.23289	2,464,310	12.85	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.65	Call			1,847.54000	1.84754	1,654,940	12.83	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.65	Put			2,317.69000	2.31769	2,554,200	12.83	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.81	Call			3,206.87000	3.20687	2,964,960	12.84	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.81	Put			2,906.99000	2.90699	3,102,080	12.84	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.82	Call			3,247.97000	3.24797	3,004,290	12.85	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.82	Put			2,870.23000	2.87023	3,063,550	12.85	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.83	Call			3,289.33000	3.28933	3,043,870	12.86	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.83	Put			2,833.84000	2.83384	3,025,380	12.86	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.99	Call			4,494.19000	4.49419	4,231,120	12.87	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.99	Put			3,310.58000	3.31058	3,492,530	12.87	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.97	Call			4,409.31000	4.40931	4,148,980	12.85	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.97	Put			3,377.43000	3.37743	3,562,120	12.85	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.98	Call			4,451.67000	4.45167	4,189,960	12.86	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.98	Put			3,343.87000	3.34387	3,527,180	12.86	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R2037 Option												0.00	0	0
Total For R2037												182,782,040.00	2,000	58,937
R204	On	02/11/2017	Bond Future			6.92938	104.16094	6.93227	104.15784		0.29	0.00	0	47,386
R204	On	01/02/2018	Bond Future			6.77887	102.03629	6.78265	102.03311		0.66	0.00	0	0
R204	On	03/05/2018	Bond Future			6.45573	103.94658	6.46122	103.94325		0.49	0.00	0	0
Total R204 Future												0.00	0	47,386
R204	On	02/11/2017	Bond Future	7.75	Call			870.13000	0.87013	873,230	0.33	0.00	0	0
R204	On	02/11/2017	Bond Future	7.75	Put			0.00000	0.00000	0,000	0.33	0.00	0	0
R204	On	02/11/2017	Bond Future	7.76	Call			880.70000	0.88070	883,800	0.33	0.00	0	0
R204	On	02/11/2017	Bond Future	7.76	Put			0.00000	0.00000	0,000	0.33	0.00	0	0
R204	On	02/11/2017	Bond Future	7.74	Call			859.55000	0.85955	862,650	0.33	0.00	0	0
R204	On	02/11/2017	Bond Future	7.74	Put			0.00000	0.00000	0,000	0.33	0.00	0	0
R204	On	01/02/2018	Bond Future	7.26	Call			451.64000	0.45164	451,940	0.68	0.00	0	0
R204	On	01/02/2018	Bond Future	7.26	Put			51.65000	0.05165	48,770	0.68	0.00	0	0
R204	On	01/02/2018	Bond Future	7.27	Call			458.55000	0.45855	458,890	0.68	0.00	0	0
R204	On	01/02/2018	Bond Future	7.27	Put			50.21000	0.05021	47,370	0.68	0.00	0	0
R204	On	01/02/2018	Bond Future	7.25	Call			444.77000	0.44477	445,020	0.68	0.00	0	0
R204	On	01/02/2018	Bond Future	7.25	Put			53.14000	0.05314	50,210	0.68	0.00	0	0
R204	On	03/05/2018	Bond Future	7.09	Call			426.65000	0.42665	430,760	0.51	0.00	0	0
R204	On	03/05/2018	Bond Future	7.09	Put			46.94000	0.04694	47,720	0.51	0.00	0	0
R204	On	03/05/2018	Bond Future	7.10	Call			431.75000	0.43175	435,620	0.51	0.00	0	0
R204	On	03/05/2018	Bond Future	7.10	Put			46.02000	0.04602	46,560	0.51	0.00	0	0
R204	On	03/05/2018	Bond Future	7.08	Call			421.57000	0.42157	425,690	0.51	0.00	0	0
R204	On	03/05/2018	Bond Future	7.08	Put			47.88000	0.04788	48,670	0.51	0.00	0	0
Total R204 Option												0.00	0	0
Total For R204												0.00	0	47,386
R2040	On	02/11/2017	Bond Future			9.86408	94.66450	9.80982	95.12119		13.58	8,519,805.00	90	15,719
R2040	On	01/02/2018	Bond Future			9.92934	91.89804	9.87338	92.36315		13.45	0.00	0	0
R2040	On	03/05/2018	Bond Future			9.99577	93.61843	9.93808	94.09211		13.32	0.00	0	0
Total R2040 Future												8,519,805.00	90	15,719
R2040	On	02/11/2017	Bond Future	9.66	Call			1,691.94000	1.69194	1,487,730	13.39	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.66	Put			2,972.21000	2.97221	3,224,690	13.39	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.67	Call			1,727.52000	1.72752	1,520,550	13.40	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.67	Put			2,921.45000	2.92145	3,171,170	13.40	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.65	Call			1,656.64000	1.65664	1,455,210	13.38	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.65	Put			3,023.38000	3.02338	3,278,640	13.38	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.88	Call			3,325.94000	3.32594	3,119,760	13.57	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.88	Put			3,270.72000	3.27072	3,529,650	13.57	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.89	Call			3,367.73000	3.36773	3,160,650	13.58	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2040	On	01/02/2018	Bond Future	9.89	Put		3,229.20000	3.22920	3,487,230	13.58	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.87	Call		3,284.18000	3.28418	3,079,140	13.56	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.87	Put		3,312.40000	3.31240	3,572,470	13.56	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.06	Put		3,690.15000	3.69015	3,888,410	13.37	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.07	Call		4,731.20000	4.73120	4,454,340	13.38	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.07	Put		3,653.86000	3.65386	3,850,680	13.38	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.08	Call		4,775.73000	4.77573	4,497,420	13.39	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.08	Put		3,617.56000	3.61756	3,812,930	13.39	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.06	Call		4,686.55000	4.68655	4,411,130	13.37	0.00	0	0
Total R2040 Option											0.00	0	0
Total For R2040											8,519,805.00	90	15,719
R2044	On	02/11/2017	Bond Future			9.90291	91.60795	9.84863	92.06856	14.27	18,229,982.05	199	20,734
R2044	On	01/02/2018	Bond Future			9.96654	88.91048	9.91059	89.37959	14.11	0.00	0	0
R2044	On	03/05/2018	Bond Future			10.03120	90.57492	9.97355	91.05271	13.98	0.00	0	0
Total R2044 Future											18,229,982.05	199	20,734
R2044	On	02/11/2017	Bond Future	9.67	Call		1,625.20000	1.62520	1,428,080	14.07	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.67	Put		3,169.96000	3.16996	3,433,450	14.07	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.68	Call		1,660.00000	1.66000	1,460,110	14.08	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.68	Put		3,117.09000	3.11709	3,377,810	14.08	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.66	Call		1,590.87000	1.59087	1,396,500	14.07	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.66	Put		3,223.44000	3.22344	3,489,680	14.07	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.89	Put		3,438.45000	3.43845	3,708,200	14.25	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.90	Call		3,306.29000	3.30629	3,105,760	14.25	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.90	Put		3,395.55000	3.39555	3,664,130	14.25	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.91	Call		3,348.10000	3.34810	3,146,630	14.26	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.91	Put		3,353.07000	3.35307	3,620,710	14.26	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.89	Call		3,264.75000	3.26475	3,065,390	14.25	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.10	Call		4,781.75000	4.78175	4,506,030	14.07	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.10	Put		3,739.47000	3.73947	3,941,540	14.07	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.11	Call		4,826.61000	4.82661	4,549,440	14.08	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.11	Put		3,702.79000	3.70279	3,903,410	14.08	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.09	Call		4,737.07000	4.73707	4,462,800	14.06	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.09	Put		3,776.45000	3.77645	3,979,970	14.06	0.00	0	0
Total R2044 Option											0.00	0	0
Total For R2044											18,229,982.05	199	20,734
R2048	On	02/11/2017	Bond Future			9.86867	90.89482	9.80916	91.41396	14.12	37,994,034.76	418	75,989
R2048	On	01/02/2018	Bond Future			9.93341	92.56463	9.87207	93.09326	13.96	0.00	0	170
R2048	On	03/05/2018	Bond Future			9.99254	89.86043	9.92938	90.39889	14.51	0.00	0	0
Total R2048 Future											37,994,034.76	418	76,159

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	02/11/2017	Bond Future	9.65	Call		1,633.04000	1.63304	1,413,470	13.92	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.65	Put		3,048.03000	3.04803	3,347,600	13.92	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.66	Call		1,669.38000	1.66938	1,446,570	13.93	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.66	Put		2,994.31000	2.99431	3,290,640	13.93	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.64	Call		1,597.18000	1.59718	1,380,860	13.91	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.64	Put		3,102.39000	3.10239	3,405,210	13.91	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.90	Call		3,615.12000	3.61512	3,332,210	14.10	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.90	Put		3,373.73000	3.37373	3,619,450	14.10	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.91	Call		3,659.91000	3.65991	3,375,170	14.11	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.91	Put		3,332.38000	3.33238	3,576,270	14.11	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.89	Call		3,570.58000	3.57058	3,289,770	14.10	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.89	Put		3,415.49000	3.41549	3,663,310	14.10	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.06	Call		4,929.15000	4.92915	4,621,930	14.57	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.06	Put		3,821.92000	3.82192	4,053,160	14.57	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.07	Call		4,975.18000	4.97518	4,666,330	14.58	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.07	Put		3,784.19000	3.78419	4,013,800	14.58	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.05	Call		4,882.99000	4.88299	4,577,420	14.56	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.05	Put		3,859.66000	3.85966	4,092,550	14.56	0.00	0	0
Total R2048 Option											0.00	0	0
Total For R2048											37,994,034.76	418	76,159
R207	On	02/11/2017	Bond Future			7.30101	102.14894	7.26750	102.21563	1.20	33,709,150.20	330	40,525
R207	On	01/02/2018	Bond Future			7.27779	100.38430	7.23965	100.45218	1.51	0.00	0	0
R207	On	03/05/2018	Bond Future			7.23998	102.26364	7.19586	102.33270	1.38	0.00	0	0
Total R207 Future											33,709,150.20	330	40,525
R207	On	02/11/2017	Bond Future	8.04	Call		1,524.13000	1.52413	1,457,630	1.32	0.00	0	0
R207	On	02/11/2017	Bond Future	8.04	Put		1.09000	0.00109	1,280	1.32	0.00	0	0
R207	On	02/11/2017	Bond Future	8.05	Call		1,543.55000	1.54355	1,477,040	1.32	0.00	0	0
R207	On	02/11/2017	Bond Future	8.05	Put		0.99000	0.00099	1,170	1.32	0.00	0	0
R207	On	02/11/2017	Bond Future	8.03	Call		1,504.71000	1.50471	1,438,230	1.32	0.00	0	0
R207	On	02/11/2017	Bond Future	8.03	Put		1.20000	0.00120	1,410	1.32	0.00	0	0
R207	On	01/02/2018	Bond Future	7.61	Call		830.65000	0.83065	775,920	1.57	0.00	0	0
R207	On	01/02/2018	Bond Future	7.61	Put		174.03000	0.17403	187,180	1.57	0.00	0	0
R207	On	01/02/2018	Bond Future	7.62	Call		843.80000	0.84380	788,750	1.57	0.00	0	0
R207	On	01/02/2018	Bond Future	7.62	Put		169.53000	0.16953	182,360	1.57	0.00	0	0
R207	On	01/02/2018	Bond Future	7.60	Call		817.37000	0.81737	762,950	1.57	0.00	0	0
R207	On	01/02/2018	Bond Future	7.60	Put		178.40000	0.17840	191,860	1.57	0.00	0	0
R207	On	03/05/2018	Bond Future	7.57	Call		838.57000	0.83857	788,040	1.44	0.00	0	0
R207	On	03/05/2018	Bond Future	7.57	Put		254.93000	0.25493	273,460	1.44	0.00	0	0
R207	On	03/05/2018	Bond Future	7.58	Call		849.77000	0.84977	798,960	1.44	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/05/2018	Bond Future	7.58	Put			250.59000	0.25059	268,840	1.44	0.00	0	0
R207	On	03/05/2018	Bond Future	7.56	Call			827.74000	0.82774	777,500	1.44	0.00	0	0
R207	On	03/05/2018	Bond Future	7.56	Put			259.64000	0.25964	278,460	1.44	0.00	0	0
Total R207 Option												0.00	0	0
Total For R207												33,709,150.20	330	40,525
R208	On	02/11/2017	Bond Future			7.45336	98.61824	7.42148	98.71124		2.18	13,806,553.60	140	32,544
R208	On	01/02/2018	Bond Future			7.45676	100.42975	7.42205	100.52446		2.56	0.00	0	0
R208	On	03/05/2018	Bond Future			7.44539	98.90862	7.40740	99.00501		2.45	0.00	0	0
Total R208 Future												13,806,553.60	140	32,544
R208	On	02/11/2017	Bond Future	8.19	Call			2,217.87000	2.21787	2,125,510	2.33	0.00	0	0
R208	On	02/11/2017	Bond Future	8.19	Put			5.52000	0.00552	6,160	2.33	0.00	0	0
R208	On	02/11/2017	Bond Future	8.20	Call			2,245.86000	2.24586	2,153,450	2.33	0.00	0	0
R208	On	02/11/2017	Bond Future	8.20	Put			5.13000	0.00513	5,720	2.33	0.00	0	0
R208	On	02/11/2017	Bond Future	8.18	Call			2,189.89000	2.18989	2,097,570	2.32	0.00	0	0
R208	On	02/11/2017	Bond Future	8.18	Put			5.94000	0.00594	6,620	2.32	0.00	0	0
R208	On	01/02/2018	Bond Future	7.84	Call			1,414.36000	1.41436	1,337,350	2.63	0.00	0	0
R208	On	01/02/2018	Bond Future	7.84	Put			281.31000	0.28131	299,010	2.63	0.00	0	0
R208	On	01/02/2018	Bond Future	7.85	Call			1,434.65000	1.43465	1,357,250	2.63	0.00	0	0
R208	On	01/02/2018	Bond Future	7.85	Put			274.69000	0.27469	292,000	2.63	0.00	0	0
R208	On	01/02/2018	Bond Future	7.83	Call			1,394.19000	1.39419	1,317,350	2.63	0.00	0	0
R208	On	01/02/2018	Bond Future	7.83	Put			288.06000	0.28806	305,930	2.63	0.00	0	0
R208	On	03/05/2018	Bond Future	7.78	Put			441.95000	0.44195	465,940	2.51	0.00	0	0
R208	On	03/05/2018	Bond Future	7.79	Call			1,400.09000	1.40009	1,327,010	2.51	0.00	0	0
R208	On	03/05/2018	Bond Future	7.79	Put			434.64000	0.43464	457,950	2.51	0.00	0	0
R208	On	03/05/2018	Bond Future	7.77	Call			1,364.95000	1.36495	1,292,920	2.50	0.00	0	0
R208	On	03/05/2018	Bond Future	7.77	Put			449.67000	0.44967	474,030	2.50	0.00	0	0
R208	On	03/05/2018	Bond Future	7.78	Call			1,382.32000	1.38232	1,309,920	2.51	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												13,806,553.60	140	32,544
R209	On	02/11/2017	Bond Future			9.61975	71.83121	9.56538	72.19402		12.99	518,621,336.20	7,220	109,336
R209	On	01/02/2018	Bond Future			9.67848	73.15062	9.62251	73.52013		12.77	0.00	0	0
R209	On	03/05/2018	Bond Future			9.73498	71.37071	9.67738	71.74703		13.28	0.00	0	0
Total R209 Future												518,621,336.20	7,220	109,336
R209	On	02/11/2017	Bond Future	9.53	Call			1,538.73000	1.53873	1,349,010	12.86	0.00	0	0
R209	On	02/11/2017	Bond Future	9.53	Put			1,776.31000	1.77631	1,949,400	12.86	0.00	0	0
R209	On	02/11/2017	Bond Future	9.54	Call			1,570.92000	1.57092	1,378,940	12.86	0.00	0	0
R209	On	02/11/2017	Bond Future	9.54	Put			1,741.23000	1.74123	1,912,060	12.86	0.00	0	0
R209	On	02/11/2017	Bond Future	9.52	Call			1,506.81000	1.50681	1,319,480	12.85	0.00	0	0
R209	On	02/11/2017	Bond Future	9.52	Put			1,811.75000	1.81175	1,987,230	12.85	0.00	0	0

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	9.00	Put			4,322.51000	4.32251	4,614,270	12.56	0.00	0	0
R209	On	02/11/2017	Bond Future	9.00	Call			380.61000	0.38061	309,560	12.56	0.00	0	4,100
R209	On	02/11/2017	Bond Future	10.00	Call			3,442.76000	3.44276	3,156,970	13.21	0.00	0	0
R209	On	02/11/2017	Bond Future	10.00	Put			618.15000	0.61815	695,170	13.21	0.00	0	3,360
R209	On	02/11/2017	Bond Future	10.60	Call			6,570.61000	6.57061	6,224,650	13.74	0.00	0	0
R209	On	02/11/2017	Bond Future	10.60	Put			115.91000	0.11591	132,760	13.74	0.00	0	1,300
R209	On	02/11/2017	Bond Future	9.75	Call			2,335.28000	2.33528	2,096,500	12.99	0.00	0	0
R209	On	02/11/2017	Bond Future	9.75	Put			1,114.47000	1.11447	1,238,500	12.99	0.00	0	6,500
R209	On	02/11/2017	Bond Future	8.30	Put			9,303.91000	9.30391	9,660,360	12.41	0.00	0	0
R209	On	02/11/2017	Bond Future	8.30	Call			21.60000	0.02160	15,240	12.41	0.00	0	2,800
R209	On	02/11/2017	Bond Future	9.58	Call			1,703.93000	1.70393	1,502,610	12.89	0.00	0	0
R209	On	02/11/2017	Bond Future	9.58	Put			1,606.10000	1.60610	1,767,590	12.89	0.00	0	1,350
R209	On	02/11/2017	Bond Future	9.33	Put			2,578.52000	2.57852	2,800,280	12.75	0.00	0	0
R209	On	02/11/2017	Bond Future	9.33	Call			975.52000	0.97552	834,470	12.75	0.00	0	1,350
R209	On	02/11/2017	Bond Future	9.88	Call			2,889.15000	2.88915	2,624,280	13.11	0.00	0	0
R209	On	02/11/2017	Bond Future	9.88	Put			827.40000	0.82740	925,340	13.11	0.00	0	1,350
R209	On	01/02/2018	Bond Future	10.10	Call			4,340.91000	4.34091	4,111,460	13.32	0.00	0	0
R209	On	01/02/2018	Bond Future	10.10	Put			1,278.50000	1.27850	1,418,560	13.32	0.00	0	3,000
R209	On	01/02/2018	Bond Future	9.73	Call			2,867.22000	2.86722	2,689,750	12.98	0.00	0	0
R209	On	01/02/2018	Bond Future	9.73	Put			2,160.10000	2.16010	2,352,140	12.98	0.00	0	0
R209	On	01/02/2018	Bond Future	9.71	Call			2,796.59000	2.79659	2,620,690	12.96	0.00	0	0
R209	On	01/02/2018	Bond Future	9.71	Put			2,220.24000	2.22024	2,413,850	12.96	0.00	0	0
R209	On	01/02/2018	Bond Future	10.00	Call			3,917.19000	3.91719	3,701,980	13.23	0.00	0	0
R209	On	01/02/2018	Bond Future	10.00	Put			1,479.55000	1.47955	1,633,850	13.23	0.00	0	7,500
R209	On	01/02/2018	Bond Future	9.72	Call			2,831.70000	2.83170	2,655,200	12.97	0.00	0	0
R209	On	01/02/2018	Bond Future	9.72	Put			2,189.92000	2.18992	2,382,930	12.97	0.00	0	0
R209	On	03/05/2018	Bond Future	9.86	Call			3,807.56000	3.80756	3,572,130	13.38	0.00	0	0
R209	On	03/05/2018	Bond Future	9.86	Put			2,624.61000	2.62461	2,765,500	13.38	0.00	0	0
R209	On	03/05/2018	Bond Future	9.84	Call			3,734.98000	3.73498	3,501,900	13.36	0.00	0	0
R209	On	03/05/2018	Bond Future	9.84	Put			2,680.14000	2.68014	2,823,380	13.36	0.00	0	0
R209	On	03/05/2018	Bond Future	9.85	Call			3,771.19000	3.77119	3,536,930	13.37	0.00	0	0
R209	On	03/05/2018	Bond Future	9.85	Put			2,652.25000	2.65225	2,794,310	13.37	0.00	0	0
Total R209 Option												0.00	0	32,610
Total For R209												518,621,336.20	7,220	141,946
R210	On	02/11/2017	Bond Future			186.10187	186.10187	186.12543	186.12543			0.00	0	2,179
R210	On	01/02/2018	Bond Future			189.58596	189.58596	189.60999	189.60999			0.00	0	0
R210	On	03/05/2018	Bond Future			190.76973	190.76973	190.79541	190.79541			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

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	02/11/2017	Bond Future	192.08	Put		5,954.57000	5.95457	5,978,130		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		5,964.57000	5.96457	5,988,130		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		5,944.57000	5.94457	5,968,130		0.00	0	0
R210	On	01/02/2018	Bond Future	192.37	Put		2,760.01000	2.76001	2,784,040		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		2,770.01000	2.77001	2,794,040		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		2,750.01000	2.75001	2,774,040		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		644.59000	0.64459	670,270		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		654.59000	0.65459	680,270		0.00	0	0
R210	On	03/05/2018	Bond Future	191.46	Call		0.00000	0.00000	0,000		0.00	0	0
R210	On	03/05/2018	Bond Future	191.46	Put		664.59000	0.66459	690,270		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			151.07975	151.07975	151.03678	151.03678		0.00	0	4,282
R212	On	01/02/2018	Bond Future			151.84814	151.84814	151.80452	151.80452		0.00	0	0
R212	On	03/05/2018	Bond Future			154.75757	154.75757	154.71404	154.71404		0.00	0	0
Total R212 Future											0.00	0	4,282
R212	On	02/11/2017	Bond Future	152.41	Put		1,373.22000	1.37322	1,330,250		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		1,383.22000	1.38322	1,340,250		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		1,363.22000	1.36322	1,320,250		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		2,895.48000	2.89548	2,851,860		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		2,905.48000	2.90548	2,861,860		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		2,885.48000	2.88548	2,841,860		0.00	0	0
R212	On	03/05/2018	Bond Future	154.29	Call		424.04000	0.42404	467,570		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		414.04000	0.41404	457,570		0.00	0	0
R212	On	03/05/2018	Bond Future	154.30	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
R212	On	03/05/2018	Bond Future	154.28	Call			434.04000	0.43404	477,570		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	4,282
R213	On	02/11/2017	Bond Future			9.27497	84.10502	9.22543	84.43480		10.54	8,410,502.00	100	63,381
R213	On	01/02/2018	Bond Future			9.33497	85.65007	9.28378	85.98589		10.45	0.00	0	0
R213	On	03/05/2018	Bond Future			9.38874	83.70395	9.33590	84.04590		10.82	0.00	0	0
Total R213 Future												8,410,502.00	100	63,381
R213	On	02/11/2017	Bond Future	9.35	Call			2,013.15000	2.01315	1,826,710	10.62	0.00	0	0
R213	On	02/11/2017	Bond Future	9.35	Put			1,187.34000	1.18734	1,330,680	10.62	0.00	0	0
R213	On	02/11/2017	Bond Future	9.36	Call			2,051.87000	2.05187	1,863,700	10.62	0.00	0	0
R213	On	02/11/2017	Bond Future	9.36	Put			1,160.26000	1.16026	1,301,870	10.62	0.00	0	0
R213	On	02/11/2017	Bond Future	9.34	Call			1,974.82000	1.97482	1,790,130	10.61	0.00	0	0
R213	On	02/11/2017	Bond Future	9.34	Put			1,214.88000	1.21488	1,359,970	10.61	0.00	0	0
R213	On	01/02/2018	Bond Future	9.42	Call			2,894.12000	2.89412	2,686,920	10.58	0.00	0	0
R213	On	01/02/2018	Bond Future	9.42	Put			2,004.60000	2.00460	2,133,220	10.58	0.00	0	0
R213	On	01/02/2018	Bond Future	9.43	Call			2,931.30000	2.93130	2,722,720	10.59	0.00	0	0
R213	On	01/02/2018	Bond Future	9.43	Put			1,977.00000	1.97700	2,104,240	10.59	0.00	0	0
R213	On	01/02/2018	Bond Future	9.41	Call			2,857.38000	2.85738	2,651,580	10.57	0.00	0	0
R213	On	01/02/2018	Bond Future	9.41	Put			2,032.72000	2.03272	2,162,740	10.57	0.00	0	0
R213	On	03/05/2018	Bond Future	9.57	Call			3,891.10000	3.89110	3,668,200	11.07	0.00	0	0
R213	On	03/05/2018	Bond Future	9.57	Put			2,390.74000	2.39074	2,509,790	11.07	0.00	0	0
R213	On	03/05/2018	Bond Future	9.58	Call			3,928.71000	3.92871	3,704,760	11.07	0.00	0	0
R213	On	03/05/2018	Bond Future	9.58	Put			2,365.10000	2.36510	2,483,100	11.07	0.00	0	0
R213	On	03/05/2018	Bond Future	9.56	Call			3,853.65000	3.85365	3,631,810	11.06	0.00	0	0
R213	On	03/05/2018	Bond Future	9.56	Put			2,416.62000	2.41662	2,536,730	11.06	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												8,410,502.00	100	63,381
R214	On	02/11/2017	Bond Future			9.76116	71.41555	9.70673	71.79217		13.80	0.00	0	44,022
R214	On	01/02/2018	Bond Future			9.82245	72.72748	9.76641	73.11106		13.53	0.00	0	0
R214	On	03/05/2018	Bond Future			9.87818	70.79292	9.82056	71.18355		14.11	0.00	0	0
Total R214 Future												0.00	0	44,022
R214	On	02/11/2017	Bond Future	9.59	Call			1,359.98000	1.35998	1,203,470	13.70	0.00	0	0
R214	On	02/11/2017	Bond Future	9.59	Put			2,178.83000	2.17883	2,398,940	13.70	0.00	0	0
R214	On	02/11/2017	Bond Future	9.60	Call			1,390.23000	1.39023	1,231,320	13.71	0.00	0	0
R214	On	02/11/2017	Bond Future	9.60	Put			2,138.33000	2.13833	2,356,040	13.71	0.00	0	0
R214	On	02/11/2017	Bond Future	9.58	Call			1,330.14000	1.33014	1,176,020	13.70	0.00	0	0
R214	On	02/11/2017	Bond Future	9.58	Put			2,219.85000	2.21985	2,442,350	13.70	0.00	0	0
R214	On	01/02/2018	Bond Future	9.83	Call			2,873.73000	2.87373	2,653,550	13.60	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	01/02/2018	Bond Future	9.83	Put			2,438.73000	2.43873	2,602,130	13.60	0.00	0	0
R214	On	01/02/2018	Bond Future	9.84	Call			2,910.16000	2.91016	2,688,410	13.61	0.00	0	0
R214	On	01/02/2018	Bond Future	9.84	Put			2,407.15000	2.40715	2,568,980	13.61	0.00	0	0
R214	On	01/02/2018	Bond Future	9.82	Call			2,837.53000	2.83753	2,618,910	13.60	0.00	0	0
R214	On	01/02/2018	Bond Future	9.82	Put			2,470.65000	2.47065	2,635,610	13.60	0.00	0	0
R214	On	03/05/2018	Bond Future	9.98	Call			3,939.94000	3.93994	3,703,330	14.33	0.00	0	0
R214	On	03/05/2018	Bond Future	9.98	Put			2,867.61000	2.86761	3,021,630	14.33	0.00	0	0
R214	On	03/05/2018	Bond Future	9.99	Call			3,977.32000	3.97732	3,739,510	14.34	0.00	0	0
R214	On	03/05/2018	Bond Future	9.99	Put			2,838.63000	2.83863	2,991,450	14.34	0.00	0	0
R214	On	03/05/2018	Bond Future	9.97	Call			3,902.95000	3.90295	3,667,540	14.32	0.00	0	0
R214	On	03/05/2018	Bond Future	9.97	Put			2,897.09000	2.89709	3,052,310	14.32	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												0.00	0	44,022
Total for Bond												1,427,481,572.77	15,954	1,037,131
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total E170 Future												0.00	0	0
Total For E170												0.00	0	0
ES18	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES18 Future												0.00	0	0
Total For ES18												0.00	0	0
ES18A	On	20/04/2018	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES18A Future												0.00	0	0
Total For ES18A												0.00	0	0
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23 Future												0.00	0	0
Total For ES23												0.00	0	0
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23A Future												0.00	0	0
Total For ES23A												0.00	0	0
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26 Future												0.00	0	0
Total For ES26												0.00	0	0
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26A Future												0.00	0	0
Total For ES26A												0.00	0	0
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES33 Future												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ES33										0.00	0	0
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33A Future										0.00	0	0
Total For ES33A										0.00	0	0
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES42 Future										0.00	0	0
Total For ES42										0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2025 Future										0.00	0	0
Total For I2025										0.00	0	0
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2033 Future										0.00	0	0
Total For I2033										0.00	0	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2038 Future										0.00	0	0
Total For I2038										0.00	0	0
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2046 Future										0.00	0	0
Total For I2046										0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2050 Future										0.00	0	0
Total For I2050										0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186 Future										0.00	0	0
Total For R186										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R207 Future										0.00	0	0
Total For R186/R207										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R208 Future										0.00	0	0
Total For R186/R208										0.00	0	0
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

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 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R202 Future										0.00	0	0
Total For R202										0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2023 Future										0.00	0	0
Total For R2023										0.00	0	0
R203 On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R203 Future										0.00	0	0
Total For R203										0.00	0	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2030 Future										0.00	0	0
Total For R2030										0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2032 Future										0.00	0	0
Total For R2032										0.00	0	0
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2035 Future										0.00	0	0
Total For R2035										0.00	0	0
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2037 Future										0.00	0	0
Total For R2037										0.00	0	0
R204 On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204 Future										0.00	0	0
Total For R204										0.00	0	0
R204/R On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204/R203 Future										0.00	0	0
Total For R204/R203										0.00	0	0
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2040 Future										0.00	0	0
Total For R2040										0.00	0	0
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2044 Future										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R2048 Future										0.00	0	0
Total For R2048										0.00	0	0
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207 Future										0.00	0	0
Total For R207										0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207/R203 Future										0.00	0	0
Total For R207/R203										0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208 Future										0.00	0	0
Total For R208										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R204 Future										0.00	0	0
Total For R208/R204										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R207 Future										0.00	0	0
Total For R208/R207										0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	0
Total R209 Future										0.00	0	0
Total For R209										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R186 Future										0.00	0	0
Total For R209/R186										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R204 Future										0.00	0	0
Total For R209/R204										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R208 Future										0.00	0	0
Total For R209/R208										0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R210 Future										0.00	0	0
Total For R210										0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R212 Future										0.00	0	0
Total For R212										0.00	0	0

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 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			574.45800	574.45800	576.54600	576.54600				0.00	0	670
GOVI On 01/02/2018 GOVI			585.01100	585.01100	587.13900	587.13900				0.00	0	0
GOVI On 03/05/2018 GOVI			595.96500	595.96500	598.13200	598.13200				0.00	0	0
Total GOVI Future										0.00	0	670
GOVI On 02/11/2017 GOVI	572.45	Call			40,960.00000	4.09600	20,080,000			0.00	0	0
GOVI On 02/11/2017 GOVI	572.45	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 02/11/2017 GOVI	572.46	Call			40,860.00000	4.08600	19,980,000			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			41,060.00000	4.10600	20,180,000			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			61,090.00000	6.10900	39,810,000			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			60,990.00000	6.09900	39,710,000			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			61,190.00000	6.11900	39,910,000			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			78,620.00000	7.86200	56,950,000			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			78,520.00000	7.85200	56,850,000			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			78,420.00000	7.84200	56,750,000			0.00	0	0
Total GOVI Option										0.00	0	0
Total For GOVI										0.00	0	670
Total for GOVI										0.00	0	670

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AL37	On	02/11/2017	Index Future			559.09100	559.09100	559.80100	559.80100			0.00	0	0
AL37	On	01/02/2018	Index Future			569.36200	569.36200	570.08600	570.08600			0.00	0	0
AL37	On	03/05/2018	Index Future			580.02300	580.02300	580.76000	580.76000			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			642.25200	642.25200	644.15700	644.15700			0.00	0	0
AL7T	On	01/02/2018	Index Future			654.05000	654.05000	655.99200	655.99200			0.00	0	0
AL7T	On	03/05/2018	Index Future			666.29600	666.29600	668.27400	668.27400			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			575.77000	575.77000	577.85600	577.85600			0.00	0	616
ALBI	On	01/02/2018	Index Future			586.34700	586.34700	588.47300	588.47300			0.00	0	0
ALBI	On	03/05/2018	Index Future			597.32500	597.32500	599.49100	599.49100			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			250.93600	250.93600	250.97800	250.97800			0.00	0	1,163
IGOV	On	01/02/2018	Index Future			255.63400	255.63400	255.67700	255.67700			0.00	0	0
IGOV	On	03/05/2018	Index Future			260.53200	260.53200	260.57800	260.57800			0.00	0	0
Total IGOV Future												0.00	0	1,163
Total For IGOV												0.00	0	1,163
Total for Index												0.00	0	1,779
JIBAR F	On	20/09/2017	Jibar Future			7.01000	92.99000	7.01000	92.99000			0.00	0	0
JIBAR F	On	18/10/2017	Jibar Future			6.90000	93.10000	6.90000	93.10000			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			6.76000	93.24000	6.76000	93.24000			0.00	0	0
JIBAR F	On	17/01/2018	Jibar Future			6.75000	93.25000	6.75000	93.25000			0.00	0	0
JIBAR F	On	21/02/2018	Jibar Future			6.67000	93.33000	6.67000	93.33000			0.00	0	0
JIBAR F	On	20/03/2018	Jibar Future			6.66000	93.34000	6.66000	93.34000			0.00	0	2,500
JIBAR F	On	20/06/2018	Jibar Future			6.56000	93.44000	6.56000	93.44000			0.00	0	0
JIBAR F	On	19/09/2018	Jibar Future			6.55000	93.45000	6.55000	93.45000			0.00	0	0
JIBAR F	On	19/12/2018	Jibar Future			6.58000	93.42000	6.58000	93.42000			0.00	0	0
JIBAR F	On	20/03/2019	Jibar Future			6.64000	93.36000	6.64000	93.36000			0.00	0	0
JIBAR F	On	19/06/2019	Jibar Future			6.71000	93.29000	6.71000	93.29000			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			94.04008	94.04008	94.04163	94.04163			0.00	0	0
10Y ST	On	16/03/2026	Interest Rate Swap			91.02735	91.02735	91.02897	91.02897			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
10Y ST On 15/06/2026			Interest Rate Swap	89.76896	89.76896	89.77072	89.77072			0.00	0	0
10Y ST On 21/09/2026			Interest Rate Swap	91.94252	91.94252	91.94422	91.94422			0.00	0	0
10Y ST On 21/12/2026			Interest Rate Swap	95.73997	95.73997	95.74167	95.74167			0.00	0	0
10Y ST On 15/03/2027			Interest Rate Swap	94.29100	94.29100	94.29285	94.29285			0.00	0	0
10Y ST On 21/06/2027			Interest Rate Swap	96.37432	96.37432	96.37610	96.37610			0.00	0	0
10Y ST On 20/09/2027			Interest Rate Swap	100.11347	100.11347	100.11523	100.11523			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	99.61250	99.61250	99.61250	99.61250			0.00	0	0
1Y STN On 21/12/2017			Interest Rate Swap	99.73740	99.73740	99.73748	99.73748			0.00	0	0
1Y STN On 15/03/2018			Interest Rate Swap	99.60670	99.60670	99.60676	99.60676			0.00	0	0
1Y STN On 21/06/2018			Interest Rate Swap	99.66053	99.66053	99.66029	99.66029			0.00	0	0
1Y STN On 20/09/2018			Interest Rate Swap	99.75471	99.75471	99.75446	99.75446			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	99.76562	99.76562	99.76576	99.76576			0.00	0	0
2Y STN On 16/03/2018			Interest Rate Swap	98.88306	98.88306	98.88303	98.88303			0.00	0	0
2Y STN On 15/06/2018			Interest Rate Swap	98.35238	98.35238	98.35226	98.35226			0.00	0	0
2Y STN On 21/09/2018			Interest Rate Swap	98.22031	98.22031	98.22004	98.22004			0.00	0	0
2Y STN On 21/12/2018			Interest Rate Swap	98.48000	98.48000	98.48000	98.48000			0.00	0	0
2Y STN On 15/03/2019			Interest Rate Swap	98.76685	98.76685	98.76648	98.76648			0.00	0	0
2Y STN On 21/06/2019			Interest Rate Swap	99.05316	99.05316	99.05267	99.05267			0.00	0	0
