



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 14/09/2017

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			10.70877	76.84650	10.72515	76.74581			0.00	0	9,466
ES33 On 01/02/2018 Bond Future			10.81196	78.25985	10.82889	78.15747			0.00	0	0
ES33 On 03/05/2018 Bond Future			10.91279	75.92572	10.93037	75.82108			0.00	0	0
Total ES33 Future									0.00	0	9,466
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			339.81000	0.33981	239,120		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			278.03000	0.27803	177,340		0.00	0	0
ES33 On 02/11/2017 Bond Future	10.66	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/11/2017 Bond Future	10.66	Put			401.67000	0.40167	300,980		0.00	0	0
ES33 On 01/02/2018 Bond Future	11.00	Call			1,023.21000	1.02321	1,125,590		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			1,082.36000	1.08236	1,184,740		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			963.98000	0.96398	1,066,360		0.00	0	0
ES33 On 01/02/2018 Bond Future	10.99	Put			0.00000	0.00000	0,000		0.00	0	0
ES33 On 03/05/2018 Bond Future	11.20	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	11.21	Call			1,635.56000	1.63556	1,740,200		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			1,693.06000	1.69306	1,797,700		0.00	0	0
ES33	On	03/05/2018	Bond Future	11.22	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	03/05/2018	Bond Future	11.20	Call			1,577.99000	1.57799	1,682,630		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			10.97880	79.37043	10.99519	79.25715			0.00	0	7,957
ES42	On	01/02/2018	Bond Future			11.07931	80.83009	11.09626	80.71479			0.00	0	0
ES42	On	03/05/2018	Bond Future			11.18252	78.07406	11.20013	77.95626			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			129.91414	129.91414	129.92346	129.92346			0.00	0	2,291
I2025	On	01/02/2018	Bond Future			131.01212	131.01212	131.02161	131.02161			0.00	0	0
I2025	On	03/05/2018	Bond Future			133.50519	133.50519	133.51440	133.51440			0.00	0	0
Total I2025 Future												0.00	0	2,291
I2025	On	02/11/2017	Bond Future	132.98	Put			3,056.54000	3.05654	3,065,860		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			3,036.54000	3.03654	3,045,860		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.97	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.97	Put			3,046.54000	3.04654	3,055,860		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.98	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	01/02/2018	Bond Future	133.88	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	01/02/2018	Bond Future	133.88	Put			2,858.39000	2.85839	2,867,880		0.00	0	0
I2025	On	01/02/2018	Bond Future	133.89	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	01/02/2018	Bond Future	133.89	Put			2,868.39000	2.86839	2,877,880		0.00	0	0
I2025	On	01/02/2018	Bond Future	133.90	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	01/02/2018	Bond Future	133.90	Put			2,878.39000	2.87839	2,887,880		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.21	Call			304.40000	0.30440	295,190		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			294.40000	0.29440	285,190		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			314.40000	0.31440	305,190		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.20	Put			0.00000	0.00000	0,000		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			100.10265	100.10265	100.10974	100.10974			0.00	0	1,370
I2029	On	01/02/2018	Bond Future			101.97938	101.97938	101.98673	101.98673			0.00	0	0
I2029	On	03/05/2018	Bond Future			102.90296	102.90296	102.90996	102.90996			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total I2029 Future												0.00	0	1,370
Total For I2029												0.00	0	1,370
I2033	On	02/11/2017	Bond Future			104.22827	104.22827	104.23535	104.23535			0.00	0	5,174
I2033	On	01/02/2018	Bond Future			106.18243	106.18243	106.18965	106.18965			0.00	0	0
I2033	On	03/05/2018	Bond Future			107.11620	107.11620	107.12320	107.12320			0.00	0	0
Total I2033 Future												0.00	0	5,174
I2033	On	02/11/2017	Bond Future	110.08	Put			5,844.65000	5.84465	5,851,730		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			5,854.65000	5.85465	5,861,730		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.07	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.07	Put			5,834.65000	5.83465	5,841,730		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.08	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.65	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.65	Put			3,460.35000	3.46035	3,467,570		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.66	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.66	Put			3,470.35000	3.47035	3,477,570		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			3,450.35000	3.45035	3,457,570		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.69	Put			566.80000	0.56680	573,800		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.70	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.70	Put			576.80000	0.57680	583,800		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			586.80000	0.58680	593,800		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.69	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			128.44353	128.44353	128.45255	128.45255			0.00	0	19,544
I2038	On	01/02/2018	Bond Future			129.34655	129.34655	129.35582	129.35582			0.00	0	0
I2038	On	03/05/2018	Bond Future			131.80799	131.80799	131.81692	131.81692			0.00	0	0
Total I2038 Future												0.00	0	19,544
I2038	On	02/11/2017	Bond Future	136.80	Put			8,347.45000	8.34745	8,356,470		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.81	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.81	Put			8,357.45000	8.35745	8,366,470		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			8,367.45000	8.36745	8,376,470		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	01/02/2018	Bond Future	136.94	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	01/02/2018	Bond Future	136.94	Put			7,584.18000	7.58418	7,593,450		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			7,594.18000	7.59418	7,603,450		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2038	On	01/02/2018	Bond Future	136.93	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	01/02/2018	Bond Future	136.93	Put			7,574.18000	7.57418	7,583,450		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.29	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.29	Put			473.08000	0.47308	482,010		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.27	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.27	Put			453.08000	0.45308	462,010		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.28	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.28	Put			463.08000	0.46308	472,010		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			123.95124	123.95124	123.95998	123.95998			0.00	0	21,292
I2046	On	01/02/2018	Bond Future			126.27522	126.27522	126.28402	126.28402			0.00	0	0
I2046	On	03/05/2018	Bond Future			127.07998	127.07998	127.08844	127.08844			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			12,350.02000	12.35002	12,358,760		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			12,360.02000	12.36002	12,368,760		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			12,340.02000	12.34002	12,348,760		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			6,615.98000	6.61598	6,624,780		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			6,625.98000	6.62598	6,634,780		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			6,635.98000	6.63598	6,644,780		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			851.56000	0.85156	860,020		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			861.56000	0.86156	870,020		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			841.56000	0.84156	850,020		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			131.99310	131.99310	132.00216	132.00216			0.00	0	22,382
I2050	On	01/02/2018	Bond Future			132.79444	132.79444	132.80389	132.80389			0.00	0	0
I2050	On	03/05/2018	Bond Future			135.32151	135.32151	135.33046	135.33046			0.00	0	0
Total I2050 Future												0.00	0	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			12,657.84000	12.65784	12,666,900		0.00	0	0

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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			12,667.84000	12.66784	12,676,900		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			12,647.84000	12.64784	12,656,900		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			7,436.11000	7.43611	7,445,560		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			7,446.11000	7.44611	7,455,560		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			7,426.11000	7.42611	7,435,560		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.62	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.62	Put			289.54000	0.28954	298,490		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.63	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.63	Put			299.54000	0.29954	308,490		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.61	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.61	Put			279.54000	0.27954	288,490		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												0.00	0	22,382
R186	On	02/11/2017	Bond Future			8.43212	116.94512	8.45303	116.80291		7.44	1,036,718,488.80	8,865	154,754
R186	On	01/02/2018	Bond Future			8.47359	113.79598	8.49537	113.65132		7.12	0.00	0	198
R186	On	03/05/2018	Bond Future			8.51462	115.91501	8.53743	115.76715		7.20	0.00	0	0
Total R186 Future												1,036,718,488.80	8,865	154,952
R186	On	02/11/2017	Bond Future	8.89	Call			3,250.91000	3.25091	3,359,570	7.66	0.00	0	0
R186	On	02/11/2017	Bond Future	8.89	Put			332.73000	0.33273	299,180	7.66	0.00	0	0
R186	On	02/11/2017	Bond Future	8.90	Call			3,304.91000	3.30491	3,414,440	7.66	0.00	0	0
R186	On	02/11/2017	Bond Future	8.90	Put			321.13000	0.32113	288,450	7.66	0.00	0	0
R186	On	02/11/2017	Bond Future	8.60	Put			851.29000	0.85129	787,140	7.50	0.00	0	3,750
R186	On	02/11/2017	Bond Future	9.00	Call			3,859.21000	3.85921	3,976,660	7.72	0.00	0	0
R186	On	02/11/2017	Bond Future	8.88	Call			3,197.32000	3.19732	3,305,090	7.65	0.00	0	0
R186	On	02/11/2017	Bond Future	9.00	Put			222.26000	0.22226	197,500	7.72	0.00	0	5,000
R186	On	02/11/2017	Bond Future	8.88	Put			344.79000	0.34479	310,350	7.65	0.00	0	0
R186	On	02/11/2017	Bond Future	8.75	Call			2,529.99000	2.52999	2,625,030	7.58	0.00	0	0
R186	On	02/11/2017	Bond Future	8.75	Put			535.73000	0.53573	488,560	7.58	0.00	0	0
R186	On	02/11/2017	Bond Future	8.60	Call			1,844.14000	1.84414	1,922,200	7.50	0.00	0	0
R186	On	01/02/2018	Bond Future	8.98	Call			4,009.95000	4.00995	4,111,280	7.41	0.00	0	0
R186	On	01/02/2018	Bond Future	8.98	Put			853.77000	0.85377	810,440	7.41	0.00	0	0
R186	On	01/02/2018	Bond Future	8.96	Call			3,915.33000	3.91533	4,015,430	7.40	0.00	0	0
R186	On	01/02/2018	Bond Future	8.96	Put			887.07000	0.88707	842,510	7.40	0.00	0	0
R186	On	01/02/2018	Bond Future	9.25	Call			5,359.34000	5.35934	5,475,230	7.56	0.00	0	0
R186	On	01/02/2018	Bond Future	9.25	Put			495.65000	0.49565	466,880	7.56	0.00	0	820

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	8.50	Put			1,990.70000	1.99070	1,913,700	7.12	0.00	0	0
R186	On	01/02/2018	Bond Future	8.50	Call			2,021.42000	2.02142	2,089,080	7.12	0.00	0	1,460
R186	On	01/02/2018	Bond Future	8.97	Call			3,962.53000	3.96253	4,063,250	7.40	0.00	0	0
R186	On	01/02/2018	Bond Future	8.97	Put			870.29000	0.87029	826,350	7.40	0.00	0	0
R186	On	01/02/2018	Bond Future	7.75	Put			5,481.01000	5.48101	5,355,240	6.84	0.00	0	0
R186	On	01/02/2018	Bond Future	7.75	Call			387.50000	0.38750	406,390	6.84	0.00	0	1,460
R186	On	01/02/2018	Bond Future	9.00	Call			4,105.40000	4.10540	4,207,940	7.42	0.00	0	0
R186	On	01/02/2018	Bond Future	9.00	Put			821.51000	0.82151	779,390	7.42	0.00	0	6,200