2Y STN On 20/09/2019			Interest Rate Swap	99.36366	99.36366	99.36318	99.36318			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	95.29955	95.29955	95.29953	95.29953			0.00	0	0
5Y STN On 16/03/2021			Interest Rate Swap	94.49239	94.49239	94.49246	94.49246			0.00	0	0
5Y STN On 15/06/2021			Interest Rate Swap	93.66436	93.66436	93.66460	93.66460			0.00	0	0
5Y STN On 21/09/2021			Interest Rate Swap	93.81992	93.81992	93.82019	93.82019			0.00	0	0
5Y STN On 21/12/2021			Interest Rate Swap	95.99737	95.99737	95.99772	95.99772			0.00	0	51
5Y STN On 15/03/2022			Interest Rate Swap	96.10634	96.10634	96.10686	96.10686			0.00	0	0
5Y STN On 21/06/2022			Interest Rate Swap	97.29431	97.29431	97.29483	97.29483			0.00	0	0
5Y STN On 20/09/2022			Interest Rate Swap	99.49538	99.49538	99.49598	99.49598			0.00	0	0
Total 5Y STND Future										0.00	0	51
Total For 5Y STND										0.00	0	51
Total for Interest Rate Swap										0.00	0	51
Total for Derivatives :										1,427,481,572.77	15,954	1,042,131

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AA05 On 22/03/2019 Spot Bond			8.53000	105.05877	8.53000	104.98725				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	99.05443				0.00	0	1,000,000,000
Total AA06 SPOT										0.00	0	1,000,000,000
Total For AA06										0.00	0	1,000,000,000
AA06/JIOn 15/04/2021 Spot Bond			100.00000	13.38276	100.00000	13.28574				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			9.52000	103.38867	9.52000	103.30988				0.00	0	0
Total AA07 SPOT										0.00	0	0
Total For AA07										0.00	0	0
AB01/ROn 24/11/2020 Spot Bond			10.00000	110.05700	10.00000	109.97100				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	100.23036				0.00	0	0
Total AB010 SPOT										0.00	0	0
Total For AB010										0.00	0	0
AB011 On 21/11/2018 Spot Bond				100.00000	0.00000	100.15961				0.00	0	350,000,000
Total AB011 SPOT										0.00	0	350,000,000
Total For AB011										0.00	0	350,000,000
AB013 On 21/11/2018 Spot Bond			9.01000	101.39297	9.01000	101.32015				0.00	0	1,500,000,000
Total AB013 SPOT										0.00	0	1,500,000,000
Total For AB013										0.00	0	1,500,000,000
AB014LOn 19/11/2019 Spot Bond			100.00000	22.02886	100.00000	21.86915				0.00	0	0
Total AB014U SPOT										0.00	0	0
Total For AB014U										0.00	0	0
AB015LOn 19/11/2019 Spot Bond			10.84000	102.92865	10.84000	102.84011				0.00	0	0
Total AB015U SPOT										0.00	0	0
Total For AB015U										0.00	0	0
AB016LOn 05/02/2020 Spot Bond			100.00000	22.98015	100.00000	22.81354				0.00	0	0
Total AB016U SPOT										0.00	0	0
Total For AB016U										0.00	0	0
AB017LOn 05/02/2020 Spot Bond			100.00000	23.03359	100.00000	22.88182				0.00	0	0
Total AB017U 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 AB017U										0.00	0	0
AB018L On 04/09/2020 Spot Bond			11.37000	99.77748	11.37000	99.68757				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	15.72916	100.00000	15.61513				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	99.81309	11.81000	99.71976				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	10.78074	100.00000	10.70258				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	15.24819	100.00000	15.13765				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	16.71907	100.00000	16.64084				0.00	0	0
Total AB024U SPOT										0.00	0	0
Total For AB024U										0.00	0	0
AB025L On 20/08/2021 Spot Bond			100.00000	14.75259	100.00000	14.64564				0.00	0	0
Total AB025U SPOT										0.00	0	0
Total For AB025U										0.00	0	0
AB026L On 20/08/2021 Spot Bond			100.00000	15.45382	100.00000	15.35199				0.00	0	0
Total AB026U SPOT										0.00	0	0
Total For AB026U										0.00	0	0
AB028L On 17/03/2022 Spot Bond			100.00000	13.12264	100.00000	13.04485				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	12.56294	100.00000	12.47186				0.00	0	0
Total AB029U SPOT										0.00	0	0
Total For AB029U										0.00	0	0
AB030L On 14/08/2024 Spot Bond			100.00000	11.92684	100.00000	11.77018				0.00	0	0
Total AB030U SPOT										0.00	0	0
Total For AB030U										0.00	0	0
ABC12L On 25/11/2020 Spot Bond			10.00000	110.88000	10.00000	110.79300				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABC1234/R2022 SPOT										0.00	0	0
Total For ABC1234/R2022										0.00	0	0
ABCPI3 On 07/12/2023 Spot Bond			4.48000	159.41522	4.48000	266.00730				0.00	0	645,000,000
Total ABCPI3 SPOT										0.00	0	645,000,000
Total For ABCPI3										0.00	0	645,000,000
ABF19U On 21/04/2022 Spot Bond			100.00000	13.27464	100.00000	13.15070				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	101.90873				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	103.07417				0.00	0	0
Total ABFN08 SPOT										0.00	0	0
Total For ABFN08										0.00	0	0
ABFN09 On 17/03/2026 Spot Bond				100.00000	0.00000	101.73071				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	100.39745				0.00	0	0
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0
ABFN11 On 09/04/2019 Spot Bond				100.00000	0.00000	100.88233				0.00	0	0
Total ABFN11 SPOT										0.00	0	0
Total For ABFN11										0.00	0	0
ABFN12 On 14/05/2020 Spot Bond				100.00000	0.00000	100.94249				0.00	0	0
Total ABFN12 SPOT										0.00	0	0
Total For ABFN12										0.00	0	0
ABFN13 On 14/05/2022 Spot Bond				100.00000	0.00000	100.26903				0.00	0	0
Total ABFN13 SPOT										0.00	0	0
Total For ABFN13										0.00	0	0
ABFN14 On 11/11/2020 Spot Bond				100.00000	0.00000	100.68309				0.00	0	0
Total ABFN14 SPOT										0.00	0	0
Total For ABFN14										0.00	0	0
ABFN15 On 11/11/2022 Spot Bond				100.00000	0.00000	100.54843				0.00	0	0
Total ABFN15 SPOT										0.00	0	0
Total For ABFN15										0.00	0	0
Total ABFN16 SPOT										0.00	0	0
Total For ABFN16										0.00	0	0

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 17/05/2019 Spot Bond				100.00000	0.00000	100.42927				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	101.54172				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	99.89240				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	99.88831				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	99.88488				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	99.74647				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			11.01000	102.84906	11.01000	103.93795				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	97.40444				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	98.62395				0.00	0	0
Total ABK11 SPOT										0.00	0	0
Total For ABK11										0.00	0	0
ABK12 On 20/05/2022 Spot Bond				100.00000	0.00000	93.10982				0.00	0	0
Total ABK12 SPOT										0.00	0	0
Total For ABK12										0.00	0	0
ABK2 On 24/05/2018 Spot Bond			9.96000	99.77878	9.96000	102.04839				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	99.56646				0.00	0	0
Total ABK3 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 ABK3										0.00	0	0
ABK3/J On 07/11/2018 Spot Bond			100.00000	41.83777	100.00000	41.53445				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	99.31657				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	56.53212	100.00000	56.12226				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	98.90713				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	42.05047	100.00000	41.74560				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	102.19633				0.00	0	0
Total ABK6 SPOT										0.00	0	0
Total For ABK6										0.00	0	0
ABK7 On 03/06/2019 Spot Bond				100.00000	0.00000	96.38255				0.00	0	0
Total ABK7 SPOT										0.00	0	0
Total For ABK7										0.00	0	0
ABK8 On 03/06/2021 Spot Bond				100.00000	0.00000	93.21847				0.00	0	0
Total ABK8 SPOT										0.00	0	0
Total For ABK8										0.00	0	0
ABK9 On 18/11/2019 Spot Bond				100.00000	0.00000	96.23072				0.00	0	0
Total ABK9 SPOT										0.00	0	0
Total For ABK9										0.00	0	0
ABKI01 On 07/11/2018 Spot Bond			6.43000	148.17333	6.43000	148.71755				0.00	0	150,000,000
Total ABKI01 SPOT										0.00	0	150,000,000
Total For ABKI01										0.00	0	150,000,000
ABKI02 On 05/06/2020 Spot Bond			6.42000	104.45724	6.42000	130.92324				0.00	0	0
Total ABKI02 SPOT										0.00	0	0
Total For ABKI02										0.00	0	0
ABKI02 On 05/06/2020 Spot Bond			100.00000	16.17511	100.00000	16.09445				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABKI02/R212 SPOT										0.00	0	0
Total For ABKI02/R212										0.00	0	0
ABKI03 On 13/10/2021 Spot Bond			7.68000	93.37775	7.68000	109.85250				988,276,992,000.00	128,681,900	128,681,900
Total ABKI03 SPOT										988,276,992,000.00	128,681,900	128,681,900
Total For ABKI03										988,276,992,000.00	128,681,900	128,681,900
ABKI03 On 13/10/2021 Spot Bond			100.00000	7.47083	100.00000	7.43357				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			8.50000	97.50891	8.50000	110.84020				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	9.63092	100.00000	9.56475				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	88.43238				0.00	0	200,000,000
Total ABKS1 SPOT										0.00	0	200,000,000
Total For ABKS1										0.00	0	200,000,000
ABN05 On 18/04/2021 Spot Bond			3.68000	185.98875	3.68000	185.88058				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			7.70625	96.85098	7.70625	96.84602				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			7.70625	96.85098	7.70625	96.84602				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			3.47000	119.24472	3.47000	119.75244				0.00	0	0
Total ABN61 SPOT										0.00	0	0
Total For ABN61										0.00	0	0
ABN62 On 31/03/2028 Spot Bond			3.21000	125.84332	3.21000	173.64050				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			3.15000	137.61234	3.15000	220.65883				0.00	0	0
Total ABN63 SPOT										0.00	0	0
Total For ABN63										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABN67 On 28/02/2023 Spot Bond			9.42000	92.88756	9.42000	92.81788				0.00	0	0
Total ABN67 SPOT										0.00	0	0
Total For ABN67										0.00	0	0
ABN72 On 17/03/2018 Spot Bond				100.00000	0.00000	102.09523				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	134.00000				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			9.92500	105.36445	9.92500	105.28082				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			8.59500	97.15845	8.59500	97.09146				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			10.47000	102.09539	10.47000	102.01002				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	101.88178				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	100.63603				0.00	0	0
Total ABN92 SPOT										0.00	0	0
Total For ABN92										0.00	0	0
ABS10 On 17/03/2018 Spot Bond			8.01000	105.38820	8.01000	105.32075				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			8.72000	105.77654	8.72000	105.70257				0.00	0	620,000,000
Total ABS11 SPOT										0.00	0	620,000,000

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 ABS11										0.00	0	620,000,000
ABS12 On 14/05/2020 Spot Bond			8.86500	103.57674	8.86500	103.50353				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	102.78300	9.20000	102.70766				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			9.30000	104.16480	9.30000	104.08764				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			8.56000	104.76696	8.56000	104.69540				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			9.10000	105.57478	9.10000	105.49821				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			9.82000	106.23736	9.82000	106.15437				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			9.80500	108.39690	9.80500	108.31235				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			9.27000	106.73393	9.27000	106.65511				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			8.53500	101.14175	8.53500	101.07248				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			9.82000	98.03797	9.82000	97.96138				0.00	0	3,920,000,000
Total ABS7 SPOT										0.00	0	3,920,000,000
Total For ABS7										0.00	0	3,920,000,000
ABS7/ROn 11/09/2026 Spot Bond			100.00000	12.85882	100.00000	12.77410				0.00	0	0
Total ABS7/R186 SPOT										0.00	0	0
Total For ABS7/R186										0.00	0	0
ABS12 On 07/12/2023 Spot Bond			3.67000	277.77374	3.67000	277.61243				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABSI2 SPOT										0.00	0	0
Total For ABSI2										0.00	0	0
ABSI4 On 31/01/2022 Spot Bond			2.92000	142.95457	2.92000	145.75041				0.00	0	0
Total ABSI4 SPOT										0.00	0	0
Total For ABSI4										0.00	0	0
ACIF1U On 08/07/2025 Spot Bond			100.00000	0.07229	100.00000	0.07173				0.00	0	0
Total ACIF1U SPOT										0.00	0	0
Total For ACIF1U										0.00	0	0
ACL02U On 20/03/2018 Spot Bond			100.00000	64.10137	100.00000	63.63664				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	91.23999				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	110.88000	10.00000	110.79300				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	101.76957				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	101.81417				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	101.83204				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	101.79616				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	101.71569				0.00	0	0
Total ACL100 SPOT										0.00	0	0
Total For ACL100										0.00	0	0
ACL104 On 20/12/2019 Spot Bond			8.88500	103.95014	8.88500	104.10303				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL127 On 20/09/2021 Spot Bond				100.00000	0.00000	211.41064				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	211.49250				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	101.75148				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	110.88000	10.00000	110.79300				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	101.75689				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	104.46158	10.23000	104.37666				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			9.14000	102.90120	9.14000	102.82585				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	101.75166				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	101.66184				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	102.83056				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL184 On 20/09/2017 Spot Bond				100.00000	0.00000	101.75740				0.00	0	0
Total ACL184 SPOT										0.00	0	0
Total For ACL184										0.00	0	0
ACL185 On 20/09/2022 Spot Bond				100.00000	0.00000	101.74251				0.00	0	0
Total ACL185 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL185										0.00	0	0
ACL187On 20/09/2020 Spot Bond				100.00000	0.00000	101.76395				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL188On 20/09/2020 Spot Bond				100.00000	0.00000	101.78728				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL193On 20/09/2022 Spot Bond				100.00000	0.00000	101.79277				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL194On 20/09/2022 Spot Bond				100.00000	0.00000	101.79277				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL196On 20/12/2017 Spot Bond				100.00000	0.00000	101.71569				0.00	0	0
Total ACL196 SPOT										0.00	0	0
Total For ACL196										0.00	0	0
ACL201On 20/12/2022 Spot Bond				100.00000	0.00000	101.82331				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL202On 20/12/2022 Spot Bond				100.00000	0.00000	101.82331				0.00	0	0
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL203On 30/01/2023 Spot Bond				100.00000	0.00000	147.23952				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL204On 14/02/2023 Spot Bond				100.00000	0.00000	148.21936				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL208On 20/03/2018 Spot Bond				100.00000	0.00000	101.61337				0.00	0	0
Total ACL208 SPOT										0.00	0	0
Total For ACL208										0.00	0	0
ACL210On 20/05/2018 Spot Bond				100.00000	0.00000	100.09132				0.00	0	0
Total ACL210 SPOT										0.00	0	0
Total For ACL210										0.00	0	0
ACL212On 20/09/2018 Spot Bond				100.00000	0.00000	101.64741				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.41814				0.00	0	0
Total ACL213 SPOT										0.00	0	0
Total For ACL213										0.00	0	0
ACL214 On 20/09/2020 Spot Bond				100.00000	0.00000	94.41139				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	101.62765				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	101.62587				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	101.73535				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	100.35845				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	100.78278				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	100.77148				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	101.72814				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	101.70121				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	101.85491				0.00	0	0
Total ADCB01 SPOT										0.00	0	0
Total For ADCB01										0.00	0	0

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	68.13447	100.00000	67.64050				0.00	0	0
ADCB0 On 08/03/2018 Spot Bond			100.00000	68.13447	100.00000	67.64050				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	99.95527				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	99.75173				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	59.45523	100.00000	59.02418				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	0.00000	100.30493				0.00	0	0
Total AECI00 SPOT										0.00	0	0
Total For AECI00										0.00	0	0
AHF2A: On 18/10/2018 Spot Bond				100.00000	0.00000	100.99730				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	101.02808				0.00	0	0
Total AHF2B2 SPOT										0.00	0	0
Total For AHF2B2										0.00	0	0
AHF2C: On 18/10/2018 Spot Bond				100.00000	0.00000	101.13058				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	100.96653				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	100.97680				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	101.23303				0.00	0	0
Total AHF3B2 SPOT										0.00	0	0
Total For AHF3B2										0.00	0	0
AHF3B: On 18/04/2019 Spot Bond				100.00000	0.00000	101.18186				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AHF3B3 SPOT										0.00	0	0
Total For AHF3B3										0.00	0	0
AHF3C:On 18/04/2019 Spot Bond				100.00000	0.00000	101.60037				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	101.44754				0.00	0	0
Total AHF3C3 SPOT										0.00	0	0
Total For AHF3C3										0.00	0	0
AHL01U On 15/04/2020 Spot Bond			100.00000	43.79038	100.00000	43.45249				0.00	0	0
Total AHL01U SPOT										0.00	0	0
Total For AHL01U										0.00	0	0
AHL1AU On 15/04/2020 Spot Bond			100.00000	16.56160	100.00000	16.43381				0.00	0	0
Total AHL1AU SPOT										0.00	0	0
Total For AHL1AU										0.00	0	0
AHY2U On 08/07/2026 Spot Bond			100.00000	11.81814	100.00000	11.72694				0.00	0	0
Total AHY2U SPOT										0.00	0	0
Total For AHY2U										0.00	0	0
AIG2U On 08/07/2026 Spot Bond			100.00000	9.62848	100.00000	9.55418				0.00	0	0
Total AIG2U SPOT										0.00	0	0
Total For AIG2U										0.00	0	0
AIR01 On 15/03/2019 Spot Bond			8.36000	104.17606	8.36000	104.10653				0.00	0	0
Total AIR01 SPOT										0.00	0	0
Total For AIR01										0.00	0	0
AIR02 On 30/04/2023 Spot Bond			10.06000	110.67193	10.06000	110.58292		1,810,800,000,000.00		180,000,000	187,700,000	
Total AIR02 SPOT								1,810,800,000,000.00		180,000,000	187,700,000	
Total For AIR02								1,810,800,000,000.00		180,000,000	187,700,000	
AIR04 On 29/05/2024 Spot Bond			9.16000	102.70737	9.16000	102.63241		2,748,000,000,000.00		300,000,000	309,600,000	
Total AIR04 SPOT								2,748,000,000,000.00		300,000,000	309,600,000	
Total For AIR04								2,748,000,000,000.00		300,000,000	309,600,000	
AIR04U On 26/10/2029 Spot Bond			100.00000	15.25925	100.00000	15.15816				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			10.58000	98.43071	10.58000	98.34802				0.00	0	0
Total AIR05 SPOT										0.00	0	0
Total For AIR05										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIRL01 On 30/04/2028 Spot Bond			3.48000	176.41231	3.48000	176.31256			2,088,000,000,000.00	600,000,000	620,000,000
Total AIRL01 SPOT									2,088,000,000,000.00	600,000,000	620,000,000
Total For AIRL01									2,088,000,000,000.00	600,000,000	620,000,000
APF01 On 26/09/2017 Spot Bond				100.00000	0.00000	101.52062			0.00	0	17,796,000,000
Total APF01 SPOT									0.00	0	17,796,000,000
Total For APF01									0.00	0	17,796,000,000
APF02 On 26/09/2019 Spot Bond				100.00000	0.00000	102.18545			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	100.58146			0.00	0	0
Total APF03 SPOT									0.00	0	0
Total For APF03									0.00	0	0
APF04 On 21/10/2021 Spot Bond				100.00000	0.00000	100.91620			0.00	0	0
Total APF04 SPOT									0.00	0	0
Total For APF04									0.00	0	0
APF05 On 24/08/2020 Spot Bond			100.00000	17.24290	100.00000	100.00000			156,400,000,000,000.00	81,564,000,000	32,500,000,000
Total APF05 SPOT									156,400,000,000,000.00	81,564,000,000	32,500,000,000
Total For APF05									156,400,000,000,000.00	81,564,000,000	32,500,000,000
APF06 On 24/08/2022 Spot Bond			100.00000	10.96424	100.00000	100.00000			490,000,000,000,000.00	44,900,000,000	20,000,000,000
Total APF06 SPOT									490,000,000,000,000.00	44,900,000,000	20,000,000,000
Total For APF06									490,000,000,000,000.00	44,900,000,000	20,000,000,000
AS116L On 18/01/2018 Spot Bond			100.00000	89.66333	100.00000	89.02592			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	86.83759	100.00000	86.24008			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	39.61237	100.00000	39.32517			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	39.56083	100.00000	39.27401			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	4.47475	100.00000	4.45576			0.00	0	0
Total AS133U 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 AS133U										0.00	0	0
AS139L On 30/03/2026 Spot Bond			100.00000	0.12003	100.00000	0.11963				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	14.61822	100.00000	14.51223				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	23.66851	100.00000	23.49692				0.00	0	0
Total AS168U SPOT										0.00	0	0
Total For AS168U										0.00	0	0
AS180L On 09/03/2019 Spot Bond			100.00000	33.85051	100.00000	33.60510				0.00	0	0
Total AS180U SPOT										0.00	0	0
Total For AS180U										0.00	0	0
ASN011 On 20/03/2019 Spot Bond				100.00000	0.00000	101.66189				0.00	0	0
Total ASN011 SPOT										0.00	0	0
Total For ASN011										0.00	0	0
ASN014 On 20/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN014 SPOT										0.00	0	0
Total For ASN014										0.00	0	0
ASN022 On 07/12/2033 Spot Bond			3.40000	239.69931	3.40000	239.56531				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN028 On 20/06/2019 Spot Bond				100.00000	0.00000	100.65925				0.00	0	0
Total ASN028 SPOT										0.00	0	0
Total For ASN028										0.00	0	0
ASN032 On 19/09/2017 Spot Bond				100.00000	0.00000	99.94619				0.00	0	0
Total ASN032 SPOT										0.00	0	0
Total For ASN032										0.00	0	0
ASN034 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
ASN036 On 10/11/2019 Spot Bond				100.00000	0.00000	100.36701				0.00	0	0
Total ASN036 SPOT										0.00	0	0
Total For ASN036										0.00	0	0
ASN036 On 07/12/2033 Spot Bond			3.41500	213.67653	3.41500	213.55681				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0
ASN04 On 21/11/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN041 SPOT										0.00	0	0
Total For ASN041										0.00	0	0
ASN04 On 12/03/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN048 SPOT										0.00	0	0
Total For ASN048										0.00	0	0
ASN05 On 19/03/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN051 SPOT										0.00	0	0
Total For ASN051										0.00	0	0
ASN05 On 16/04/2018 Spot Bond				100.00000	0.00000	101.01322				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	100.83152				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	100.72364				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	100.63671				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	99.61654				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	99.84442				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	101.69612				0.00	0	0
Total ASN068 SPOT										0.00	0	0
Total For ASN068										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN06: On 07/02/2020 Spot Bond				100.00000	0.00000	100.44808				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	95.87698				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	101.95050				0.00	757,333,164	189,333,282
Total ASN078 SPOT										0.00	757,333,164	189,333,282
Total For ASN078										0.00	757,333,164	189,333,282
ASN08: On 20/09/2020 Spot Bond				100.00000	0.00000	101.67958				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	101.89187				0.00	0	0
Total ASN081 SPOT										0.00	0	0
Total For ASN081										0.00	0	0
ASN08: On 24/08/2017 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	101.43637				0.00	41,600,000	21,000,000
Total ASN083 SPOT										0.00	41,600,000	21,000,000
Total For ASN083										0.00	41,600,000	21,000,000
ASN08: On 03/09/2020 Spot Bond				100.00000	0.00000	99.73838				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	101.49950				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	117.08494				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN088										0.00	0	0
ASN090 On 08/10/2018 Spot Bond				100.00000	0.00000	101.17711				0.00	0	0
Total ASN090 SPOT										0.00	0	0
Total For ASN090										0.00	0	0
ASN091 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
ASN092 On 21/10/2020 Spot Bond				100.00000	0.00000	100.88788				0.00	0	0
Total ASN092 SPOT										0.00	0	0
Total For ASN092										0.00	0	0
ASN093 On 27/10/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN094 SPOT										0.00	0	0
Total For ASN094										0.00	0	0
ASN095 On 10/11/2020 Spot Bond				100.00000	0.00000	100.37968				0.00	0	0
Total ASN096 SPOT										0.00	0	0
Total For ASN096										0.00	0	0
ASN097 On 20/12/2020 Spot Bond				100.00000	0.00000	74.76072				0.00	0	0
Total ASN099 SPOT										0.00	0	0
Total For ASN099										0.00	0	0
ASN110 On 02/12/2020 Spot Bond				100.00000	0.00000	99.76251				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	101.72467				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	102.03707				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
ASN116 On 27/01/2018 Spot Bond				100.00000	0.00000	100.70545				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN119 SPOT										0.00	0	0
Total For ASN119										0.00	0	0
ASN12 On 20/12/2020 Spot Bond				100.00000	0.00000	102.18183				0.00	0	0
Total ASN121 SPOT										0.00	0	0
Total For ASN121										0.00	0	0
ASN12 On 20/03/2019 Spot Bond				100.00000	0.00000	101.69334				0.00	0	0
Total ASN125 SPOT										0.00	0	0
Total For ASN125										0.00	0	0
ASN12 On 24/02/2019 Spot Bond				100.00000	0.00000	100.02302				0.00	0	0
Total ASN128 SPOT										0.00	0	0
Total For ASN128										0.00	0	0
ASN12 On 24/02/2019 Spot Bond				100.00000	0.00000	100.02980				0.00	0	0
Total ASN129 SPOT										0.00	0	0
Total For ASN129										0.00	0	0
ASN13 On 24/02/2019 Spot Bond				100.00000	0.00000	100.02264				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	99.76521				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	99.76721				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	102.16391				0.00	0	400,000,000
Total ASN134 SPOT										0.00	0	400,000,000
Total For ASN134										0.00	0	400,000,000
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	87.23000				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			3.65000	141.50920	3.65000	141.42747				0.00	0	0
Total ASN137 SPOT										0.00	0	0
Total For ASN137										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN14(On 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	87.23000				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	104.05214				0.00	0	0
Total ASN143 SPOT										0.00	0	0
Total For ASN143										0.00	0	0
ASN14(On 28/04/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN144 SPOT										0.00	0	0
Total For ASN144										0.00	0	0
ASN14(On 20/06/2021 Spot Bond				100.00000	0.00000	58.51370				0.00	0	0
Total ASN145 SPOT										0.00	0	0
Total For ASN145										0.00	0	0
ASN14(On 04/05/2021 Spot Bond				100.00000	0.00000	100.52674				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	100.52674				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			3.69500	141.24797	3.69500	141.16589				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	108.28564				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	99.75723				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	160.25244	4.11000	160.15371				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN156										0.00	0	0
ASN156 On 06/07/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN157 SPOT										0.00	0	0
Total For ASN157										0.00	0	0
ASN157 On 27/07/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN159 SPOT										0.00	0	0
Total For ASN159										0.00	0	0
ASN159 On 08/08/2021 Spot Bond				100.00000	0.00000	100.43969				0.00	0	0
Total ASN160 SPOT										0.00	0	0
Total For ASN160										0.00	0	0
ASN160 On 19/08/2021 Spot Bond				100.00000	0.00000	100.10211				0.00	0	0
Total ASN161 SPOT										0.00	0	0
Total For ASN161										0.00	0	0
ASN161 On 29/08/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN163 SPOT										0.00	0	0
Total For ASN163										0.00	0	0
ASN163 On 06/09/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN164 SPOT										0.00	0	0
Total For ASN164										0.00	0	0
ASN164 On 20/06/2021 Spot Bond				100.00000	0.00000	101.82325				0.00	0	0
Total ASN165 SPOT										0.00	0	0
Total For ASN165										0.00	0	0
ASN165 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
ASN172 On 02/12/2019 Spot Bond				100.00000	0.00000	99.77326				0.00	0	0
Total ASN174 SPOT										0.00	0	0
Total For ASN174										0.00	0	0
ASN174 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
ASN176 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
ASN177 On 30/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN178 SPOT										0.00	0	0
Total For ASN178										0.00	0	0
ASN178 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
ASN179 On 20/06/2022 Spot Bond				100.00000	0.00000	101.91669				0.00	0	0
Total ASN181 SPOT										0.00	0	0
Total For ASN181										0.00	0	0
ASN181 On 11/10/2017 Spot Bond				100.00000	0.00000	101.04901				0.00	0	0
Total ASN184 SPOT										0.00	0	0
Total For ASN184										0.00	0	0
ASN184 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
ASN185 On 05/12/2017 Spot Bond				100.00000	0.00000	101.85127				0.00	0	0
Total ASN189 SPOT										0.00	0	0
Total For ASN189										0.00	0	0
ASN189 On 12/06/2020 Spot Bond				100.00000	0.00000	101.79338				0.00	0	0
Total ASN190 SPOT										0.00	0	0
Total For ASN190										0.00	0	0
ASN190 On 15/06/2018 Spot Bond				100.00000	0.00000	101.72763				0.00	0	0
Total ASN191 SPOT										0.00	0	0
Total For ASN191										0.00	0	0
ASN191 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
ASN192 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
ASN193 On 30/06/2022 Spot Bond				100.00000	0.00000	100.78982				0.00	0	0
Total ASN194 SPOT										0.00	0	0
Total For ASN194										0.00	0	0
ASN194 On 31/01/2038 Spot Bond			3.58000	107.14356	3.58000	107.08229				0.00	0	0
Total ASN195 SPOT										0.00	0	0
Total For ASN195										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN19fOn 20/06/2022 Spot Bond				100.00000	0.00000	100.68651				0.00	0	0
Total ASN196 SPOT										0.00	0	0
Total For ASN196										0.00	0	0
ASN19iOn 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
ASN19fOn 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
ASN19fOn 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
ASN20fOn 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
ASN20fOn 21/07/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN201 SPOT										0.00	0	0
Total For ASN201										0.00	0	0
ASN20fOn 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
ASN20fOn 20/06/2022 Spot Bond				100.00000	0.00000	100.37970				0.00	0	0
Total ASN203 SPOT										0.00	0	0
Total For ASN203										0.00	0	0
ASN20fOn 24/08/2021 Spot Bond			100.00000	3.97124	100.00000	100.00000				0.00	0	0
Total ASN208 SPOT										0.00	0	0
Total For ASN208										0.00	0	0
ASN20fOn 24/08/2025 Spot Bond			100.00000	0.15495	100.00000	100.00000				0.00	0	0
Total ASN209 SPOT										0.00	0	0
Total For ASN209										0.00	0	0
ASN38fOn 20/12/2017 Spot Bond			100.00000	95.98635	100.00000	95.25549				0.00	0	0
Total ASN38U SPOT										0.00	0	0
Total For ASN38U										0.00	0	0
ASN39fOn 20/12/2017 Spot Bond			100.00000	96.00988	100.00000	95.27884				0.00	0	0
Total ASN39U 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 ASN39U										0.00	0	0
ASN40I On 20/12/2017 Spot Bond			100.00000	95.90400	100.00000	95.17377				0.00	0	0
Total ASN40U SPOT										0.00	0	0
Total For ASN40U										0.00	0	0
ASN50I On 16/03/2018 Spot Bond			100.00000	65.49116	100.00000	65.01635				0.00	0	0
Total ASN50U SPOT										0.00	0	0
Total For ASN50U										0.00	0	0
ASN75I On 20/09/2020 Spot Bond			100.00000	14.83106	100.00000	14.72354				0.00	0	0
Total ASN75U SPOT										0.00	0	0
Total For ASN75U										0.00	0	0
ASN89I On 02/10/2018 Spot Bond			100.00000	43.92433	100.00000	43.60588				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	101.73740				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			8.51000	105.29377	8.51000	105.22186			97,014,000,000.00		11,400,000	11,400,000
Total BAW11 SPOT									97,014,000,000.00		11,400,000	11,400,000
Total For BAW11									97,014,000,000.00		11,400,000	11,400,000
BAW17 On 05/12/2018 Spot Bond				100.00000	0.00000	101.94661				0.00	0	350,000,000
Total BAW17 SPOT										0.00	0	350,000,000
Total For BAW17										0.00	0	350,000,000
BAW17 On 05/12/2018 Spot Bond			100.00000	45.26162	100.00000	47.07262				0.00	0	0
Total BAW17/JIBAR SPOT										0.00	0	0
Total For BAW17/JIBAR										0.00	0	0
BAW18 On 05/12/2020 Spot Bond				100.00000	0.00000	101.90541				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			9.20000	103.16467	9.20000	103.08863				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			9.27000	104.04377	9.27000	103.96695			185,400,000,000.00		20,000,000	20,000,000