R186	On	01/02/2018	Bond Future	8.75	Call			2,978.57000	2.97857	3,064,720	7.27	0.00	0	0
R186	On	01/02/2018	Bond Future	8.75	Put			1,305.44000	1.30544	1,246,930	7.27	0.00	0	820
R186	On	03/05/2018	Bond Future	8.91	Put			1,682.33000	1.68233	1,625,430	7.43	0.00	0	0
R186	On	03/05/2018	Bond Future	8.92	Call			4,102.63000	4.10263	4,194,110	7.44	0.00	0	0
R186	On	03/05/2018	Bond Future	8.92	Put			1,660.60000	1.66060	1,604,220	7.44	0.00	0	0
R186	On	03/05/2018	Bond Future	8.93	Call			4,144.36000	4.14436	4,236,350	7.44	0.00	0	0
R186	On	03/05/2018	Bond Future	8.93	Put			1,639.44000	1.63944	1,583,570	7.44	0.00	0	0
R186	On	03/05/2018	Bond Future	8.91	Call			4,061.43000	4.06143	4,152,390	7.43	0.00	0	0
Total R186 Option												0.00	0	19,510
Total For R186												1,036,718,488.80	8,865	174,462
R197	On	02/11/2017	Bond Future			301.50528	301.50528	301.52773	301.52773			0.00	0	2,350
R197	On	01/02/2018	Bond Future			300.18411	300.18411	300.20699	300.20699			0.00	0	0
R197	On	03/05/2018	Bond Future			305.89648	305.89648	305.91857	305.91857			0.00	0	0
Total R197 Future												0.00	0	2,350
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			3,642.27000	3.64227	3,664,720		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			3,622.27000	3.62227	3,644,720		0.00	0	0
R197	On	02/11/2017	Bond Future	305.16	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	02/11/2017	Bond Future	305.16	Put			3,632.27000	3.63227	3,654,720		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			1,453.01000	1.45301	1,475,890		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			1,463.01000	1.46301	1,485,890		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			1,473.01000	1.47301	1,495,890		0.00	0	0
R197	On	03/05/2018	Bond Future	304.45	Call			1,468.57000	1.46857	1,446,480		0.00	0	0
R197	On	03/05/2018	Bond Future	304.45	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/05/2018	Bond Future	304.46	Call			1,458.57000	1.45857	1,436,480		0.00	0	0
R197	On	03/05/2018	Bond Future	304.46	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/05/2018	Bond Future	304.44	Call			1,478.57000	1.47857	1,456,480		0.00	0	0
R197	On	03/05/2018	Bond Future	304.44	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
Total R197 Option												0.00	0	0
Total For R197												0.00	0	2,350
R202	On	02/11/2017	Bond Future			240.43350	240.43350	240.44988	240.44988		4.16	0.00	0	28,647
R202	On	01/02/2018	Bond Future			241.23673	241.23673	241.25371	241.25371		4.29	0.00	0	0
R202	On	03/05/2018	Bond Future			245.82750	245.82750	245.84379	245.84379		4.30	0.00	0	0
Total R202 Future												0.00	0	28,647
R202	On	02/11/2017	Bond Future	253.90	Put			13,450.63000	13.45063	13,466,940	4.45	0.00	0	0
R202	On	02/11/2017	Bond Future	253.91	Call			0.50000	0.00050	0,430	4.45	0.00	0	0
R202	On	02/11/2017	Bond Future	253.91	Put			13,460.62000	13.46062	13,476,930	4.45	0.00	0	0
R202	On	02/11/2017	Bond Future	253.89	Call			0.51000	0.00051	0,440	4.45	0.00	0	0
R202	On	02/11/2017	Bond Future	253.89	Put			13,440.63000	13.44063	13,456,940	4.45	0.00	0	0
R202	On	02/11/2017	Bond Future	253.90	Call			0.51000	0.00051	0,440	4.45	0.00	0	0
R202	On	01/02/2018	Bond Future	249.07	Call			473.12000	0.47312	465,450	4.62	0.00	0	0
R202	On	01/02/2018	Bond Future	249.07	Put			8,289.41000	8.28941	8,298,720	4.62	0.00	0	0
R202	On	01/02/2018	Bond Future	249.08	Call			471.82000	0.47182	464,160	4.62	0.00	0	0
R202	On	01/02/2018	Bond Future	249.08	Put			8,298.11000	8.29811	8,307,430	4.62	0.00	0	0
R202	On	01/02/2018	Bond Future	249.06	Call			474.43000	0.47443	466,740	4.62	0.00	0	0
R202	On	01/02/2018	Bond Future	249.06	Put			8,280.72000	8.28072	8,290,010	4.62	0.00	0	0
R202	On	03/05/2018	Bond Future	247.48	Call			2,857.11000	2.85711	2,842,340	4.61	0.00	0	0
R202	On	03/05/2018	Bond Future	247.48	Put			4,493.32000	4.49332	4,494,840	4.61	0.00	0	0
R202	On	03/05/2018	Bond Future	247.49	Call			2,852.90000	2.85290	2,838,140	4.61	0.00	0	0
R202	On	03/05/2018	Bond Future	247.49	Put			4,499.11000	4.49911	4,500,640	4.61	0.00	0	0
R202	On	03/05/2018	Bond Future	247.47	Call			2,861.32000	2.86132	2,846,550	4.61	0.00	0	0
R202	On	03/05/2018	Bond Future	247.47	Put			4,487.53000	4.48753	4,489,050	4.61	0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												0.00	0	28,647
R2023	On	02/11/2017	Bond Future			7.74242	101.47108	7.76329	101.38156		4.15	0.00	0	57,230
R2023	On	01/02/2018	Bond Future			7.76426	103.33734	7.78637	103.24631		4.28	0.00	0	0
R2023	On	03/05/2018	Bond Future			7.77629	101.33195	7.79988	101.23879		4.28	0.00	0	0
Total R2023 Future												0.00	0	57,230
R2023	On	02/11/2017	Bond Future	8.57	Put			10.75000	0.01075	8,610	4.39	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.58	Call			3,437.30000	3.43730	3,524,810	4.39	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.58	Put			10.03000	0.01003	8,020	4.39	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.56	Call			3,356.56000	3.35656	3,443,820	4.39	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.56	Put			11.48000	0.01148	9,220	4.39	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.57	Call			3,396.93000	3.39693	3,484,310	4.39	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.31	Put			371.38000	0.37138	348,610	4.46	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.32	Call			2,529.39000	2.52939	2,598,050	4.47	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.32	Put			362.79000	0.36279	340,420	4.47	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.33	Call			2,561.20000	2.56120	2,630,250	4.47	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023	On	01/02/2018	Bond Future	8.33	Put			354.55000	0.35455	332,570	4.47	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.31	Call			2,497.91000	2.49791	2,566,170	4.46	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.28	Call			2,547.81000	2.54781	2,611,450	4.45	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.28	Put			674.67000	0.67467	645,150	4.45	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.29	Call			2,575.49000	2.57549	2,639,480	4.45	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.29	Put			663.80000	0.66380	634,630	4.45	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.27	Call			2,520.54000	2.52054	2,583,820	4.45	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.27	Put			685.97000	0.68597	656,090	4.45	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												0.00	0	57,230
R2030	On	02/11/2017	Bond Future			9.02700	94.61720	9.04792	94.47221			0.00	0	59,104
R2030	On	01/02/2018	Bond Future			9.07808	92.35251	9.09971	92.20500			0.00	0	0
R2030	On	03/05/2018	Bond Future			9.13221	94.07216	9.15466	93.92150			0.00	0	0
Total R2030 Future												0.00	0	59,104
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			2,126.37000	2.12637	2,271,360		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			1,992.13000	1.99213	2,137,120		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.34	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.35	Call			2,059.29000	2.05929	2,204,280		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.38	Call			1,882.78000	1.88278	2,030,290		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			1,948.98000	1.94898	2,096,490		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			1,816.52000	1.81652	1,964,030		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	03/05/2018	Bond Future	9.50	Call			2,275.81000	2.27581	2,426,470		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			2,340.56000	2.34056	2,491,220		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			2,210.99000	2.21099	2,361,650		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.49	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2030 Option												0.00	0	0
Total For R2030												0.00	0	59,104
R2032	On	02/11/2017	Bond Future			9.26023	92.90043	9.28121	92.74502		11.00	53,882,249.40	580	35,203
R2032	On	01/02/2018	Bond Future			9.31719	94.60897	9.33884	94.45087		10.37	0.00	0	0
R2032	On	03/05/2018	Bond Future			9.37315	92.21378	9.39558	92.05231		11.04	0.00	0	0
Total R2032 Future												53,882,249.40	580	35,203
R2032	On	02/11/2017	Bond Future	9.49	Call			2,378.83000	2.37883	2,469,880	11.00	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.49	Put			852.45000	0.85245	788,090	11.00	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	02/11/2017	Bond Future	9.50	Call			2,426.69000	2.42669	2,518,940	11.00	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.50	Put			828.11000	0.82811	764,950	11.00	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.48	Call			2,331.42000	2.33142	2,421,280	10.99	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.48	Put			877.31000	0.87731	811,760	10.99	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.20	Put			2,979.47000	2.97947	2,884,170	10.34	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.20	Call			1,958.79000	1.95879	2,021,590	10.34	20,215.90	10	7,500
R2032	On	01/02/2018	Bond Future	9.45	Put			2,071.42000	2.07142	1,994,830	10.52	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.45	Call			2,877.12000	2.87712	2,958,630	10.52	0.00	0	750
R2032	On	01/02/2018	Bond Future	9.40	Put			2,233.24000	2.23324	2,152,930	10.48	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.40	Call			2,677.79000	2.67779	2,755,580	10.48	22,044.64	8	6,800
R2032	On	01/02/2018	Bond Future	9.30	Put			2,585.33000	2.58533	2,497,540	10.41	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.30	Call			2,301.42000	2.30142	2,371,730	10.41	23,717.30	10	7,800
R2032	On	01/02/2018	Bond Future	9.56	Call			3,340.98000	3.34098	3,430,480	10.61	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.56	Put			1,747.90000	1.74790	1,679,300	10.61	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.57	Call			3,384.81000	3.38481	3,475,030	10.62	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.57	Put			1,720.63000	1.72063	1,652,750	10.62	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.55	Call			3,297.41000	3.29741	3,386,200	10.60	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.55	Put			1,775.51000	1.77551	1,706,200	10.60	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.70	Call			4,482.29000	4.48229	4,576,180	11.39	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.70	Put			2,330.30000	2.33030	2,262,720	11.39	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.71	Call			4,525.00000	4.52500	4,619,420	11.40	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.71	Put			2,303.55000	2.30355	2,236,500	11.40	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.72	Call			4,568.16000	4.56816	4,663,110	11.41	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.72	Put			2,277.32000	2.27732	2,210,800	11.41	0.00	0	0
Total R2032 Option												65,977.84	28	22,850
Total For R2032												53,948,227.24	608	58,053
R2035	On	02/11/2017	Bond Future			9.51842	96.23465	9.53436	96.10626			0.00	0	22,815
R2035	On	01/02/2018	Bond Future			9.58181	98.00452	9.59824	97.87399			0.00	0	0
R2035	On	03/05/2018	Bond Future			9.64057	95.32933	9.65758	95.19591			0.00	0	0
Total R2035 Future												0.00	0	22,815
R2035	On	02/11/2017	Bond Future	9.59	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.60	Call			525.96000	0.52596	654,350		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.60	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.61	Call			605.70000	0.60570	734,090		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.61	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.59	Call			446.12000	0.44612	574,510		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.74	Call			1,115.00000	1.11500	1,245,530		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			1,192.90000	1.19290	1,323,430		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.75	Put			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2035	On	01/02/2018	Bond Future	9.73	Call			1,037.00000	1.03700	1,167,530		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	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			1,946.77000	1.94677	2,080,190		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			1,794.76000	1.79476	1,928,180		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			1,870.81000	1.87081	2,004,230		0.00	0	0
Total R2035 Option												0.00	0	0
Total For R2035												0.00	0	22,815
R2037	On	02/11/2017	Bond Future			9.63161	92.43753	9.63734	92.39161		13.20	120,168,789.00	1,300	53,958
R2037	On	01/02/2018	Bond Future			9.69152	89.88242	9.69740	89.83588		12.44	0.00	0	160
R2037	On	03/05/2018	Bond Future			9.75395	91.55604	9.76007	91.50819		12.67	0.00	0	0
Total R2037 Future												120,168,789.00	1,300	54,118
R2037	On	02/11/2017	Bond Future	9.67	Call			1,925.46000	1.92546	1,932,050	13.16	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.67	Put			1,664.41000	1.66441	1,625,080	13.16	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.65	Call			1,843.08000	1.84308	1,848,990	13.14	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.65	Put			1,741.75000	1.74175	1,701,740	13.14	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.66	Call			1,884.09000	1.88409	1,890,330	13.15	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.66	Put			1,702.84000	1.70284	1,663,160	13.15	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.81	Put			2,348.84000	2.34884	2,318,960	12.49	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.82	Call			3,276.72000	3.27672	3,293,600	12.50	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.82	Put			2,314.80000	2.31480	2,285,140	12.50	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.83	Call			3,320.83000	3.32083	3,337,920	12.51	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.83	Put			2,281.16000	2.28116	2,251,710	12.51	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.81	Call			3,232.90000	3.23290	3,249,560	12.49	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.98	Call			4,618.38000	4.61838	4,638,910	12.87	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.98	Put			2,924.85000	2.92485	2,897,530	12.87	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.99	Call			4,662.90000	4.66290	4,683,580	12.88	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.99	Put			2,893.56000	2.89356	2,866,390	12.88	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.97	Call			4,574.04000	4.57404	4,594,410	12.86	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.97	Put			2,956.43000	2.95643	2,928,950	12.86	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												120,168,789.00	1,300	54,118
R204	On	02/11/2017	Bond Future			6.77402	104.32751	6.78381	104.31700		14.49	0.00	0	46,398
R204	On	01/02/2018	Bond Future			6.57463	102.20820	6.58714	102.19766		13.61	0.00	0	0
R204	On	03/05/2018	Bond Future			6.18391	104.11153	6.20237	104.10032		14.55	0.00	0	0
Total R204 Future												0.00	0	46,398
R204	On	02/11/2017	Bond Future	7.75	Call			2,684.29000	2.68429	2,669,460	13.90	0.00	0	0
R204	On	02/11/2017	Bond Future	7.75	Put			1,655.00000	1.65500	1,629,660	13.90	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/11/2017	Bond Future	7.76	Call			2,690.28000	2.69028	2,675,470	13.90	0.00	0	0
R204	On	02/11/2017	Bond Future	7.76	Put			1,650.42000	1.65042	1,625,100	13.90	0.00	0	0
R204	On	02/11/2017	Bond Future	7.74	Call			2,678.30000	2.67830	2,663,450	13.90	0.00	0	0
R204	On	02/11/2017	Bond Future	7.74	Put			1,659.59000	1.65959	1,634,230	13.90	0.00	0	0
R204	On	01/02/2018	Bond Future	7.26	Call			3,576.77000	3.57677	3,570,850	13.01	0.00	0	0
R204	On	01/02/2018	Bond Future	7.26	Put			3,012.23000	3.01223	2,995,770	13.01	0.00	0	0
R204	On	01/02/2018	Bond Future	7.27	Call			3,581.04000	3.58104	3,575,130	13.01	0.00	0	0
R204	On	01/02/2018	Bond Future	7.27	Put			3,008.15000	3.00815	2,991,700	13.01	0.00	0	0
R204	On	01/02/2018	Bond Future	7.25	Call			3,572.49000	3.57249	3,566,580	13.01	0.00	0	0
R204	On	01/02/2018	Bond Future	7.25	Put			3,016.31000	3.01631	2,999,860	13.01	0.00	0	0
R204	On	03/05/2018	Bond Future	7.09	Call			4,874.64000	4.87464	4,870,800	13.94	0.00	0	0
R204	On	03/05/2018	Bond Future	7.09	Put			4,337.86000	4.33786	4,322,810	13.94	0.00	0	0
R204	On	03/05/2018	Bond Future	7.10	Call			4,877.63000	4.87763	4,873,790	13.94	0.00	0	0
R204	On	03/05/2018	Bond Future	7.10	Put			4,334.83000	4.33483	4,319,780	13.94	0.00	0	0
R204	On	03/05/2018	Bond Future	7.08	Call			4,871.65000	4.87165	4,867,810	13.94	0.00	0	0
R204	On	03/05/2018	Bond Future	7.08	Put			4,340.89000	4.34089	4,325,840	13.94	0.00	0	0
Total R204 Option												0.00	0	0
Total For R204												0.00	0	46,398
R2040	On	02/11/2017	Bond Future			9.75754	95.56471	9.77345	95.42937		13.92	0.00	0	16,379
R2040	On	01/02/2018	Bond Future			9.81924	92.81679	9.83562	92.67916		13.10	0.00	0	0
R2040	On	03/05/2018	Bond Future			9.88336	94.54511	9.90031	94.40440		13.35	0.00	0	0
Total R2040 Future												0.00	0	16,379
R2040	On	02/11/2017	Bond Future	9.65	Put			2,517.87000	2.51787	2,421,460	13.71	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.66	Call			1,495.38000	1.49538	1,535,190	13.72	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.66	Put			2,467.47000	2.46747	2,371,940	13.72	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.67	Call			1,531.86000	1.53186	1,572,560	13.73	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.67	Put			2,417.61000	2.41761	2,322,970	13.73	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.65	Call			1,459.31000	1.45931	1,498,240	13.71	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.88	Call			3,220.29000	3.22029	3,283,780	13.22	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.88	Put			2,849.06000	2.84906	2,774,920	13.22	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.89	Call			3,264.44000	3.26444	3,328,540	13.23	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.89	Put			2,809.90000	2.80990	2,736,370	13.23	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.87	Call			3,176.43000	3.17643	3,239,320	13.21	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.87	Put			2,888.64000	2.88864	2,813,900	13.21	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.07	Put			3,403.93000	3.40393	3,335,930	13.63	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.08	Call			4,839.39000	4.83939	4,912,560	13.64	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.08	Put			3,368.93000	3.36893	3,301,390	13.64	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.06	Call			4,747.91000	4.74791	4,820,180	13.62	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.06	Put			3,439.22000	3.43922	3,370,780	13.62	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.07	Call			4,793.56000	4.79356	4,866,270	13.63	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R2040 Option									0.00	0	0
Total For R2040									0.00	0	16,379
R2044 On 02/11/2017 Bond Future			9.77644	92.68746	9.79232	92.55069		14.62	13,903,119.00	150	25,975
R2044 On 01/02/2018 Bond Future			9.83597	90.01184	9.85232	89.87266		13.75	0.00	0	0
R2044 On 03/05/2018 Bond Future			9.89773	91.68782	9.91462	91.54567		14.02	0.00	0	0
Total R2044 Future									13,903,119.00	150	25,975
R2044 On 02/11/2017 Bond Future	9.67	Put			2,559.73000	2.55973	2,462,340	14.43	0.00	0	0
R2044 On 02/11/2017 Bond Future	9.68	Call			1,533.71000	1.53371	1,573,980	14.44	0.00	0	0
R2044 On 02/11/2017 Bond Future	9.68	Put			2,508.67000	2.50867	2,412,170	14.44	0.00	0	0
R2044 On 02/11/2017 Bond Future	9.66	Call			1,461.03000	1.46103	1,499,540	14.43	0.00	0	0
R2044 On 02/11/2017 Bond Future	9.66	Put			2,611.47000	2.61147	2,513,210	14.43	0.00	0	0
R2044 On 02/11/2017 Bond Future	9.67	Call			1,497.10000	1.49710	1,536,480	14.43	0.00	0	0
R2044 On 01/02/2018 Bond Future	9.91	Call			3,339.23000	3.33923	3,404,250	13.90	0.00	0	0
R2044 On 01/02/2018 Bond Future	9.91	Put			2,851.13000	2.85113	2,776,970	13.90	0.00	0	0
R2044 On 01/02/2018 Bond Future	9.89	Call			3,250.05000	3.25005	3,313,860	13.89	0.00	0	0
R2044 On 01/02/2018 Bond Future	9.89	Put			2,930.68000	2.93068	2,855,310	13.89	0.00	0	0
R2044 On 01/02/2018 Bond Future	9.90	Call			3,294.38000	3.29438	3,358,800	13.89	0.00	0	0
R2044 On 01/02/2018 Bond Future	9.90	Put			2,890.57000	2.89057	2,815,810	13.89	0.00	0	0
R2044 On 03/05/2018 Bond Future	10.10	Call			4,951.43000	4.95143	5,025,620	14.34	0.00	0	0
R2044 On 03/05/2018 Bond Future	10.10	Put			3,416.19000	3.41619	3,348,230	14.34	0.00	0	0
R2044 On 03/05/2018 Bond Future	10.11	Call			4,997.84000	4.99784	5,072,470	14.35	0.00	0	0
R2044 On 03/05/2018 Bond Future	10.11	Put			3,381.06000	3.38106	3,313,540	14.35	0.00	0	0
R2044 On 03/05/2018 Bond Future	10.09	Call			4,905.21000	4.90521	4,978,950	14.33	0.00	0	0
R2044 On 03/05/2018 Bond Future	10.09	Put			3,451.63000	3.45163	3,383,220	14.33	0.00	0	0
Total R2044 Option									0.00	0	0
Total For R2044									13,903,119.00	150	25,975
R2048 On 02/11/2017 Bond Future			9.74712	91.96088	9.76302	91.82015		14.49	0.00	0	85,554
R2048 On 01/02/2018 Bond Future			9.80791	93.65219	9.82427	93.50908		13.62	0.00	0	170
R2048 On 03/05/2018 Bond Future			9.86436	90.95930	9.88125	90.81313		14.56	0.00	0	0
Total R2048 Future									0.00	0	85,724
R2048 On 02/11/2017 Bond Future	9.65	Call			1,484.02000	1.48402	1,525,850	14.28	0.00	0	0
R2048 On 02/11/2017 Bond Future	9.65	Put			2,492.82000	2.49282	2,393,920	14.28	0.00	0	0
R2048 On 02/11/2017 Bond Future	9.66	Call			1,521.87000	1.52187	1,564,670	14.29	0.00	0	0
R2048 On 02/11/2017 Bond Future	9.66	Put			2,440.61000	2.44061	2,342,680	14.29	0.00	0	0
R2048 On 02/11/2017 Bond Future	9.64	Call			1,446.75000	1.44675	1,487,630	14.28	0.00	0	0
R2048 On 02/11/2017 Bond Future	9.64	Put			2,545.77000	2.54577	2,445,920	14.28	0.00	0	0
R2048 On 01/02/2018 Bond Future	9.90	Call			3,517.16000	3.51716	3,585,120	13.76	0.00	0	0
R2048 On 01/02/2018 Bond Future	9.90	Put			2,859.95000	2.85995	2,784,800	13.76	0.00	0	0
R2048 On 01/02/2018 Bond Future	9.91	Call			3,563.85000	3.56385	3,632,430	13.77	0.00	0	0
R2048 On 01/02/2018 Bond Future	9.91	Put			2,820.50000	2.82050	2,745,970	13.77	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048	On	01/02/2018	Bond Future	9.89	Call			3,470.76000	3.47076	3,538,090	13.75	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.89	Put			2,899.85000	2.89985	2,824,070	13.75	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.06	Call			5,057.00000	5.05700	5,133,110	14.86	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.06	Put			3,535.53000	3.53553	3,465,470	14.86	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.07	Call			5,104.34000	5.10434	5,180,900	14.87	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.07	Put			3,499.11000	3.49911	3,429,500	14.87	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.05	Call			5,009.56000	5.00956	5,085,210	14.85	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.05	Put			3,571.99000	3.57199	3,501,470	14.85	0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												0.00	0	85,724
R207	On	02/11/2017	Bond Future			7.06620	102.61743	7.09772	102.55438		1.20	0.00	0	41,067
R207	On	01/02/2018	Bond Future			7.00920	100.86361	7.04499	100.79957		1.43	0.00	0	0
R207	On	03/05/2018	Bond Future			6.93530	102.74185	6.97704	102.67616		1.29	0.00	0	0
Total R207 Future												0.00	0	41,067
R207	On	02/11/2017	Bond Future	8.04	Call			1,861.80000	1.86180	1,924,850	1.34	0.00	0	0
R207	On	02/11/2017	Bond Future	8.04	Put			0.01000	0.00001	0,010	1.34	0.00	0	0
R207	On	02/11/2017	Bond Future	8.05	Call			1,881.32000	1.88132	1,944,370	1.34	0.00	0	0
R207	On	02/11/2017	Bond Future	8.05	Put			0.01000	0.00001	0,010	1.34	0.00	0	0
R207	On	02/11/2017	Bond Future	8.03	Call			1,842.28000	1.84228	1,905,320	1.34	0.00	0	0
R207	On	02/11/2017	Bond Future	8.03	Put			0.02000	0.00002	0,010	1.34	0.00	0	0
R207	On	01/02/2018	Bond Future	7.61	Call			1,076.10000	1.07610	1,130,580	1.53	0.00	0	0