Total BAW21 SPOT									185,400,000,000.00		20,000,000	20,000,000
Total For BAW21									185,400,000,000.00		20,000,000	20,000,000
BAW21 On 24/03/2022 Spot Bond			9.30000	103.93394	9.30000	103.85696				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAW21/R208 SPOT										0.00	0	0
Total For BAW21/R208										0.00	0	0
BAW22 On 07/12/2022 Spot Bond				100.00000	0.00000	102.03705				0.00	400,000,000	100,000,000
Total BAW22 SPOT										0.00	400,000,000	100,000,000
Total For BAW22										0.00	400,000,000	100,000,000
BAW23 On 15/10/2017 Spot Bond			100.00000	90.31098	100.00000	89.65971				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	102.15831				0.00	0	0
Total BAW24 SPOT										0.00	0	0
Total For BAW24										0.00	0	0
BAW25 On 08/05/2020 Spot Bond				100.00000	0.00000	100.42123				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	14.81422	100.00000	14.67590				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	12.97161	100.00000	12.85049				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	102.07433				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	101.63856				0.00	0	0
Total BAW3 SPOT										0.00	0	0
Total For BAW3										0.00	0	0
BAW8 On 02/10/2017 Spot Bond			7.51000	104.21948	7.51000	104.15565				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			11.16000	101.53181	11.16000	101.43969				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	101.82545				0.00	0	0
Total BAYA31 SPOT										0.00	0	0
Total For BAYA31										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA33 On 31/03/2018 Spot Bond				100.00000	0.00000	101.77962				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	101.81748				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	101.31873				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	99.52412				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	100.94181				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	100.07314				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	101.81782				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	101.81793				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	101.91500				0.00	0	0
Total BAYA51 SPOT										0.00	0	0
Total For BAYA51										0.00	0	0
BAYA52 On 31/03/2019 Spot Bond				100.00000	0.00000	101.94670				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	101.55229				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	101.94683				0.00	0	0
Total BAYA54 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 BAYA54										0.00	0	0
BAYA54 On 31/03/2018 Spot Bond				100.00000	0.00000	101.84418				0.00	0	0
Total BAYA55 SPOT										0.00	0	0
Total For BAYA55										0.00	0	0
BAYA55 On 31/03/2022 Spot Bond				100.00000	0.00000	102.00724				0.00	0	0
Total BAYA57 SPOT										0.00	0	0
Total For BAYA57										0.00	0	0
BAYA57 On 30/06/2020 Spot Bond				100.00000	0.00000	101.94676				0.00	0	0
Total BAYA58 SPOT										0.00	0	0
Total For BAYA58										0.00	0	0
BAYA58 On 30/06/2022 Spot Bond			12.94000	102.80185	12.94000	102.69681				0.00	0	0
Total BAYA59 SPOT										0.00	0	0
Total For BAYA59										0.00	0	0
BAYA59 On 30/06/2020 Spot Bond			12.22000	102.36936	12.22000	102.49233				0.00	0	0
Total BAYA60 SPOT										0.00	0	0
Total For BAYA60										0.00	0	0
BAYA60 On 30/06/2020 Spot Bond				100.00000	0.00000	101.94674				0.00	0	0
Total BAYA61 SPOT										0.00	0	0
Total For BAYA61										0.00	0	0
BAYA61 On 30/06/2019 Spot Bond				100.00000	0.00000	102.30979				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB05 On 31/12/2019 Spot Bond				100.00000	0.00000	102.30960				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB06 On 31/03/2020 Spot Bond				100.00000	0.00000	102.30969				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB07 On 30/09/2020 Spot Bond				100.00000	0.00000	107.44575				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB08 On 30/06/2020 Spot Bond				100.00000	0.00000	102.38531				0.00	0	0
Total BAYB11 SPOT										0.00	0	0
Total For BAYB11										0.00	0	0
BAYB11 On 30/06/2035 Spot Bond			100.00000	21.56544	100.00000	21.40910				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD21On 30/06/2035 Spot Bond			100.00000	19.62697	100.00000	19.48468				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD31On 30/06/2035 Spot Bond			100.00000	12.11542	100.00000	12.02759				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD41On 30/06/2035 Spot Bond			100.00000	12.11542	100.00000	12.02759				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD51On 30/06/2035 Spot Bond			100.00000	14.64812	100.00000	14.54193				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD61On 30/06/2035 Spot Bond			100.00000	12.69235	100.00000	12.60033				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BC1211On 24/11/2017 Spot Bond			100.00000	83.91777	100.00000	83.36568				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	101.11813				0.00	0	0
Total BCJ10 SPOT										0.00	0	0
Total For BCJ10										0.00	0	0
BCJ11 On 14/11/2017 Spot Bond				100.00000	0.00000	100.25351				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	101.02482	8.65000	103.63113				0.00	0	0
Total BCJ12 SPOT										0.00	0	0
Total For BCJ12										0.00	0	0
BCJ13 On 20/04/2018 Spot Bond				100.00000	0.00000	100.89552				0.00	0	0
Total BCJ13 SPOT										0.00	0	0
Total For BCJ13										0.00	0	0
BD0205On 28/04/2028 Spot Bond			8.54000	93.84095	8.54000	184.00978				0.00	0	0
Total BD0205 SPOT										0.00	0	0
Total For BD0205										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BD0206 On 02/03/2028 Spot Bond			8.54000	95.15820	8.54000	184.50810				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			8.92500	97.45338	8.92500	97.38366				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			7.76000	102.59675	7.76000	102.53310				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	8.68838	100.00000	8.62539				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	7.51869	100.00000	7.46418				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	7.51869	100.00000	7.46418				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	7.97639	100.00000	7.91857				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	8.12896	100.00000	8.07003				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	10.67177	100.00000	10.59440				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	14.74026	100.00000	14.63339				0.00	0	0
Total BG1F2U SPOT										0.00	0	0
Total For BG1F2U										0.00	0	0
BGL01 On 19/11/2019 Spot Bond				100.00000	0.00000	101.17233				0.00	0	50,000,000
Total BGL01 SPOT										0.00	0	50,000,000
Total For BGL01										0.00	0	50,000,000
BGL02 On 19/11/2019 Spot Bond			9.58500	105.39522	9.58500	105.31481				0.00	0	0
Total BGL02 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 BGL02										0.00	0	0
BGL03 On 05/02/2020 Spot Bond				100.00000	0.00000	102.70158				0.00	0	220,000,000
Total BGL03 SPOT										0.00	0	220,000,000
Total For BGL03										0.00	0	220,000,000
BGL04 On 05/02/2020 Spot Bond			10.28500	100.11890	10.28500	100.03707				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			10.82000	101.16220	10.82000	101.07534				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	100.89235				0.00	0	0
Total BGL06 SPOT										0.00	0	0
Total For BGL06										0.00	0	0
BGL07 On 03/09/2022 Spot Bond			11.41500	101.29047	11.41500	101.19885				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	99.72211				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			10.82000	106.17549	10.82000	106.08432				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	100.53721				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			11.20000	104.11996	11.20000	107.38337				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	101.74221				0.00	0	50,000,000
Total BGL12 SPOT										0.00	0	50,000,000
Total For BGL12										0.00	0	50,000,000
BGL13 On 20/08/2021 Spot Bond			11.24000	101.81784	11.24000	101.72710				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	100.65632				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BGL14 SPOT										0.00	0	0
Total For BGL14										0.00	0	0
BGL15 On 17/03/2022 Spot Bond				100.00000	0.00000	102.06464				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	99.99978				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	0.00000	100.33277				0.00	0	0
Total BGL17 SPOT										0.00	0	0
Total For BGL17										0.00	0	0
BGR04 On 28/02/2018 Spot Bond				100.00000	0.00000	104.26712				0.00	0	0
Total BGR04 SPOT										0.00	0	0
Total For BGR04										0.00	0	0
BID04 On 23/11/2017 Spot Bond				100.00000	0.00000	100.15645				0.00	0	0
Total BID04 SPOT										0.00	0	0
Total For BID04										0.00	0	0
BID05 On 30/06/2019 Spot Bond				100.00000	0.00000	100.59936				0.00	0	30,000,000
Total BID05 SPOT										0.00	0	30,000,000
Total For BID05										0.00	0	30,000,000
BID06 On 30/06/2019 Spot Bond			8.41000	102.15135	8.41000	102.08240				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	101.41142				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	101.44181				0.00	0	0
Total BID08 SPOT										0.00	0	0
Total For BID08										0.00	0	0
BPPF0 On 22/03/2018 Spot Bond				100.00000	0.00000	101.48521				0.00	0	0
Total BPPF01 SPOT										0.00	0	0
Total For BPPF01										0.00	0	0
BPPF0 On 22/03/2020 Spot Bond				100.00000	0.00000	101.60699				0.00	0	0
Total BPPF02 SPOT										0.00	0	0
Total For BPPF02										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BSR17 On 19/06/2018 Spot Bond				100.00000	0.00000	103.35990				0.00	0	0
Total BSR17 SPOT										0.00	0	0
Total For BSR17										0.00	0	0
BTC179 On 31/08/2017 Spot Bond				100.00000	0.00000	99.87412				0.00	0	0
Total BTC179 SPOT										0.00	0	0
Total For BTC179										0.00	0	0
BTC180 On 05/09/2017 Spot Bond				100.00000	0.00000	99.76929				0.00	0	0
Total BTC180 SPOT										0.00	0	0
Total For BTC180										0.00	0	0
BTC181 On 11/09/2017 Spot Bond				100.00000	0.00000	99.64419				0.00	0	0
Total BTC181 SPOT										0.00	0	0
Total For BTC181										0.00	0	0
BTC182 On 18/09/2017 Spot Bond				100.00000	0.00000	99.49708				0.00	0	0
Total BTC182 SPOT										0.00	0	0
Total For BTC182										0.00	0	0
BTC183 On 29/09/2017 Spot Bond				100.00000	0.00000	99.26377				0.00	0	0
Total BTC183 SPOT										0.00	0	0
Total For BTC183										0.00	0	0
BTC184 On 06/10/2017 Spot Bond				100.00000	0.00000	99.11715				0.00	0	0
Total BTC184 SPOT										0.00	0	0
Total For BTC184										0.00	0	0
BTC185 On 13/10/2017 Spot Bond				100.00000	0.00000	98.96967				0.00	0	0
Total BTC185 SPOT										0.00	0	0
Total For BTC185										0.00	0	0
BTC186 On 08/11/2017 Spot Bond				100.00000	0.00000	98.47801				0.00	0	0
Total BTC186 SPOT										0.00	0	0
Total For BTC186										0.00	0	0
BTC187 On 15/11/2017 Spot Bond				100.00000	0.00000	98.28049				0.00	0	0
Total BTC187 SPOT										0.00	0	0
Total For BTC187										0.00	0	0
BWZ18 On 27/03/2018 Spot Bond				100.00000	0.00000	101.52098				0.00	0	0
Total BWZ18B SPOT										0.00	0	0
Total For BWZ18B										0.00	0	0
BWZ20 On 27/03/2020 Spot Bond				100.00000	0.00000	101.56898				0.00	0	0
Total BWZ20A 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 BWZ20A										0.00	0	0
BWZJ1 On 19/11/2018 Spot Bond				100.00000	0.00000	100.09998				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	100.38168				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	100.39173				0.00	0	0
Total BWZJ21 SPOT										0.00	0	0
Total For BWZJ21										0.00	0	0
BX161 On 01/10/2021 Spot Bond			100.00000	12.92967	100.00000	12.83593				0.00	0	0
Total BX161U SPOT										0.00	0	0
Total For BX161U										0.00	0	0
BX162 On 01/10/2021 Spot Bond			100.00000	12.86217	100.00000	12.76891				0.00	0	0
Total BX162U SPOT										0.00	0	0
Total For BX162U										0.00	0	0
BX163 On 01/10/2021 Spot Bond			100.00000	12.96343	100.00000	12.86944				0.00	0	0
Total BX163U SPOT										0.00	0	0
Total For BX163U										0.00	0	0
BX164 On 01/10/2021 Spot Bond			100.00000	12.96343	100.00000	12.86944				0.00	0	0
Total BX164U SPOT										0.00	0	0
Total For BX164U										0.00	0	0
BYA49 On 30/06/2018 Spot Bond			100.00000	64.76864	100.00000	64.29907				0.00	0	0
Total BYA49U SPOT										0.00	0	0
Total For BYA49U										0.00	0	0
BYB10 On 30/09/2021 Spot Bond			100.00000	19.92001	100.00000	19.77559				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			14.71000	96.61446	14.71000	102.13659				0.00	0	0
Total CBL12 SPOT										0.00	0	0
Total For CBL12										0.00	0	0
CBL13 On 01/02/2019 Spot Bond				100.00000	0.00000	101.76120				0.00	0	160,000,000
Total CBL13 SPOT										0.00	0	160,000,000
Total For CBL13										0.00	0	160,000,000
CBL14 On 01/02/2019 Spot Bond			12.51000	99.60583	12.51000	99.50734				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CBL14 SPOT										0.00	0	0
Total For CBL14										0.00	0	0
CBL17 On 23/08/2019 Spot Bond				100.00000	0.00000	99.60220				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			12.01000	98.51025	12.01000	98.41662				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	101.82994				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			9.52000	100.23815	9.52000	100.16219				0.00	0	0
Total CBL22 SPOT										0.00	0	0
Total For CBL22										0.00	0	0
CBL23 On 18/05/2018 Spot Bond				100.00000	0.00000	100.18371				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	100.62076				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	100.44510				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			9.82000	107.32437	9.82000	107.24053				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	100.27972				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			10.34500	111.77986	10.34500	111.68749				0.00	0	0
Total CCT01 SPOT										0.00	0	0
Total For CCT01										0.00	0	0
CCT02 On 12/06/2024 Spot Bond			9.97000	110.38598	9.97000	110.29798		69,763,393,061,000.00		6,997,331,300	7,227,331,300	
Total CCT02 SPOT								9,763,393,061,000.00		6,997,331,300	7,227,331,300	
Total For CCT02								9,763,393,061,000.00		6,997,331,300	7,227,331,300	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CCT03 On 15/03/2025 Spot Bond			10.42000	108.82451	10.42000	108.73443			1,608,455,166,000.00	154,362,300	154,362,300
Total CCT03 SPOT									1,608,455,166,000.00	154,362,300	154,362,300
Total For CCT03									1,608,455,166,000.00	154,362,300	154,362,300
CCT04 On 17/07/2027 Spot Bond			9.85000	109.32222	9.85000	102.19577			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	101.61659			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	110.87980	10.00000	110.79300			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	101.91154			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	100.96023			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	59.08809	100.00000	58.65971			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	66.22588	100.00000	65.74574			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	63.87535	100.00000	63.41225			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	101.47432			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	100.52133			0.00	0	50,000,000
Total CGR23 SPOT									0.00	0	50,000,000
Total For CGR23									0.00	0	50,000,000
CGR24 On 08/02/2021 Spot Bond				100.00000	0.00000	101.98335			0.00	0	0
Total CGR24 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 CGR24										0.00	0	0
CGR25 On 27/06/2019 Spot Bond				100.00000	0.00000	101.86526				0.00	0	170,000,000
Total CGR25 SPOT										0.00	0	170,000,000
Total For CGR25										0.00	0	170,000,000
CGR27 On 25/11/2019 Spot Bond				100.00000	0.00000	99.99971				0.00	0	200,000,000
Total CGR27 SPOT										0.00	0	200,000,000
Total For CGR27										0.00	0	200,000,000
CGR28 On 08/02/2018 Spot Bond				100.00000	0.00000	100.41658				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	100.53698				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	101.49687				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	101.13270				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	102.33333				0.00	0	0
Total CIG04 SPOT										0.00	0	0
Total For CIG04										0.00	0	0
CIG05 On 30/06/2019 Spot Bond				100.00000	0.00000	102.87855				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	99.92184				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	101.46162				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	35.52503	100.00000	35.26748				0.00	0	0
Total CIG09U SPOT										0.00	0	0
Total For CIG09U										0.00	0	0
CIG10 On 29/07/2019 Spot Bond				100.00000	0.00000	100.70432				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CIG10 SPOT										0.00	0	0
Total For CIG10										0.00	0	0
CIG11 On 29/07/2020 Spot Bond				100.00000	0.00000	100.72235				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	100.75125				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	20.37328	100.00000	20.22557				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	20.37328	100.00000	20.22557				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	20.37328	100.00000	20.22557				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	22.53076	100.00000	22.36741				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	101.56660	10.11000	101.48497				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	139.23449	3.14000	139.09004				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			3.62000	99.47440	3.62000	138.06017				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	110.88000	10.00000	110.79300				0.00	0	0
Total CLN230/JIBAR SPOT										0.00	0	0
Total For CLN230/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
CLN23 On 25/11/2020 Spot Bond			10.00000	110.88000	10.00000	110.79300				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	94.66391	13.50000	94.56314				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	100.06122	9.35000	99.98777				0.00	0	0
Total CLN243 SPOT										0.00	0	0
Total For CLN243										0.00	0	0
CLN26 On 26/03/2019 Spot Bond			8.94000	105.07474	8.94000	104.99985				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN28 On 30/08/2017 Spot Bond				100.00000	0.00000	99.88700				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	110.88000	10.00000	110.79300				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	101.88986				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	102.02477				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
Total For CLN304										0.00	0	0
CLN30 On 20/12/2017 Spot Bond				100.00000	0.00000	155.72905				0.00	0	0
Total CLN305 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 CLN305										0.00	0	0
CLN313 On 14/11/2022 Spot Bond				100.00000	0.00000	100.29965				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN314 On 14/11/2022 Spot Bond			10.70000	98.17342	10.70000	98.09003				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN315 On 20/03/2023 Spot Bond			11.22000	99.70300	11.22000	99.61431				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN317 On 20/03/2023 Spot Bond				100.00000	0.00000	101.91677				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN318 On 14/11/2022 Spot Bond				100.00000	0.00000	100.29377				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN320 On 30/04/2018 Spot Bond				100.00000	0.00000	100.69011				0.00	0	0
Total CLN320 SPOT										0.00	0	0
Total For CLN320										0.00	0	0
CLN321 On 30/04/2018 Spot Bond			8.80500	102.84963	8.80500	102.77741				0.00	0	0
Total CLN321 SPOT										0.00	0	0
Total For CLN321										0.00	0	0
CLN325 On 20/06/2018 Spot Bond				100.00000	0.00000	101.78220				0.00	0	0
Total CLN325 SPOT										0.00	0	0
Total For CLN325										0.00	0	0
CLN326 On 20/06/2018 Spot Bond				100.00000	0.00000	101.80914				0.00	0	0
Total CLN326 SPOT										0.00	0	0
Total For CLN326										0.00	0	0
CLN327 On 20/06/2023 Spot Bond				100.00000	0.00000	101.91310				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN328 On 20/06/2018 Spot Bond				100.00000	0.00000	101.96791				0.00	0	0
Total CLN328 SPOT										0.00	0	0
Total For CLN328										0.00	0	0
CLN332 On 20/06/2018 Spot Bond				100.00000	0.00000	101.96712				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0
CLN337 On 20/09/2018 Spot Bond				100.00000	0.00000	133.74741				0.00	0	0
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN340 On 20/12/2018 Spot Bond				100.00000	0.00000	102.87001				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN343 On 20/12/2023 Spot Bond				100.00000	0.00000	102.03861				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN344 On 20/12/2018 Spot Bond				100.00000	0.00000	101.62587				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN345 On 20/12/2023 Spot Bond				100.00000	0.00000	100.95767				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN350 On 28/10/2018 Spot Bond				100.00000	0.00000	100.68213				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN355 On 30/04/2018 Spot Bond				100.00000	0.00000	100.64354				0.00	0	0
Total CLN355 SPOT										0.00	0	0
Total For CLN355										0.00	0	0
CLN360 On 20/03/2019 Spot Bond				100.00000	0.00000	101.58640				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN362 On 20/03/2024 Spot Bond			9.88000	107.78165	9.88000	107.69695				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN363 On 20/03/2024 Spot Bond				100.00000	0.00000	101.70753				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN364 On 06/08/2023 Spot Bond				100.00000	0.00000	100.53570				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN365 On 20/03/2024 Spot Bond			12.02000	109.93187	12.02000	109.82732				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN366 On 06/08/2023 Spot Bond				100.00000	0.00000	100.55497				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN367 On 06/08/2023 Spot Bond			12.05000	103.52639	12.05000	103.42769				0.00	0	0
Total CLN367 SPOT										0.00	0	0
Total For CLN367										0.00	0	0
CLN369 On 06/08/2023 Spot Bond				100.00000	0.00000	98.84174				0.00	0	0
Total CLN369 SPOT										0.00	0	0
Total For CLN369										0.00	0	0
CLN370 On 26/07/2022 Spot Bond				100.00000	0.00000	100.79989				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN371 On 20/03/2024 Spot Bond				100.00000	0.00000	84.25165				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN372 On 20/09/2023 Spot Bond				100.00000	0.00000	101.68505				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN373 On 20/09/2023 Spot Bond				100.00000	0.00000	101.71558				0.00	0	0
Total CLN373 SPOT										0.00	0	0
Total For CLN373										0.00	0	0
CLN374 On 20/06/2019 Spot Bond				100.00000	0.00000	101.71574				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN376 On 20/03/2021 Spot Bond			9.22000	106.27638	9.22000	106.19831				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN378 On 20/06/2019 Spot Bond				100.00000	0.00000	97.60417				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN379 On 20/03/2024 Spot Bond			10.98000	102.62575	10.98000	102.53636				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
CLN380 On 20/09/2024 Spot Bond			11.00000	104.79628	11.00000	104.70484				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	101.89487				0.00	500,000,000	500,000,000
Total CLN382 SPOT										0.00	500,000,000	500,000,000
Total For CLN382										0.00	500,000,000	500,000,000
CLN384 On 20/09/2024 Spot Bond			11.81000	106.30426	11.81000	106.20487				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	102.05280				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	101.71545				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	100.84411				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	101.81444				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	101.72455				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	99.77737				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	101.85040				0.00	0	0
Total CLN396 SPOT										0.00	0	0
Total For CLN396										0.00	0	0
CLN397 On 20/06/2020 Spot Bond				100.00000	0.00000	102.76474				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN397 On 14/11/2022 Spot Bond				100.00000	0.00000	100.28436				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	100.28289				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	101.72444				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	100.12203				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	101.73342				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	101.18140				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	101.89494				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	101.90390				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	101.18651				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	101.87700				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN414 On 20/09/2020 Spot Bond				100.00000	0.00000	102.21761				0.00	0	0
Total CLN414 SPOT										0.00	0	0
Total For CLN414										0.00	0	0
CLN415 On 20/09/2020 Spot Bond				100.00000	0.00000	101.96668				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN416 On 18/07/2020 Spot Bond				100.00000	0.00000	101.25293				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN417 On 20/09/2020 Spot Bond			4.00000	101.74783	4.00000	115.66632				0.00	0	0
Total CLN417 SPOT										0.00	0	0
Total For CLN417										0.00	0	0
CLN418 On 23/09/2020 Spot Bond				100.00000	0.00000	101.88529				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN419 On 20/12/2020 Spot Bond				100.00000	0.00000	102.05637				0.00	0	0
Total CLN419 SPOT										0.00	0	0
Total For CLN419										0.00	0	0
CLN42 On 18/04/2028 Spot Bond			7.01000	48.63771	7.01000	48.61063				0.00	0	0
Total CLN42 SPOT										0.00	0	0
Total For CLN42										0.00	0	0
CLN420 On 20/12/2020 Spot Bond				100.00000	0.00000	102.07430				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN421 On 26/01/2021 Spot Bond				100.00000	0.00000	101.04042				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN422 On 20/12/2020 Spot Bond				100.00000	0.00000	110.54730				0.00	0	0
Total CLN422 SPOT										0.00	0	0
Total For CLN422										0.00	0	0
CLN423 On 20/12/2020 Spot Bond				100.00000	0.00000	106.51000				0.00	0	0
Total CLN423 SPOT										0.00	0	0
Total For CLN423										0.00	0	0
CLN424 On 20/12/2020 Spot Bond				100.00000	0.00000	107.56110				0.00	0	0
Total CLN424 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN424										0.00	0	0
CLN424 On 20/12/2020 Spot Bond				100.00000	0.00000	104.82033				0.00	0	0
Total CLN425 SPOT										0.00	0	0
Total For CLN425										0.00	0	0
CLN425 On 20/12/2020 Spot Bond				100.00000	0.00000	107.33250				0.00	0	0
Total CLN426 SPOT										0.00	0	0
Total For CLN426										0.00	0	0
CLN426 On 20/12/2018 Spot Bond				100.00000	0.00000	103.80342				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	100.26694				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	102.43257				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	101.88600				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	101.80526				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.58795				0.00	0	0
Total CLN439 SPOT										0.00	0	0
Total For CLN439										0.00	0	0
CLN439 On 20/03/2021 Spot Bond				100.00000	0.00000	120.69164				0.00	0	0
Total CLN440 SPOT										0.00	0	0
Total For CLN440										0.00	0	0
CLN440 On 20/03/2021 Spot Bond				100.00000	0.00000	103.32570				0.00	0	0
Total CLN441 SPOT										0.00	0	0
Total For CLN441										0.00	0	0
CLN441 On 23/05/2021 Spot Bond				100.00000	0.00000	100.05060				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			9.82000	107.60380	9.82000	107.51974				0.00	0	0
Total CLN445 SPOT										0.00	0	0
Total For CLN445										0.00	0	0
CLN445 On 31/01/2022 Spot Bond			4.32000	137.67667	4.32000	137.58980				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			6.32000	99.00527	6.32000	98.92710				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			5.96000	101.39492	5.96000	101.31773				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	100.02503				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	102.11391				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	100.20772				0.00	0	0
Total CLN457 SPOT										0.00	0	0
Total For CLN457										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN455 On 29/11/2021 Spot Bond				100.00000	0.00000	99.90251				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	99.90359				0.00	0	0
Total CLN460 SPOT										0.00	0	0
Total For CLN460										0.00	0	0
CLN461 On 15/02/2022 Spot Bond				100.00000	0.00000	100.28509				0.00	0	0
Total CLN461 SPOT										0.00	0	0
Total For CLN461										0.00	0	0
CLN462 On 16/02/2022 Spot Bond			10.39000	102.66389	10.39000	102.57915				0.00	0	0
Total CLN462 SPOT										0.00	0	0
Total For CLN462										0.00	0	0
CLN463 On 23/02/2018 Spot Bond				100.00000	0.00000	100.04495				0.00	0	0
Total CLN463 SPOT										0.00	0	0
Total For CLN463										0.00	0	0
CLN464 On 13/03/2022 Spot Bond			9.63000	106.07901	9.63000	105.99770				0.00	0	0
Total CLN464 SPOT										0.00	0	0
Total For CLN464										0.00	0	0
CLN465 On 14/03/2020 Spot Bond				100.00000	0.00000	101.80487				0.00	0	0
Total CLN465 SPOT										0.00	0	0
Total For CLN465										0.00	0	0
CLN466 On 21/02/2024 Spot Bond				100.00000	0.00000	100.10551				0.00	0	0
Total CLN466 SPOT										0.00	0	0
Total For CLN466										0.00	0	0
CLN467 On 27/03/2020 Spot Bond				100.00000	0.00000	101.47280				0.00	0	0
Total CLN467 SPOT										0.00	0	0
Total For CLN467										0.00	0	0
CLN468 On 28/03/2020 Spot Bond				100.00000	0.00000	101.49648				0.00	0	0
Total CLN468 SPOT										0.00	0	0
Total For CLN468										0.00	0	0
CLN469 On 28/03/2022 Spot Bond				100.00000	0.00000	101.55963				0.00	0	0
Total CLN469 SPOT										0.00	0	0
Total For CLN469										0.00	0	0
CLN470 On 07/05/2018 Spot Bond				100.00000	0.00000	100.42402				0.00	0	0
Total CLN470 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 CLN470										0.00	0	0
CLN470 On 17/05/2019 Spot Bond				100.00000	0.00000	100.19187				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	100.11337				0.00	0	0
Total CLN472 SPOT										0.00	0	0
Total For CLN472										0.00	0	0
CLN472 On 05/10/2022 Spot Bond				100.00000	0.00000	101.42724				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			9.83000	103.96861	9.83000	103.84989				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	102.69011				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	101.90390				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	13.92964	100.00000	13.82479				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			9.68500	103.45247	9.68500	101.49605				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	101.58689				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	16.02004	100.00000	15.86715				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	101.99225				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	100.10638				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.10742				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	99.75985				0.00	0	0
Total CLN484 SPOT										0.00	0	0
Total For CLN484										0.00	0	0
CLN484 On 02/12/2021 Spot Bond			9.32000	102.88019	9.32000	102.78589				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	101.02469				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			12.31000	102.81129	12.31000	102.77197				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			9.11000	106.19099	9.11000	100.83903				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	100.69994				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	100.73461				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	99.57820				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	0.00000	100.42507				0.00	0	0
Total CLN492 SPOT										0.00	0	0
Total For CLN492										0.00	0	0
CLN492 On 20/06/2022 Spot Bond				100.00000	0.00000	100.27143				0.00	0	0
Total CLN493 SPOT										0.00	0	0
Total For CLN493										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN49 On 07/12/2017 Spot Bond			11.82000	102.59441	11.82000	100.45726				0.00	0	0
Total CLN494 SPOT										0.00	0	0
Total For CLN494										0.00	0	0
CLN55 On 18/04/2028 Spot Bond				100.00000	0.00000	213.47272				0.00	0	0
Total CLN55 SPOT										0.00	0	0
Total For CLN55										0.00	0	0
CLN61 On 02/03/2028 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN61 SPOT										0.00	0	0
Total For CLN61										0.00	0	0
CLN81 On 18/04/2028 Spot Bond			8.92500	97.45338	8.92500	97.38366				0.00	0	0
Total CLN81 SPOT										0.00	0	0
Total For CLN81										0.00	0	0
CLN88 On 28/04/2028 Spot Bond			8.54000	93.84095	8.54000	184.00978				0.00	0	0
Total CLN88 SPOT										0.00	0	0
Total For CLN88										0.00	0	0
CLN89 On 02/03/2028 Spot Bond			8.54000	95.15820	8.54000	184.50810				0.00	0	0
Total CLN89 SPOT										0.00	0	0
Total For CLN89										0.00	0	0
CLNF11 On 20/03/2018 Spot Bond				100.00000	0.00000	101.60978				0.00	0	0
Total CLNF11 SPOT										0.00	0	0
Total For CLNF11										0.00	0	0
CLNF12 On 20/06/2019 Spot Bond				100.00000	0.00000	101.67981				0.00	0	0
Total CLNF12 SPOT										0.00	0	0
Total For CLNF12										0.00	0	0
CLNF13 On 20/06/2019 Spot Bond				100.00000	0.00000	102.08921				0.00	0	0
Total CLNF13 SPOT										0.00	0	0
Total For CLNF13										0.00	0	0
CLNF14 On 20/09/2019 Spot Bond				100.00000	0.00000	101.67975				0.00	0	0
Total CLNF14 SPOT										0.00	0	0
Total For CLNF14										0.00	0	0
CLNF15 On 20/06/2020 Spot Bond				100.00000	0.00000	101.74239				0.00	0	0
Total CLNF15 SPOT										0.00	0	0
Total For CLNF15										0.00	0	0
CLNF16 On 17/08/2021 Spot Bond				100.00000	0.00000	100.20618				0.00	0	0
Total CLNF16 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 CLNF16										0.00	0	0
COH00 On 26/11/2018 Spot Bond				100.00000	0.00000	100.21680				0.00	0	0
Total COH001 SPOT										0.00	0	0
Total For COH001										0.00	0	0
COH00 On 15/04/2019 Spot Bond				100.00000	0.00000	101.11610				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			8.00000	102.77677	8.00000	102.71072				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			9.04000	116.75909	9.04000	116.67451				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			9.43000	108.62697	9.43000	108.54541				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			10.52000	107.35159	10.52000	107.26142		4,208,000,000,000.00		400,000,000	400,000,000	400,000,000