R207	On	01/02/2018	Bond Future	7.61	Put			72.09000	0.07209	62,530	1.53	0.00	0	0
R207	On	01/02/2018	Bond Future	7.62	Call			1,091.46000	1.09146	1,146,190	1.53	0.00	0	0
R207	On	01/02/2018	Bond Future	7.62	Put			69.80000	0.06980	60,490	1.53	0.00	0	0
R207	On	01/02/2018	Bond Future	7.60	Call			1,060.80000	1.06080	1,115,020	1.53	0.00	0	0
R207	On	01/02/2018	Bond Future	7.60	Put			74.44000	0.07444	64,620	1.53	0.00	0	0
R207	On	03/05/2018	Bond Future	7.57	Call			1,056.79000	1.05679	1,108,990	1.38	0.00	0	0
R207	On	03/05/2018	Bond Future	7.57	Put			129.69000	0.12969	116,200	1.38	0.00	0	0
R207	On	03/05/2018	Bond Future	7.58	Call			1,069.61000	1.06961	1,122,040	1.38	0.00	0	0
R207	On	03/05/2018	Bond Future	7.58	Put			126.97000	0.12697	113,710	1.38	0.00	0	0
R207	On	03/05/2018	Bond Future	7.56	Call			1,044.25000	1.04425	1,096,200	1.38	0.00	0	0
R207	On	03/05/2018	Bond Future	7.56	Put			132.69000	0.13269	118,950	1.38	0.00	0	0
Total R207 Option												0.00	0	0
Total For R207												0.00	0	41,067
R208	On	02/11/2017	Bond Future			7.29134	99.09202	7.31212	99.03110		2.21	0.00	0	32,186
R208	On	01/02/2018	Bond Future			7.27955	100.91448	7.30212	100.85258		2.46	0.00	0	0
R208	On	03/05/2018	Bond Future			7.25512	99.39256	7.28002	99.32906		2.33	0.00	0	0
Total R208 Future												0.00	0	32,186
R208	On	02/11/2017	Bond Future	8.19	Call			2,532.67000	2.53267	2,593,450	2.41	0.00	0	0
R208	On	02/11/2017	Bond Future	8.19	Put			0.46000	0.00046	0,320	2.41	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	02/11/2017	Bond Future	8.20	Call			2,561.01000	2.56101	2,621,800	2.41	0.00	0	0
R208	On	02/11/2017	Bond Future	8.20	Put			0.42000	0.00042	0,290	2.41	0.00	0	0
R208	On	02/11/2017	Bond Future	8.18	Call			2,504.32000	2.50432	2,565,090	2.41	0.00	0	0
R208	On	02/11/2017	Bond Future	8.18	Put			0.51000	0.00051	0,360	2.41	0.00	0	0
R208	On	01/02/2018	Bond Future	7.84	Call			1,621.41000	1.62141	1,670,990	2.59	0.00	0	0
R208	On	01/02/2018	Bond Future	7.84	Put			160.24000	0.16024	147,920	2.59	0.00	0	0
R208	On	01/02/2018	Bond Future	7.85	Call			1,643.74000	1.64374	1,693,590	2.59	0.00	0	0
R208	On	01/02/2018	Bond Future	7.85	Put			155.66000	0.15566	143,610	2.59	0.00	0	0
R208	On	01/02/2018	Bond Future	7.83	Call			1,599.02000	1.59902	1,648,320	2.59	0.00	0	0
R208	On	01/02/2018	Bond Future	7.83	Put			164.77000	0.16477	152,170	2.59	0.00	0	0
R208	On	03/05/2018	Bond Future	7.77	Call			1,538.40000	1.53840	1,584,690	2.43	0.00	0	0
R208	On	03/05/2018	Bond Future	7.77	Put			299.07000	0.29907	281,860	2.43	0.00	0	0
R208	On	03/05/2018	Bond Future	7.78	Call			1,557.48000	1.55748	1,604,030	2.44	0.00	0	0
R208	On	03/05/2018	Bond Future	7.78	Put			293.06000	0.29306	276,110	2.44	0.00	0	0
R208	On	03/05/2018	Bond Future	7.79	Call			1,576.65000	1.57665	1,623,460	2.44	0.00	0	0
R208	On	03/05/2018	Bond Future	7.79	Put			287.15000	0.28715	270,460	2.44	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												0.00	0	32,186
R209	On	02/11/2017	Bond Future			9.47895	72.77648	9.49478	72.66927		13.29	501,138,841.28	6,886	117,135
R209	On	01/02/2018	Bond Future			9.53332	74.11491	9.54959	74.00586		12.41	0.00	0	0
R209	On	03/05/2018	Bond Future			9.58665	72.34587	9.60345	72.23442		13.28	0.00	0	0
Total R209 Future												501,138,841.28	6,886	117,135
R209	On	02/11/2017	Bond Future	9.53	Call			1,532.39000	1.53239	1,576,430	13.17	0.00	0	0
R209	On	02/11/2017	Bond Future	9.53	Put			1,294.72000	1.29472	1,231,550	13.17	0.00	0	0
R209	On	02/11/2017	Bond Future	9.54	Call			1,567.96000	1.56796	1,612,840	13.17	0.00	0	0
R209	On	02/11/2017	Bond Future	9.54	Put			1,263.02000	1.26302	1,200,690	13.17	0.00	0	0
R209	On	02/11/2017	Bond Future	9.52	Call			1,497.17000	1.49717	1,540,380	13.16	0.00	0	0
R209	On	02/11/2017	Bond Future	9.52	Put			1,326.86000	1.32686	1,262,860	13.16	0.00	0	0
R209	On	02/11/2017	Bond Future	9.00	Put			3,773.50000	3.77350	3,675,890	12.86	0.00	0	0
R209	On	02/11/2017	Bond Future	9.00	Call			306.85000	0.30685	316,450	12.86	0.00	0	2,248
R209	On	02/11/2017	Bond Future	10.00	Call			3,638.22000	3.63822	3,718,620	13.52	0.00	0	0
R209	On	02/11/2017	Bond Future	10.00	Put			338.36000	0.33836	311,550	13.52	0.00	0	1,138
R209	On	02/11/2017	Bond Future	10.60	Call			6,966.91000	6.96691	7,069,400	14.05	0.00	0	0
R209	On	02/11/2017	Bond Future	10.60	Put			36.96000	0.03696	32,240	14.05	0.00	0	1,300
R209	On	02/11/2017	Bond Future	9.75	Call			2,416.59000	2.41659	2,479,040	13.29	0.00	0	0
R209	On	02/11/2017	Bond Future	9.75	Put			720.53000	0.72053	675,770	13.29	0.00	0	6,500
R209	On	02/11/2017	Bond Future	8.30	Put			8,816.06000	8.81606	8,708,960	12.72	0.00	0	0
R209	On	02/11/2017	Bond Future	8.30	Call			9.00000	0.00900	9,110	12.72	0.00	0	2,800
R209	On	02/11/2017	Bond Future	9.58	Call			1,715.12000	1.71512	1,763,380	13.20	0.00	0	0
R209	On	02/11/2017	Bond Future	9.58	Put			1,142.04000	1.14204	1,083,090	13.20	0.00	0	1,350

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	02/11/2017	Bond Future	9.33	Put			2,046.48000	2.04648	1,967,470	13.06	0.00	0	0
R209	On	02/11/2017	Bond Future	9.33	Call			918.73000	0.91873	946,930	13.06	0.00	0	1,350
R209	On	02/11/2017	Bond Future	9.88	Call			3,029.62000	3.02962	3,101,980	13.41	0.00	0	0
R209	On	02/11/2017	Bond Future	9.88	Put			492.62000	0.49262	457,770	13.41	0.00	0	1,350
R209	On	01/02/2018	Bond Future	10.10	Call			4,511.85000	4.51185	4,586,370	12.95	0.00	0	0
R209	On	01/02/2018	Bond Future	10.10	Put			963.71000	0.96371	929,180	12.95	0.00	0	3,000
R209	On	01/02/2018	Bond Future	9.73	Call			2,942.39000	2.94239	2,999,970	12.62	0.00	0	0
R209	On	01/02/2018	Bond Future	9.73	Put			1,749.54000	1.74954	1,698,070	12.62	0.00	0	0
R209	On	01/02/2018	Bond Future	9.71	Call			2,865.48000	2.86548	2,922,060	12.60	0.00	0	0
R209	On	01/02/2018	Bond Future	9.71	Put			1,803.40000	1.80340	1,750,930	12.60	0.00	0	0
R209	On	01/02/2018	Bond Future	10.00	Call			4,062.01000	4.06201	4,132,280	12.86	0.00	0	0
R209	On	01/02/2018	Bond Future	10.00	Put			1,138.64000	1.13864	1,099,860	12.86	0.00	0	7,500
R209	On	01/02/2018	Bond Future	9.72	Call			2,903.91000	2.90391	2,960,990	12.61	0.00	0	0
R209	On	01/02/2018	Bond Future	9.72	Put			1,776.40000	1.77640	1,724,430	12.61	0.00	0	0
R209	On	03/05/2018	Bond Future	9.86	Call			3,997.15000	3.99715	4,058,540	13.62	0.00	0	0
R209	On	03/05/2018	Bond Future	9.86	Put			2,326.81000	2.32681	2,276,750	13.62	0.00	0	0
R209	On	03/05/2018	Bond Future	9.84	Call			3,921.09000	3.92109	3,981,750	13.60	0.00	0	0
R209	On	03/05/2018	Bond Future	9.84	Put			2,378.86000	2.37886	2,328,070	13.60	0.00	0	0
R209	On	03/05/2018	Bond Future	9.85	Call			3,958.93000	3.95893	4,019,960	13.61	0.00	0	0
R209	On	03/05/2018	Bond Future	9.85	Put			2,352.60000	2.35260	2,302,180	13.61	0.00	0	0
Total R209 Option												0.00	0	28,536
Total For R209												501,138,841.28	6,886	145,671
R210	On	02/11/2017	Bond Future			185.31663	185.31663	185.32972	185.32972			0.00	0	2,179
R210	On	01/02/2018	Bond Future			188.79098	188.79098	188.80445	188.80445			0.00	0	0
R210	On	03/05/2018	Bond Future			189.96086	189.96086	189.97393	189.97393			0.00	0	0
Total R210 Future												0.00	0	2,179
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			6,740.28000	6.74028	6,753,370		0.00	0	0
R210	On	02/11/2017	Bond Future	192.08	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	02/11/2017	Bond Future	192.08	Put			6,750.28000	6.75028	6,763,370		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			6,760.28000	6.76028	6,773,370		0.00	0	0
R210	On	01/02/2018	Bond Future	192.36	Put			3,555.55000	3.55555	3,569,020		0.00	0	0
R210	On	01/02/2018	Bond Future	192.37	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	01/02/2018	Bond Future	192.37	Put			3,565.55000	3.56555	3,579,020		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			3,575.55000	3.57555	3,589,020		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	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			1,476.07000	1.47607	1,489,140		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			1,486.07000	1.48607	1,499,140		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			1,466.07000	1.46607	1,479,140		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			151.16139	151.16139	151.17268	151.17268			0.00	0	4,057
R212	On	01/02/2018	Bond Future			151.95711	151.95711	151.96871	151.96871			0.00	0	0
R212	On	03/05/2018	Bond Future			154.84880	154.84880	154.85997	154.85997			0.00	0	0
Total R212 Future												0.00	0	4,057
R212	On	02/11/2017	Bond Future	152.41	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	02/11/2017	Bond Future	152.41	Put			1,237.32000	1.23732	1,248,610		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			1,247.32000	1.24732	1,258,610		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			1,227.32000	1.22732	1,238,610		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			2,731.29000	2.73129	2,742,890		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			2,741.29000	2.74129	2,752,890		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			2,721.29000	2.72129	2,732,890		0.00	0	0
R212	On	03/05/2018	Bond Future	154.28	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/05/2018	Bond Future	154.29	Call			569.97000	0.56997	558,800		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			559.97000	0.55997	548,800		0.00	0	0
R212	On	03/05/2018	Bond Future	154.30	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/05/2018	Bond Future	154.28	Call			579.97000	0.57997	568,800		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												0.00	0	4,057
R213	On	02/11/2017	Bond Future			9.12396	85.11593	9.14490	84.97474		10.76	0.00	0	63,283
R213	On	01/02/2018	Bond Future			9.17867	86.68134	9.20028	86.53771		10.13	0.00	0	0
R213	On	03/05/2018	Bond Future			9.22863	84.74608	9.25100	84.59940		10.79	0.00	0	0
Total R213 Future												0.00	0	63,283
R213	On	02/11/2017	Bond Future	9.35	Call			2,140.02000	2.14002	2,222,590	10.84	0.00	0	0
R213	On	02/11/2017	Bond Future	9.35	Put			774.27000	0.77427	715,650	10.84	0.00	0	0
R213	On	02/11/2017	Bond Future	9.36	Call			2,183.90000	2.18390	2,267,560	10.84	0.00	0	0
R213	On	02/11/2017	Bond Future	9.36	Put			752.35000	0.75235	694,820	10.84	0.00	0	0
R213	On	02/11/2017	Bond Future	9.34	Call			2,096.55000	2.09655	2,178,030	10.83	0.00	0	0
R213	On	02/11/2017	Bond Future	9.34	Put			796.67000	0.79667	736,960	10.83	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	01/02/2018	Bond Future	9.42	Call			2,978.55000	2.97855	3,060,310	10.26	0.00	0	0
R213	On	01/02/2018	Bond Future	9.42	Put			1,537.21000	1.53721	1,475,340	10.26	0.00	0	0
R213	On	01/02/2018	Bond Future	9.43	Call			3,018.66000	3.01866	3,101,090	10.27	0.00	0	0
R213	On	01/02/2018	Bond Future	9.43	Put			1,512.54000	1.51254	1,451,340	10.27	0.00	0	0
R213	On	01/02/2018	Bond Future	9.41	Call			2,938.89000	2.93889	3,019,990	10.25	0.00	0	0
R213	On	01/02/2018	Bond Future	9.41	Put			1,562.41000	1.56241	1,499,880	10.25	0.00	0	0
R213	On	03/05/2018	Bond Future	9.57	Call			4,074.83000	4.07483	4,161,250	11.04	0.00	0	0
R213	On	03/05/2018	Bond Future	9.57	Put			2,020.97000	2.02097	1,960,710	11.04	0.00	0	0
R213	On	03/05/2018	Bond Future	9.58	Call			4,114.48000	4.11448	4,201,390	11.05	0.00	0	0
R213	On	03/05/2018	Bond Future	9.58	Put			1,997.37000	1.99737	1,937,600	11.05	0.00	0	0
R213	On	03/05/2018	Bond Future	9.56	Call			4,035.60000	4.03560	4,121,530	11.04	0.00	0	0
R213	On	03/05/2018	Bond Future	9.56	Put			2,045.07000	2.04507	1,984,320	11.04	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	63,283
R214	On	02/11/2017	Bond Future			9.65569	72.14833	9.67155	72.03734		14.15	0.00	0	44,034
R214	On	01/02/2018	Bond Future			9.71366	73.47525	9.72996	73.36239		13.17	0.00	0	0
R214	On	03/05/2018	Bond Future			9.76733	71.54759	9.78414	71.43230		14.13	0.00	0	0
Total R214 Future												0.00	0	44,034
R214	On	02/11/2017	Bond Future	9.59	Call			1,231.23000	1.23123	1,266,810	14.05	0.00	0	0
R214	On	02/11/2017	Bond Future	9.59	Put			1,804.91000	1.80491	1,729,500	14.05	0.00	0	0
R214	On	02/11/2017	Bond Future	9.60	Call			1,262.49000	1.26249	1,298,870	14.06	0.00	0	0
R214	On	02/11/2017	Bond Future	9.60	Put			1,765.42000	1.76542	1,690,810	14.06	0.00	0	0
R214	On	02/11/2017	Bond Future	9.58	Call			1,200.45000	1.20045	1,235,240	14.05	0.00	0	0
R214	On	02/11/2017	Bond Future	9.58	Put			1,844.99000	1.84499	1,768,790	14.05	0.00	0	0
R214	On	01/02/2018	Bond Future	9.83	Call			2,755.98000	2.75598	2,811,350	13.24	0.00	0	0
R214	On	01/02/2018	Bond Future	9.83	Put			2,069.65000	2.06965	2,012,160	13.24	0.00	0	0
R214	On	01/02/2018	Bond Future	9.84	Call			2,793.73000	2.79373	2,849,610	13.25	0.00	0	0
R214	On	01/02/2018	Bond Future	9.84	Put			2,039.39000	2.03939	1,982,410	13.25	0.00	0	0
R214	On	01/02/2018	Bond Future	9.82	Call			2,718.47000	2.71847	2,773,320	13.24	0.00	0	0
R214	On	01/02/2018	Bond Future	9.82	Put			2,100.26000	2.10026	2,042,250	13.24	0.00	0	0
R214	On	03/05/2018	Bond Future	9.98	Call			3,931.95000	3.93195	3,993,110	14.35	0.00	0	0
R214	On	03/05/2018	Bond Future	9.98	Put			2,610.87000	2.61087	2,556,740	14.35	0.00	0	0
R214	On	03/05/2018	Bond Future	9.99	Call			3,970.25000	3.97025	4,031,790	14.36	0.00	0	0
R214	On	03/05/2018	Bond Future	9.99	Put			2,582.81000	2.58281	2,529,060	14.36	0.00	0	0
R214	On	03/05/2018	Bond Future	9.97	Call			3,894.02000	3.89402	3,954,810	14.34	0.00	0	0
R214	On	03/05/2018	Bond Future	9.97	Put			2,639.41000	2.63941	2,584,910	14.34	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												0.00	0	44,034
Total for Bond												1,725,877,465.32	17,809	1,053,208
E170	On	01/08/2021	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 E170 Future										0.00	0	0
Total For E170										0.00	0	0
ES18 On 20/04/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES18 Future										0.00	0	0
Total For ES18										0.00	0	0
ES18A On 20/04/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES18A Future										0.00	0	0
Total For ES18A										0.00	0	0
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23 Future										0.00	0	0
Total For ES23										0.00	0	0
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23A Future										0.00	0	0
Total For ES23A										0.00	0	0
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26 Future										0.00	0	0
Total For ES26										0.00	0	0
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26A Future										0.00	0	0
Total For ES26A										0.00	0	0
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33 Future										0.00	0	0
Total For ES33										0.00	0	0
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33A Future										0.00	0	0
Total For ES33A										0.00	0	0
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES42 Future										0.00	0	0
Total For ES42										0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2025 Future										0.00	0	0
Total For I2025										0.00	0	0
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2033 Future										0.00	0	0
Total For I2033										0.00	0	0

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 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2038 Future									0.00	0	0
Total For I2038									0.00	0	0
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2046 Future									0.00	0	0
Total For I2046									0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2050 Future									0.00	0	0
Total For I2050									0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R186 Future									0.00	0	0
Total For R186									0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R186/R207 Future									0.00	0	0
Total For R186/R207									0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R186/R208 Future									0.00	0	0
Total For R186/R208									0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R197 Future									0.00	0	0
Total For R197									0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R202 Future									0.00	0	0
Total For R202									0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2023 Future									0.00	0	0
Total For R2023									0.00	0	0
R203 On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R203 Future									0.00	0	0
Total For R203									0.00	0	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2030 Future									0.00	0	0
Total For R2030									0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2032 Future									0.00	0	0
Total For R2032									0.00	0	0

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 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2035 Future									0.00	0	0
Total For R2035									0.00	0	0
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2037 Future									0.00	0	0
Total For R2037									0.00	0	0
R204 On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R204 Future									0.00	0	0
Total For R204									0.00	0	0
R204/R On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R204/R203 Future									0.00	0	0
Total For R204/R203									0.00	0	0
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2040 Future									0.00	0	0
Total For R2040									0.00	0	0
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2044 Future									0.00	0	0
Total For R2044									0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2048 Future									0.00	0	0
Total For R2048									0.00	0	0
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R207 Future									0.00	0	0
Total For R207									0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R207/R203 Future									0.00	0	0
Total For R207/R203									0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R208 Future									0.00	0	0
Total For R208									0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R208/R204 Future									0.00	0	0
Total For R208/R204									0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R208/R207										0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	0
Total R209 Future										0.00	0	0
Total For R209										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R186 Future										0.00	0	0
Total For R209/R186										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R204 Future										0.00	0	0
Total For R209/R204										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R208 Future										0.00	0	0
Total For R209/R208										0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R210 Future										0.00	0	0
Total For R210										0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R212 Future										0.00	0	0
Total For R212										0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213 Future										0.00	0	0
Total For R213										0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213/R186 Future										0.00	0	0
Total For R213/R186										0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214 Future										0.00	0	0
Total For R214										0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214/R209 Future										0.00	0	0
Total For R214/R209										0.00	0	0
Total for Price Contribution										0.00	0	0
GOVI On 02/11/2017 GOVI			580.17500	580.17500	579.47700	579.47700				0.00	0	669
GOVI On 01/02/2018 GOVI			590.84600	590.84600	590.13500	590.13500				0.00	0	0
GOVI On 03/05/2018 GOVI			601.85000	601.85000	601.12300	601.12300				0.00	0	0
Total GOVI Future										0.00	0	669
GOVI On 02/11/2017 GOVI	572.45	Call			70,270.00000	7.02700	77,250,000			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	02/11/2017	GOVI	572.45	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	02/11/2017	GOVI	572.46	Call			70,170.00000	7.01700	77,150,000		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			70,370.00000	7.03700	77,350,000		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			91,050.00000	9.10500	98,160,000		0.00	0	0
GOVI	On	01/02/2018	GOVI	581.03	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	01/02/2018	GOVI	581.04	Call			90,950.00000	9.09500	98,060,000		0.00	0	0
GOVI	On	01/02/2018	GOVI	581.04	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	01/02/2018	GOVI	581.02	Call			91,150.00000	9.11500	98,260,000		0.00	0	0
GOVI	On	01/02/2018	GOVI	581.02	Put			0.00000	0.00000	0,000		0.00	0	0
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			108,330.00000	10.83300	115,600,000		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			108,530.00000	10.85300	115,800,000		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			108,430.00000	10.84300	115,700,000		0.00	0	0
Total GOVI Option												0.00	0	0
Total For GOVI												0.00	0	669
Total for GOVI												0.00	0	669
AL37	On	02/11/2017	Index Future			562.11700	562.11700	561.68100	561.68100			0.00	0	0
AL37	On	01/02/2018	Index Future			572.45500	572.45500	572.01200	572.01200			0.00	0	0
AL37	On	03/05/2018	Index Future			583.11700	583.11700	582.66300	582.66300			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			648.84300	648.84300	648.05400	648.05400			0.00	0	0
AL7T	On	01/02/2018	Index Future			660.77600	660.77600	659.97400	659.97400			0.00	0	0
AL7T	On	03/05/2018	Index Future			673.08300	673.08300	672.26300	672.26300			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			581.39400	581.39400	580.68900	580.68900			29,069,700.00	5	791
ALBI	On	01/02/2018	Index Future			592.08700	592.08700	591.36900	591.36900			0.00	0	0
ALBI	On	03/05/2018	Index Future			603.11400	603.11400	602.38100	602.38100			0.00	0	0
Total ALBI Future												29,069,700.00	5	791
Total For ALBI												29,069,700.00	5	791
IGOV	On	02/11/2017	Index Future			250.22000	250.22000	250.23700	250.23700			0.00	0	1,163
IGOV	On	01/02/2018	Index Future			254.91100	254.91100	254.92900	254.92900			0.00	0	0
IGOV	On	03/05/2018	Index Future			259.76200	259.76200	259.77900	259.77900			0.00	0	0
Total IGOV Future												0.00	0	1,163

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IGOV									0.00	0	1,163	
Total for Index									29,069,700.00	5	1,954	
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	93.43765	93.43765	93.43859	93.43859				0.00	0	0
10Y ST On 16/03/2026		Interest Rate Swap	90.41362	90.41362	90.41876	90.41876				0.00	0	0
10Y ST On 15/06/2026		Interest Rate Swap	89.14131	89.14131	89.15237	89.15237				0.00	0	0
10Y ST On 21/09/2026		Interest Rate Swap	91.32154	91.32154	91.33187	91.33187				0.00	0	0
10Y ST On 21/12/2026		Interest Rate Swap	95.12702	95.12702	95.13255	95.13255				0.00	0	0
10Y ST On 15/03/2027		Interest Rate Swap	93.66129	93.66129	93.66248	93.66248				0.00	0	0
10Y ST On 21/06/2027		Interest Rate Swap	95.74902	95.74902	95.74170	95.74170				0.00	0	0
10Y ST On 20/09/2027		Interest Rate Swap	99.49940	99.49940	99.48571	99.48571				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	99.61248	99.61248	99.61249	99.61249				0.00	0	0
1Y STN On 21/12/2017		Interest Rate Swap	99.76891	99.76891	99.76318	99.76318				0.00	0	0
1Y STN On 15/03/2018		Interest Rate Swap	99.62311	99.62311	99.61828	99.61828				0.00	0	0
1Y STN On 21/06/2018		Interest Rate Swap	99.67672	99.67672	99.66630	99.66630				0.00	0	0
1Y STN On 20/09/2018		Interest Rate Swap	99.71758	99.71758	99.71452	99.71452				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	99.79745	99.79745	99.79324	99.79324				0.00	0	0
2Y STN On 16/03/2018		Interest Rate Swap	98.90530	98.90530	98.89859	98.89859				0.00	0	0
2Y STN On 15/06/2018		Interest Rate Swap	98.36577	98.36577	98.35908	98.35908				0.00	0	0
2Y STN On 21/09/2018		Interest Rate Swap	98.18254	98.18254	98.17893	98.17893				0.00	0	0
2Y STN On 21/12/2018		Interest Rate Swap	98.44000	98.44000	98.44000	98.44000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
2Y STN On 15/03/2019 Interest Rate Swap			98.71573	98.71573	98.72524	98.72524			0.00	0	0
2Y STN On 21/06/2019 Interest Rate Swap			99.00052	99.00052	99.01613	99.01613			0.00	0	0
2Y STN On 20/09/2019 Interest Rate Swap			99.29935	99.29935	99.33298	99.33298			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			95.06941	95.06941	95.11463	95.11463			0.00	0	0