Total COJ08 SPOT								4,208,000,000,000.00		400,000,000	400,000,000	400,000,000
Total For COJ08								4,208,000,000,000.00		400,000,000	400,000,000	400,000,000
COJG0 On 09/06/2024 Spot Bond			9.77000	104.19418	9.77000	104.11274				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			9.94500	100.12167	9.94500	100.04204				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			11.25000	97.66712	11.25000	97.57954				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			11.27000	91.00937	11.27000	90.92761				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			11.58500	98.01135	11.58500	98.92552				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	101.45356				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.66686				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	99.11301				0.00	0	0
Total CS003 SPOT										0.00	0	0
Total For CS003										0.00	0	0
CSA041 On 06/06/2020 Spot Bond			100.00000	20.87010	100.00000	20.67523				0.00	0	0
Total CSA04U SPOT										0.00	0	0
Total For CSA04U										0.00	0	0
CSD041 On 06/06/2020 Spot Bond			100.00000	19.60727	100.00000	19.42419				0.00	0	0
Total CSD04U SPOT										0.00	0	0
Total For CSD04U										0.00	0	0
DEN381 On 10/06/2018 Spot Bond			100.00000	66.69768	100.00000	66.21413				0.00	0	0
Total DEN38U SPOT										0.00	0	0
Total For DEN38U										0.00	0	0
DEN401 On 10/06/2018 Spot Bond			100.00000	67.11616	100.00000	66.62957				0.00	0	0
Total DEN40U SPOT										0.00	0	0
Total For DEN40U										0.00	0	0
DENG4 On 29/09/2017 Spot Bond			7.48500	102.75570	7.48500	102.69293				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	102.81167	6.86000	102.75407				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	99.90967				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	101.50635				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	99.90967				0.00	0	0
Total DENG67 SPOT										0.00	0	0
Total For DENG67										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DENG6 On 29/08/2017 Spot Bond				100.00000	0.00000	99.90967			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	99.90982			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	99.91208			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	101.23558			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	91.79436	100.00000	91.12270			0.00	0	0
DLTB03 On 09/10/2017 Spot Bond			100.00000	91.79436	100.00000	91.12270			0.00	0	0
Total DLTB03/JIBAR SPOT									0.00	0	0
Total For DLTB03/JIBAR									0.00	0	0
DOL003 On 20/09/2018 Spot Bond				100.00000	0.00000	102.17326			0.00	0	0
Total DOL003 SPOT									0.00	0	0
Total For DOL003									0.00	0	0
DOL004 On 24/01/2019 Spot Bond				100.00000	0.00000	101.22183			0.00	0	0
Total DOL004 SPOT									0.00	0	0
Total For DOL004									0.00	0	0
DOL009 On 20/12/2019 Spot Bond				100.00000	0.00000	72.31899			0.00	0	0
Total DOL009 SPOT									0.00	0	0
Total For DOL009									0.00	0	0
DOL012 On 20/12/2021 Spot Bond				100.00000	0.00000	101.87148			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			8.99000	101.85475	8.99000	101.78136			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			8.49500	102.59698	8.49500	102.52742		1,614,050,000,000.00	190,000,000	240,000,000	
Total DV22 SPOT								1,614,050,000,000.00	190,000,000	240,000,000	
Total For DV22								1,614,050,000,000.00	190,000,000	240,000,000	
DV22/R On 07/02/2020 Spot Bond			100.00000	22.38664	100.00000	22.23913		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DV22/R207 SPOT										0.00	0	0
Total For DV22/R207										0.00	0	0
DV23 On 27/02/2023 Spot Bond			9.36000	102.72883	9.36000	102.65141				61,515,792,000.00	6,572,200	203,286,100
Total DV23 SPOT										61,515,792,000.00	6,572,200	203,286,100
Total For DV23										61,515,792,000.00	6,572,200	203,286,100
DV23/ROn 27/02/2023 Spot Bond			100.00000	11.06485	100.00000	10.99114				0.00	0	0
DV23/ROn 27/02/2023 Spot Bond			100.00000	11.06485	100.00000	10.99114				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			9.48000	101.25648	9.48000	101.18006				0.00	0	0
Total DV24 SPOT										0.00	0	0
Total For DV24										0.00	0	0
DV24/ROn 18/02/2024 Spot Bond			9.69000	100.25747	9.69000	100.18016				0.00	0	0
DV24/ROn 18/02/2024 Spot Bond			9.69000	100.25747	9.69000	100.18016				0.00	0	0
Total DV24/R2023 SPOT										0.00	0	0
Total For DV24/R2023										0.00	0	0
DV29 On 18/02/2029 Spot Bond			10.98000	94.60416	10.98000	94.52176				0.00	0	0
Total DV29 SPOT										0.00	0	0
Total For DV29										0.00	0	0
DV29/ROn 18/02/2029 Spot Bond			10.10000	100.26811	10.10000	100.18760				0.00	0	0
DV29/ROn 18/02/2029 Spot Bond			10.10000	100.26811	10.10000	100.18760				0.00	0	0
Total DV29/R213 SPOT										0.00	0	0
Total For DV29/R213										0.00	0	0
DVC02 On 24/08/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total DVC027 SPOT										0.00	0	0
Total For DVC027										0.00	0	0
DVC02 On 19/02/2018 Spot Bond				100.00000	0.00000	100.12869				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	99.92148				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	99.91715				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	101.42759				0.00	2,300,000,000	1,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DVF18 SPOT										0.00	2,300,000,000	1,500,000,000
Total For DVF18										0.00	2,300,000,000	1,500,000,000
DVF19 On 31/05/2019 Spot Bond				100.00000	0.00000	100.47125				0.00	0	0
Total DVF19 SPOT										0.00	0	0
Total For DVF19										0.00	0	0
DVF20 On 29/11/2019 Spot Bond				100.00000	0.00000	99.91230				0.00	0	0
Total DVF20 SPOT										0.00	0	0
Total For DVF20										0.00	0	0
DVF20f On 28/03/2020 Spot Bond				100.00000	0.00000	101.40986				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	99.90878				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	101.57054				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			8.17500	114.58917	8.17500	114.51434				0.00	0	200,000,000
Total E170 SPOT										0.00	0	200,000,000
Total For E170										0.00	0	200,000,000
E170/R On 01/08/2020 Spot Bond			100.00000	22.38709	100.00000	22.23958				0.00	0	0
Total E170/R207 SPOT										0.00	0	0
Total For E170/R207										0.00	0	0
ECN20 On 14/03/2020 Spot Bond			8.89500	106.05740	8.89500	105.98218				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			9.03000	107.05233	9.03000	106.97527				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			9.42000	107.05216	9.42000	106.97185				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			3.66000	104.30402	3.66000	104.24369				0.00	0	0
Total ECN32 SPOT										0.00	0	0
Total For ECN32										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
EFS00E On 23/10/2023 Spot Bond				100.00000	0.00000	100.97485				0.00	0	0
Total EFS00B SPOT										0.00	0	0
Total For EFS00B										0.00	0	0
EFS0A On 28/10/2023 Spot Bond				100.00000	0.00000	100.78737				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	17.92234	100.00000	17.79240				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			3.22000	99.46630	3.22000	99.41229				0.00	0	0
Total EL037 SPOT										0.00	0	0
Total For EL037										0.00	0	0
EL037/I On 31/01/2037 Spot Bond			2.25000	115.52860	2.25000	115.47488				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	127.82797	3.19000	127.75884				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	114.31852	3.20000	114.25663				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	112.66624	3.22000	112.60506				0.00	0	0
Total EL30 SPOT										0.00	0	0
Total For EL30										0.00	0	0
EL31 On 02/06/2031 Spot Bond			3.30000	104.12282	3.30000	104.06545				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			3.19000	100.51275	3.19000	100.45841				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	115.52860	2.25000	115.47488				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			9.02000	104.74587	9.02000	104.67056				0.00	0	0
Total EMM01 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 EMM01										0.00	0	0
EMM02 On 11/03/2021 Spot Bond			9.10000	109.75217	9.10000	109.67258				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			10.32000	101.85735	10.32000	101.77384				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			10.76500	92.46343	10.76500	96.52426				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			11.03000	101.52066	11.03000	102.29828			4,500,240,000,000.00		408,000,000	2,741,333,100
Total EMM05 SPOT									4,500,240,000,000.00		408,000,000	2,741,333,100
Total For EMM05									4,500,240,000,000.00		408,000,000	2,741,333,100
EMM06 On 23/06/2025 Spot Bond			10.42000	100.92421	10.42000	101.21545				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			10.27000	102.90322	10.27000	102.15004				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			11.06000	110.00265	11.06000	90.76603				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	99.93316				0.00	0	0
Total EPF002 SPOT										0.00	0	0
Total For EPF002										0.00	0	0
EPF004 On 06/11/2017 Spot Bond				100.00000	0.00000	100.62888				0.00	0	0
Total EPF004 SPOT										0.00	0	0
Total For EPF004										0.00	0	0
EPF006 On 19/08/2018 Spot Bond				100.00000	0.00000	100.09630				0.00	0	0
Total EPF006 SPOT										0.00	0	0
Total For EPF006										0.00	0	0
EPF007 On 02/09/2020 Spot Bond				100.00000	0.00000	99.77451				0.00	0	0
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF008 On 12/09/2019 Spot Bond				100.00000	0.00000	101.96576				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.37003				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	100.44717				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	101.90486				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	45.18365	100.00000	46.79783				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	23.78571	100.00000	25.75165				0.00	0	0
Total EPF02U SPOT										0.00	0	0
Total For EPF02U										0.00	0	0
EPFC02 On 06/09/2017 Spot Bond				100.00000	0.00000	101.88660				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	100.41745				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	99.78802				0.00	0	0
Total EPFC30 SPOT										0.00	0	0
Total For EPFC30										0.00	0	0
EPFC30 On 06/09/2017 Spot Bond				100.00000	0.00000	103.92301				0.00	0	0
Total EPFC31 SPOT										0.00	0	0
Total For EPFC31										0.00	0	0
EPFC31 On 03/11/2017 Spot Bond				100.00000	0.00000	100.46735				0.00	0	0
Total EPFC32 SPOT										0.00	0	0
Total For EPFC32										0.00	0	0
EQS05 On 25/04/2019 Spot Bond			100.00000	31.17023	100.00000	30.94424				0.00	0	0
Total EQS05 SPOT										0.00	0	0
Total For EQS05										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
EQS06 On 09/04/2020 Spot Bond				100.00000	0.00000	97.39246				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			12.01000	101.37905	12.01000	101.28217				0.00	0	0
Total EQS07 SPOT										0.00	0	0
Total For EQS07										0.00	0	0
EQS08/On 04/10/2018 Spot Bond				100.00000	0.00000	100.23521				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	44.53765	100.00000	44.21476				0.00	0	0
EQS08/On 04/10/2018 Spot Bond			100.00000	44.63369	100.00000	44.31009				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	100.78769				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	100.19917				0.00	0	0
Total ERS3B4 SPOT										0.00	0	0
Total For ERS3B4										0.00	0	0
ERS3B/On 17/05/2019 Spot Bond				100.00000	0.00000	100.19952				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	100.20982				0.00	0	0
Total ERS3C4 SPOT										0.00	0	0
Total For ERS3C4										0.00	0	0
ERS3C/On 17/05/2019 Spot Bond				100.00000	0.00000	100.22048				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	110.88000	10.00000	110.79300				0.00	0	0
Total ERSA12/JIBAR SPOT										0.00	0	0
Total For ERSA12/JIBAR										0.00	0	0
ERSA1/On 17/08/2018 Spot Bond				100.00000	0.00000	100.08719				0.00	0	0
Total ERSA17 SPOT										0.00	0	0
Total For ERSA17										0.00	0	0
ERSA2/On 17/08/2018 Spot Bond				100.00000	0.00000	100.37804				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ERSA20 SPOT										0.00	0	0
Total For ERSA20										0.00	0	0
ERSA2 On 17/08/2020 Spot Bond				100.00000	0.00000	99.78309				0.00	0	0
Total ERSA21 SPOT										0.00	0	0
Total For ERSA21										0.00	0	0
ERSA2:On 17/05/2019 Spot Bond				100.00000	0.00000	100.59555				0.00	0	0
Total ERSA22 SPOT										0.00	0	0
Total For ERSA22										0.00	0	0
ERSA2:On 17/08/2019 Spot Bond				100.00000	0.00000	100.19703				0.00	0	0
Total ERSA23 SPOT										0.00	0	0
Total For ERSA23										0.00	0	0
ERSA2:On 17/08/2020 Spot Bond				100.00000	0.00000	100.19176				0.00	0	0
Total ERSA24 SPOT										0.00	0	0
Total For ERSA24										0.00	0	0
ERSA2:On 17/08/2022 Spot Bond				100.00000	0.00000	100.19817				0.00	0	0
Total ERSA25 SPOT										0.00	0	0
Total For ERSA25										0.00	0	0
ES18 On 20/04/2018 Spot Bond			7.88000	104.11228	7.88000	104.04634				0.00	0	37,400,000,000
Total ES18 SPOT										0.00	0	37,400,000,000
Total For ES18										0.00	0	37,400,000,000
ES18/R On 20/04/2018 Spot Bond			9.25000	103.26394	9.25000	103.18743				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			8.84000	105.81017	8.84000	105.73559		105,033,344,000.00		11,881,600	1,820,976,500	
Total ES23 SPOT								105,033,344,000.00		11,881,600	1,820,976,500	
Total For ES23								105,033,344,000.00		11,881,600	1,820,976,500	
ES23/R On 25/01/2023 Spot Bond			10.00000	100.90564	10.00000	100.82540				0.00	0	0
Total ES23/R2023 SPOT										0.00	0	0
Total For ES23/R2023										0.00	0	0
ES26 On 02/04/2026 Spot Bond			9.68500	92.61682	9.68500	92.54505		171,839,018,000.00		17,742,800	12,308,871,400	
Total ES26 SPOT								171,839,018,000.00		17,742,800	12,308,871,400	
Total For ES26								171,839,018,000.00		17,742,800	12,308,871,400	
ES26/R On 02/04/2026 Spot Bond			7.85000	103.16258	7.85000	103.09749				0.00	0	0
Total ES26/R186 SPOT										0.00	0	0
Total For ES26/R186										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 15/09/2033 Spot Bond			10.78000	78.58983	10.72500	78.86021			208,737,452,000.00	19,363,400	108,909,681,700
Total ES33 SPOT									208,737,452,000.00	19,363,400	108,909,681,700
Total For ES33									208,737,452,000.00	19,363,400	108,909,681,700
ES33/R On 15/09/2033 Spot Bond			7.50000	103.37703	7.50000	103.31500			0.00	0	0
Total ES33/R209 SPOT									0.00	0	0
Total For ES33/R209									0.00	0	0
ES42 On 25/04/2042 Spot Bond			10.96000	82.04914	10.96000	81.97742			106,945,488,000.00	9,757,800	15,904,878,900
Total ES42 SPOT									106,945,488,000.00	9,757,800	15,904,878,900
Total For ES42									106,945,488,000.00	9,757,800	15,904,878,900
ES42/R On 25/04/2042 Spot Bond			8.50000	102.88381	8.50000	102.81364			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	98.60157			0.00	0	60,000,000
Total EXX02 SPOT									0.00	0	60,000,000
Total For EXX02									0.00	0	60,000,000
FBJ20Z On 20/03/2020 Spot Bond				100.00000	0.00000	101.68877			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	101.74246			0.00	800,000,000	400,000,000
Total FBJ22Z SPOT									0.00	800,000,000	400,000,000
Total For FBJ22Z									0.00	800,000,000	400,000,000
FIF01U On 01/11/2018 Spot Bond			100.00000	41.35138	100.00000	41.05158			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	22.62923	100.00000	22.46515			0.00	0	0
Total FIF02U SPOT									0.00	0	0
Total For FIF02U									0.00	0	0
FIF03U On 01/11/2020 Spot Bond			100.00000	15.06954	100.00000	14.96029			0.00	0	0
Total FIF03U SPOT									0.00	0	0
Total For FIF03U									0.00	0	0
FIF04U On 01/11/2021 Spot Bond			100.00000	12.06620	100.00000	11.97872			0.00	0	0
Total FIF04U SPOT									0.00	0	0
Total For FIF04U									0.00	0	0
FIF05U On 27/02/2021 Spot Bond			100.00000	14.19309	100.00000	13.09628			0.00	0	0
Total FIF05U 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 FIF05U										0.00	0	0
FIF06U On 27/02/2023 Spot Bond			100.00000	10.13635	100.00000	9.89631				0.00	0	0
Total FIF06U SPOT										0.00	0	0
Total For FIF06U										0.00	0	0
FIFB04 On 21/11/2017 Spot Bond				100.00000	0.00000	100.09771				0.00	0	0
Total FIFB04 SPOT										0.00	0	0
Total For FIFB04										0.00	0	0
FIFB06 On 25/08/2017 Spot Bond				100.00000	0.00000	100.00000				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	99.93273				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	99.86210				0.00	0	0
Total FIFB08 SPOT										0.00	0	0
Total For FIFB08										0.00	0	0
FIFB09 On 27/06/2019 Spot Bond				100.00000	0.00000	101.51931				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	102.16232				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	100.44566				0.00	0	50,000,000
Total FIFB11 SPOT										0.00	0	50,000,000
Total For FIFB11										0.00	0	50,000,000
FIFB12 On 13/08/2020 Spot Bond				100.00000	0.00000	100.27365				0.00	0	0
Total FIFB12 SPOT										0.00	0	0
Total For FIFB12										0.00	0	0
FMLA1U On 17/02/2039 Spot Bond			100.00000	5.62121	100.00000	5.58789				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	11.49779	100.00000	11.41443				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	25.43444	100.00000	25.25004				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FPB1U SPOT										0.00	0	0
Total For FPB1U										0.00	0	0
FRB05 On 21/12/2018 Spot Bond			8.81000	101.18095	8.81000	101.10948				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	102.55744				0.00	0	0
Total FRB11 SPOT										0.00	0	0
Total For FRB11										0.00	0	0
FRB12 On 02/06/2019 Spot Bond				100.00000	0.00000	102.62690				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	99.12121				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			10.42000	101.06519	10.42000	100.98108				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	104.62419				0.00	0	0
Total FRB15 SPOT										0.00	0	0
Total For FRB15										0.00	0	0
FRB16 On 08/07/2020 Spot Bond				100.00000	0.00000	103.02892				0.00	0	10,000,000
Total FRB16 SPOT										0.00	0	10,000,000
Total For FRB16										0.00	0	10,000,000
FRB17 On 08/01/2022 Spot Bond				100.00000	0.00000	101.60584				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	12.36144	100.00000	12.27181				0.00	0	0
Total FRB17/JIBAR SPOT										0.00	0	0
Total For FRB17/JIBAR										0.00	0	0
FRB18 On 13/04/2021 Spot Bond				100.00000	0.00000	103.34201				0.00	0	30,000,000
Total FRB18 SPOT										0.00	0	30,000,000
Total For FRB18										0.00	0	30,000,000
FRB19 On 14/04/2021 Spot Bond			11.12000	108.13263	11.12000	108.03676				0.00	0	0
Total FRB19 SPOT										0.00	0	0
Total For FRB19										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRB20 On 15/04/2021 Spot Bond				100.00000	0.00000	102.76667				0.00	0	0
Total FRB20 SPOT										0.00	0	0
Total For FRB20										0.00	0	0
FRB21 On 24/11/2021 Spot Bond				100.00000	0.00000	100.02778				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	102.41699				0.00	0	30,000,000
Total FRB22 SPOT										0.00	0	30,000,000
Total For FRB22										0.00	0	30,000,000
FRBC2 On 21/12/2018 Spot Bond			9.82000	104.82385	9.82000	104.74151				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	103.92040				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			3.22000	144.03386	3.22000	143.95564				0.00	0	20,000,000
Total FRBI22 SPOT										0.00	0	20,000,000
Total For FRBI22										0.00	0	20,000,000
FRBI23 On 07/12/2023 Spot Bond			3.42000	167.47445	3.42000	281.31594				0.00	0	20,000,000
Total FRBI23 SPOT										0.00	0	20,000,000
Total For FRBI23										0.00	0	20,000,000
FRBI25 On 31/01/2025 Spot Bond			3.62000	111.58037	3.62000	118.54087				0.00	0	100,000,000
Total FRBI25 SPOT										0.00	0	100,000,000
Total For FRBI25										0.00	0	100,000,000
FRBI28 On 31/03/2028 Spot Bond			4.08000	128.84741	4.08000	160.58324				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	81.92828	3.85000	82.61545				0.00	0	0
Total FRBI29 SPOT										0.00	0	0
Total For FRBI29										0.00	0	0
FRBI33 On 07/12/2033 Spot Bond			4.34000	131.78636	4.34000	190.86527				0.00	0	0
Total FRBI33 SPOT										0.00	0	0
Total For FRBI33										0.00	0	0
FRBI46 On 31/03/2046 Spot Bond			4.26000	89.85403	4.26000	89.79758				0.00	0	0
Total FRBI46 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 FRBI46										0.00	0	0
FRBI50 On 31/12/2050 Spot Bond			4.39000	88.96510	4.39000	89.08756				0.00	0	0
Total FRBI50 SPOT										0.00	0	0
Total For FRBI50										0.00	0	0
FRBZ0 On 30/11/2020 Spot Bond			8.93000	75.68167	8.93000	76.62571				0.00	0	0
Total FRBZ01 SPOT										0.00	0	0
Total For FRBZ01										0.00	0	0
FRBZ0 On 28/10/2024 Spot Bond			10.05000	50.34067	10.05000	51.09191				0.00	0	0
Total FRBZ02 SPOT										0.00	0	0
Total For FRBZ02										0.00	0	0
FRBZ0 On 10/12/2024 Spot Bond			10.08000	49.67719	10.08000	50.40762				0.00	0	0
Total FRBZ03 SPOT										0.00	0	0
Total For FRBZ03										0.00	0	0
FRC05 On 13/10/2017 Spot Bond			100.00000	90.82084	100.00000	90.16272				0.00	0	0
Total FRC05U SPOT										0.00	0	0
Total For FRC05U										0.00	0	0
FRC06 On 31/12/2017 Spot Bond			100.00000	93.97307	100.00000	93.27525				0.00	0	0
Total FRC06U SPOT										0.00	0	0
Total For FRC06U										0.00	0	0
FRC10 On 03/06/2021 Spot Bond				100.00000	0.00000	102.58035				0.00	0	0
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0
FRC13 On 20/09/2017 Spot Bond				100.00000	0.00000	102.37037				0.00	0	0
Total FRC134 SPOT										0.00	0	0
Total For FRC134										0.00	0	0
FRC14 On 20/09/2017 Spot Bond				100.00000	0.00000	101.71925				0.00	0	0
Total FRC144 SPOT										0.00	0	0
Total For FRC144										0.00	0	0
FRC14 On 20/09/2017 Spot Bond				100.00000	0.00000	103.01288				0.00	0	0
Total FRC145 SPOT										0.00	0	0
Total For FRC145										0.00	0	0
FRC15 On 20/09/2017 Spot Bond				100.00000	0.00000	101.86289				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	100.11669	5.76400	98.00000				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 FRC151 SPOT										0.00	0	0
Total For FRC151										0.00	0	0
FRC15:On 20/12/2017 Spot Bond				100.00000	0.00000	101.88088				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	101.73904				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	101.78753				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	102.26294				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	101.76059				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	101.67448				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	101.67628				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	102.32607				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	101.70963				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			4.41500	108.65881	4.41500	112.34488				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC17:On 20/06/2018 Spot Bond				100.00000	0.00000	101.80555				0.00	0	0
Total FRC170 SPOT										0.00	0	0
Total For FRC170										0.00	0	0

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	101.79385				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	99.25378				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	101.80555				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	101.71567				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	101.68154				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	100.00597				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	101.92543				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	107.25778				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	105.00713				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	102.17152				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	101.76600				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC18-On 20/03/2019 Spot Bond				100.00000	0.00000	101.78766				0.00	0	0
Total FRC189 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC189										0.00	0	0
FRC19(On 02/04/2019 Spot Bond				100.00000	0.00000	101.39081				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	110.88000	10.00000	110.79300				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	101.87352				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	102.24202				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	14.58391	100.00000	14.47817				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	13.67101	100.00000	13.57190				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	104.03643				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	26.11939	100.00000	25.93002				0.00	0	0
FRC21(On 20/12/2019 Spot Bond				100.00000	0.00000	101.84140				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	100.45543				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	15.55867	100.00000	15.44587				0.00	0	0
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC21-On 07/11/2017 Spot Bond			100.00000	85.51485	100.00000	84.93047				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	100.45539				0.00	0	0
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0
FRC21-On 07/11/2017 Spot Bond			100.00000	85.50858	100.00000	84.92423				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	100.45443				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	100.43459				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	100.53203				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	100.50366				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			3.73000	141.04516	3.73000	140.96280				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC22-On 20/05/2020 Spot Bond				100.00000	0.00000	100.10208				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	101.50445				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			4.59000	136.16626	4.59000	136.07740				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	102.60616				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	106.60817				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	115.94594				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	107.13938				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	116.74109				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	115.84708				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	106.46995				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	106.11241				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	102.05213				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	107.20731				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	102.03249				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	101.64834				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	106.45413				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC247 SPOT										0.00	0	0
Total For FRC247										0.00	0	0
FRC247 On 08/02/2020 Spot Bond				100.00000	0.00000	96.53025				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	114.19772				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	95.24344				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	100.32043				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	101.71146				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	101.39690				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	100.79782				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	100.55437				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	101.98268				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			4.25000	94.21567	4.25000	137.98506				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			4.31000	93.98474	4.31000	137.64618				0.00	0	0
Total FRC69 SPOT										0.00	0	0
Total For FRC69										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC71 On 31/01/2022 Spot Bond			4.29000	130.84700	4.29000	137.75903				0.00	0	0
Total FRC71 SPOT										0.00	0	0
Total For FRC71										0.00	0	0
FRD013 On 31/10/2020 Spot Bond				100.00000	0.00000	100.80397				0.00	0	0
Total FRD013 SPOT										0.00	0	0
Total For FRD013										0.00	0	0
FRD01U On 22/12/2018 Spot Bond			100.00000	44.10658	100.00000	43.78680				0.00	0	0
Total FRD01U SPOT										0.00	0	0
Total For FRD01U										0.00	0	0
FRD15U On 31/12/2017 Spot Bond			100.00000	94.20043	100.00000	93.50092				0.00	0	0
Total FRD15U SPOT										0.00	0	0
Total For FRD15U										0.00	0	0
FRD17U On 15/02/2021 Spot Bond			100.00000	14.83655	100.00000	14.69802				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			4.11000	83.62855	4.11000	83.98588				0.00	0	10,000,000,000
Total FRI33 SPOT										0.00	0	10,000,000,000
Total For FRI33										0.00	0	10,000,000,000
FRI38 On 31/01/2038 Spot Bond			4.03000	99.91808	4.03000	99.85734				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	100.53680				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	101.57319				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	101.18367				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	101.30703				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	102.91781				0.00	0	2,300,000,000
Total FRJ22 SPOT										0.00	0	2,300,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRJ22										0.00	0	2,300,000,000
FRJ25 On 09/03/2025 Spot Bond				100.00000	0.00000	104.01713				0.00	0	0
Total FRJ25 SPOT										0.00	0	0
Total For FRJ25										0.00	0	0
FRJ27 On 25/01/2027 Spot Bond				100.00000	0.00000	101.00120				0.00	0	0
Total FRJ27 SPOT										0.00	0	0
Total For FRJ27										0.00	0	0
FRS01U On 13/05/2021 Spot Bond			100.00000	7.65821	100.00000	7.61470				0.00	0	0
Total FRS01U SPOT										0.00	0	0
Total For FRS01U										0.00	0	0
FRS02U On 13/05/2021 Spot Bond			100.00000	7.65821	100.00000	7.61470				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			2.72800	84.21387	2.72800	106.44685				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			3.05000	107.45665	3.05000	116.41629				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	100.74494				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	100.74494				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			3.19000	104.92998	3.19000	113.85903				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			3.35000	215.39223	3.35000	215.27268				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			4.14500	98.16735	4.14500	98.10677				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			3.38000	214.59830	3.38000	214.47866				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.74467				0.00	0	0
Total FRS113 SPOT										0.00	0	0
Total For FRS113										0.00	0	0
FRS114 On 31/01/2025 Spot Bond			3.67000	118.20853	3.67000	118.14007				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			3.35500	110.99237	3.35500	110.93089				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			3.35500	110.99237	3.35500	110.93089				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			3.50000	117.15487	3.50000	211.33811				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			3.55000	210.16619	3.55000	210.04616				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			3.20000	106.83825	3.20000	106.78040				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			3.58000	209.39571	3.58000	209.27562				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			4.26500	96.38018	4.26500	96.31978				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	164.23920	3.83500	164.14163				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			4.08000	86.55306	4.08000	99.09159				0.00	0	0
Total FRS127 SPOT										0.00	0	0
Total For FRS127										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS129 On 31/03/2028 Spot Bond			3.81000	104.59446	3.81000	164.50985				0.00	0	0
Total FRS129 SPOT										0.00	0	0
Total For FRS129										0.00	0	0
FRS130 On 11/11/2017 Spot Bond			100.00000	86.44196	100.00000	85.85657				0.00	0	0
Total FRS130 SPOT										0.00	0	0
Total For FRS130										0.00	0	0
FRS131 On 31/03/2028 Spot Bond			3.87000	163.72545	3.87000	163.62773				0.00	0	0
Total FRS131 SPOT										0.00	0	0
Total For FRS131										0.00	0	0
FRS132 On 07/12/2033 Spot Bond			4.09000	196.81336	4.09000	196.69239				0.00	0	0
Total FRS132 SPOT										0.00	0	0
Total For FRS132										0.00	0	0
FRS133 On 24/03/2020 Spot Bond				100.00000	0.00000	99.66121				0.00	0	0
Total FRS133 SPOT										0.00	0	0
Total For FRS133										0.00	0	0
FRS134 On 31/01/2038 Spot Bond			4.01000	87.19128	4.01000	100.16565				0.00	0	0
Total FRS134 SPOT										0.00	0	0
Total For FRS134										0.00	0	0
FRS135 On 31/01/2038 Spot Bond			4.26500	83.79424	4.26500	96.31978				0.00	0	0
Total FRS135 SPOT										0.00	0	0
Total For FRS135										0.00	0	0
FRS136 On 31/01/2038 Spot Bond			3.79000	103.69560	3.79000	103.63456				0.00	0	0
Total FRS136 SPOT										0.00	0	0
Total For FRS136										0.00	0	0
FRS137 On 31/03/2028 Spot Bond			3.68000	166.53692	3.68000	166.44006				0.00	0	0
Total FRS137 SPOT										0.00	0	0
Total For FRS137										0.00	0	0
FRS138 On 07/12/2033 Spot Bond			3.86000	202.36919	3.86000	202.24856				0.00	0	0
Total FRS138 SPOT										0.00	0	0
Total For FRS138										0.00	0	0
FRS142 On 31/03/2028 Spot Bond			3.81000	164.60730	3.81000	164.50985				0.00	0	0
Total FRS142 SPOT										0.00	0	0
Total For FRS142										0.00	0	0
FRS143 On 31/03/2028 Spot Bond			3.81000	164.60730	3.81000	164.50985				0.00	0	0
Total FRS143 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 FRS143										0.00	0	0
FRS143 On 31/03/2028 Spot Bond			4.10000	96.08309	4.10000	160.29674				0.00	0	0
Total FRS145 SPOT										0.00	0	0
Total For FRS145										0.00	0	0
FRS145 On 31/01/2025 Spot Bond			3.97000	115.83684	3.97000	115.76699				0.00	0	0
Total FRS146 SPOT										0.00	0	0
Total For FRS146										0.00	0	0
FRS146 On 31/01/2022 Spot Bond			3.43000	142.79445	3.43000	142.71449				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	121.00400				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	159.53971	4.16000	159.44078				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	158.97216	4.20000	158.87308				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			3.94000	116.07159	3.94000	116.00188				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	159.39760	4.17000	159.29863				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	158.83065	4.21000	158.73151				0.00	0	0
Total FRS153 SPOT										0.00	0	0
Total For FRS153										0.00	0	0
FRS153 On 19/05/2019 Spot Bond				100.00000	0.00000	105.93237				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	143.24849				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	66.14136				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS159 SPOT										0.00	0	0
Total For FRS159										0.00	0	0
FRS16(On 06/06/2024 Spot Bond				100.00000	0.00000	95.36029				0.00	0	0
Total FRS160 SPOT										0.00	0	0
Total For FRS160										0.00	0	0
FRS16(On 06/06/2025 Spot Bond				100.00000	0.00000	94.05451				0.00	0	0
Total FRS161 SPOT										0.00	0	0
Total For FRS161										0.00	0	0
FRS16(On 20/06/2022 Spot Bond				100.00000	0.00000	80.12724				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	79.45711				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	81.01562				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	81.08829				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	68.07111				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	72.53290				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	69.98877				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	71.06977				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	67.96961				0.00	0	0
Total FRS170 SPOT										0.00	0	0
Total For FRS170										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS36 On 07/12/2023 Spot Bond			3.03000	170.11730	3.03000	287.21197				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			2.92000	170.80063	2.92000	288.90152				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			3.64000	162.76574	3.64000	278.05374				0.00	0	0
Total FRS43 SPOT										0.00	0	0
Total For FRS43										0.00	0	0
FRS46 On 31/01/2022 Spot Bond			3.39000	142.03522	3.39000	142.94994				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	100.71494				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			2.92000	145.82609	2.92000	145.75041				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	100.52059				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			3.03000	112.18139	3.03000	112.12216				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			2.87000	89.67669	2.87000	117.36110				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			3.13000	118.42274	3.13000	122.55042				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	99.73604				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			3.16000	117.79607	3.16000	122.30062				0.00	0	0
Total FRS87 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 FRS87										0.00	0	0
FRS90 On 07/12/2023 Spot Bond			3.83000	138.99614	3.83000	275.27274				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	100.41212				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	99.93159				0.00	0	0
Total FRS96 SPOT										0.00	0	0
Total For FRS96										0.00	0	0
FRX17 On 15/09/2017 Spot Bond			6.57000	103.91332	6.57000	103.85742				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			7.54000	105.66714	7.54000	105.60305				0.00	0	0
Total FRX18 SPOT										0.00	0	0
Total For FRX18										0.00	0	0
FRX19 On 15/11/2019 Spot Bond			7.77500	104.99580	7.77500	104.93053				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			8.03000	105.48692	8.03000	105.41887				0.00	0	0
Total FRX20 SPOT										0.00	0	0
Total For FRX20										0.00	0	0
FRX23 On 28/02/2023 Spot Bond			8.88000	95.09835	8.88000	95.03102				0.00	0	0
Total FRX23 SPOT										0.00	0	0
Total For FRX23										0.00	0	0
FRX24 On 10/12/2024 Spot Bond			9.36000	109.51358	9.36000	109.43150				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			9.69000	102.71900	9.69000	102.63936				0.00	0	400,000,000
Total FRX26 SPOT										0.00	0	400,000,000
Total For FRX26										0.00	0	400,000,000
FRX27 On 07/03/2027 Spot Bond			9.70000	107.81457	9.70000	107.73135				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			10.11000	98.21127	10.11000	98.13233				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRX30 SPOT										0.00	0	0
Total For FRX30										0.00	0	0
FRX31 On 21/02/2031 Spot Bond			10.23000	94.89972	10.23000	94.82257				0.00	0	0
Total FRX31 SPOT										0.00	0	0
Total For FRX31										0.00	0	0
FRX32 On 31/03/2032 Spot Bond			10.32000	102.60377	10.32000	105.69616				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			10.80000	78.44445	10.80000	78.37685				0.00	0	0
Total FRX45 SPOT										0.00	0	0
Total For FRX45										0.00	0	0
FS1A5 On 20/09/2018 Spot Bond				100.00000	0.00000	101.69162				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	101.91563				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	101.71567				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	101.94905				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	100.03341				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	100.02441				0.00	0	0
Total FS2A5 SPOT										0.00	0	0
Total For FS2A5										0.00	0	0
FS2B1 On 20/02/2019 Spot Bond				100.00000	0.00000	100.09716				0.00	0	0
Total FS2B1 SPOT										0.00	0	0
Total For FS2B1										0.00	0	0
FS2C1 On 20/02/2019 Spot Bond				100.00000	0.00000	100.09983				0.00	0	0
Total FS2C1 SPOT										0.00	0	0
Total For FS2C1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FS2D1 On 20/02/2019 Spot Bond				100.00000	0.00000	100.11159				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	19.77569	100.00000	19.63232				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	19.90811	100.00000	19.76378				0.00	0	0
Total FS3A4U SPOT										0.00	0	0
Total For FS3A4U										0.00	0	0
FS3A5 On 20/02/2020 Spot Bond				100.00000	0.00000	100.09309				0.00	0	0
Total FS3A5 SPOT										0.00	0	0
Total For FS3A5										0.00	0	0
FS3A5L On 20/02/2020 Spot Bond			100.00000	20.10231	100.00000	19.95657				0.00	0	0
Total FS3A5U SPOT										0.00	0	0
Total For FS3A5U										0.00	0	0
FS3B1 On 20/02/2020 Spot Bond				100.00000	0.00000	100.09609				0.00	0	0
Total FS3B1 SPOT										0.00	0	0
Total For FS3B1										0.00	0	0
FS3B1L On 20/02/2020 Spot Bond			100.00000	20.34948	100.00000	20.20194				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	20.57017	100.00000	20.42103				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	21.54119	100.00000	21.38501				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	17.72787	100.00000	17.59934				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	17.99803	100.00000	17.86755				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	18.10609	100.00000	17.97482				0.00	0	0
Total FS4A5U 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 FS4A5U										0.00	0	0
FS4B1 On 20/03/2020 Spot Bond			100.00000	18.32221	100.00000	18.18938				0.00	0	0
Total FS4B1U SPOT										0.00	0	0
Total For FS4B1U										0.00	0	0
FS4C1 On 20/03/2020 Spot Bond			100.00000	18.59237	100.00000	18.45758				0.00	0	0
Total FS4C1U SPOT										0.00	0	0
Total For FS4C1U										0.00	0	0
FS4D1 On 20/03/2020 Spot Bond			100.00000	18.91657	100.00000	18.77941				0.00	0	0
Total FS4D1U SPOT										0.00	0	0
Total For FS4D1U										0.00	0	0
FS5A1 On 20/04/2019 Spot Bond			100.00000	29.99472	100.00000	29.77725				0.00	0	0
Total FS5A1U SPOT										0.00	0	0
Total For FS5A1U										0.00	0	0
FS5A2 On 20/04/2021 Spot Bond			100.00000	12.50240	100.00000	12.41176				0.00	0	0
Total FS5A2U SPOT										0.00	0	0
Total For FS5A2U										0.00	0	0
FS5A3 On 20/04/2023 Spot Bond			100.00000	9.76436	100.00000	9.69356				0.00	0	0
Total FS5A3U SPOT										0.00	0	0
Total For FS5A3U										0.00	0	0
FS5A4 On 20/04/2021 Spot Bond			100.00000	13.08569	100.00000	12.99082				0.00	0	0
Total FS5A4U SPOT										0.00	0	0
Total For FS5A4U										0.00	0	0
FS5A5 On 20/04/2021 Spot Bond			100.00000	13.19175	100.00000	13.09611				0.00	0	0
Total FS5A5U SPOT										0.00	0	0
Total For FS5A5U										0.00	0	0
FS5B1 On 20/04/2021 Spot Bond			100.00000	13.40386	100.00000	13.30667				0.00	0	0
Total FS5B1U SPOT										0.00	0	0
Total For FS5B1U										0.00	0	0
FS5C1 On 20/04/2021 Spot Bond			100.00000	13.66899	100.00000	13.56989				0.00	0	0
Total FS5C1U SPOT										0.00	0	0
Total For FS5C1U										0.00	0	0
FS5D1 On 20/04/2021 Spot Bond			100.00000	13.98715	100.00000	13.88574				0.00	0	0
Total FS5D1U SPOT										0.00	0	0
Total For FS5D1U										0.00	0	0
FS5E1 On 20/04/2021 Spot Bond			100.00000	15.57796	100.00000	15.46501				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS5E1U SPOT										0.00	0	0
Total For FS5E1U										0.00	0	0
GBL02 On 15/10/2018 Spot Bond				100.00000	0.00000	101.07389				0.00	0	0
Total GBL02 SPOT										0.00	0	0
Total For GBL02										0.00	0	0
GH31A On 25/02/2018 Spot Bond				100.00000	0.00000	100.14749				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	99.99987				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	99.99986				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	99.99979				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	99.99970				0.00	0	0
Total GH31C SPOT										0.00	0	0
Total For GH31C										0.00	0	0
GH31D On 25/02/2020 Spot Bond				100.00000	0.00000	99.99964				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	14.30029	100.00000	14.19662				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	101.70038				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	24.27331	100.00000	24.09732				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	98.90195	100.00000	98.12522				0.00	0	0
Total GRB02U SPOT										0.00	0	0
Total For GRB02U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRB03 On 03/03/2019 Spot Bond			100.00000	33.16968	100.00000	32.92919				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	16.05840	100.00000	15.94196				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	33.87189	100.00000	33.62632				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	20.36858	100.00000	20.22090				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	4.64751	100.00000	4.62111				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	70.05758	100.00000	69.65649				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	47.29707	100.00000	46.98287				0.00	0	0
Total GRB12U SPOT										0.00	0	0
Total For GRB12U										0.00	0	0
GRB13 On 31/01/2019 Spot Bond			100.00000	37.18010	100.00000	36.96889				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	30.56572	100.00000	30.46402				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	18.59005	100.00000	18.48444				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	13.58476	100.00000	13.53957				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	9.33040	100.00000	9.27739				0.00	0	0
Total GRB17U 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 GRB17U										0.00	0	0
GRB18 On 30/07/2021 Spot Bond			100.00000	6.04438	100.00000	6.02427				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	4.64751	100.00000	4.62111				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	16.85985	100.00000	16.70506				0.00	0	0
Total GRB20U SPOT										0.00	0	0
Total For GRB20U										0.00	0	0
GRB21 On 17/03/2021 Spot Bond			100.00000	12.13741	100.00000	12.02598				0.00	0	0
Total GRB21U SPOT										0.00	0	0
Total For GRB21U										0.00	0	0
GRB22 On 17/03/2023 Spot Bond			100.00000	9.69323	100.00000	9.60424				0.00	0	0
Total GRB22U SPOT										0.00	0	0
Total For GRB22U										0.00	0	0
GRB23 On 07/06/2022 Spot Bond			100.00000	9.43856	100.00000	11.86857				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	100.82279				0.00	0	0
Total GRH1A3 SPOT										0.00	0	0
Total For GRH1A3										0.00	0	0
GRH1B On 25/10/2017 Spot Bond				100.00000	0.00000	100.78028				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	100.82207				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	87.38320	100.00000	86.76783				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	102.04330				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	100.09969				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRT07 SPOT										0.00	0	0
Total For GRT07										0.00	0	0
GRT08 On 24/06/2019 Spot Bond				100.00000	0.00000	102.07141				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	101.62726				0.00	0	0
Total GRT09 SPOT										0.00	0	0
Total For GRT09										0.00	0	0
GRT10 On 13/05/2019 Spot Bond				100.00000	0.00000	100.26638				0.00	0	0
Total GRT10 SPOT										0.00	0	0
Total For GRT10										0.00	0	0
GRT11 On 13/05/2021 Spot Bond				100.00000	0.00000	100.24154				0.00	0	0
Total GRT11 SPOT										0.00	0	0
Total For GRT11										0.00	0	0
GRT12 On 24/06/2020 Spot Bond				100.00000	0.00000	101.83348				0.00	0	100,000,000
Total GRT12 SPOT										0.00	0	100,000,000
Total For GRT12										0.00	0	100,000,000
GRT13 On 15/04/2020 Spot Bond				100.00000	0.00000	100.99793				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	101.80390				0.00	0	0
Total GRT14 SPOT										0.00	0	0
Total For GRT14										0.00	0	0
GRT15 On 15/04/2020 Spot Bond				100.00000	0.00000	101.11776				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	101.02550				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			9.35000	107.33782	9.35000	107.25746				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	101.76803				0.00	0	0
Total GRT18 SPOT										0.00	0	0
Total For GRT18										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRT19 On 14/03/2022 Spot Bond				100.00000	0.00000	101.99220				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	101.38125				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			10.07000	99.60046	10.07000	102.45259				0.00	0	0
Total GRT21 SPOT										0.00	0	0
Total For GRT21										0.00	0	0
GRX01 On 03/07/2032 Spot Bond			100.00000	0.00009	100.00000	0.00009				0.00	0	0
Total GRX01U SPOT										0.00	0	0
Total For GRX01U										0.00	0	0
HC1M1 On 31/10/2017 Spot Bond				100.00000	0.00000	118.19041				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	113.32192				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	102.95947				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	101.26153				0.00	0	0
Total HC2T1 SPOT										0.00	0	0
Total For HC2T1										0.00	0	0
HC4T1 On 15/12/2017 Spot Bond				100.00000	0.00000	101.71227				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	20.32925	100.00000	20.18185				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	101.78890				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	100.54986				0.00	0	0
Total HILB03 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 HILB03										0.00	0	0
HILB04 On 01/11/2019 Spot Bond				100.00000	0.00000	100.26474				0.00	0	0
Total HILB04 SPOT										0.00	0	0
Total For HILB04										0.00	0	0
HILB05 On 11/07/2019 Spot Bond				100.00000	0.00000	101.16479				0.00	0	0
Total HILB05 SPOT										0.00	0	0
Total For HILB05										0.00	0	0
HILB06 On 11/07/2020 Spot Bond				100.00000	0.00000	101.17673				0.00	0	0
Total HILB06 SPOT										0.00	0	0
Total For HILB06										0.00	0	0
HILB07 On 11/07/2021 Spot Bond				100.00000	0.00000	101.19019				0.00	0	0
Total HILB07 SPOT										0.00	0	0
Total For HILB07										0.00	0	0
HM1C4 On 19/07/2048 Spot Bond			100.00000	10.09103	100.00000	10.01787				0.00	0	0
Total HM1C4U SPOT										0.00	0	0
Total For HM1C4U										0.00	0	0
HM1C5 On 19/07/2048 Spot Bond			100.00000	10.09103	100.00000	10.01787				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	10.83480	100.00000	10.75625				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	10.83480	100.00000	10.75625				0.00	0	0
Total HM1D5U SPOT										0.00	0	0
Total For HM1D5U										0.00	0	0
HM1E4 On 19/07/2048 Spot Bond			100.00000	11.74385	100.00000	11.65871				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	110.88000	10.00000	110.79300				0.00	0	0
Total HPF04/JIBAR SPOT										0.00	0	0
Total For HPF04/JIBAR										0.00	0	0
HPF06 On 20/02/2020 Spot Bond				100.00000	0.00000	100.11052				0.00	0	0
Total HPF06 SPOT										0.00	0	0
Total For HPF06										0.00	0	0
HPF08 On 15/04/2019 Spot Bond				100.00000	0.00000	101.15823				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total HPF08 SPOT										0.00	0	0
Total For HPF08										0.00	0	0
HPF09 On 15/04/2019 Spot Bond				100.00000	0.00000	101.05247				0.00	0	0
Total HPF09 SPOT										0.00	0	0
Total For HPF09										0.00	0	0
HPF10 On 17/02/2018 Spot Bond				100.00000	0.00000	100.18521				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			8.21500	104.64838	8.21500	104.57971				0.00	0	8,490,000,000
Total HWAY20 SPOT										0.00	0	8,490,000,000
Total For HWAY20										0.00	0	8,490,000,000
HWAY2 On 31/07/2020 Spot Bond			100.00000	18.79799	100.00000	18.67412				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			3.07000	286.75318	3.07000	286.60050		41,445,000,000,000.00			13,500,000,000	13,500,000,000
Total HWAY23 SPOT								11,445,000,000,000.00		13,500,000,000	13,500,000,000	13,500,000,000
Total For HWAY23								11,445,000,000,000.00		13,500,000,000	13,500,000,000	13,500,000,000
HWAY2 On 07/12/2024 Spot Bond			2.78000	173.27908	2.78000	296.65267				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			3.19000	88.55249	3.19000	98.24547				0.00	0	0
Total HWAY33 SPOT										0.00	0	0
Total For HWAY33										0.00	0	0
HWAY3 On 31/07/2034 Spot Bond			10.61000	90.09868	10.61000	90.02278				0.00	0	2,946,900,000
Total HWAY34 SPOT										0.00	0	2,946,900,000
Total For HWAY34										0.00	0	2,946,900,000
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.83881	100.00000	9.77398				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			10.58000	90.09841	10.58000	90.02271				0.00	0	200,000,000
Total HWAY35 SPOT										0.00	0	200,000,000
Total For HWAY35										0.00	0	200,000,000
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.83876	100.00000	9.77393				0.00	0	0
Total HWAY35/R209 SPOT										0.00	0	0
Total For HWAY35/R209										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
HWF08 On 15/07/2019 Spot Bond				100.00000	0.00000	100.99379				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	101.69308				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	24.37563	100.00000	24.19891				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	110.88000	10.00000	110.79300				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			2.52000	127.81808	2.52000	127.75586		85,874,220,936,000.00		34,077,071,800	79,992,486,300	
Total I2025 SPOT								85,874,220,936,000.00		34,077,071,800	79,992,486,300	
Total For I2025								85,874,220,936,000.00		34,077,071,800	79,992,486,300	
I2029 On 31/03/2029 Spot Bond			2.52000	99.75869	2.52000	99.71002		35,292,750,192,000.00		14,005,059,600	12,301,129,800	
Total I2029 SPOT								35,292,750,192,000.00		14,005,059,600	12,301,129,800	
Total For I2029								35,292,750,192,000.00		14,005,059,600	12,301,129,800	
I2033 On 28/02/2033 Spot Bond			2.56000	102.88968	2.56000	102.83925		93,265,985,536,000.00		36,432,025,600	37,657,700,000	
Total I2033 SPOT								93,265,985,536,000.00		36,432,025,600	37,657,700,000	
Total For I2033								93,265,985,536,000.00		36,432,025,600	37,657,700,000	
I2038 On 31/01/2038 Spot Bond			2.43000	128.65830	2.43000	128.59660		205,506,413,658,000.00		84,570,540,600	187,605,770,300	
Total I2038 SPOT								205,506,413,658,000.00		84,570,540,600	187,605,770,300	
Total For I2038								205,506,413,658,000.00		84,570,540,600	187,605,770,300	
I2046 On 31/03/2046 Spot Bond			2.59000	123.66486	2.59000	123.60381		18,338,162,444,000.00		7,080,371,600	154,899,285,800	
Total I2046 SPOT								18,338,162,444,000.00		7,080,371,600	154,899,285,800	
Total For I2046								18,338,162,444,000.00		7,080,371,600	154,899,285,800	
I2050 On 31/12/2050 Spot Bond			2.54000	131.46954	2.54000	131.40530		13,974,777,232,000.00		5,501,880,800	68,551,645,160	
Total I2050 SPOT								13,974,777,232,000.00		5,501,880,800	68,551,645,160	
Total For I2050								13,974,777,232,000.00		5,501,880,800	68,551,645,160	
IB105U On 20/10/2017 Spot Bond			100.00000	87.32057	100.00000	86.69834				0.00	0	0
Total IB105U SPOT										0.00	0	0
Total For IB105U										0.00	0	0
IBL02U On 24/05/2022 Spot Bond			100.00000	11.93575	100.00000	11.82431				0.00	0	0
Total IBL02U 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 IBL02U										0.00	0	0
IBL100 On 24/05/2020 Spot Bond				100.00000	0.00000	100.02157				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			8.82500	103.29439	8.82500	103.22169				0.00	0	0
Total IBL101 SPOT										0.00	0	0
Total For IBL101										0.00	0	0
IBL102 On 24/05/2022 Spot Bond				100.00000	0.00000	100.02214				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	101.75078				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	101.96402	8.70500	100.91682				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	102.03274	8.28000	100.42403				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			7.71000	105.70084	7.71000	105.63567				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			2.99000	143.42299	2.99000	145.32933				0.00	0	0
Total IBL36 SPOT										0.00	0	0
Total For IBL36										0.00	0	0
IBL39 On 02/04/2018 Spot Bond			7.83000	104.06523	7.83000	103.99974				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	110.88000	10.00000	110.79300				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			8.44000	100.93037	8.44000	100.86200				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			8.91500	97.35096	8.91500	97.28176				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL46 SPOT										0.00	0	0
Total For IBL46										0.00	0	0
IBL49 On 02/04/2018 Spot Bond			8.02000	102.56405	8.02000	102.49797				0.00	0	0
Total IBL49 SPOT										0.00	0	0
Total For IBL49										0.00	0	0
IBL49/FOn 02/04/2018 Spot Bond			7.34000	102.95294	7.34000	102.89212				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			8.90500	101.12423	8.90500	101.05242				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	100.57888				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			8.22000	100.51060	8.22000	100.44461				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	100.62930				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			8.18000	101.67009	8.18000	101.60366				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			9.51000	103.83927	9.51000	103.76066				0.00	0	0
Total IBL60 SPOT										0.00	0	0
Total For IBL60										0.00	0	0
IBL61 On 31/03/2019 Spot Bond				100.00000	0.00000	101.19086				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	100.40612				0.00	0	0
Total IBL64 SPOT										0.00	0	0
Total For IBL64										0.00	0	0
IBL65 On 29/07/2021 Spot Bond				100.00000	0.00000	100.59299				0.00	0	0
Total IBL65 SPOT										0.00	0	0
Total For IBL65										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL66 On 12/03/2018 Spot Bond				100.00000	0.00000	102.15254				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			3.72000	141.10307	3.72000	141.02079				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	101.47781				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	60.35793	100.00000	59.92034				0.00	0	0
Total IBL69U SPOT										0.00	0	0
Total For IBL69U										0.00	0	0
IBL73 On 19/08/2018 Spot Bond				100.00000	0.00000	100.18949				0.00	0	0
Total IBL73 SPOT										0.00	0	0
Total For IBL73										0.00	0	0
IBL75 On 19/08/2020 Spot Bond				100.00000	0.00000	100.09834				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	100.37852				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	99.99983				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			9.56000	104.48452	9.56000	104.40501				0.00	0	0
Total IBL78 SPOT										0.00	0	0
Total For IBL78										0.00	0	0
IBL79 On 27/01/2019 Spot Bond			8.01000	103.46514	8.01000	103.39892				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	41.01131	100.00000	40.71399				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	14.69585	100.00000	14.58930				0.00	0	0
Total IBL81U 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 IBL81U										0.00	0	0
IBL82 On 29/01/2019 Spot Bond				100.00000	0.00000	100.62981				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	101.58972				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	30.04424	100.00000	29.82643				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	100.41779				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	101.53685				0.00	0	3,000,000,000
Total IBL86 SPOT										0.00	0	3,000,000,000
Total For IBL86										0.00	0	3,000,000,000
IBL87 On 20/05/2019 Spot Bond			8.31000	104.89942	8.31000	104.82982				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			8.86000	107.32768	8.86000	107.25186				0.00	0	0
Total IBL88 SPOT										0.00	0	0
Total For IBL88										0.00	0	0
IBL88/FOn 20/05/2021 Spot Bond			100.00000	17.22598	100.00000	17.11248				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	99.92239				0.00	0	0
Total IBL89 SPOT										0.00	0	0
Total For IBL89										0.00	0	0
IBL90U On 20/05/2019 Spot Bond			100.00000	28.55377	100.00000	28.34675				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	99.77823				0.00	0	0
Total IBL91 SPOT										0.00	0	0
Total For IBL91										0.00	0	0
IBL92 On 12/01/2020 Spot Bond				100.00000	0.00000	101.13581				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL92 SPOT										0.00	0	0
Total For IBL92										0.00	0	0
IBL93 On 31/08/2018 Spot Bond				100.00000	0.00000	100.01401				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	102.20276				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	102.68140				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	101.60252				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	101.32961				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	101.38846				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			8.18000	104.73884	8.18000	104.67003				0.00	0	0
Total IBL99 SPOT										0.00	0	0
Total For IBL99										0.00	0	0
IDC01U On 08/11/2026 Spot Bond			100.00000	11.31603	100.00000	11.24148				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	100.77800				0.00	0	0
Total IDCG02 SPOT										0.00	0	0
Total For IDCG02										0.00	0	0
IDCG03 On 22/10/2020 Spot Bond			9.18000	100.64331	9.18000	100.56929		734,400,000,000.00		80,000,000	80,000,000	
Total IDCG03 SPOT								734,400,000,000.00		80,000,000	80,000,000	
Total For IDCG03								734,400,000,000.00		80,000,000	80,000,000	
IDCG04 On 24/11/2017 Spot Bond				100.00000	0.00000	100.00902				0.00	0	0
Total IDCG04 SPOT										0.00	0	0
Total For IDCG04										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IDCG05 On 24/11/2019 Spot Bond				100.00000	0.00000	99.92003				0.00	0	0
Total IDCG05 SPOT										0.00	0	0
Total For IDCG05										0.00	0	0
IDCG06 On 24/11/2024 Spot Bond			10.37000	98.35724	10.37000	98.27621				0.00	0	0
Total IDCG06 SPOT										0.00	0	0
Total For IDCG06										0.00	0	0
IDCG07 On 13/11/2020 Spot Bond				100.00000	0.00000	100.26622				0.00	0	0
Total IDCG07 SPOT										0.00	0	0
Total For IDCG07										0.00	0	0
IDCG08 On 13/05/2030 Spot Bond			11.43000	102.21426	11.43000	102.10385				0.00	0	0
Total IDCG08 SPOT										0.00	0	0
Total For IDCG08										0.00	0	0
IDCG09 On 05/12/2019 Spot Bond				100.00000	0.00000	102.00164				0.00	0	0
Total IDCG09 SPOT										0.00	0	0
Total For IDCG09										0.00	0	0
IDCG10 On 05/12/2021 Spot Bond				100.00000	0.00000	102.03024				0.00	0	0
Total IDCG10 SPOT										0.00	0	0
Total For IDCG10										0.00	0	0
IDCG11 On 05/12/2026 Spot Bond			10.47000	104.37261	10.47000	104.28534				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	101.77503	5.00000	101.73351				0.00	0	0
Total IDCP04 SPOT										0.00	0	0
Total For IDCP04										0.00	0	0
IDCP05 On 14/03/2018 Spot Bond			4.00000	101.81356	4.00000	101.78068				0.00	0	0
Total IDCP05 SPOT										0.00	0	0
Total For IDCP05										0.00	0	0
IDCP06 On 17/10/2019 Spot Bond			4.00000	101.44961	4.00000	101.41669				0.00	0	0
Total IDCP06 SPOT										0.00	0	0
Total For IDCP06										0.00	0	0
IDCP1U On 18/05/2024 Spot Bond			100.00000	8.66399	100.00000	8.60691				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			8.77000	101.59423	8.77000	101.52278				0.00	0	0
Total IFC01 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 IFC01										0.00	0	0
IFC02 On 14/04/2021 Spot Bond			7.57000	106.97183	7.57000	106.90670				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	84.61431	100.00000	84.04001				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	13.11382	100.00000	13.01874				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	12.94682	100.00000	12.85296				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	19.82250	100.00000	22.76364				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	29.86213	100.00000	29.64563				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	9.51809	100.00000	9.45503				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	18.60978	100.00000	18.47486				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	45.29066	100.00000	46.94903				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	79.04612	100.00000	78.55413				0.00	0	0
Total IN319U SPOT										0.00	0	0
Total For IN319U										0.00	0	0
IN327U On 15/02/2021 Spot Bond			100.00000	14.48352	100.00000	14.37852				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	15.52737	100.00000	15.41480				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IN329U SPOT										0.00	0	0
Total For IN329U										0.00	0	0
IN334U On 22/09/2021 Spot Bond			100.00000	14.38799	100.00000	14.28368				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	98.92473	100.00000	100.24344		500,000,000,000,000.00		5,000,000,000	5,000,000,000	
Total IN339U SPOT								10,000,000,000,000.00		5,000,000,000	5,000,000,000	
Total For IN339U								10,000,000,000,000.00		5,000,000,000	5,000,000,000	
IN341U On 12/12/2017 Spot Bond			100.00000	98.92474	100.00000	100.30649		640,000,000,000,000.00		26,400,000,000	10,000,000,000	
Total IN341U SPOT								10,000,000,000,000.00		26,400,000,000	10,000,000,000	
Total For IN341U								10,000,000,000,000.00		26,400,000,000	10,000,000,000	
IN342U On 31/03/2032 Spot Bond			100.00000	11.50313	100.00000	11.42693				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	8.81658	100.00000	8.75849				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	8.51303	100.00000	8.45694				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	61.66782	100.00000	61.22072				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	12.25430	100.00000	12.17312				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	13.50266	100.00000	13.40476				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	99.18478	100.00000	102.93979				0.00	0	0
Total IN357U SPOT										0.00	0	0
Total For IN357U										0.00	0	0
IN359U On 01/07/2018 Spot Bond			100.00000	58.38030	100.00000	57.81691				0.00	0	0
Total IN359U SPOT										0.00	0	0
Total For IN359U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ING132 On 22/12/2018 Spot Bond				100.00000	0.00000	101.77216				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	110.88000	10.00000	110.79300				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	101.73725				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	100.49791				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	98.68823				0.00	0	0
Total ING335 SPOT										0.00	0	0
Total For ING335										0.00	0	0
ING360 On 22/09/2022 Spot Bond				100.00000	0.00000	100.23863				0.00	0	0
Total ING360 SPOT										0.00	0	0
Total For ING360										0.00	0	0
INLV01 On 12/08/2024 Spot Bond				100.00000	0.00000	100.39360				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	102.34845				0.00	0	170,000,000
Total INLV02 SPOT										0.00	0	170,000,000
Total For INLV02										0.00	0	170,000,000
INLV03 On 11/02/2021 Spot Bond				100.00000	0.00000	100.44043				0.00	0	30,000,000
Total INLV03 SPOT										0.00	0	30,000,000
Total For INLV03										0.00	0	30,000,000
INLV04 On 11/02/2021 Spot Bond			11.22000	104.91472	11.22000	104.82139				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	110.88000	10.00000	110.79300				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	101.34193				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	101.78432				0.00	0	10,000,000
Total IPF09 SPOT										0.00	0	10,000,000
Total For IPF09										0.00	0	10,000,000
IPF11 On 15/10/2018 Spot Bond			100.00000	43.24466	100.00000	42.93114				0.00	0	0
Total IPF11 SPOT										0.00	0	0
Total For IPF11										0.00	0	0
IPF12 On 15/04/2018 Spot Bond				100.00000	0.00000	101.00004				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	102.01801				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	101.64861				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	101.69424				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	101.72161				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	101.59827				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	101.61568				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	101.63308				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	101.64504				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IPF20 SPOT										0.00	0	0
Total For IPF20										0.00	0	0
IPF21 On 17/03/2022 Spot Bond				100.00000	0.00000	101.70345				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	101.82458				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	100.61956				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			9.25000	102.89116	9.25000	102.81535				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	100.02332				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			7.66000	104.21202	7.66000	104.14688				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	96.67891	100.00000	95.95201				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	101.28231				0.00	0	0
Total IPL7 SPOT										0.00	0	0
Total For IPL7										0.00	0	0
IPL7/JIF On 05/04/2018 Spot Bond			100.00000	63.29255	100.00000	62.83367				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	101.66089				0.00	0	350,000,000
Total IPL8 SPOT										0.00	0	350,000,000
Total For IPL8										0.00	0	350,000,000
IPL8/JIF On 10/10/2020 Spot Bond			100.00000	15.13134	100.00000	15.02164				0.00	0	0