5Y STN On 16/03/2021 Interest Rate Swap			94.22987	94.22987	94.28099	94.28099			0.00	0	0
5Y STN On 15/06/2021 Interest Rate Swap			93.36194	93.36194	93.42040	93.42040			0.00	0	0
5Y STN On 21/09/2021 Interest Rate Swap			93.48684	93.48684	93.54673	93.54673			0.00	0	0
5Y STN On 21/12/2021 Interest Rate Swap			95.63523	95.63523	95.69153	95.69153			0.00	0	51
5Y STN On 15/03/2022 Interest Rate Swap			95.71182	95.71182	95.76339	95.76339			0.00	0	0
5Y STN On 21/06/2022 Interest Rate Swap			96.87319	96.87319	96.91699	96.91699			0.00	0	0
5Y STN On 20/09/2022 Interest Rate Swap			99.05114	99.05114	99.09076	99.09076			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 :									1,754,947,165.32	17,814	1,058,382
AA05 On 22/03/2019 Spot Bond			8.46500	101.04375	8.47500	101.00697			0.00	0	0
Total AA05 SPOT									0.00	0	0
Total For AA05									0.00	0	0
AA06 On 15/04/2021 Spot Bond				99.66557		99.64096			0.00	0	0
Total AA06 SPOT									0.00	0	0
Total For AA06									0.00	0	0
AA06/JI On 15/04/2021 Spot Bond			100.00000	14.11627	100.00000	14.08206			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			9.44500	104.19120	9.46500	104.10538			0.00	0	0
Total AA07 SPOT									0.00	0	0
Total For AA07									0.00	0	0
AB01/R On 24/11/2020 Spot Bond			10.00000	110.69100	10.00000	110.66200			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				100.82132		100.79735			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				100.79065		100.76507			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AB011 SPOT										0.00	0	0
Total For AB011										0.00	0	0
AB013 On 21/11/2018 Spot Bond			8.84500	102.10776	8.85500	102.07284				0.00	0	1,500,000,000
Total AB013 SPOT										0.00	0	1,500,000,000
Total For AB013										0.00	0	1,500,000,000
AB014L On 19/11/2019 Spot Bond			100.00000	23.23626	100.00000	23.17997				0.00	0	0
Total AB014U SPOT										0.00	0	0
Total For AB014U										0.00	0	0
AB015L On 19/11/2019 Spot Bond			10.84000	103.58028	10.84000	103.55057				0.00	0	0
Total AB015U SPOT										0.00	0	0
Total For AB015U										0.00	0	0
AB016L On 05/02/2020 Spot Bond			100.00000	24.23968	100.00000	24.18096				0.00	0	0
Total AB016U SPOT										0.00	0	0
Total For AB016U										0.00	0	0
AB017L On 05/02/2020 Spot Bond			100.00000	24.17776	100.00000	24.12454				0.00	0	0
Total AB017U SPOT										0.00	0	0
Total For AB017U										0.00	0	0
AB018L On 04/09/2020 Spot Bond			11.37000	100.44680	11.37000	100.41613				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	18.20559	100.00000	18.16100				0.00	0	0
Total AB019U SPOT										0.00	0	0
Total For AB019U										0.00	0	0
AB020L On 03/09/2022 Spot Bond			11.81000	100.50845	11.81000	100.47659				0.00	0	0
Total AB020U SPOT										0.00	0	0
Total For AB020U										0.00	0	0
AB021L On 03/09/2022 Spot Bond			100.00000	11.64657	100.00000	11.61805				0.00	0	0
Total AB021U SPOT										0.00	0	0
Total For AB021U										0.00	0	0
AB023L On 05/05/2021 Spot Bond			100.00000	16.08395	100.00000	16.04498				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	17.30416	100.00000	17.27712				0.00	0	0
Total AB024U SPOT										0.00	0	0
Total For AB024U										0.00	0	0
AB025L On 20/08/2021 Spot Bond			100.00000	15.56118	100.00000	15.52348				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AB025U SPOT										0.00	0	0
Total For AB025U										0.00	0	0
AB026L On 20/08/2021 Spot Bond			100.00000	16.22146	100.00000	16.18576				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	13.10633	100.00000	13.08009				0.00	0	0
Total AB028U SPOT										0.00	0	0
Total For AB028U										0.00	0	0
AB029L On 25/05/2022 Spot Bond			100.00000	13.25152	100.00000	13.21941				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	13.14118	100.00000	13.08338				0.00	0	0
Total AB030U SPOT										0.00	0	0
Total For AB030U										0.00	0	0
ABC12 On 25/11/2020 Spot Bond			10.00000	111.51900	10.00000	111.49000				0.00	0	0
Total ABC1234/R2022 SPOT										0.00	0	0
Total For ABC1234/R2022										0.00	0	0
ABCPI3 On 07/12/2023 Spot Bond			4.43000	267.99538	4.43000	267.94591				0.00	0	0
Total ABCPI3 SPOT										0.00	0	0
Total For ABCPI3										0.00	0	0
ABF19L On 21/04/2022 Spot Bond			100.00000	11.08854	100.00000	11.05391				0.00	0	0
Total ABF19U SPOT										0.00	0	0
Total For ABF19U										0.00	0	0
ABFN0 On 17/03/2018 Spot Bond				100.25888		100.23827				0.00	0	0
Total ABFN07 SPOT										0.00	0	0
Total For ABFN07										0.00	0	0
ABFN0 On 17/03/2020 Spot Bond				101.36974		101.34813				0.00	0	0
Total ABFN08 SPOT										0.00	0	0
Total For ABFN08										0.00	0	0
ABFN0 On 17/03/2026 Spot Bond				100.02326		100.00003				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN1 On 28/10/2019 Spot Bond				100.95787		100.93500				0.00	0	0
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0
ABFN1 On 09/04/2019 Spot Bond				101.44287		101.41983				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN12 SPOT										0.00	0	0
Total For ABFN12										0.00	0	0
ABFN1: On 14/05/2020 Spot Bond				101.35411		101.33035				0.00	0	500,000,000
Total ABFN13 SPOT										0.00	0	500,000,000
Total For ABFN13										0.00	0	500,000,000
ABFN1: On 14/05/2022 Spot Bond				100.87560		100.85092				0.00	0	0
Total ABFN14 SPOT										0.00	0	0
Total For ABFN14										0.00	0	0
ABFN1: On 11/11/2020 Spot Bond				101.26774		101.24389				0.00	0	0
Total ABFN15 SPOT										0.00	0	0
Total For ABFN15										0.00	0	0
ABFN1: On 11/11/2022 Spot Bond				100.94402		100.91941				0.00	0	500,000,000
Total ABFN16 SPOT										0.00	0	500,000,000
Total For ABFN16										0.00	0	500,000,000
ABFN1: On 17/05/2019 Spot Bond				101.00922		100.98565				0.00	0	0
Total ABFN17 SPOT										0.00	0	0
Total For ABFN17										0.00	0	0
ABFN1: On 26/09/2023 Spot Bond				99.83864		99.81534				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				100.46565		100.44200				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				100.48174		100.45728				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				100.49513		100.46999				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				100.37788		100.35214				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			10.84500	104.87018	10.85500	104.82959				0.00	0	0
Total ABK1 SPOT										0.00	0	0
Total For ABK1										0.00	0	0
ABK10 On 14/02/2020 Spot Bond				99.64797		99.61925				0.00	0	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 ABK10 SPOT										0.00	0	1,500,000,000
Total For ABK10										0.00	0	1,500,000,000
ABK11 On 20/05/2019 Spot Bond				99.36420		99.33417				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				93.93767		93.90493				0.00	800,000,000	400,000,000
Total ABK12 SPOT										0.00	800,000,000	400,000,000
Total For ABK12										0.00	800,000,000	400,000,000
ABK2 On 24/05/2018 Spot Bond			9.79500	102.83058	9.80500	102.79741				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				100.32066		100.28996				0.00	0	0
Total ABK3 SPOT										0.00	0	0
Total For ABK3										0.00	0	0
ABK3/J On 07/11/2018 Spot Bond			100.00000	44.13089	100.00000	44.02398				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				100.04344		100.01399				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	59.63063	100.00000	59.48617				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				99.65281		99.62241				0.00	0	0
Total ABK5 SPOT										0.00	0	0
Total For ABK5										0.00	0	0
ABK5/J On 31/10/2018 Spot Bond			100.00000	44.35525	100.00000	44.24780				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				100.36945		100.34260				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				97.10989		97.07962				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				93.95893		93.92899				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABK8 SPOT										0.00	0	0
Total For ABK8										0.00	0	0
ABK9 On 18/11/2019 Spot Bond				96.96536		96.93592				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			6.37000	149.72689	6.37000	149.69168				0.00	0	0
Total ABKI01 SPOT										0.00	0	0
Total For ABKI01										0.00	0	0
ABKI02 On 05/06/2020 Spot Bond			6.36000	131.92641	6.36000	131.89529				0.00	0	0
Total ABKI02 SPOT										0.00	0	0
Total For ABKI02										0.00	0	0
ABKI02 On 05/06/2020 Spot Bond			100.00000	15.27394	100.00000	15.24896				0.00	0	0
Total ABKI02/R212 SPOT										0.00	0	0
Total For ABKI02/R212										0.00	0	0
ABKI03 On 13/10/2021 Spot Bond			7.62000	110.86205	7.62000	110.83222				0.00	0	0
Total ABKI03 SPOT										0.00	0	0
Total For ABKI03										0.00	0	0
ABKI03 On 13/10/2021 Spot Bond			100.00000	7.74568	100.00000	7.73301				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			8.45000	108.36284	8.45000	108.33105				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	6.93091	100.00000	6.91495				0.00	0	0
Total ABKI04/I2025 SPOT										0.00	0	0
Total For ABKI04/I2025										0.00	0	0
ABKS1 On 05/04/2021 Spot Bond				89.01066		88.96543				0.00	10,330,000,000	4,500,000,000
Total ABKS1 SPOT										0.00	10,330,000,000	4,500,000,000
Total For ABKS1										0.00	10,330,000,000	4,500,000,000
ABN05 On 18/04/2021 Spot Bond			3.63000	186.99486	3.63000	186.96437				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			5.86625	97.94977	5.87625	97.93113				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			5.86625	97.94977	5.87625	97.93113				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN34 SPOT										0.00	0	0
Total For ABN34										0.00	0	0
ABN61 On 31/01/2025 Spot Bond			3.42000	120.65682	3.42000	120.63788				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			3.24000	173.86837	3.24000	173.84182				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			3.17000	220.98977	3.17000	220.95645				0.00	0	0
Total ABN63 SPOT										0.00	0	0
Total For ABN63										0.00	0	0
ABN67 On 28/02/2023 Spot Bond			9.34000	93.72844	9.36000	93.62441				0.00	0	0
Total ABN67 SPOT										0.00	0	0
Total For ABN67										0.00	0	0
ABN72 On 17/03/2018 Spot Bond				102.55522		102.55522				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				134.68000		134.63000				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			9.81500	106.65418	9.83500	106.50317				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			8.47000	98.01309	8.49000	97.93282				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			10.36000	103.36952	10.38000	103.22311				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				100.19552		100.17050				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN91 SPOT										0.00	0	0
Total For ABN91										0.00	0	0
ABN92 On 31/01/2019 Spot Bond				101.25943		101.23401				0.00	0	0
Total ABN92 SPOT										0.00	0	0
Total For ABN92										0.00	0	0
ABS10 On 17/03/2018 Spot Bond			6.17000	101.85795	6.18000	101.83636				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			8.59500	106.70173	8.61500	106.61606				0.00	0	620,000,000
Total ABS11 SPOT										0.00	0	620,000,000
Total For ABS11										0.00	0	620,000,000
ABS12 On 14/05/2020 Spot Bond			8.67000	104.57166	8.70000	104.47709				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	103.33717	9.20000	103.31192				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			9.17500	105.20159	9.19500	105.10066				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			8.43500	105.63678	8.45500	105.55796				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			9.02000	106.46710	9.04000	106.35914				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			9.71000	107.47040	9.73000	107.32915				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			9.69500	109.74461	9.71500	109.58391				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			9.19000	102.77170	9.21000	102.65404				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			8.34000	102.11210	8.37000	102.01816				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABS6 SPOT										0.00	0	0