Total IPL8/JIBAR SPOT										0.00	0	0
Total For IPL8/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
IPL9 On 20/05/2021 Spot Bond				100.00000	0.00000	100.03454				0.00	0	100,000,000
Total IPL9 SPOT										0.00	0	100,000,000
Total For IPL9										0.00	0	100,000,000
IV015 On 20/09/2017 Spot Bond				100.00000	0.00000	101.87848				0.00	0	0
Total IV015 SPOT										0.00	0	0
Total For IV015										0.00	0	0
IV017/FOn 31/01/2022 Spot Bond			2.75000	100.20803	2.75000	100.18572				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	139.05254	5.72000	138.94898				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	100.98531				0.00	0	30,000,000
Total IV025 SPOT										0.00	0	30,000,000
Total For IV025										0.00	0	30,000,000
IV026 On 27/09/2019 Spot Bond				100.00000	0.00000	100.47616				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			4.52000	110.66001	4.52000	111.55409				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			4.52000	110.56776	4.52000	111.55409				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	102.10384				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	101.61640				0.00	0	0
Total IV032 SPOT										0.00	0	0
Total For IV032										0.00	0	0
IV033 On 11/02/2021 Spot Bond				100.00000	0.00000	101.15258				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			11.12000	104.34811	11.12000	104.25610				0.00	0	0
Total IV034 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 IV034										0.00	0	0
IV035 On 07/04/2022 Spot Bond				100.00000	0.00000	103.99166				0.00	0	50,000,000
Total IV035 SPOT										0.00	0	50,000,000
Total For IV035										0.00	0	50,000,000
IV036 On 22/07/2021 Spot Bond				100.00000	0.00000	101.00837				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	102.03059				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			5.17000	95.18070	5.17000	132.89312				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	101.84507				0.00	0	200,000,000
Total IV040 SPOT										0.00	0	200,000,000
Total For IV040										0.00	0	200,000,000
IV041 On 29/09/2021 Spot Bond			11.47000	106.51581	11.47000	106.41900				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	100.21687				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			11.36000	107.06722	11.36000	106.97082				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	100.78014				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			5.42000	131.64182	5.42000	131.54723				0.00	0	30,000,000
Total IV045 SPOT										0.00	0	30,000,000
Total For IV045										0.00	0	30,000,000
IV046 On 21/06/2022 Spot Bond				100.00000	0.00000	102.02653				0.00	0	400,000,000
Total IV046 SPOT										0.00	0	400,000,000
Total For IV046										0.00	0	400,000,000
IV08 On 30/04/2018 Spot Bond			8.71000	107.66685	8.71000	107.59205				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.24141				0.00	0	0
Total IV09 SPOT										0.00	0	0
Total For IV09										0.00	0	0
IV100U On 19/12/2021 Spot Bond			100.00000	5.04295	100.00000	5.01430				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	3.50880	100.00000	3.48887				0.00	0	0
Total IV115U SPOT										0.00	0	0
Total For IV115U										0.00	0	0
IV118U On 30/03/2020 Spot Bond			100.00000	19.98524	100.00000	19.62160				0.00	0	0
Total IV118U SPOT										0.00	0	0
Total For IV118U										0.00	0	0
IV19A On 31/03/2028 Spot Bond			4.47000	155.20212	4.47000	155.10201				0.00	0	0
Total IV19A SPOT										0.00	0	0
Total For IV19A										0.00	0	0
IVA687 On 24/08/2017 Spot Bond			7.35000	99.91952	7.35000	99.97987				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	99.79903	7.35000	99.65884				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			7.35000	99.65884	7.35000	99.51904				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	99.51252	7.45000	99.37124				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	99.08987	7.45000	98.94978				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	98.92886	7.60000	98.78642				0.00	0	0
Total IVA695 SPOT										0.00	0	0
Total For IVA695										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVA696 On 26/10/2017 Spot Bond			7.60000	98.78642	7.60000	98.64438				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	98.64438	7.60000	98.50276				0.00	0	0
Total IVA697 SPOT										0.00	0	0
Total For IVA697										0.00	0	0
IVA698 On 09/11/2019 Spot Bond			7.60000	83.65589	7.60000	98.36154				0.00	0	0
Total IVA698 SPOT										0.00	0	0
Total For IVA698										0.00	0	0
IVA699 On 16/11/2017 Spot Bond			100.00000	82.02247	100.00000	81.47321				0.00	0	0
Total IVA699 SPOT										0.00	0	0
Total For IVA699										0.00	0	0
IVC005.On 25/11/2020 Spot Bond			10.00000	110.88000	10.00000	110.79300				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	101.36846				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	101.41576				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	101.44615				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	97.39532				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			8.78000	101.93554	8.78000	101.86415				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	29.91223	100.00000	29.71513				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	31.17131	100.00000	30.94532				0.00	0	0
Total IVC038 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 IVC038										0.00	0	0
IVC040 On 24/07/2021 Spot Bond			8.99000	102.03736	8.99000	101.96423				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	100.80677				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	100.56685				0.00	0	0
Total IVC048 SPOT										0.00	0	0
Total For IVC048										0.00	0	0
IVC049 On 21/11/2019 Spot Bond				100.00000	0.00000	100.09984				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	99.76910				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	100.55363				0.00	0	0
Total IVC051 SPOT										0.00	0	0
Total For IVC051										0.00	0	0
IVC053 On 11/02/2018 Spot Bond				100.00000	0.00000	100.35262				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	101.56957				0.00	0	0
Total IVC055 SPOT										0.00	0	0
Total For IVC055										0.00	0	0
IVC060 On 31/07/2018 Spot Bond				100.00000	0.00000	100.62606				0.00	0	0
Total IVC060 SPOT										0.00	0	0
Total For IVC060										0.00	0	0
IVC061 On 01/07/2018 Spot Bond				100.00000	0.00000	101.48364				0.00	19,280,000,000	19,280,000,000
Total IVC061 SPOT										0.00	19,280,000,000	19,280,000,000
Total For IVC061										0.00	19,280,000,000	19,280,000,000
IVC063 On 07/08/2020 Spot Bond				100.00000	0.00000	100.47470				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	101.97062				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.91213				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	96.66756	100.00000	95.92205				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	100.64727				0.00	0	0
Total IVC067 SPOT										0.00	0	0
Total For IVC067										0.00	0	0
IVC070 On 20/01/2019 Spot Bond				100.00000	0.00000	101.57951				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	100.90681				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	100.65649				0.00	0	0
Total IVC077 SPOT										0.00	0	0
Total For IVC077										0.00	0	0
IVC081 On 14/07/2019 Spot Bond				100.00000	0.00000	101.13721				0.00	0	0
Total IVC081 SPOT										0.00	0	0
Total For IVC081										0.00	0	0
IVC087 On 10/10/2017 Spot Bond				100.00000	0.00000	101.18400				0.00	0	0
Total IVC087 SPOT										0.00	0	0
Total For IVC087										0.00	0	0
IVC088 On 12/04/2018 Spot Bond				100.00000	0.00000	101.08239				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	100.66942				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	100.66138				0.00	0	0
Total IVC090 SPOT										0.00	0	0
Total For IVC090										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC092 On 24/11/2019 Spot Bond				100.00000	0.00000	100.02359				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	100.02249				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			9.84000	105.70156	9.84000	105.61837				0.00	0	0
Total IVC094 SPOT										0.00	0	0
Total For IVC094										0.00	0	0
IVC097 On 29/06/2021 Spot Bond				100.00000	0.00000	101.54390				0.00	0	0
Total IVC097 SPOT										0.00	0	0
Total For IVC097										0.00	0	0
IVC098 On 14/06/2018 Spot Bond			8.18000	102.41280	8.18000	102.34552				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	100.74713				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	100.69316				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	101.56710				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	102.02758				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	101.88847				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	101.55164				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	100.67400				0.00	0	0
Total IVC108 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC108										0.00	0	0
IVC109 On 19/05/2021 Spot Bond				100.00000	0.00000	100.10757				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			9.49000	103.51515	9.49000	103.43694				0.00	0	0
Total IVC110 SPOT										0.00	0	0
Total For IVC110										0.00	0	0
IVC111 On 19/05/2020 Spot Bond				100.00000	0.00000	100.09677				0.00	0	0
Total IVC111 SPOT										0.00	0	0
Total For IVC111										0.00	0	0
IVC112 On 24/05/2018 Spot Bond				100.00000	0.00000	100.02184				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	99.93119				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	101.91281				0.00	0	0
Total IVC114 SPOT										0.00	0	0
Total For IVC114										0.00	0	0
IVC116 On 16/08/2020 Spot Bond				100.00000	0.00000	100.23856				0.00	0	0
Total IVC116 SPOT										0.00	0	0
Total For IVC116										0.00	0	0
IVC119 On 21/02/2019 Spot Bond				100.00000	0.00000	100.09818				0.00	0	0
Total IVC119 SPOT										0.00	0	0
Total For IVC119										0.00	0	0
IVC120 On 01/07/2018 Spot Bond			100.00000	49.86357	100.00000	100.00000		920,000,000,000,000.00		19,200,000,000	19,200,000,000	
Total IVC120 SPOT								920,000,000,000,000.00		19,200,000,000	19,200,000,000	
Total For IVC120								920,000,000,000,000.00		19,200,000,000	19,200,000,000	
IVC68U On 07/12/2020 Spot Bond			100.00000	10.31837	100.00000	10.25976				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	65.39179	100.00000	64.91770				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	95.63304	100.00000	94.90302				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC74U SPOT										0.00	0	0
Total For IVC74U										0.00	0	0
IVC80UOn 27/05/2021 Spot Bond			100.00000	7.45729	100.00000	7.41492				0.00	0	0
Total IVC80U SPOT										0.00	0	0
Total For IVC80U										0.00	0	0
IVC84UOn 01/08/2021 Spot Bond			100.00000	6.57882	100.00000	6.54145				0.00	0	0
Total IVC84U SPOT										0.00	0	0
Total For IVC84U										0.00	0	0
IVC85UOn 12/08/2021 Spot Bond			100.00000	6.44282	100.00000	6.40622				0.00	0	0
Total IVC85U SPOT										0.00	0	0
Total For IVC85U										0.00	0	0
IVC91UOn 07/11/2021 Spot Bond			100.00000	5.46165	100.00000	5.43062				0.00	0	0
Total IVC91U SPOT										0.00	0	0
Total For IVC91U										0.00	0	0
IVC95UOn 02/12/2021 Spot Bond			100.00000	5.20841	100.00000	5.17882				0.00	0	0
Total IVC95U SPOT										0.00	0	0
Total For IVC95U										0.00	0	0
IVC96UOn 02/12/2021 Spot Bond			100.00000	5.20841	100.00000	5.17882				0.00	0	0
Total IVC96U SPOT										0.00	0	0
Total For IVC96U										0.00	0	0
IVC99UOn 14/12/2021 Spot Bond			100.00000	5.09106	100.00000	5.06214				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	100.72001				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
KAP002On 13/06/2019 Spot Bond				100.00000	0.00000	101.89646				0.00	0	0
Total KAP002 SPOT										0.00	0	0
Total For KAP002										0.00	0	0
KAP003On 06/06/2019 Spot Bond				100.00000	0.00000	102.07024				0.00	0	0
Total KAP003 SPOT										0.00	0	0
Total For KAP003										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
KAP005 On 29/06/2018 Spot Bond				100.00000	0.00000	101.45118				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	101.53617				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			9.39000	106.27210	9.39000	106.19219				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	99.92981				0.00	0	0
Total KAP008 SPOT										0.00	0	0
Total For KAP008										0.00	0	0
KAP009 On 24/05/2020 Spot Bond				100.00000	0.00000	100.02299				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	33.21774	100.00000	32.97692				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	104.90990				0.00	0	0
Total KSB007 SPOT										0.00	0	0
Total For KSB007										0.00	0	0
KSB008 On 01/11/2017 Spot Bond				100.00000	0.00000	100.69483				0.00	0	0
Total KSB008 SPOT										0.00	0	0
Total For KSB008										0.00	0	0
KSB009 On 05/08/2020 Spot Bond				100.00000	0.00000	100.54822				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	101.19888				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			8.92000	134.58353	8.92000	134.48782				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	99.41457				0.00	0	0
Total LBK05 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For LBK05										0.00	0	0
LBK07 On 16/09/2017 Spot Bond				100.00000	0.00000	101.57389				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	100.63002				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	22.94547	100.00000	22.77911				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			9.48500	102.64502	9.48500	102.56750				0.00	0	0
Total LBK11 SPOT										0.00	0	0
Total For LBK11										0.00	0	0
LBK11/IO On 28/11/2019 Spot Bond			9.62000	102.37676	9.62000	102.29837				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	100.07733	9.71000	100.00000				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	64.21964	100.00000	63.75405				0.00	0	0
Total LBK14U SPOT										0.00	0	0
Total For LBK14U										0.00	0	0
LBK15 On 12/10/2021 Spot Bond				100.00000	0.00000	101.29635				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	99.88273				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	101.65050				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	101.63306				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	101.54319				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LBK19 SPOT										0.00	0	0
Total For LBK19										0.00	0	0
LBK20 On 08/06/2022 Spot Bond			10.12500	102.50504	10.12500	102.42209				0.00	0	0
Total LBK20 SPOT										0.00	0	0
Total For LBK20										0.00	0	0
LGL03 On 03/04/2018 Spot Bond			8.61000	102.50158	8.61000	102.43078				0.00	0	0
Total LGL03 SPOT										0.00	0	0
Total For LGL03										0.00	0	0
LGL04 On 14/08/2020 Spot Bond			9.18500	100.29062	9.18500	100.21724				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	102.18945				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			9.66000	106.18465	9.66000	106.10257				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	101.59973				0.00	0	140,000,000
Total LGL07 SPOT										0.00	0	140,000,000
Total For LGL07										0.00	0	140,000,000
LHC01 On 12/07/2023 Spot Bond			100.00000	10.39858	100.00000	10.26199				0.00	0	0
Total LHC01U SPOT										0.00	0	0
Total For LHC01U										0.00	0	0
LHC02 On 12/07/2023 Spot Bond			100.00000	10.97230	100.00000	10.82817				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	100.38137				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			12.51000	104.67282	12.51000	104.56933				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			13.48500	105.57732	13.48500	105.46506				0.00	0	0
Total LHL19 SPOT										0.00	0	0
Total For LHL19										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
LHL22 On 13/09/2017 Spot Bond				100.00000	0.00000	101.96802				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	100.39698				0.00	0	0
Total LHL26 SPOT										0.00	0	0
Total For LHL26										0.00	0	0
LOM01 On 25/11/2019 Spot Bond				100.00000	0.00000	103.50049				0.00	0	50,000,000
Total LOM01 SPOT										0.00	0	50,000,000
Total For LOM01										0.00	0	50,000,000
LRFA2 On 20/11/2019 Spot Bond				100.00000	0.00000	100.09702				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	100.46218				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	100.10907				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	100.33749				0.00	0	0
Total MAQ090 SPOT										0.00	0	0
Total For MAQ090										0.00	0	0
MAQ09 On 11/12/2017 Spot Bond				100.00000	0.00000	101.76980				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	100.54303				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	99.87760				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	103.74148				0.00	0	0
Total MAQ0A3 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 MAQ0A3										0.00	0	0
MAQ0A On 31/08/2018 Spot Bond				100.00000	0.00000	103.89455				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	99.87768				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	99.87686				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	99.88069				0.00	0	0
Total MAQ0J2 SPOT										0.00	0	0
Total For MAQ0J2										0.00	0	0
MAQ10 On 15/09/2017 Spot Bond				100.00000	0.00000	99.56448				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	100.00000				0.00	0	0
Total MAQ104 SPOT										0.00	0	0
Total For MAQ104										0.00	0	0
MAQ10 On 10/11/2017 Spot Bond				100.00000	0.00000	98.45353				0.00	0	0
Total MAQ105 SPOT										0.00	0	0
Total For MAQ105										0.00	0	0
MBF03 On 01/10/2017 Spot Bond				100.00000	0.00000	101.39470				0.00	0	0
Total MBF030 SPOT										0.00	0	0
Total For MBF030										0.00	0	0
MBF04 On 13/04/2018 Spot Bond				100.00000	0.00000	101.46323				0.00	0	0
Total MBF045 SPOT										0.00	0	0
Total For MBF045										0.00	0	0
MBF04 On 17/08/2018 Spot Bond				100.00000	0.00000	100.41211				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	102.38787				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	102.19940				0.00	800,000,000	400,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MBF049 SPOT										0.00	800,000,000	400,000,000
Total For MBF049										0.00	800,000,000	400,000,000
MBF05 On 17/05/2019 Spot Bond				100.00000	0.00000	100.47877				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	39.72213	100.00000	39.43414				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	101.34690				0.00	0	0
Total MBF052 SPOT										0.00	0	0
Total For MBF052										0.00	0	0
MBF05 On 28/09/2019 Spot Bond				100.00000	0.00000	101.42559				0.00	1,100,000,000	1,100,000,000
Total MBF053 SPOT										0.00	1,100,000,000	1,100,000,000
Total For MBF053										0.00	1,100,000,000	1,100,000,000
MBF05 On 27/03/2018 Spot Bond				100.00000	0.00000	101.35896				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	101.63207				0.00	0	0
Total MBF055 SPOT										0.00	0	0
Total For MBF055										0.00	0	0
MBLSA On 30/10/2017 Spot Bond			2.30000	99.60458	2.30000	98.80770				0.00	0	0
Total MBLSA2 SPOT										0.00	0	0
Total For MBLSA2										0.00	0	0
MBLSA On 11/12/2017 Spot Bond				100.00000	0.00000	98.06776				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	101.80196				0.00	0	0
Total MBP035 SPOT										0.00	0	0
Total For MBP035										0.00	0	0
MBP03 On 11/04/2020 Spot Bond				100.00000	0.00000	101.10491				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	99.93643				0.00	0	0
Total MBP037 SPOT										0.00	0	0
Total For MBP037										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	88.04435	100.00000	87.42287				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	88.06381	100.00000	87.44219				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	84.65360	100.00000	84.07903				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	100.58286				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			8.41000	104.22549	8.41000	104.15514				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	104.84674	8.00000	104.77935				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			8.46000	103.93170	8.46000	103.86114		25,380,000,000,000.00		3,000,000,000	1,000,000,000	
Total MBSA02 SPOT								25,380,000,000,000.00		3,000,000,000	1,000,000,000	
Total For MBSA02								25,380,000,000,000.00		3,000,000,000	1,000,000,000	
MBSA0 On 15/04/2019 Spot Bond			8.91000	103.25835	8.91000	103.18460				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	101.32732				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	101.37301				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			8.43000	102.49188	8.43000	102.42291				0.00	0	0
Total MEFSB4 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 MEFSB4										0.00	0	0
MEFSB On 05/01/2022 Spot Bond			9.24500	104.13696	9.24500	104.06027				0.00	0	0
Total MEFSB5 SPOT										0.00	0	0
Total For MEFSB5										0.00	0	0
MFS1A On 20/12/2018 Spot Bond				100.00000	0.00000	101.58094				0.00	0	0
Total MFS1A2 SPOT										0.00	0	0
Total For MFS1A2										0.00	0	0
MFS1B On 20/09/2019 Spot Bond			9.28500	103.70889	9.28500	103.63131				0.00	0	0
Total MFS1B SPOT										0.00	0	0
Total For MFS1B										0.00	0	0
MMF10 On 15/12/2024 Spot Bond				100.00000	0.00000	101.10664				0.00	0	0
Total MMF101 SPOT										0.00	0	0
Total For MMF101										0.00	0	0
MMF20 On 15/12/2024 Spot Bond				100.00000	0.00000	101.19263				0.00	0	0
Total MMF201 SPOT										0.00	0	0
Total For MMF201										0.00	0	0
MMF30 On 15/12/2024 Spot Bond				100.00000	0.00000	101.50781				0.00	0	0
Total MMF301 SPOT										0.00	0	0
Total For MMF301										0.00	0	0
MMF40 On 15/12/2024 Spot Bond				100.00000	0.00000	101.50781				0.00	0	0
Total MMF401 SPOT										0.00	0	0
Total For MMF401										0.00	0	0
MMIG0 On 17/03/2019 Spot Bond				100.00000	0.00000	101.12044				0.00	0	0
Total MMIG01 SPOT										0.00	0	0
Total For MMIG01										0.00	0	0
MMIG0: On 17/03/2021 Spot Bond			9.12000	107.28943	9.12000	107.21145		11,856,000,000,000.00		1,300,000,000	1,700,000,000	
Total MMIG02 SPOT								11,856,000,000,000.00		1,300,000,000	1,700,000,000	
Total For MMIG02								11,856,000,000,000.00		1,300,000,000	1,700,000,000	
MMIG0: On 01/06/2020 Spot Bond				100.00000	0.00000	99.34639			0.00	100,000,000	130,000,000	
Total MMIG03 SPOT									0.00	100,000,000	130,000,000	
Total For MMIG03									0.00	100,000,000	130,000,000	
MMIG0: On 12/08/2025 Spot Bond			11.32000	100.37594	11.32000	100.28588		1,132,000,000,000.00		100,000,000	100,000,000	
Total MMIG04 SPOT								1,132,000,000,000.00		100,000,000	100,000,000	
Total For MMIG04								1,132,000,000,000.00		100,000,000	100,000,000	
MMIG0: On 12/08/2022 Spot Bond			10.06000	103.52504	10.06000	103.44224		1,006,000,000,000.00		100,000,000	1,160,000,000	

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 MMIG05 SPOT										1,006,000,000,000.00	100,000,000	1,160,000,000
Total For MMIG05										1,006,000,000,000.00	100,000,000	1,160,000,000
MTN06 On 13/07/2020 Spot Bond				100.00000	0.00000	101.38320				0.00	0	0
Total MTN06 SPOT										0.00	0	0
Total For MTN06										0.00	0	0
MTN07 On 13/07/2022 Spot Bond				100.00000	0.00000	101.15265				0.00	0	0
Total MTN07 SPOT										0.00	0	0
Total For MTN07										0.00	0	0
MTN08 On 20/04/2019 Spot Bond			100.00000	30.99372	100.00000	30.76901				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	37.13575	100.00000	36.88973				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	102.33119				0.00	0	0
Total MTNC18 SPOT										0.00	0	0
Total For MTNC18										0.00	0	0
MTNC1 On 15/05/2018 Spot Bond				100.00000	0.00000	100.23053				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	14.01040	100.00000	13.90883				0.00	0	0
Total MWA1U SPOT										0.00	0	0
Total For MWA1U										0.00	0	0
MWAR On 22/11/2019 Spot Bond				100.00000	0.00000	100.07357				0.00	0	0
Total MWAR01 SPOT										0.00	0	0
Total For MWAR01										0.00	0	0
N4A211 On 14/08/2020 Spot Bond			100.89771	13.97040	100.89771	13.86831				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	101.74985				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	101.82162				0.00	0	0
Total N5D23 SPOT										0.00	0	0
Total For N5D23										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
N5E23 On 20/06/2023 Spot Bond				100.00000	0.00000	111.10375				0.00	0	0
Total N5E23 SPOT										0.00	0	0
Total For N5E23										0.00	0	0
N5F23U On 20/06/2023 Spot Bond			100.00000	13.06327	100.00000	12.96857				0.00	0	0
Total N5F23U SPOT										0.00	0	0
Total For N5F23U										0.00	0	0
N5G23U On 20/06/2023 Spot Bond			100.00000	13.94467	100.00000	13.84357				0.00	0	0
Total N5G23U SPOT										0.00	0	0
Total For N5G23U										0.00	0	0
NAM01 On 19/11/2022 Spot Bond			9.91000	95.63637	9.91000	95.56099				0.00	0	40,000,000
Total NAM01 SPOT										0.00	0	40,000,000
Total For NAM01										0.00	0	40,000,000
NAM02 On 29/06/2020 Spot Bond			8.94000	103.15935	8.94000	103.08542				0.00	0	216,000,000
Total NAM02 SPOT										0.00	0	216,000,000
Total For NAM02										0.00	0	216,000,000
NAM03 On 01/08/2023 Spot Bond			9.41000	103.62585	9.41000	103.54820				0.00	0	100,000,000
Total NAM03 SPOT										0.00	0	100,000,000
Total For NAM03										0.00	0	100,000,000
NAM04 On 01/08/2026 Spot Bond			10.32000	101.84590	10.32000	101.76239				0.00	0	0
Total NAM04 SPOT										0.00	0	0
Total For NAM04										0.00	0	0
NBK11A On 28/11/2020 Spot Bond			8.45000	103.51872	8.45000	103.44890				0.00	0	0
Total NBK11A SPOT										0.00	0	0
Total For NBK11A										0.00	0	0
NBK12A On 19/03/2021 Spot Bond			9.14500	104.81872	9.14500	104.74233				0.00	0	0
Total NBK12A SPOT										0.00	0	0
Total For NBK12A										0.00	0	0
NBK12A/R208 On 19/03/2021 Spot Bond			9.38000	104.11786	9.38000	104.04008				0.00	0	0
Total NBK12A/R208 SPOT										0.00	0	0
Total For NBK12A/R208										0.00	0	0
NBK13A On 19/03/2024 Spot Bond			9.21000	106.79006	9.21000	106.71171				0.00	0	0
Total NBK13A SPOT										0.00	0	0
Total For NBK13A										0.00	0	0
NBK14A On 25/06/2021 Spot Bond			8.62000	103.73103	8.62000	103.67493				0.00	0	0
Total NBK14A 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 NBK14A										0.00	0	0
NBK15/On 11/02/2022 Spot Bond			9.17000	99.03354	9.17000	98.96118				0.00	0	0
Total NBK15A SPOT										0.00	0	0
Total For NBK15A										0.00	0	0
NBK15/On 27/08/2017 Spot Bond				100.00000	0.00000	99.93980				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			10.22000	96.39872	10.22000	96.32042				0.00	0	860,000,000
Total NBK16A SPOT										0.00	0	860,000,000
Total For NBK16A										0.00	0	860,000,000
NBK17/On 22/04/2026 Spot Bond			9.75500	104.57680	9.75500	104.49518				0.00	0	1,230,000,000
Total NBK17A SPOT										0.00	0	1,230,000,000
Total For NBK17A										0.00	0	1,230,000,000
NBK18/On 01/06/2020 Spot Bond			8.91500	103.02908	8.91500	102.95545				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			9.32000	103.49834	9.32000	103.42109				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			9.82000	105.58434	9.82000	105.50140				0.00	0	0
Total NBK20A SPOT										0.00	0	0
Total For NBK20A										0.00	0	0
NBK20/On 25/06/2021 Spot Bond				100.00000	0.00000	99.67551				0.00	0	0
Total NBK20B SPOT										0.00	0	0
Total For NBK20B										0.00	0	0
NBK21/On 21/07/2027 Spot Bond			10.97000	99.05224	10.97000	98.96605				0.00	0	10,000,000
Total NBK21A SPOT										0.00	0	10,000,000
Total For NBK21A										0.00	0	10,000,000
NBK21/On 10/11/2017 Spot Bond				100.00000	0.00000	100.49397				0.00	0	500,000,000
Total NBK21B SPOT										0.00	0	500,000,000
Total For NBK21B										0.00	0	500,000,000
NBK22/On 19/11/2022 Spot Bond			9.55000	104.83556	9.55000	104.75586				0.00	0	0
Total NBK22A SPOT										0.00	0	0
Total For NBK22A										0.00	0	0
NBK22/On 12/02/2018 Spot Bond				100.00000	0.00000	100.37134				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK22B SPOT										0.00	0	0
Total For NBK22B										0.00	0	0
NBK23/On 19/11/2025 Spot Bond			10.17000	105.72432	10.17000	105.63886				0.00	0	0
Total NBK23A SPOT										0.00	0	0
Total For NBK23A										0.00	0	0
NBK23fOn 12/02/2020 Spot Bond				100.00000	0.00000	100.37417				0.00	0	200,000,000
Total NBK23B SPOT										0.00	0	200,000,000
Total For NBK23B										0.00	0	200,000,000
NBK24/On 19/11/2027 Spot Bond			9.92000	109.39840	9.92000	109.31209				0.00	0	1,000,000,000
Total NBK24A SPOT										0.00	0	1,000,000,000
Total For NBK24A										0.00	0	1,000,000,000
NBK24fOn 11/02/2022 Spot Bond				100.00000	0.00000	100.33576				0.00	0	0
Total NBK24B SPOT										0.00	0	0
Total For NBK24B										0.00	0	0
NBK25/On 17/02/2023 Spot Bond			9.45000	105.38923	9.45000	105.30993				0.00	0	0
Total NBK25A SPOT										0.00	0	0
Total For NBK25A										0.00	0	0
NBK25fOn 12/02/2025 Spot Bond				100.00000	0.00000	100.22572				0.00	0	110,000,000
Total NBK25B SPOT										0.00	0	110,000,000
Total For NBK25B										0.00	0	110,000,000
NBK26/On 10/05/2023 Spot Bond			100.00000	14.48679	100.00000	14.39133				0.00	0	0
Total NBK26A SPOT										0.00	0	0
Total For NBK26A										0.00	0	0
NBK26fOn 22/04/2026 Spot Bond				100.00000	0.00000	101.53344				0.00	0	10,000,000
Total NBK26B SPOT										0.00	0	10,000,000
Total For NBK26B										0.00	0	10,000,000
NBK27/On 10/05/2026 Spot Bond			9.96000	110.11958	9.96000	110.03236				0.00	0	0
Total NBK27A SPOT										0.00	0	0
Total For NBK27A										0.00	0	0
NBK27fOn 01/06/2018 Spot Bond				100.00000	0.00000	102.35385				0.00	0	0
Total NBK27B SPOT										0.00	0	0
Total For NBK27B										0.00	0	0
NBK28/On 02/08/2023 Spot Bond			9.46000	103.14633	9.46000	103.06865				0.00	0	0
Total NBK28A SPOT										0.00	0	0
Total For NBK28A										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK28fOn 19/11/2020 Spot Bond				100.00000	0.00000	100.09722				0.00	0	0
Total NBK28B SPOT										0.00	0	0
Total For NBK28B										0.00	0	0
NBK29fOn 31/07/2026 Spot Bond			10.22000	102.39620	10.22000	102.31303				0.00	0	0
Total NBK29A SPOT										0.00	0	0
Total For NBK29A										0.00	0	0
NBK29fOn 18/02/2019 Spot Bond				100.00000	0.00000	100.40042				0.00	0	0
Total NBK29B SPOT										0.00	0	0
Total For NBK29B										0.00	0	0
NBK30fOn 20/02/2024 Spot Bond			9.25000	101.88170	9.25000	101.80663				0.00	0	0
Total NBK30A SPOT										0.00	0	0
Total For NBK30A										0.00	0	0
NBK30fOn 18/02/2021 Spot Bond				100.00000	0.00000	100.17123				0.00	600,000,000	300,000,000
Total NBK30B SPOT										0.00	600,000,000	300,000,000
Total For NBK30B										0.00	600,000,000	300,000,000
NBK31fOn 17/02/2023 Spot Bond				100.00000	0.00000	100.19637				0.00	0	0
Total NBK31B SPOT										0.00	0	0
Total For NBK31B										0.00	0	0
NBK32fOn 26/02/2019 Spot Bond				100.00000	0.00000	99.93436				0.00	0	0
Total NBK32B SPOT										0.00	0	0
Total For NBK32B										0.00	0	0
NBK33fOn 10/05/2019 Spot Bond				100.00000	0.00000	100.55515				0.00	1,000,000,000	500,000,000
Total NBK33B SPOT										0.00	1,000,000,000	500,000,000
Total For NBK33B										0.00	1,000,000,000	500,000,000
NBK34fOn 10/05/2021 Spot Bond				100.00000	0.00000	100.37175				0.00	0	0
Total NBK34B SPOT										0.00	0	0
Total For NBK34B										0.00	0	0
NBK35fOn 10/05/2023 Spot Bond				100.00000	0.00000	100.37979				0.00	0	0
Total NBK35B SPOT										0.00	0	0
Total For NBK35B										0.00	0	0
NBK36fOn 10/05/2026 Spot Bond				100.00000	0.00000	100.38966				0.00	0	0
Total NBK36B SPOT										0.00	0	0
Total For NBK36B										0.00	0	0
NBK37fOn 02/08/2019 Spot Bond				100.00000	0.00000	100.58220				0.00	0	0
Total NBK37B 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 NBK37B										0.00	0	0
NBK38f On 02/08/2021 Spot Bond				100.00000	0.00000	100.56829				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			8.08000	111.40868	8.08000	111.33677				0.00	0	20,000,000
Total NBK3A SPOT										0.00	0	20,000,000
Total For NBK3A										0.00	0	20,000,000
NBK3A On 09/09/2019 Spot Bond			100.00000	33.68557	100.00000	33.46362				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			11.09500	47.04373	11.09500	47.00307				0.00	0	0
Total NBK4 SPOT										0.00	0	0
Total For NBK4										0.00	0	0
NBK40f On 31/07/2026 Spot Bond				100.00000	0.00000	100.64944				0.00	0	0
Total NBK40B SPOT										0.00	0	0
Total For NBK40B										0.00	0	0
NBK41f On 20/02/2020 Spot Bond				100.00000	0.00000	100.18391				0.00	0	0
Total NBK41B SPOT										0.00	0	0
Total For NBK41B										0.00	0	0
NBK42f On 21/02/2022 Spot Bond				100.00000	0.00000	100.09597				0.00	0	0
Total NBK42B SPOT										0.00	0	0
Total For NBK42B										0.00	0	0
NBK43f On 20/02/2024 Spot Bond				100.00000	0.00000	100.09973				0.00	0	70,000,000
Total NBK43B SPOT										0.00	0	70,000,000
Total For NBK43B										0.00	0	70,000,000
NBK7B On 19/04/2020 Spot Bond				100.00000	0.00000	101.01791				0.00	0	0
Total NBK7B SPOT										0.00	0	0
Total For NBK7B										0.00	0	0
NCLN7f On 20/09/2017 Spot Bond				100.00000	0.00000	101.63932				0.00	0	0
Total NCLN75 SPOT										0.00	0	0
Total For NCLN75										0.00	0	0
NCLN7 On 09/10/2017 Spot Bond				100.00000	0.00000	101.23861				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	101.71562				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NCLN82 SPOT										0.00	0	0
Total For NCLN82										0.00	0	0
NCLN8:On 20/03/2024 Spot Bond			100.00000	10.42797	100.00000	10.35237				0.00	0	0
NCLN8:On 20/03/2024 Spot Bond			100.00000	10.42797	100.00000	10.35237				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			10.26500	106.50211	10.26500	106.41524				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	101.70664				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			10.30000	105.46528	10.30000	105.37896				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	101.71562				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	101.72988				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	101.74783				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	99.77604				0.00	0	0
Total NCLN92 SPOT										0.00	0	0
Total For NCLN92										0.00	0	0
NCLN9:On 09/04/2018 Spot Bond				100.00000	0.00000	101.17707				0.00	0	0
Total NCLN93 SPOT										0.00	0	0
Total For NCLN93										0.00	0	0
NCLN9:On 20/09/2020 Spot Bond				100.00000	0.00000	101.62992				0.00	0	0
Total NCLN94 SPOT										0.00	0	0
Total For NCLN94										0.00	0	0