Total For ABS6										0.00	0	0
ABS7 On 11/09/2026 Spot Bond			9.71000	94.81894	9.73000	94.68034				0.00	0	3,860,000,000
Total ABS7 SPOT										0.00	0	3,860,000,000
Total For ABS7										0.00	0	3,860,000,000
ABS7/F On 11/09/2026 Spot Bond			100.00000	9.02196	100.00000	9.00177				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			3.47000	281.74506	3.47000	281.70030				0.00	0	0
Total ABS12 SPOT										0.00	0	0
Total For ABS12										0.00	0	0
ABS14 On 31/01/2022 Spot Bond			2.86000	146.66239	2.86000	146.64157				0.00	0	0
Total ABS14 SPOT										0.00	0	0
Total For ABS14										0.00	0	0
ABT01L On 12/09/2022 Spot Bond			100.00000	16.36077	100.00000	16.30913				0.00	0	0
Total ABT01U SPOT										0.00	0	0
Total For ABT01U										0.00	0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	0.07070	100.00000	0.07051				0.00	0	0
Total ACIF1U SPOT										0.00	0	0
Total For ACIF1U										0.00	0	0
ACL02L On 20/03/2018 Spot Bond			100.00000	66.06976	100.00000	65.90969				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				91.77974		91.77974				0.00	0	0
Total ACL047 SPOT										0.00	0	0
Total For ACL047										0.00	0	0
ACL08€ On 25/11/2020 Spot Bond			10.00000	111.51900	10.00000	111.49000				0.00	0	0
Total ACL089/JIBAR SPOT										0.00	0	0
Total For ACL089/JIBAR										0.00	0	0
ACL09€ On 20/12/2018 Spot Bond				99.97584		99.95159				0.00	0	0
Total ACL095 SPOT										0.00	0	0
Total For ACL095										0.00	0	0
ACL09€ On 20/06/2020 Spot Bond				99.97489		99.94998				0.00	0	0
Total ACL096 SPOT										0.00	0	0
Total For ACL096										0.00	0	0
ACL097 On 20/12/2025 Spot Bond				99.97454		99.94936				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL09€ On 20/12/2025 Spot Bond				99.97510		99.95046				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL10€ On 20/12/2017 Spot Bond				99.97663		99.95319				0.00	0	0
Total ACL100 SPOT										0.00	0	0
Total For ACL100										0.00	0	0
ACL10€ On 20/12/2019 Spot Bond			8.69000	102.62728	8.72000	102.54154				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL12€ On 20/09/2021 Spot Bond				212.10825		208.07970				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL12€ On 20/09/2021 Spot Bond				212.20494		208.17393				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL12€ On 20/09/2021 Spot Bond				99.97598		99.95200				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL14€ On 25/11/2020 Spot Bond			10.00000	111.51900	10.00000	111.49000				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL14€ On 20/12/2021 Spot Bond				99.97592		99.95186				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL16€ On 20/03/2022 Spot Bond			10.23000	99.97289	10.23000	99.94580				0.00	0	0
Total ACL161 SPOT										0.00	0	0
Total For ACL161										0.00	0	0
ACL16€ On 20/06/2019 Spot Bond			8.97500	103.71983	8.98500	103.67888				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL17€ On 20/06/2019 Spot Bond				99.97615		99.95217				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL17€ On 20/06/2019 Spot Bond				99.97747		99.95483				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL183 On 20/06/2019 Spot Bond				101.00843		100.98580				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				99.97714		99.95424				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				99.97611		99.95227				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL187 On 20/09/2020 Spot Bond				99.97569		99.95153				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL188 On 20/09/2020 Spot Bond				99.97533		99.95082				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL193 On 20/09/2022 Spot Bond				99.97535		99.95076				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL194 On 20/09/2022 Spot Bond				99.97535		99.95076				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL196 On 20/12/2017 Spot Bond				99.97663		99.95319				0.00	0	0
Total ACL196 SPOT										0.00	0	0
Total For ACL196										0.00	0	0
ACL201 On 20/12/2022 Spot Bond				99.97491		99.94987				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL202 On 20/12/2022 Spot Bond				99.97491		99.94987				0.00	0	0
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL203 On 30/01/2023 Spot Bond				147.82705		145.01123				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL204 On 14/02/2023 Spot Bond				148.81770		145.98289				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL204 On 20/03/2018 Spot Bond				99.97824		99.95633				0.00	0	0
Total ACL208 SPOT										0.00	0	0
Total For ACL208										0.00	0	0
ACL208 On 20/05/2018 Spot Bond				100.65394		100.63110				0.00	0	0
Total ACL210 SPOT										0.00	0	0
Total For ACL210										0.00	0	0
ACL210 On 20/09/2018 Spot Bond				99.97763		99.95521				0.00	0	0
Total ACL212 SPOT										0.00	0	0
Total For ACL212										0.00	0	0
ACL212 On 20/06/2018 Spot Bond				99.76204		99.73878				0.00	0	0
Total ACL213 SPOT										0.00	0	0
Total For ACL213										0.00	0	0
ACL213 On 20/09/2020 Spot Bond				92.81385		92.78634				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL214 On 20/09/2018 Spot Bond				99.97793		99.95580				0.00	0	0
Total ACL215 SPOT										0.00	0	0
Total For ACL215										0.00	0	0
ACL215 On 20/12/2018 Spot Bond				99.97797		99.95587				0.00	0	0
Total ACL216 SPOT										0.00	0	0
Total For ACL216										0.00	0	0
ACL216 On 20/12/2023 Spot Bond				99.97625		99.95252				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL217 On 11/05/2020 Spot Bond				100.99684		100.97086				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL218 On 26/01/2021 Spot Bond				101.39998		101.37436				0.00	0	0
Total ACL220 SPOT										0.00	0	0
Total For ACL220										0.00	0	0
ACL220 On 20/09/2021 Spot Bond				99.97633		99.95271				0.00	0	0
Total ACL221 SPOT										0.00	0	0
Total For ACL221										0.00	0	0
ACL221 On 20/09/2021 Spot Bond				99.97674		99.95352				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL222 SPOT										0.00	0	0
Total For ACL222										0.00	0	0
ADCB0 On 08/03/2018 Spot Bond				100.05995		100.03186				0.00	0	800,000,000
Total ADCB01 SPOT										0.00	0	800,000,000
Total For ADCB01										0.00	0	800,000,000
ADCB0 On 08/03/2018 Spot Bond			100.00000	83.99013	100.00000	83.80139				0.00	0	0
ADCB0 On 08/03/2018 Spot Bond			100.00000	83.99013	100.00000	83.80139				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				100.61225		100.58540				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				100.39611		100.36926				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	62.71397	100.00000	62.56204				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				100.84945		100.82767				0.00	0	0
Total AECI00 SPOT										0.00	0	0
Total For AECI00										0.00	0	0
AHF2A: On 18/10/2018 Spot Bond				101.59590		101.57154				0.00	0	0
Total AHF2A2 SPOT										0.00	0	0
Total For AHF2A2										0.00	0	0
AHF2B: On 18/10/2018 Spot Bond				101.64729		101.62210				0.00	0	0
Total AHF2B2 SPOT										0.00	0	0
Total For AHF2B2										0.00	0	0
AHF2C: On 18/10/2018 Spot Bond				101.81852		101.79057				0.00	0	0
Total AHF2C2 SPOT										0.00	0	0
Total For AHF2C2										0.00	0	0
AHF3A: On 18/04/2019 Spot Bond				101.54452		101.52099				0.00	0	0
Total AHF3A3 SPOT										0.00	0	0
Total For AHF3A3										0.00	0	0
AHF3A: On 18/04/2019 Spot Bond				101.56166		101.53785				0.00	0	0
Total AHF3A4 SPOT										0.00	0	0
Total For AHF3A4										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AHF3B: On 18/04/2019 Spot Bond				101.98970		101.95898				0.00	0	0
Total AHF3B2 SPOT										0.00	0	0
Total For AHF3B2										0.00	0	0
AHF3B: On 18/04/2019 Spot Bond				101.90416		101.87482				0.00	0	0
Total AHF3B3 SPOT										0.00	0	0
Total For AHF3B3										0.00	0	0
AHF3C: On 18/04/2019 Spot Bond				102.60464		102.56393				0.00	0	0
Total AHF3C2 SPOT										0.00	0	0
Total For AHF3C2										0.00	0	0
AHF3C: On 18/04/2019 Spot Bond				102.34862		102.31208				0.00	0	0
Total AHF3C3 SPOT										0.00	0	0
Total For AHF3C3										0.00	0	0
AHL01L On 15/04/2020 Spot Bond			100.00000	42.79924	100.00000	42.68520				0.00	0	0
Total AHL01U SPOT										0.00	0	0
Total For AHL01U										0.00	0	0
AHL1AI On 15/04/2020 Spot Bond			100.00000	16.18675	100.00000	16.14361				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	11.55760	100.00000	11.52681				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	9.41622	100.00000	9.39112				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			8.09500	100.76067	8.10500	100.72473				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			9.95000	111.81159	9.97000	111.69354				0.00	0	0
Total AIR02 SPOT										0.00	0	0
Total For AIR02										0.00	0	0
AIR04 On 29/05/2024 Spot Bond			9.30500	102.54589	9.32500	102.42269				0.00	0	0
Total AIR04 SPOT										0.00	0	0
Total For AIR04										0.00	0	0
AIR04U On 26/10/2029 Spot Bond			100.00000	16.02148	100.00000	15.98603				0.00	0	0
Total AIR04U SPOT										0.00	0	0
Total For AIR04U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR05 On 29/05/2030 Spot Bond			10.49500	99.61129	10.51500	99.44855			0.00	0	0
Total AIR05 SPOT									0.00	0	0
Total For AIR05									0.00	0	0
AIRL01 On 30/04/2028 Spot Bond			3.55000	175.98491	3.55000	175.95660			0.00	0	10,000,000
Total AIRL01 SPOT									0.00	0	10,000,000
Total For AIRL01									0.00	0	10,000,000
APF01 On 26/09/2017 Spot Bond				102.11236		102.08889			0.00	0	0
Total APF01 SPOT									0.00	0	0
Total For APF01									0.00	0	0
APF02 On 26/09/2019 Spot Bond				102.80194		102.77745			0.00	0	0
Total APF02 SPOT									0.00	0	0
Total For APF02									0.00	0	0
APF03 On 07/08/2018 Spot Bond				101.18095		101.15651			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				101.55766		101.53154			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				100.64848		100.62321			0.00	1,020,000,000	510,000,000
Total APF05 SPOT									0.00	1,020,000,000	510,000,000
Total For APF05									0.00	1,020,000,000	510,000,000
APF06 On 24/08/2022 Spot Bond				100.66596		100.64001			0.00	0	0
Total APF06 SPOT									0.00	0	0
Total For APF06									0.00	0	0
AS116L On 18/01/2018 Spot Bond			100.00000	94.63208	100.00000	94.39432			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	91.48583	100.00000	91.26377			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	41.78351	100.00000	41.68228			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	41.72915	100.00000	41.62806			0.00	0	0
Total AS127U SPOT									0.00	0	0
Total For AS127U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AS133L On 07/12/2033 Spot Bond			100.00000	3.46237	100.00000	3.45747			0.00	0	0
Total AS133U SPOT									0.00	0	0
Total For AS133U									0.00	0	0
AS139L On 30/03/2026 Spot Bond			100.00000	0.12300	100.00000	0.12287			0.00	0	0
Total AS139U SPOT									0.00	0	0
Total For AS139U									0.00	0	0
AS167L On 20/06/2021 Spot Bond			100.00000	13.13257	100.00000	13.10076			0.00	0	0
Total AS167U SPOT									0.00	0	0
Total For AS167U									0.00	0	0
AS168L On 20/06/2021 Spot Bond			100.00000	20.70002	100.00000	20.64987			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	39.60477	100.00000	39.50778			0.00	0	0
Total AS180U SPOT									0.00	0	0
Total For AS180U									0.00	0	0
ASN01 On 20/03/2019 Spot Bond				99.97753		99.95489			0.00	0	0
Total ASN011 SPOT									0.00	0	0
Total For ASN011									0.00	0	0
ASN01 On 20/03/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN014 SPOT									0.00	0	0
Total For ASN014									0.00	0	0
ASN02 On 07/12/2033 Spot Bond			3.42000	239.99413	3.42000	239.95635			0.00	0	0
Total ASN022 SPOT									0.00	0	0
Total For ASN022									0.00	0	0
ASN02 On 20/06/2019 Spot Bond				98.93926		98.91407			0.00	0	0