NCLN9:On 08/10/2018 Spot Bond				100.00000	0.00000	101.17711				0.00	0	0
Total NCLN95 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 NCLN95										0.00	0	0
NED01 On 22/12/2021 Spot Bond			100.00000	15.71044	100.00000	15.59654				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	13.19558	100.00000	13.11736				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	12.43347	100.00000	12.66287				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	16.37852	100.00000	16.25978				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	101.50409				0.00	0	0
Total NED13 SPOT										0.00	0	0
Total For NED13										0.00	0	0
NED14 On 29/11/2018 Spot Bond				100.00000	0.00000	100.22025				0.00	0	0
Total NED14 SPOT										0.00	0	0
Total For NED14										0.00	0	0
NED15 On 08/04/2019 Spot Bond			8.96000	106.29987	8.96000	106.22352				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	101.40715				0.00	0	0
Total NED16 SPOT										0.00	0	0
Total For NED16										0.00	0	0
NED17 On 14/10/2019 Spot Bond				100.00000	0.00000	101.21379				0.00	0	0
Total NED17 SPOT										0.00	0	0
Total For NED17										0.00	0	0
NED18 On 16/01/2020 Spot Bond				100.00000	0.00000	101.13160				0.00	0	0
Total NED18 SPOT										0.00	0	0
Total For NED18										0.00	0	0
NED19 On 01/07/2020 Spot Bond				100.00000	0.00000	102.85046				0.00	0	30,000,000
Total NED19 SPOT										0.00	0	30,000,000
Total For NED19										0.00	0	30,000,000
NED20 On 01/07/2020 Spot Bond			10.53500	103.56210	10.53500	103.47545				0.00	0	2,990,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	102.34663				0.00	0	90,000,000
Total NEDT1A SPOT										0.00	0	90,000,000
Total For NEDT1A										0.00	0	90,000,000
NEDT1 On 26/11/2021 Spot Bond				100.00000	0.00000	99.89608				0.00	0	10,000,000
Total NEDT1B SPOT										0.00	0	10,000,000
Total For NEDT1B										0.00	0	10,000,000
NGL01 On 22/09/2021 Spot Bond				100.00000	0.00000	104.16510				0.00	0	40,000,000
Total NGL01 SPOT										0.00	0	40,000,000
Total For NGL01										0.00	0	40,000,000
NGL02 On 15/03/2022 Spot Bond				100.00000	0.00000	103.01337				0.00	0	990,000,000
Total NGL02 SPOT										0.00	0	990,000,000
Total For NGL02										0.00	0	990,000,000
NGL03 On 26/05/2022 Spot Bond				100.00000	0.00000	99.91612				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	102.02519				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	110.88000	10.00000	110.79300				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	103.90841	13.50000	103.79781				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	102.36874				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			3.38000	105.76344	3.38000	120.48605				0.00	0	0
Total NILB11 SPOT										0.00	0	0
Total For NILB11										0.00	0	0
NILB12 On 07/12/2033 Spot Bond			3.45000	170.61719	3.45000	170.52111				0.00	0	0
Total NILB12 SPOT										0.00	0	0
Total For NILB12										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NILB13 On 31/01/2025 Spot Bond			3.77000	117.41196	3.77000	117.34303				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	162.41294	3.96000	162.31482				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	161.40051	4.03000	161.30212				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			3.90000	79.58321	3.90000	101.88221				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			8.33500	103.44625	8.33500	103.37741				0.00	0	0
Total NMP20N SPOT										0.00	0	0
Total For NMP20N										0.00	0	0
NQ1A1 On 22/05/2020 Spot Bond			8.96500	103.69759	8.96500	103.62267				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	99.99484				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	99.93337				0.00	0	0
Total NQ1A19 SPOT										0.00	0	0
Total For NQ1A19										0.00	0	0
NQ1A2 On 22/05/2019 Spot Bond				100.00000	0.00000	100.06939				0.00	0	0
Total NQ1A21 SPOT										0.00	0	0
Total For NQ1A21										0.00	0	0
NQ1A2 On 22/05/2018 Spot Bond				100.00000	0.00000	100.00865				0.00	0	0
Total NQ1A23 SPOT										0.00	0	0
Total For NQ1A23										0.00	0	0
NQ1A2 On 22/05/2020 Spot Bond				100.00000	0.00000	100.01309				0.00	0	0
Total NQ1A24 SPOT										0.00	0	0
Total For NQ1A24										0.00	0	0
NQ1A2 On 22/05/2022 Spot Bond				100.00000	0.00000	100.01496				0.00	0	0
Total NQ1A25 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 NQ1A25										0.00	0	0
NQ1A21 On 22/05/2018 Spot Bond				100.00000	0.00000	100.00865				0.00	0	0
Total NQ1A26 SPOT										0.00	0	0
Total For NQ1A26										0.00	0	0
NQ1B10 On 22/05/2020 Spot Bond			9.16500	103.69088	9.16500	103.61431				0.00	0	0
Total NQ1B10 SPOT										0.00	0	0
Total For NQ1B10										0.00	0	0
NQ1B11 On 22/05/2018 Spot Bond				100.00000	0.00000	100.04583				0.00	0	0
Total NQ1B15 SPOT										0.00	0	0
Total For NQ1B15										0.00	0	0
NQ1B17 On 22/05/2052 Spot Bond				100.00000	0.00000	100.01488				0.00	0	40,000,000
Total NQ1B17 SPOT										0.00	0	40,000,000
Total For NQ1B17										0.00	0	40,000,000
NQ1B19 On 22/05/2018 Spot Bond				100.00000	0.00000	100.01029				0.00	0	0
Total NQ1B19 SPOT										0.00	0	0
Total For NQ1B19										0.00	0	0
NQ1C10 On 22/05/2020 Spot Bond			9.36500	103.68421	9.36500	103.60599				0.00	0	0
Total NQ1C10 SPOT										0.00	0	0
Total For NQ1C10										0.00	0	0
NQ1C11 On 22/05/2018 Spot Bond				100.00000	0.00000	100.01112				0.00	0	0
Total NQ1C15 SPOT										0.00	0	0
Total For NQ1C15										0.00	0	0
NQ1C13 On 22/05/2020 Spot Bond				100.00000	0.00000	100.01839				0.00	0	30,000,000
Total NQ1C17 SPOT										0.00	0	30,000,000
Total For NQ1C17										0.00	0	30,000,000
NQ1C15 On 22/05/2018 Spot Bond				100.00000	0.00000	100.04704				0.00	0	0
Total NQ1C19 SPOT										0.00	0	0
Total For NQ1C19										0.00	0	0
NQF1D5 On 22/05/2020 Spot Bond				100.00000	0.00000	100.02652				0.00	0	0
Total NQF1D5 SPOT										0.00	0	0
Total For NQF1D5										0.00	0	0
NQF1D7 On 22/05/2018 Spot Bond				100.00000	0.00000	100.01276				0.00	0	0
Total NQF1D7 SPOT										0.00	0	0
Total For NQF1D7										0.00	0	0
NQF1D9 On 22/05/2019 Spot Bond				100.00000	0.00000	100.07945				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NQF1D8 SPOT										0.00	0	0
Total For NQF1D8										0.00	0	0
NRA01:On 30/11/2018 Spot Bond			8.19000	107.70517	8.19000	107.63432				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			9.12000	116.64865	9.12000	116.56387				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			3.62000	175.92063	3.62000	175.81917				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			11.02000	110.76277	11.02000	110.66542				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	14.92978	100.00000	14.83086				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	101.99440				0.00	0	500,000,000
Total NTC16 SPOT										0.00	0	500,000,000
Total For NTC16										0.00	0	500,000,000
NTC18 On 27/02/2019 Spot Bond				100.00000	0.00000	100.35646				0.00	0	0
Total NTC18 SPOT										0.00	0	0
Total For NTC18										0.00	0	0
NTC19 On 27/07/2020 Spot Bond				100.00000	0.00000	100.72671				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	100.96469				0.00	0	0
Total NTC20 SPOT										0.00	0	0
Total For NTC20										0.00	0	0
NTC21 On 24/03/2022 Spot Bond				100.00000	0.00000	100.72774				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	100.46632				0.00	0	0
Total OML02 SPOT										0.00	0	0
Total For OML02										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
OML03 On 27/11/2019 Spot Bond			9.48500	101.85622	9.48500	101.77930				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	101.90875				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			9.65000	104.52869	9.65000	104.44841				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			10.39000	104.27999	10.39000	104.19392				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			11.42000	102.49324	11.42000	102.40049				0.00	0	960,000,000
Total OML07 SPOT										0.00	0	960,000,000
Total For OML07										0.00	0	960,000,000
OML08 On 14/09/2020 Spot Bond				100.00000	0.00000	102.17802				0.00	0	20,000,000
Total OML08 SPOT										0.00	0	20,000,000
Total For OML08										0.00	0	20,000,000
OML09 On 14/09/2022 Spot Bond			10.38000	106.93816	10.38000	106.84998				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			11.42000	104.77521	11.42000	104.68041				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	110.88000	10.00000	110.79300				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	99.77175				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	101.88608				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	99.84585				0.00	0	0
Total PMM33 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 PMM33										0.00	0	0
PMM34 On 07/03/2018 Spot Bond				100.00000	0.00000	101.57782				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	100.39479				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	100.49258				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	99.93388				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	101.83462				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	98.29388				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	97.64270				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	100.74539				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	100.70232				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	100.76940				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	100.78499				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	100.09170				0.00	0	0

Contract 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	100.09595				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	100.09966				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	100.10708				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	100.10814				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	100.10919				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			8.57000	114.13856	8.52000	114.40277			539,231,903,890,000.00	2,513,329,277,000	1,949,225,156,100	
Total R186 SPOT									539,231,903,890,000.00	513,329,277,000	349,225,156,100	
Total For R186									539,231,903,890,000.00	513,329,277,000	349,225,156,100	
R197 On 07/12/2023 Spot Bond			2.42000	296.87472	2.42000	296.73224			127,244,901,476,000.00	52,580,537,800	35,882,668,900	
Total R197 SPOT									127,244,901,476,000.00	52,580,537,800	35,882,668,900	
Total For R197									127,244,901,476,000.00	52,580,537,800	35,882,668,900	
R202 On 07/12/2033 Spot Bond			2.55000	237.94503	2.55000	237.82833			125,062,656,705,000.00	49,044,179,100	195,098,304,500	
Total R202 SPOT									125,062,656,705,000.00	49,044,179,100	195,098,304,500	
Total For R202									125,062,656,705,000.00	49,044,179,100	195,098,304,500	
R2023 On 28/02/2023 Spot Bond			7.84500	99.51968	7.81000	99.61133			450,751,529,401,000.00	312,396,625,800	669,233,540,000	
Total R2023 SPOT									450,751,529,401,000.00	312,396,625,800	669,233,540,000	
Total For R2023									450,751,529,401,000.00	312,396,625,800	669,233,540,000	
R203 On 15/09/2017 Spot Bond			6.55000	103.78974	6.71000	103.72457			136,741,000,000,000.00	326,220,000,000	660,650,300,100	
Total R203 SPOT									136,741,000,000,000.00	326,220,000,000	660,650,300,100	
Total For R203									136,741,000,000,000.00	326,220,000,000	660,650,300,100	
R2030 On 31/01/2030 Spot Bond			9.07000	92.71908	9.07000	92.65206			735,020,580,520,000.00	191,292,236,000	521,541,800,000	
Total R2030 SPOT									735,020,580,520,000.00	191,292,236,000	521,541,800,000	
Total For R2030									735,020,580,520,000.00	191,292,236,000	521,541,800,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032 On 31/03/2032 Spot Bond			9.31000	94.99984	9.31000	94.92901		313,447,433,992,000.00	33,667,823,200	390,063,315,900	
Total R2032 SPOT								13,447,433,992,000.00	33,667,823,200	390,063,315,900	
Total For R2032								13,447,433,992,000.00	33,667,823,200	390,063,315,900	
R2035 On 28/02/2035 Spot Bond			9.55000	94.24151	9.55000	94.16987		164,065,807,870,000.00	331,315,791,400	448,100,200,000	
Total R2035 SPOT								14,065,807,870,000.00	331,315,791,400	448,100,200,000	
Total For R2035								14,065,807,870,000.00	331,315,791,400	448,100,200,000	
R2037 On 31/01/2037 Spot Bond			9.66000	90.54718	9.66000	90.47757		738,011,941,672,000.00	283,438,089,200	643,467,433,600	
Total R2037 SPOT								38,011,941,672,000.00	283,438,089,200	643,467,433,600	
Total For R2037								38,011,941,672,000.00	283,438,089,200	643,467,433,600	
R204 On 21/12/2018 Spot Bond			7.00500	102.69911	7.01000	102.63489		298,049,891,622,000.00	42,548,164,400	267,275,584,300	
Total R204 SPOT								18,049,891,622,000.00	42,548,164,400	267,275,584,300	
Total For R204								18,049,891,622,000.00	42,548,164,400	267,275,584,300	
R2040 On 31/01/2040 Spot Bond			9.76000	93.80320	9.76000	93.73036		533,139,812,800,000.00	362,002,030,000	669,033,000,000	
Total R2040 SPOT								13,139,812,800,000.00	362,002,030,000	669,033,000,000	
Total For R2040								13,139,812,800,000.00	362,002,030,000	669,033,000,000	
R2044 On 31/01/2044 Spot Bond			9.80000	90.79316	9.80000	90.72238		911,194,975,840,000.00	603,183,160,800	704,760,580,400	
Total R2044 SPOT								11,194,975,840,000.00	603,183,160,800	704,760,580,400	
Total For R2044								11,194,975,840,000.00	603,183,160,800	704,760,580,400	
R2048 On 28/02/2048 Spot Bond			9.76000	90.14732	9.76000	90.07732		879,224,895,872,000.00	397,461,567,200	1,285,038,075,700	
Total R2048 SPOT								9,224,895,872,000.00	397,461,567,200	285,038,075,700	
Total For R2048								9,224,895,872,000.00	397,461,567,200	285,038,075,700	
R207 On 15/01/2020 Spot Bond			7.31500	100.71535	7.28500	100.72107		654,360,912,513,000.00	89,454,670,200	457,487,074,000	
Total R207 SPOT								14,360,912,513,000.00	89,454,670,200	457,487,074,000	
Total For R207								14,360,912,513,000.00	89,454,670,200	457,487,074,000	
R208 On 31/03/2021 Spot Bond			7.45000	100.58718	7.42000	100.61893		309,837,640,560,000.00	444,273,508,800	482,702,565,000	
Total R208 SPOT								19,837,640,560,000.00	444,273,508,800	482,702,565,000	
Total For R208								19,837,640,560,000.00	444,273,508,800	482,702,565,000	
R209 On 31/03/2036 Spot Bond			9.57500	73.92772	9.52000	74.24119		573,567,454,500,000.00	686,534,460,000	978,437,894,600	
Total R209 SPOT								3,567,454,500,000.00	686,534,460,000	978,437,894,600	
Total For R209								3,567,454,500,000.00	686,534,460,000	978,437,894,600	
R210 On 31/03/2028 Spot Bond			2.47000	185.80831	2.47000	185.71838		270,847,223,114,000.00	109,654,746,200	86,005,610,700	
Total R210 SPOT								70,847,223,114,000.00	109,654,746,200	86,005,610,700	
Total For R210								70,847,223,114,000.00	109,654,746,200	86,005,610,700	
R212 On 31/01/2022 Spot Bond			2.41000	148.93233	2.42000	148.79940		323,420,152,012,000.00	134,199,233,200	137,136,689,000	
Total R212 SPOT								13,420,152,012,000.00	134,199,233,200	137,136,689,000	

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 R212									13,420,152,012,000.00	134,199,233,200	137,136,689,000
R213 On 28/02/2031 Spot Bond			9.23000	82.92469	9.18000	83.20023			264,204,996,159,000.00	28,624,593,300	494,073,515,900
Total R213 SPOT									14,204,996,159,000.00	28,624,593,300	494,073,515,900
Total For R213									14,204,996,159,000.00	28,624,593,300	494,073,515,900
R214 On 28/02/2041 Spot Bond			9.66000	70.79691	9.66000	70.74248			094,294,882,892,000.00	734,399,056,200	1,026,714,400,100
Total R214 SPOT									14,294,882,892,000.00	734,399,056,200	1,026,714,400,100
Total For R214									14,294,882,892,000.00	734,399,056,200	1,026,714,400,100
RCG01 On 24/10/2019 Spot Bond				100.00000	0.00000	100.78346			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	100.72643			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	101.88226			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	102.20674			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	63.98033	100.00000	63.51647			0.00	0	0
Total RCSB6U SPOT									0.00	0	0
Total For RCSB6U									0.00	0	0
RDF01 On 04/09/2017 Spot Bond			100.00000	100.06421	100.00000	99.26370			0.00	0	0
Total RDF01U SPOT									0.00	0	0
Total For RDF01U									0.00	0	0
RDF02 On 04/12/2020 Spot Bond			100.00000	13.44519	100.00000	13.33245			0.00	0	0
Total RDF02U SPOT									0.00	0	0
Total For RDF02U									0.00	0	0
RDF03 On 04/04/2018 Spot Bond			100.00000	64.30646	100.00000	63.81026			0.00	0	0
Total RDF03U SPOT									0.00	0	0
Total For RDF03U									0.00	0	0
RDF04 On 04/10/2018 Spot Bond			100.00000	42.93957	100.00000	42.60825			0.00	0	0
Total RDF04U SPOT									0.00	0	0
Total For RDF04U									0.00	0	0
RDF05 On 04/12/2019 Spot Bond			100.00000	21.59046	100.00000	21.42386			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RDF05U SPOT										0.00	0	0
Total For RDF05U										0.00	0	0
RDFB0:On 11/03/2018 Spot Bond				100.00000	0.00000	101.83132				0.00	0	0
Total RDFB02 SPOT										0.00	0	0
Total For RDFB02										0.00	0	0
RDFB0:On 27/11/2017 Spot Bond				100.00000	0.00000	100.13507				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	100.97086				0.00	100,000,000	110,000,000
Total RDFB05 SPOT										0.00	100,000,000	110,000,000
Total For RDFB05										0.00	100,000,000	110,000,000
RDFB0:On 22/03/2019 Spot Bond				100.00000	0.00000	102.24345				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	33.32605	100.00000	33.08444				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	101.89404				0.00	0	0
Total RDFB07 SPOT										0.00	0	0
Total For RDFB07										0.00	0	0
RDFB0:On 30/09/2021 Spot Bond				100.00000	0.00000	101.53929				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	99.76918				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	101.67934				0.00	0	520,000,000
Total RDFB10 SPOT										0.00	0	520,000,000
Total For RDFB10										0.00	0	520,000,000
RDFB1:On 27/03/2022 Spot Bond				100.00000	0.00000	101.50478				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	101.22004				0.00	0	0
Total RDFC35 SPOT										0.00	0	0
Total For RDFC35										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RDFC3 On 22/09/2017 Spot Bond				100.00000	0.00000	101.38978				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	99.79189				0.00	0	0
Total RDFC38 SPOT										0.00	0	0
Total For RDFC38										0.00	0	0
RDFC3 On 27/07/2018 Spot Bond				100.00000	0.00000	100.66030				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	100.17009				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	56.61837	100.00000	56.20788				0.00	0	0
Total REB01/JIBAR SPOT										0.00	0	0
Total For REB01/JIBAR										0.00	0	0
REB02 On 21/05/2018 Spot Bond				100.00000	0.00000	100.10105				0.00	0	0
Total REB02 SPOT										0.00	0	0
Total For REB02										0.00	0	0
REBC0 On 17/11/2017 Spot Bond				100.00000	0.00000	100.17635				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	101.69661				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	101.78605				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	102.13678				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	101.76482				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	102.19574				0.00	0	0
Total RED301 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 RED301										0.00	0	0
RES011 On 02/03/2018 Spot Bond			100.00000	65.93156	100.00000	67.31704				0.00	0	0
Total RES01U SPOT										0.00	0	0
Total For RES01U										0.00	0	0
RES021 On 02/03/2019 Spot Bond			100.00000	31.47497	100.00000	33.12252				0.00	0	0
Total RES02U SPOT										0.00	0	0
Total For RES02U										0.00	0	0
RES031 On 02/03/2020 Spot Bond			100.00000	17.39836	100.00000	19.16022				0.00	0	0
Total RES03U SPOT										0.00	0	0
Total For RES03U										0.00	0	0
RES041 On 02/03/2021 Spot Bond			100.00000	11.71210	100.00000	13.53971				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	100.33529				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	100.44413				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	101.98314				0.00	0	0
Total RES30 SPOT										0.00	0	0
Total For RES30										0.00	0	0
RES32 On 20/10/2017 Spot Bond				100.00000	0.00000	101.10919				0.00	50,000,000	50,000,000
Total RES32 SPOT										0.00	50,000,000	50,000,000
Total For RES32										0.00	50,000,000	50,000,000
RES34 On 25/08/2019 Spot Bond				100.00000	0.00000	101.13598				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	99.99986				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	100.86718				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	100.59785				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RES38 SPOT										0.00	0	0
Total For RES38										0.00	0	0
RES39I On 03/05/2018 Spot Bond			100.00000	59.01414	100.00000	58.46312				0.00	0	0
Total RES39U SPOT										0.00	0	0
Total For RES39U										0.00	0	0
RMBI06 On 24/07/2038 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total RMBI06 SPOT										0.00	0	0
Total For RMBI06										0.00	0	0
RP014 On 27/09/2019 Spot Bond				100.00000	0.00000	82.18339				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	47.45695	100.00000	47.11657				0.00	0	0
Total RPP01U SPOT										0.00	0	0
Total For RPP01U										0.00	0	0
RPP081 On 30/04/2020 Spot Bond			100.00000	20.37150	100.00000	20.22380				0.00	0	0
Total RPP08U SPOT										0.00	0	0
Total For RPP08U										0.00	0	0
RPS001 On 16/11/2022 Spot Bond				100.00000	0.00000	104.86018				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	46.51515				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			9.09000	106.17184	9.09000	106.09451				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			9.49000	102.11876	9.49000	102.04117				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			10.88000	98.10755	10.88000	98.02240				0.00	0	0
Total RW28 SPOT										0.00	0	0
Total For RW28										0.00	0	0
S1328L On 02/11/2017 Spot Bond			100.00000	84.68677	100.00000	84.10138				0.00	0	0
Total S1328U SPOT										0.00	0	0
Total For S1328U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBK12/ On 25/11/2020 Spot Bond			10.00000	110.88000	10.00000	110.79300				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			7.81000	102.74154	7.81000	102.67694				0.00	0	0
Total SBK14 SPOT										0.00	0	0
Total For SBK14										0.00	0	0
SBK16 On 15/03/2018 Spot Bond				100.00000	0.00000	102.01926				0.00	0	350,000,000
Total SBK16 SPOT										0.00	0	350,000,000
Total For SBK16										0.00	0	350,000,000
SBK17 On 30/07/2019 Spot Bond				100.00000	0.00000	99.65645				0.00	0	30,000,000
Total SBK17 SPOT										0.00	0	30,000,000
Total For SBK17										0.00	0	30,000,000
SBK18 On 24/10/2020 Spot Bond				100.00000	0.00000	100.02852				0.00	0	40,000,000
Total SBK18 SPOT										0.00	0	40,000,000
Total For SBK18										0.00	0	40,000,000
SBK19 On 24/10/2019 Spot Bond				100.00000	0.00000	100.83094				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	101.13945				0.00	0	30,000,000
Total SBK20 SPOT										0.00	0	30,000,000
Total For SBK20										0.00	0	30,000,000
SBK21 On 28/01/2020 Spot Bond				100.00000	0.00000	100.81020				0.00	0	150,000,000
Total SBK21 SPOT										0.00	0	150,000,000
Total For SBK21										0.00	0	150,000,000
SBK22 On 28/05/2020 Spot Bond				100.00000	0.00000	101.06658				0.00	0	340,000,000
Total SBK22 SPOT										0.00	0	340,000,000
Total For SBK22										0.00	0	340,000,000
SBK23 On 28/05/2022 Spot Bond			10.64000	106.21480	10.64000	106.12508				0.00	0	2,010,000,000
Total SBK23 SPOT										0.00	0	2,010,000,000
Total For SBK23										0.00	0	2,010,000,000
SBK24 On 19/10/2020 Spot Bond				100.00000	0.00000	102.49648				0.00	0	200,000,000
Total SBK24 SPOT										0.00	0	200,000,000
Total For SBK24										0.00	0	200,000,000
SBK24/ On 19/10/2025 Spot Bond			100.00000	11.93508	100.00000	11.84856				0.00	0	0
Total SBK24/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 SBK24/JIBAR										0.00	0	0
SBK25 On 25/04/2021 Spot Bond				100.00000	0.00000	103.23586				0.00	0	240,000,000
Total SBK25 SPOT										0.00	0	240,000,000
Total For SBK25										0.00	0	240,000,000
SBK26 On 25/04/2021 Spot Bond			11.16000	107.34993	11.16000	107.25441				0.00	0	0
Total SBK26 SPOT										0.00	0	0
Total For SBK26										0.00	0	0
SBK9 On 10/04/2018 Spot Bond			8.36000	103.22120	8.36000	103.15193				0.00	0	2,760,000,000
Total SBK9 SPOT										0.00	0	2,760,000,000
Total For SBK9										0.00	0	2,760,000,000
SBN33 On 15/09/2017 Spot Bond			8.11000	103.71021	8.11000	103.64141				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	101.72953				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			7.33000	103.92823	7.33000	103.86596				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	101.88960				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	102.67842				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			8.30000	107.85999	8.30000	107.78812				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			9.57000	105.63350	9.57000	105.55303				0.00	0	2,540,000,000
Total SBS20 SPOT										0.00	0	2,540,000,000
Total For SBS20										0.00	0	2,540,000,000
SBS21 On 15/05/2026 Spot Bond				100.00000	0.00000	102.16937				0.00	0	30,000,000
Total SBS21 SPOT										0.00	0	30,000,000
Total For SBS21										0.00	0	30,000,000
SBS24 On 24/05/2019 Spot Bond				100.00000	0.00000	100.97631				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBS24 SPOT										0.00	0	0
Total For SBS24										0.00	0	0
SBS25 On 24/05/2019 Spot Bond			7.83000	103.95346	7.83000	103.88839				0.00	0	0
Total SBS25 SPOT										0.00	0	0
Total For SBS25										0.00	0	0
SBS27 On 20/02/2024 Spot Bond			9.06000	105.37362	9.06000	105.29754				0.00	0	0
Total SBS27 SPOT										0.00	0	0
Total For SBS27										0.00	0	0
SBS29 On 12/06/2019 Spot Bond			7.81500	103.24333	7.81500	103.17848				0.00	0	0
Total SBS29 SPOT										0.00	0	0
Total For SBS29										0.00	0	0
SBS3 On 25/05/2026 Spot Bond			9.74000	93.16637	9.74000	93.09417				0.00	0	0
Total SBS3 SPOT										0.00	0	0
Total For SBS3										0.00	0	0
SBS30 On 12/06/2019 Spot Bond				100.00000	0.00000	101.75449				0.00	0	0
Total SBS30 SPOT										0.00	0	0
Total For SBS30										0.00	0	0
SBS31 On 12/06/2027 Spot Bond			9.79000	101.99910	9.79000	101.91923				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	101.55138				0.00	0	0
Total SBS32 SPOT										0.00	0	0
Total For SBS32										0.00	0	0
SBS33 On 19/09/2019 Spot Bond				100.00000	0.00000	101.61277				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			9.82000	105.83553	9.82000	105.75285				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	100.81371				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	100.45440				0.00	0	0
Total SBS36 SPOT										0.00	0	0
Total For SBS36										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBS37 On 29/01/2020 Spot Bond			8.00500	100.57471	8.00500	100.51038				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			9.37000	99.25358	9.37000	99.17951				0.00	0	1,730,000,000
Total SBS38 SPOT										0.00	0	1,730,000,000
Total For SBS38										0.00	0	1,730,000,000
SBS39 On 29/01/2030 Spot Bond			10.11500	97.94709	10.11500	97.86833				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			8.74000	101.92268	8.74000	101.85163				0.00	0	580,000,000
Total SBS4 SPOT										0.00	0	580,000,000
Total For SBS4										0.00	0	580,000,000
SBS40 On 12/11/2020 Spot Bond				100.00000	0.00000	100.99739				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			8.80500	107.72690	8.80500	107.65125			44,025,000,000,000.00		5,000,000,000	2,500,000,000
Total SBS41 SPOT									44,025,000,000,000.00		5,000,000,000	2,500,000,000
Total For SBS41									44,025,000,000,000.00		5,000,000,000	2,500,000,000
SBS42 On 12/11/2025 Spot Bond			9.45000	109.78300	9.45000	109.70040				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			9.75500	109.93180	9.75500	109.84647				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	100.44403				0.00	0	0
Total SBS44 SPOT										0.00	0	0
Total For SBS44										0.00	0	0
SBS45 On 15/02/2021 Spot Bond				100.00000	0.00000	101.11517				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			8.86000	107.99213	8.86000	107.91583				0.00	0	0
Total SBS46 SPOT										0.00	0	0
Total For SBS46										0.00	0	0
SBS47 On 15/02/2023 Spot Bond				100.00000	0.00000	101.07246				0.00	0	0
Total SBS47 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 SBS47										0.00	0	0
SBS48 On 31/01/2020 Spot Bond				100.00000	0.00000	100.36990				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	100.60634				0.00	0	0
Total SBS49 SPOT										0.00	0	0
Total For SBS49										0.00	0	0
SBS50 On 31/01/2022 Spot Bond			8.91000	102.66345	8.91000	102.59051				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			9.56000	101.74368	9.56000	101.66626				0.00	0	0
Total SBS51 SPOT										0.00	0	0
Total For SBS51										0.00	0	0
SBS52 On 29/01/2030 Spot Bond				100.00000	0.00000	100.63997				0.00	0	40,000,000
Total SBS52 SPOT										0.00	0	40,000,000
Total For SBS52										0.00	0	40,000,000
SBS53 On 03/05/2027 Spot Bond				100.00000	0.00000	101.35374				0.00	0	25,500,000,000
Total SBS53 SPOT										0.00	0	25,500,000,000
Total For SBS53										0.00	0	25,500,000,000
SBS54 On 12/06/2020 Spot Bond				100.00000	0.00000	101.77367				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	102.03396				0.00	0	0
Total SBS55 SPOT										0.00	0	0
Total For SBS55										0.00	0	0
SBS56 On 12/06/2022 Spot Bond			8.74500	102.64801	8.74500	102.57602				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	101.85837				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	101.90465				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			3.87000	274.85556	3.87000	274.69151				0.00	0	60,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBSI11 SPOT										0.00	0	60,000,000
Total For SBSI11										0.00	0	60,000,000
SBSI14 On 07/12/2033 Spot Bond			4.10000	196.06341	4.10000	196.45512				0.00	0	0
Total SBSI14 SPOT										0.00	0	0
Total For SBSI14										0.00	0	0
SBT101On 31/03/2022 Spot Bond				100.00000	0.00000	102.02792				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	97.50479	100.00000	96.74699				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	84.39909	100.00000	83.83139				0.00	0	0
Total SF2A2U SPOT										0.00	0	0
Total For SF2A2U										0.00	0	0
SF2BU On 11/02/2018 Spot Bond			100.00000	84.62754	100.00000	84.05829				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	85.04289	100.00000	84.47085				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	85.25056	100.00000	84.67713				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	101.66132				0.00	0	400,000,000
Total SGI004 SPOT										0.00	0	400,000,000
Total For SGI004										0.00	0	400,000,000
SGI005 On 10/07/2021 Spot Bond				100.00000	0.00000	101.66145				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	100.59453				0.00	0	150,000,000
Total SGI006 SPOT										0.00	0	150,000,000
Total For SGI006										0.00	0	150,000,000
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SHS06 On 12/12/2017 Spot Bond				100.00000	0.00000	102.20192				0.00	0	0
Total SHS06 SPOT										0.00	0	0
Total For SHS06										0.00	0	0
SHS11 On 25/11/2020 Spot Bond			10.00000	110.88000	10.00000	110.79300				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			8.31000	104.76991	8.31000	104.69861				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	100.38076				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	101.44344				0.00	0	0
Total SHS23 SPOT										0.00	0	0
Total For SHS23										0.00	0	0
SHS24 On 29/06/2020 Spot Bond				100.00000	0.00000	101.48976				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			9.32000	102.83273	9.32000	102.75598				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	101.48976				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	101.52335				0.00	0	0
Total SHS28 SPOT										0.00	0	0
Total For SHS28										0.00	0	0
SHS29 On 03/12/2018 Spot Bond			100.00000	45.12037	100.00000	44.79324				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	101.32362				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	101.35129				0.00	0	0
Total SHS31 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 SHS31										0.00	0	0
SHS32 On 10/07/2020 Spot Bond				100.00000	0.00000	101.20242				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	101.22724				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			8.26000	100.70169	8.26000	100.63527				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	100.25847				0.00	0	0
Total SLI4 SPOT										0.00	0	0
Total For SLI4										0.00	0	0
SLRA1 On 15/08/2019 Spot Bond				100.00000	0.00000	100.24607				0.00	0	0
Total SLRA1 SPOT										0.00	0	0
Total For SLRA1										0.00	0	0
SLRA2 On 15/08/2021 Spot Bond				100.00000	0.00000	100.25260				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	100.25680				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	100.25928				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	100.27850				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	100.28382				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			7.91000	103.72040	7.91000	103.65328				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	101.23105				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SNT02 SPOT										0.00	0	0
Total For SNT02										0.00	0	0
SNT03 On 12/04/2023 Spot Bond			10.41000	110.09081	10.41000	109.99927				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	101.56088				0.00	0	1,300,000,000
Total SNT04 SPOT										0.00	0	1,300,000,000
Total For SNT04										0.00	0	1,300,000,000
SPDA1 On 21/08/2021 Spot Bond				100.00000	0.00000	100.09848				0.00	0	0
Total SPDA10 SPOT										0.00	0	0
Total For SPDA10										0.00	0	0
SPDA1 On 21/08/2020 Spot Bond				100.00000	0.00000	100.09555				0.00	0	0
Total SPDA11 SPOT										0.00	0	0
Total For SPDA11										0.00	0	0
SPDA1 On 21/08/2022 Spot Bond				100.00000	0.00000	100.09728				0.00	0	0
Total SPDA12 SPOT										0.00	0	0
Total For SPDA12										0.00	0	0
SPDA6 On 21/08/2019 Spot Bond				100.00000	0.00000	100.09508				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	100.09471				0.00	0	0
Total SPDA7 SPOT										0.00	0	0
Total For SPDA7										0.00	0	0
SPDA8 On 21/08/2021 Spot Bond				100.00000	0.00000	100.09755				0.00	0	0
Total SPDA8 SPOT										0.00	0	0
Total For SPDA8										0.00	0	0
SPDA9 On 21/08/2019 Spot Bond				100.00000	0.00000	100.09701				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	102.05357				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	100.65291				0.00	0	0
Total SPG003 SPOT										0.00	0	0
Total For SPG003										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSA05 On 16/04/2018 Spot Bond				100.00000	0.00000	101.20132				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			9.12000	100.50007	9.12000	100.42664				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			8.99000	96.00969	8.99000	95.94051				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			8.99000	96.00969	8.99000	95.94051				0.00	0	0
Total SSN005 SPOT										0.00	0	0
Total For SSN005										0.00	0	0
SSN00 On 15/09/2017 Spot Bond			7.59000	103.73671	7.59000	103.67228				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			3.93500	87.79798	3.93500	116.04108				0.00	0	0
Total SSN011 SPOT										0.00	0	0
Total For SSN011										0.00	0	0
SSN01 On 21/12/2026 Spot Bond			10.02000	104.78434	10.02000	104.70040				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			11.05000	71.86559	11.05000	71.80260				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	100.86334				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	100.98414				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	101.56962				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	102.30660				0.00	0	0
Total SSN029 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 SSN029										0.00	0	0
SSN03 On 17/03/2020 Spot Bond				100.00000	0.00000	101.71749				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	99.76522				0.00	0	0
Total SSN034 SPOT										0.00	0	0
Total For SSN034										0.00	0	0
SSN03 On 17/11/2020 Spot Bond				100.00000	0.00000	100.20239				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	99.82593				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	100.84007	9.55000	100.76341				0.00	0	0
Total SSN038 SPOT										0.00	0	0
Total For SSN038										0.00	0	0
SSN04 On 13/10/2023 Spot Bond				100.00000	0.00000	101.12936				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			9.21000	106.33849	9.21000	106.26003				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	95.34890				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			4.03000	99.91808	4.03000	99.85734				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	100.38047				0.00	0	10,000,000
Total SSN044 SPOT										0.00	0	10,000,000
Total For SSN044										0.00	0	10,000,000
SSN04 On 14/02/2018 Spot Bond				100.00000	0.00000	100.24682				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN045 SPOT										0.00	0	0
Total For SSN045										0.00	0	0
SSN045 On 30/04/2027 Spot Bond				100.00000	0.00000	100.65267				0.00	0	0
Total SSN046 SPOT										0.00	0	0
Total For SSN046										0.00	0	0
SSN046 On 05/04/2027 Spot Bond				100.00000	0.00000	101.21091				0.00	0	0
Total SSN047 SPOT										0.00	0	0
Total For SSN047										0.00	0	0
SSN047 On 21/06/2018 Spot Bond				100.00000	0.00000	101.46295				0.00	0	0
Total SSN048 SPOT										0.00	0	0
Total For SSN048										0.00	0	0
SSN048 On 30/09/2027 Spot Bond				100.00000	0.00000	101.26350				0.00	0	0
Total SSN049 SPOT										0.00	0	0
Total For SSN049										0.00	0	0
SSN049 On 08/12/2023 Spot Bond			3.45000	112.22697	3.45000	279.25881				0.00	0	0
Total SSN050 SPOT										0.00	0	0
Total For SSN050										0.00	0	0
SZ25 On 30/09/2025 Spot Bond			9.47000	101.05779	9.47000	100.98118				0.00	0	0
Total SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0
T12A10 On 21/08/2019 Spot Bond				100.00000	0.00000	100.09454				0.00	0	0
Total T12A10 SPOT										0.00	0	0
Total For T12A10										0.00	0	0
T12A10 On 21/08/2019 Spot Bond				100.00000	0.00000	100.64376				0.00	0	0
Total T12A11 SPOT										0.00	0	0
Total For T12A11										0.00	0	0
T12A11 On 21/08/2019 Spot Bond			8.93500	100.33723	8.93500	100.26576				0.00	0	0
Total T12A12 SPOT										0.00	0	0
Total For T12A12										0.00	0	0
T12A12 On 21/08/2018 Spot Bond				100.00000	0.00000	100.30731				0.00	0	0
Total T13A10 SPOT										0.00	0	0
Total For T13A10										0.00	0	0
T13A10 On 21/08/2020 Spot Bond				100.00000	0.00000	100.09880				0.00	0	0
Total T13A11 SPOT										0.00	0	0
Total For T13A11										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
T13A12On 21/08/2020 Spot Bond			8.83500	104.29575	8.83500	104.22227				0.00	0	0
Total T13A12 SPOT										0.00	0	0
Total For T13A12										0.00	0	0
T13A13On 21/08/2018 Spot Bond				100.00000	0.00000	100.09123				0.00	0	0
Total T13A13 SPOT										0.00	0	0
Total For T13A13										0.00	0	0
T13A14On 21/08/2018 Spot Bond				100.00000	0.00000	100.30731				0.00	0	0
Total T13A14 SPOT										0.00	0	0
Total For T13A14										0.00	0	0
T13A15On 21/08/2020 Spot Bond				100.00000	0.00000	100.09859				0.00	0	0
Total T13A15 SPOT										0.00	0	0
Total For T13A15										0.00	0	0
T13A16On 21/08/2020 Spot Bond			8.93500	103.72208	8.93500	103.64819				0.00	0	0
Total T13A16 SPOT										0.00	0	0
Total For T13A16										0.00	0	0
T13A18On 21/08/2018 Spot Bond				100.00000	0.00000	100.09669				0.00	400,000,000	200,000,000
Total T13A18 SPOT										0.00	400,000,000	200,000,000
Total For T13A18										0.00	400,000,000	200,000,000
T13A19On 21/08/2020 Spot Bond				100.00000	0.00000	99.79922				0.00	0	0
Total T13A19 SPOT										0.00	0	0
Total For T13A19										0.00	0	0
T13A20On 21/08/2020 Spot Bond			8.88500	102.37824	8.88500	102.30571				0.00	0	0
Total T13A20 SPOT										0.00	0	0
Total For T13A20										0.00	0	0
T14A10On 21/11/2019 Spot Bond				100.00000	0.00000	100.09610				0.00	0	0
Total T14A10 SPOT										0.00	0	0
Total For T14A10										0.00	0	0
T14A11On 21/11/2021 Spot Bond				100.00000	0.00000	100.09807				0.00	0	0
Total T14A11 SPOT										0.00	0	0
Total For T14A11										0.00	0	0
T14A12On 21/11/2021 Spot Bond			9.15000	102.42453	9.15000	102.34945				0.00	0	0
Total T14A12 SPOT										0.00	0	0
Total For T14A12										0.00	0	0
TFS117On 02/09/2018 Spot Bond				100.00000	0.00000	99.78788				0.00	0	0
Total TFS117 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 TFS117										0.00	0	0
TFS123On 20/03/2019 Spot Bond				100.00000	0.00000	101.26235				0.00	0	0
Total TFS123 SPOT										0.00	0	0
Total For TFS123										0.00	0	0
TFS135On 06/07/2018 Spot Bond				100.00000	0.00000	101.23314				0.00	0	0
Total TFS135 SPOT										0.00	0	0
Total For TFS135										0.00	0	0
TFS136On 06/07/2020 Spot Bond				100.00000	0.00000	101.25882				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS139On 27/05/2019 Spot Bond				100.00000	0.00000	100.17736				0.00	0	0
Total TFS139 SPOT										0.00	0	0
Total For TFS139										0.00	0	0
TFS141On 28/10/2019 Spot Bond				100.00000	0.00000	100.66332				0.00	0	0
Total TFS141 SPOT										0.00	0	0
Total For TFS141										0.00	0	0
TFS142On 28/10/2021 Spot Bond				100.00000	0.00000	100.68590				0.00	0	0
Total TFS142 SPOT										0.00	0	0
Total For TFS142										0.00	0	0
TFS143On 17/11/2017 Spot Bond				100.00000	0.00000	100.17786				0.00	0	0
Total TFS143 SPOT										0.00	0	0
Total For TFS143										0.00	0	0
TFS144On 20/03/2020 Spot Bond				100.00000	0.00000	101.57916				0.00	0	0
Total TFS144 SPOT										0.00	0	0
Total For TFS144										0.00	0	0
TFS145On 20/03/2022 Spot Bond				100.00000	0.00000	101.62575				0.00	0	0
Total TFS145 SPOT										0.00	0	0
Total For TFS145										0.00	0	0
TFS146On 25/04/2018 Spot Bond				100.00000	0.00000	100.39928				0.00	0	0
Total TFS146 SPOT										0.00	0	0
Total For TFS146										0.00	0	0
TH10A7On 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
TH11A1On 18/07/2018 Spot Bond				100.00000	0.00000	100.94909				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH11A1 SPOT										0.00	0	0
Total For TH11A1										0.00	0	0
TH11A2On 18/07/2018 Spot Bond				100.00000	0.00000	100.98196				0.00	0	0
Total TH11A2 SPOT										0.00	0	0
Total For TH11A2										0.00	0	0
TH11A3On 18/07/2018 Spot Bond			8.73000	100.95655	8.73000	100.88625				0.00	0	0
Total TH11A3 SPOT										0.00	0	0
Total For TH11A3										0.00	0	0
TH11A4On 18/07/2018 Spot Bond				100.00000	0.00000	100.81763				0.00	0	0
Total TH11A4 SPOT										0.00	0	0
Total For TH11A4										0.00	0	0
TH11A5On 18/07/2018 Spot Bond				100.00000	0.00000	101.13845				0.00	0	1,910,000,000
Total TH11A5 SPOT										0.00	0	1,910,000,000
Total For TH11A5										0.00	0	1,910,000,000
TH11A6On 18/07/2018 Spot Bond			8.51000	100.63884	8.51000	100.57049				0.00	0	260,000,000
Total TH11A6 SPOT										0.00	0	260,000,000
Total For TH11A6										0.00	0	260,000,000
TH11A7On 18/07/2018 Spot Bond				100.00000	0.00000	100.80287				0.00	0	0
Total TH11A7 SPOT										0.00	0	0
Total For TH11A7										0.00	0	0
TH11A8On 18/07/2018 Spot Bond				100.00000	0.00000	101.13845				0.00	0	3,600,000,000
Total TH11A8 SPOT										0.00	0	3,600,000,000
Total For TH11A8										0.00	0	3,600,000,000
TH11B1On 18/07/2018 Spot Bond				100.00000	0.00000	101.24165				0.00	0	0
Total TH11B1 SPOT										0.00	0	0
Total For TH11B1										0.00	0	0
TH11B2On 18/07/2018 Spot Bond				100.00000	0.00000	101.01686				0.00	0	0
Total TH11B2 SPOT										0.00	0	0
Total For TH11B2										0.00	0	0
TH11B3On 18/07/2018 Spot Bond				100.00000	0.00000	101.01276				0.00	0	0
Total TH11B3 SPOT										0.00	0	0
Total For TH11B3										0.00	0	0
TH11C1On 18/07/2018 Spot Bond				100.00000	0.00000	101.11840				0.00	0	0
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH11C2 On 18/07/2018 Spot Bond				100.00000	0.00000	101.11430				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	101.07841				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	101.43745				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	101.44153				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	101.42112				0.00	0	130,000,000
Total TH11D3 SPOT										0.00	0	130,000,000
Total For TH11D3										0.00	0	130,000,000
TH12A1 On 21/08/2019 Spot Bond				100.00000	0.00000	100.07526				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	100.09615				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			8.88500	100.67825	8.88500	100.60693				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	100.09454				0.00	0	0
Total TH12A4 SPOT										0.00	0	0
Total For TH12A4										0.00	0	0
TH12A5 On 21/08/2019 Spot Bond				100.00000	0.00000	100.09829				0.00	0	0
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0
TH12A6 On 21/08/2019 Spot Bond			8.79500	99.70460	8.79500	99.63466				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A7 On 21/08/2019 Spot Bond				100.00000	0.00000	100.09400				0.00	0	0
Total TH12A7 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 TH12A7										0.00	0	0
TH12A8 On 21/08/2019 Spot Bond				100.00000	0.00000	100.09829				0.00	0	0
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
TH12A9 On 21/08/2019 Spot Bond			8.90500	99.09562	8.90500	99.02526				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12B1 On 21/08/2019 Spot Bond				100.00000	0.00000	100.10311				0.00	0	200,000,000
Total TH12B1 SPOT										0.00	0	200,000,000
Total For TH12B1										0.00	0	200,000,000
TH12B2 On 21/08/2019 Spot Bond				100.00000	0.00000	100.10311				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B3 On 21/08/2019 Spot Bond				100.00000	0.00000	100.10311				0.00	0	0
Total TH12B3 SPOT										0.00	0	0
Total For TH12B3										0.00	0	0
TH12B4 On 21/08/2019 Spot Bond				100.00000	0.00000	100.10311				0.00	0	0
Total TH12B4 SPOT										0.00	0	0
Total For TH12B4										0.00	0	0
TH12C1 On 21/08/2019 Spot Bond				100.00000	0.00000	101.55463				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C2 On 21/08/2019 Spot Bond				100.00000	0.00000	101.55463				0.00	0	0
Total TH12C2 SPOT										0.00	0	0
Total For TH12C2										0.00	0	0
TH12C3 On 21/08/2019 Spot Bond				100.00000	0.00000	100.11166				0.00	0	0
Total TH12C3 SPOT										0.00	0	0
Total For TH12C3										0.00	0	0
TH12C4 On 21/08/2019 Spot Bond				100.00000	0.00000	100.11156				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	100.14624				0.00	700,000,000	100,000,000
Total TH12D1 SPOT										0.00	700,000,000	100,000,000
Total For TH12D1										0.00	700,000,000	100,000,000
TH12D2 On 21/08/2019 Spot Bond				100.00000	0.00000	100.14624				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH12D2 SPOT										0.00	0	0
Total For TH12D2										0.00	0	0
TH12D2 On 21/08/2019 Spot Bond				100.00000	0.00000	100.25000				0.00	0	0
Total TH12D3 SPOT										0.00	0	0
Total For TH12D3										0.00	0	0
TH12D3 On 21/08/2019 Spot Bond				100.00000	0.00000	100.14560				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	100.09208				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	100.09444				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	100.49179				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			9.03500	100.90405	9.03500	100.83139				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	100.09218				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	100.18863				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	99.49922				0.00	0	0
Total TH13A7 SPOT										0.00	0	0
Total For TH13A7										0.00	0	0
TH13A8 On 21/08/2020 Spot Bond			8.92500	101.98960	8.92500	101.91703				0.00	0	0
Total TH13A8 SPOT										0.00	0	0
Total For TH13A8										0.00	0	0
TH13A9 On 21/08/2018 Spot Bond				100.00000	0.00000	100.09123				0.00	0	0
Total TH13A9 SPOT										0.00	0	0
Total For TH13A9										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH13B1 On 21/08/2020 Spot Bond				100.00000	0.00000	100.10302				0.00	0	0
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0
TH13B2 On 21/08/2020 Spot Bond				100.00000	0.00000	100.10312				0.00	0	0
Total TH13B2 SPOT										0.00	0	0
Total For TH13B2										0.00	0	0
TH13B3 On 21/08/2020 Spot Bond				100.00000	0.00000	100.10436				0.00	0	0
Total TH13B3 SPOT										0.00	0	0
Total For TH13B3										0.00	0	0
TH13B4 On 21/08/2020 Spot Bond				100.00000	0.00000	100.10226				0.00	0	0
Total TH13B4 SPOT										0.00	0	0
Total For TH13B4										0.00	0	0
TH13B5 On 21/08/2020 Spot Bond				100.00000	0.00000	100.10270				0.00	0	0
Total TH13B5 SPOT										0.00	0	0
Total For TH13B5										0.00	0	0
TH13C1 On 21/08/2020 Spot Bond				100.00000	0.00000	100.11047				0.00	0	0
Total TH13C1 SPOT										0.00	0	0
Total For TH13C1										0.00	0	0
TH13C2 On 21/08/2020 Spot Bond				100.00000	0.00000	100.11132				0.00	0	0
Total TH13C2 SPOT										0.00	0	0
Total For TH13C2										0.00	0	0
TH13C3 On 21/08/2020 Spot Bond				100.00000	0.00000	100.10958				0.00	0	0
Total TH13C3 SPOT										0.00	0	0
Total For TH13C3										0.00	0	0
TH13C4 On 21/08/2020 Spot Bond				100.00000	0.00000	100.11167				0.00	0	0
Total TH13C4 SPOT										0.00	0	0
Total For TH13C4										0.00	0	0
TH13C5 On 21/08/2020 Spot Bond				100.00000	0.00000	100.11631				0.00	0	0
Total TH13C5 SPOT										0.00	0	0
Total For TH13C5										0.00	0	0
TH13D1 On 21/08/2020 Spot Bond				100.00000	0.00000	100.14540				0.00	0	0
Total TH13D1 SPOT										0.00	0	0
Total For TH13D1										0.00	0	0
TH13D2 On 21/08/2020 Spot Bond				100.00000	0.00000	100.14540				0.00	0	300,000,000
Total TH13D2 SPOT										0.00	0	300,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH13D2										0.00	0	300,000,000
TH13D2 On 21/08/2020 Spot Bond				100.00000	0.00000	100.14582				0.00	0	0
Total TH13D3 SPOT										0.00	0	0
Total For TH13D3										0.00	0	0
TH13D3 On 21/08/2020 Spot Bond				100.00000	0.00000	100.14429				0.00	500,000,000	100,000,000
Total TH13D4 SPOT										0.00	500,000,000	100,000,000
Total For TH13D4										0.00	500,000,000	100,000,000
TH13D4 On 21/08/2020 Spot Bond				100.00000	0.00000	100.14751				0.00	0	0
Total TH13D5 SPOT										0.00	0	0
Total For TH13D5										0.00	0	0
TH14A1 On 21/11/2017 Spot Bond				100.00000	0.00000	100.05077				0.00	0	0
Total TH14A1 SPOT										0.00	0	0
Total For TH14A1										0.00	0	0
TH14A2 On 21/11/2019 Spot Bond				100.00000	0.00000	99.77323				0.00	0	0
Total TH14A2 SPOT										0.00	0	0
Total For TH14A2										0.00	0	0
TH14A3 On 21/11/2021 Spot Bond				100.00000	0.00000	100.09955				0.00	0	0
Total TH14A3 SPOT										0.00	0	0
Total For TH14A3										0.00	0	0
TH14A4 On 21/11/2021 Spot Bond			8.96000	106.62447	8.96000	106.54830				0.00	0	0
Total TH14A4 SPOT										0.00	0	0
Total For TH14A4										0.00	0	0
TH14A5 On 21/02/2018 Spot Bond				100.00000	0.00000	100.08752				0.00	0	0
Total TH14A5 SPOT										0.00	0	0
Total For TH14A5										0.00	0	0
TH14A6 On 21/11/2019 Spot Bond				100.00000	0.00000	100.09610				0.00	0	0
Total TH14A6 SPOT										0.00	0	0
Total For TH14A6										0.00	0	0
TH14A7 On 21/11/2021 Spot Bond				100.00000	0.00000	100.09871				0.00	0	0
Total TH14A7 SPOT										0.00	0	0
Total For TH14A7										0.00	0	0
TH14A8 On 21/11/2021 Spot Bond			8.91000	103.17478	8.91000	103.93935				0.00	0	0
Total TH14A8 SPOT										0.00	0	0
Total For TH14A8										0.00	0	0
TH14A9 On 21/05/2018 Spot Bond				100.00000	0.00000	100.08888				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH14A9 SPOT										0.00	0	0
Total For TH14A9										0.00	0	0
TH14B1 On 21/11/2021 Spot Bond				100.00000	0.00000	100.10600				0.00	0	0
Total TH14B1 SPOT										0.00	0	0
Total For TH14B1										0.00	0	0
TH14B2 On 21/11/2021 Spot Bond				100.00000	0.00000	100.10283				0.00	0	0
Total TH14B2 SPOT										0.00	0	0
Total For TH14B2										0.00	0	0
TH14B3 On 21/11/2021 Spot Bond				100.00000	0.00000	100.10156				0.00	0	0
Total TH14B3 SPOT										0.00	0	0
Total For TH14B3										0.00	0	0
TH14C1 On 21/11/2021 Spot Bond				100.00000	0.00000	100.11127				0.00	0	150,000,000
Total TH14C1 SPOT										0.00	0	150,000,000
Total For TH14C1										0.00	0	150,000,000
TH14C2 On 21/11/2021 Spot Bond				100.00000	0.00000	100.10916				0.00	0	0
Total TH14C2 SPOT										0.00	0	0
Total For TH14C2										0.00	0	0
TH14C3 On 21/11/2021 Spot Bond				100.00000	0.00000	100.10790				0.00	0	0
Total TH14C3 SPOT										0.00	0	0
Total For TH14C3										0.00	0	0
TH14D1 On 21/11/2021 Spot Bond				100.00000	0.00000	100.14274				0.00	200,000,000	100,000,000
Total TH14D1 SPOT										0.00	200,000,000	100,000,000
Total For TH14D1										0.00	200,000,000	100,000,000
TH14D2 On 21/11/2021 Spot Bond				100.00000	0.00000	100.14055				0.00	0	0
Total TH14D2 SPOT										0.00	0	0
Total For TH14D2										0.00	0	0
TH14D3 On 21/11/2021 Spot Bond				100.00000	0.00000	100.13751				0.00	0	0
Total TH14D3 SPOT										0.00	0	0
Total For TH14D3										0.00	0	0
THE9B1 On 18/07/2019 Spot Bond				100.00000	0.00000	101.05379				0.00	0	0
Total THE9B4 SPOT										0.00	0	0
Total For THE9B4										0.00	0	0
THE9C1 On 18/07/2019 Spot Bond				100.00000	0.00000	102.46973				0.00	0	0
Total THE9C4 SPOT										0.00	0	0
Total For THE9C4										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
THE9D-On 18/07/2019 Spot Bond				100.00000	0.00000	101.47312				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			8.78500	97.01965	8.78500	96.91515				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	25.31772	100.00000	25.17390				0.00	0	0
TL20/R:On 25/11/2020 Spot Bond			10.00000	110.88000	10.00000	110.79300				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	14.36579	100.00000	14.23165				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	103.55295					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	101.50264					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			7.40000	102.99625	7.40000	102.93461				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	86.20344	100.00000	85.62359				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			8.70000	109.40710	8.70000	109.33117				0.00	0	47,102,800,000
Total TN20 SPOT										0.00	0	47,102,800,000
Total For TN20										0.00	0	47,102,800,000
TN20/R:On 17/09/2020 Spot Bond			100.00000	22.58950	100.00000	22.44066				0.00	0	0
Total TN20/R208 SPOT										0.00	0	0
Total For TN20/R208										0.00	0	0
TN20U On 14/04/2020 Spot Bond			100.00000	16.92111	100.00000	16.79843				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	14.96875	100.00000	14.81393				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TN21U SPOT										0.00	0	0
Total For TN21U										0.00	0	0
TN23 On 06/11/2023 Spot Bond			9.33000	110.11269	9.33000	110.03086				93,300,000,000.00	10,000,000	4,235,000,000
Total TN23 SPOT										93,300,000,000.00	10,000,000	4,235,000,000
Total For TN23										93,300,000,000.00	10,000,000	4,235,000,000
TN23/R On 06/11/2023 Spot Bond			100.00000	14.47351	100.00000	14.37814				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			10.36000	95.63485	10.36000	95.55613				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	9.83083	100.00000	9.76605				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			10.47000	92.82938	10.47000	92.75218				0.00	0	2,810,000,000
Total TN27 SPOT										0.00	0	2,810,000,000
Total For TN27										0.00	0	2,810,000,000
TN27/R On 14/11/2027 Spot Bond			100.00000	11.26482	100.00000	11.19060				0.00	0	0
Total TN27/R186 SPOT										0.00	0	0
Total For TN27/R186										0.00	0	0
TN30 On 09/10/2030 Spot Bond			11.22000	99.13560	11.22000	99.04693				0.00	0	8,900,000,000
Total TN30 SPOT										0.00	0	8,900,000,000
Total For TN30										0.00	0	8,900,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	124.10627	8.00000	124.02651				0.00	0	0
Total TN30/R2030 SPOT										0.00	0	0
Total For TN30/R2030										0.00	0	0
TN40 On 09/10/2040 Spot Bond			11.79000	95.91751	11.79000	95.82748				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	104.11640	10.75000	104.02707				0.00	0	0
Total TN40/R214 SPOT										0.00	0	0
Total For TN40/R214										0.00	0	0
TNF18 On 22/08/2018 Spot Bond				100.00000	0.00000	100.05784				0.00	0	5,000,000
Total TNF18 SPOT										0.00	0	5,000,000
Total For TNF18										0.00	0	5,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TORQ1 On 15/08/2018 Spot Bond				100.00000	0.00000	100.28012				0.00	0	50,000,000
Total TORQ10 SPOT										0.00	0	50,000,000
Total For TORQ10										0.00	0	50,000,000
TORQ3 On 15/04/2022 Spot Bond				100.00000	0.00000	99.83622				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	100.31965				0.00	0	0
Total TORQ6 SPOT										0.00	0	0
Total For TORQ6										0.00	0	0
TORQ7 On 15/08/2019 Spot Bond				100.00000	0.00000	100.24258				0.00	0	0
Total TORQ7 SPOT										0.00	0	0
Total For TORQ7										0.00	0	0
TORQ8 On 15/08/2018 Spot Bond				100.00000	0.00000	100.24795				0.00	0	0
Total TORQ8 SPOT										0.00	0	0
Total For TORQ8										0.00	0	0
TORQ9 On 15/08/2018 Spot Bond				100.00000	0.00000	100.25600				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	110.88000	10.00000	110.79300				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	101.49817				0.00	0	500,000,000
Total TPDA03 SPOT										0.00	0	500,000,000
Total For TPDA03										0.00	0	500,000,000
TPDA0 On 10/04/2019 Spot Bond				100.00000	0.00000	101.36071				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	100.14115				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			8.92000	103.92059	8.92000	103.84669				0.00	0	0
Total TPDA08 SPOT										0.00	0	0
Total For TPDA08										0.00	0	0
TRA2A On 14/12/2018 Spot Bond				100.00000	0.00000	101.75396				0.00	0	0
Total TRA2A1 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 TRA2A1										0.00	0	0
TRA2A:On 14/12/2020 Spot Bond				100.00000	0.00000	101.83436				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			9.18500	103.30788	9.18500	103.23186				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	101.75592				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	101.83436				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			8.98500	104.83854	8.98500	103.85800				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	101.96188				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	102.01091				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	102.21678				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	102.29518				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	102.80433				0.00	0	100,000,000
Total TRA2D1 SPOT										0.00	0	100,000,000
Total For TRA2D1										0.00	0	100,000,000
TRA2D:On 14/12/2020 Spot Bond				100.00000	0.00000	102.80433				0.00	0	0
Total TRA2D2 SPOT										0.00	0	0
Total For TRA2D2										0.00	0	0
TRAA2 On 14/06/2019 Spot Bond				100.00000	0.00000	101.82160				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRAA2 SPOT										0.00	0	0
Total For TRAA2										0.00	0	0
TRAA41 On 14/06/2019 Spot Bond			100.00000	32.84148	100.00000	32.60338				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	101.85411				0.00	0	0
Total TRAB1 SPOT										0.00	0	0
Total For TRAB1										0.00	0	0
TRAB21 On 14/06/2019 Spot Bond			100.00000	33.12586	100.00000	32.88569				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	101.86392				0.00	0	0
Total TRAC1 SPOT										0.00	0	0
Total For TRAC1										0.00	0	0
TRAC21 On 14/06/2019 Spot Bond			100.00000	33.36285	100.00000	33.12097				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	104.11632				0.00	0	0
Total TRAD1 SPOT										0.00	0	0
Total For TRAD1										0.00	0	0
TRAD21 On 14/06/2019 Spot Bond			100.00000	36.25410	100.00000	35.99126				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	105.15201				0.00	0	50,000,000
Total TRAE1 SPOT										0.00	0	50,000,000
Total For TRAE1										0.00	0	50,000,000
TRAE21 On 14/06/2019 Spot Bond			100.00000	39.42974	100.00000	39.14388				0.00	0	0
Total TRAE2U SPOT										0.00	0	0
Total For TRAE2U										0.00	0	0
TSE011 On 31/07/2019 Spot Bond			100.00000	30.36042	100.00000	30.14031				0.00	0	0
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSE031 On 31/10/2020 Spot Bond			100.00000	16.73253	100.00000	16.61121				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
TSP220 On 26/10/2017 Spot Bond				100.00000	0.00000	98.67277				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	94.74651				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	94.43726				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	98.07504				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	94.15123				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	97.77770				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	93.90264				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	93.62057				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	29.80295	100.00000	25.88830				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	100.86427				0.00	0	0
Total TUHF01 SPOT										0.00	0	0
Total For TUHF01										0.00	0	0
TWC23 On 31/08/2017 Spot Bond				100.00000	0.00000	101.80266				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	101.05276				0.00	0	0
Total TWC239 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 TWC239										0.00	0	0
TWC24 On 13/10/2017 Spot Bond				100.00000	0.00000	100.88506				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	101.88368				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	100.90237				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	100.66481				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	100.62326				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	0.00000	100.28990				0.00	0	0
Total TWC245 SPOT										0.00	0	0
Total For TWC245										0.00	0	0
TWC24 On 10/11/2017 Spot Bond				100.00000	0.00000	100.16565				0.00	0	0
Total TWC246 SPOT										0.00	0	0
Total For TWC246										0.00	0	0
TWC24 On 14/11/2017 Spot Bond				100.00000	0.00000	100.14495				0.00	0	0
Total TWC247 SPOT										0.00	0	0
Total For TWC247										0.00	0	0
UG21 On 02/03/2021 Spot Bond			9.02000	104.82233	9.02000	104.74697				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			10.49000	109.82716	10.49000	109.73566				0.00	0	0
Total UG26 SPOT										0.00	0	0
Total For UG26										0.00	0	0
VCJA1U On 20/07/2025 Spot Bond			100.00000	10.52761	100.00000	10.38934				0.00	0	0
Total VCJA1U SPOT										0.00	0	0
Total For VCJA1U										0.00	0	0
VCJB1U On 20/07/2025 Spot Bond			100.00000	10.38103	100.00000	10.24469				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VCJB1U SPOT										0.00	0	0
Total For VCJB1U										0.00	0	0
VCPA11On 20/07/2025 Spot Bond			100.00000	10.16545	100.00000	10.03193				0.00	0	0
Total VCPA1U SPOT										0.00	0	0
Total For VCPA1U										0.00	0	0
VCPB11On 20/07/2025 Spot Bond			100.00000	9.97552	100.00000	9.84449				0.00	0	0
Total VCPB1U SPOT										0.00	0	0
Total For VCPB1U										0.00	0	0
VJA03LOn 20/10/2023 Spot Bond			100.00000	8.67048	100.00000	8.60762				0.00	0	0
Total VJA03U SPOT										0.00	0	0
Total For VJA03U										0.00	0	0
VJA04LOn 20/01/2024 Spot Bond			100.00000	9.05747	100.00000	8.99181				0.00	0	0
Total VJA04U SPOT										0.00	0	0
Total For VJA04U										0.00	0	0
VJA05LOn 20/04/2024 Spot Bond			100.00000	9.59745	100.00000	9.52786				0.00	0	0
Total VJA05U SPOT										0.00	0	0
Total For VJA05U										0.00	0	0
VJA06LOn 20/07/2024 Spot Bond			100.00000	9.66504	100.00000	9.59497				0.00	0	0
Total VJA06U SPOT										0.00	0	0
Total For VJA06U										0.00	0	0
VJA07LOn 20/10/2024 Spot Bond			100.00000	9.71052	100.00000	9.64011				0.00	0	0
Total VJA07U SPOT										0.00	0	0
Total For VJA07U										0.00	0	0
VJA08LOn 20/01/2025 Spot Bond			100.00000	9.74544	100.00000	9.67479				0.00	0	0
Total VJA08U SPOT										0.00	0	0
Total For VJA08U										0.00	0	0
VJA09LOn 20/04/2025 Spot Bond			100.00000	11.42899	100.00000	11.32228				0.00	0	0
Total VJA09U SPOT										0.00	0	0
Total For VJA09U										0.00	0	0
VJB03LOn 20/10/2023 Spot Bond			100.00000	8.45958	100.00000	8.39825				0.00	0	0
Total VJB03U SPOT										0.00	0	0
Total For VJB03U										0.00	0	0
VJB04LOn 20/01/2024 Spot Bond			100.00000	8.82861	100.00000	8.76461				0.00	0	0
Total VJB04U SPOT										0.00	0	0
Total For VJB04U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VJB05L On 20/04/2024 Spot Bond			100.00000	9.35731	100.00000	9.28946				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	9.49619	100.00000	9.42734				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	9.52583	100.00000	9.45676				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	9.56095	100.00000	9.49163				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	11.20916	100.00000	11.10449				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	103.92301				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	101.27993				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	63.92364	100.00000	63.46018				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	101.66972				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	100.40394				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	101.93818				0.00	0	0
Total VKE07 SPOT										0.00	0	0
Total For VKE07										0.00	0	0
VKE08 On 29/03/2019 Spot Bond				100.00000	0.00000	101.83593				0.00	0	0
Total VKE08 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 VKE08										0.00	0	0
VKE09 On 08/07/2020 Spot Bond				100.00000	0.00000	101.18208				0.00	0	0
Total VKE09 SPOT										0.00	0	0
Total For VKE09										0.00	0	0
VKE10 On 08/07/2022 Spot Bond				100.00000	0.00000	101.20200				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	9.80781	100.00000	9.73671				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	5.24886	100.00000	5.21080				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	9.40665	100.00000	9.33845				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	9.49762	100.00000	9.42876				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	9.41243	100.00000	9.34419				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	9.41224	100.00000	9.34399				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	11.10464	100.00000	11.00095				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	10.01894	100.00000	9.94631				0.00	0	0
Total VPB03U SPOT										0.00	0	0
Total For VPB03U										0.00	0	0
VPB04L On 20/01/2024 Spot Bond			100.00000	5.01999	100.00000	4.98360				0.00	0	0
Total VPB04U SPOT										0.00	0	0
Total For VPB04U										0.00	0	0
VPB05L On 20/04/2024 Spot Bond			100.00000	9.11167	100.00000	9.04562				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VPB05U SPOT										0.00	0	0
Total For VPB05U										0.00	0	0
VPB06I On 20/07/2024 Spot Bond			100.00000	9.27397	100.00000	9.20673				0.00	0	0
Total VPB06U SPOT										0.00	0	0
Total For VPB06U										0.00	0	0
VPB07I On 20/10/2024 Spot Bond			100.00000	9.18505	100.00000	9.11846				0.00	0	0
Total VPB07U SPOT										0.00	0	0
Total For VPB07U										0.00	0	0
VPB08I On 20/01/2025 Spot Bond			100.00000	9.18559	100.00000	9.11901				0.00	0	0
Total VPB08U SPOT										0.00	0	0
Total For VPB08U										0.00	0	0
VPB09I On 20/04/2025 Spot Bond			100.00000	10.83566	100.00000	10.73450				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	21.27978	100.00000	21.12550				0.00	0	0
Total WRS2U SPOT										0.00	0	0
Total For WRS2U										0.00	0	0
WS05 On 01/08/2018 Spot Bond			3.00000	250.22706	3.00000	250.09560				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			7.57000	104.53241	7.57000	104.46911				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			7.92500	104.83844	7.92500	104.77204				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			8.17000	104.86266	8.17000	104.79423				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	15.37138	100.00000	15.27010				0.00	0	0
Total WSP5/R203 SPOT										0.00	0	0
Total For WSP5/R203										0.00	0	0
Z083 On 30/09/2019 Spot Bond			6.95500	86.68695	6.95500	86.63864				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										84,816,310,303,721,000.00	146,524,726,264	209,012,376,481
Total for SPOT :										84,816,310,303,721,000.00	146,524,726,264	209,012,376,481
Total Futures										84,816,311,731,202,600.00	146,524,742,218	209,013,343,642
Total Options										0.00	0	74,970
Grand Total:										84,816,311,731,202,600.00	146,524,742,218	209,013,418,612