Total ASN028 SPOT									0.00	0	0
Total For ASN028									0.00	0	0
ASN03 On 19/09/2017 Spot Bond				99.94619		99.94619			0.00	0	0
Total ASN032 SPOT									0.00	0	0
Total For ASN032									0.00	0	0
ASN03 On 20/06/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN034 SPOT									0.00	0	0
Total For ASN034									0.00	0	0
ASN03 On 10/11/2019 Spot Bond				100.98241		100.95773			0.00	0	0
Total ASN036 SPOT									0.00	0	0
Total For ASN036									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN03: On 07/12/2033 Spot Bond			3.43500	213.91898	3.43500	213.88521				0.00	0	0
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0
ASN04: On 21/11/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN041 SPOT										0.00	0	0
Total For ASN041										0.00	0	0
ASN04: On 12/03/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN048 SPOT										0.00	0	0
Total For ASN048										0.00	0	0
ASN05: On 19/03/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN051 SPOT										0.00	0	0
Total For ASN051										0.00	0	0
ASN05: On 16/04/2018 Spot Bond				101.60579		101.58169				0.00	0	0
Total ASN057 SPOT										0.00	0	0
Total For ASN057										0.00	0	0
ASN05: On 22/04/2020 Spot Bond				101.46565		101.43982				0.00	3,000,000,000	1,500,000,000
Total ASN058 SPOT										0.00	3,000,000,000	1,500,000,000
Total For ASN058										0.00	3,000,000,000	1,500,000,000
ASN05: On 28/04/2020 Spot Bond				101.35725		101.33142				0.00	0	0
Total ASN059 SPOT										0.00	0	0
Total For ASN059										0.00	0	0
ASN06: On 30/04/2020 Spot Bond				101.25961		101.23421				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				99.65313		99.65167				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				100.43189		100.40757				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				100.07869		100.05729				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				101.06032		101.03536			0.00	0	0
Total ASN069 SPOT									0.00	0	0
Total For ASN069									0.00	0	0
ASN07: On 02/07/2018 Spot Bond				97.08812		97.08812			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				99.97278		99.94584			0.00	0	0
Total ASN078 SPOT									0.00	0	0
Total For ASN078									0.00	0	0
ASN08: On 20/09/2020 Spot Bond				99.97699		99.95409			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				100.19660		100.17144			0.00	0	0
Total ASN081 SPOT									0.00	0	0
Total For ASN081									0.00	0	0
ASN08: On 20/06/2020 Spot Bond				99.61388		99.58885			0.00	0	0
Total ASN083 SPOT									0.00	0	0
Total For ASN083									0.00	0	0
ASN08: On 03/09/2020 Spot Bond				100.41624		100.38804			0.00	0	0
Total ASN084 SPOT									0.00	0	0
Total For ASN084									0.00	0	0
ASN08: On 25/09/2018 Spot Bond				99.84369		99.82109			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				123.19152		123.19152			0.00	0	0
Total ASN087 SPOT									0.00	0	0
Total For ASN087									0.00	0	0
ASN08: On 05/10/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN088 SPOT									0.00	0	0
Total For ASN088									0.00	0	0
ASN09: On 08/10/2018 Spot Bond				101.76664		101.74244			0.00	0	0
Total ASN090 SPOT									0.00	0	0
Total For ASN090									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN09: On 16/10/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN091 SPOT									0.00	0	0
Total For ASN091									0.00	0	0
ASN09: On 21/10/2020 Spot Bond				101.50877		101.48348			0.00	0	0
Total ASN092 SPOT									0.00	0	0
Total For ASN092									0.00	0	0
ASN09: On 27/10/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN094 SPOT									0.00	0	0
Total For ASN094									0.00	0	0
ASN09: On 10/11/2020 Spot Bond				101.00654		100.98101			0.00	0	0
Total ASN096 SPOT									0.00	0	0
Total For ASN096									0.00	0	0
ASN09: On 20/12/2020 Spot Bond				75.65821		75.65821			0.00	0	0
Total ASN099 SPOT									0.00	0	0
Total For ASN099									0.00	0	0
ASN111: On 02/12/2020 Spot Bond				100.38009		100.35431			0.00	0	0
Total ASN111 SPOT									0.00	0	0
Total For ASN111									0.00	0	0
ASN112: On 20/12/2017 Spot Bond				99.97650		99.95292			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				100.30004		100.27455			0.00	0	0
Total ASN113 SPOT									0.00	0	0
Total For ASN113									0.00	0	0
ASN114: On 03/12/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN114 SPOT									0.00	0	0
Total For ASN114									0.00	0	0
ASN115: On 10/12/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN115 SPOT									0.00	0	0
Total For ASN115									0.00	0	0
ASN119: On 27/01/2018 Spot Bond				101.29873		101.27453			0.00	0	0
Total ASN119 SPOT									0.00	0	0
Total For ASN119									0.00	0	0
ASN121: On 20/12/2020 Spot Bond				99.96931		99.93893			0.00	0	0
Total ASN121 SPOT									0.00	0	0
Total For ASN121									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN12(On 20/03/2019 Spot Bond				99.97707		99.95396				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				100.65407		100.62850				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				100.65551		100.63016				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				100.64358		100.61842				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				100.37607		100.35057				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				100.37304		100.34774				0.00	0	0
Total ASN132 SPOT										0.00	0	0
Total For ASN132										0.00	0	0
ASN13(On 20/12/2020 Spot Bond				99.96958		99.93947				0.00	0	0
Total ASN134 SPOT										0.00	0	0
Total For ASN134										0.00	0	0
ASN13(On 05/03/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN135 SPOT										0.00	0	0
Total For ASN135										0.00	0	0
ASN13(On 31/12/2018 Spot Bond				87.93000		87.91000				0.00	0	0
Total ASN136 SPOT										0.00	0	0
Total For ASN136										0.00	0	0
ASN13(On 31/01/2022 Spot Bond			3.59000	142.38024	3.59000	142.35725				0.00	0	0
Total ASN137 SPOT										0.00	0	0
Total For ASN137										0.00	0	0
ASN14(On 30/03/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN140 SPOT										0.00	0	0
Total For ASN140										0.00	0	0
ASN14(On 31/12/2018 Spot Bond				87.93000		87.91000				0.00	0	0
Total ASN141 SPOT										0.00	0	0
Total For ASN141										0.00	0	0

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 20/06/2020 Spot Bond				102.17447		102.15123				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				58.51370		58.51370				0.00	0	0
Total ASN145 SPOT										0.00	0	0
Total For ASN145										0.00	0	0
ASN14: On 04/05/2021 Spot Bond				101.15708		101.13178				0.00	0	0
Total ASN146 SPOT										0.00	0	0
Total For ASN146										0.00	0	0
ASN14: On 04/05/2021 Spot Bond				101.15708		101.13178				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			3.63500	142.12105	3.63500	142.09793				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				109.97498		109.97498				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				100.38821		100.36190				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			4.14000	160.46621	4.14000	160.43783				0.00	0	0
Total ASN154 SPOT										0.00	0	0
Total For ASN154										0.00	0	0
ASN15: On 29/06/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN156 SPOT										0.00	0	0
Total For ASN156										0.00	0	0
ASN15: On 06/07/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN157 SPOT										0.00	0	0
Total For ASN157										0.00	0	0
ASN15: On 27/07/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN159 SPOT										0.00	0	0
Total For ASN159										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN16(On 08/08/2021 Spot Bond				101.08012		101.05403			0.00	0	0
Total ASN160 SPOT									0.00	0	0
Total For ASN160									0.00	0	0
ASN16 On 19/08/2021 Spot Bond				100.73229		100.70672			0.00	0	0
Total ASN161 SPOT									0.00	0	0
Total For ASN161									0.00	0	0
ASN16 On 29/08/2021 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN163 SPOT									0.00	0	0
Total For ASN163									0.00	0	0
ASN16 On 06/09/2021 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN164 SPOT									0.00	0	0
Total For ASN164									0.00	0	0
ASN16 On 20/06/2021 Spot Bond				99.97486		99.94982			0.00	0	0
Total ASN165 SPOT									0.00	0	0
Total For ASN165									0.00	0	0
ASN17 On 22/11/2021 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN172 SPOT									0.00	0	0
Total For ASN172									0.00	0	0
ASN17 On 02/12/2019 Spot Bond				100.36400		100.33930			0.00	0	0
Total ASN174 SPOT									0.00	0	0
Total For ASN174									0.00	0	0
ASN17 On 21/12/2021 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN176 SPOT									0.00	0	0
Total For ASN176									0.00	0	0
ASN17 On 23/12/2021 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN177 SPOT									0.00	0	0
Total For ASN177									0.00	0	0
ASN17 On 30/07/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN178 SPOT									0.00	0	0
Total For ASN178									0.00	0	0
ASN17 On 25/02/2022 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN179 SPOT									0.00	0	0
Total For ASN179									0.00	0	0
ASN18 On 20/06/2022 Spot Bond				99.97356		99.94713			0.00	0	0
Total ASN181 SPOT									0.00	0	0
Total For ASN181									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN18: On 11/10/2017 Spot Bond				101.60055		101.57843			0.00	0	0
Total ASN184 SPOT									0.00	0	0
Total For ASN184									0.00	0	0
ASN18: On 25/04/2022 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN185 SPOT									0.00	0	0
Total For ASN185									0.00	0	0
ASN18: On 05/12/2017 Spot Bond				100.30330		100.28158			0.00	0	0
Total ASN189 SPOT									0.00	0	0
Total For ASN189									0.00	0	0
ASN19: On 12/06/2020 Spot Bond				100.16676		100.14229			0.00	0	0
Total ASN190 SPOT									0.00	0	0
Total For ASN190									0.00	0	0
ASN19: On 15/06/2018 Spot Bond				101.50980		100.82243			0.00	0	0
Total ASN191 SPOT									0.00	0	0
Total For ASN191									0.00	0	0
ASN19: On 27/06/2022 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN192 SPOT									0.00	0	0
Total For ASN192									0.00	0	0
ASN19: On 12/07/2022 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN193 SPOT									0.00	0	0
Total For ASN193									0.00	0	0
ASN19: On 30/06/2022 Spot Bond				101.41809		101.39284			0.00	800,000,000	400,000,000
Total ASN194 SPOT									0.00	800,000,000	400,000,000
Total For ASN194									0.00	800,000,000	400,000,000
ASN19: On 31/01/2038 Spot Bond			3.67000	106.04280	3.67000	106.02544			0.00	0	0
Total ASN195 SPOT									0.00	0	0
Total For ASN195									0.00	0	0
ASN19: On 20/06/2022 Spot Bond				99.97766		99.95529			0.00	0	0
Total ASN196 SPOT									0.00	0	0
Total For ASN196									0.00	0	0
ASN19: On 09/04/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN197 SPOT									0.00	0	0
Total For ASN197									0.00	0	0
ASN19: On 04/05/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN198 SPOT									0.00	0	0
Total For ASN198									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN19(On 01/07/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN199 SPOT										0.00	0	0
Total For ASN199										0.00	0	0
ASN20(On 25/07/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN200 SPOT										0.00	0	0
Total For ASN200										0.00	0	0
ASN20(On 21/07/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN201 SPOT										0.00	0	0
Total For ASN201										0.00	0	0
ASN20(On 18/07/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN202 SPOT										0.00	0	0
Total For ASN202										0.00	0	0
ASN20(On 20/06/2022 Spot Bond				99.97744		99.95485				0.00	0	0
Total ASN203 SPOT										0.00	0	0
Total For ASN203										0.00	0	0
ASN20(On 20/06/2022 Spot Bond				99.97590		99.95180				0.00	0	0
Total ASN204 SPOT										0.00	0	0
Total For ASN204										0.00	0	0
ASN20(On 25/08/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN207 SPOT										0.00	0	0
Total For ASN207										0.00	0	0
ASN20(On 24/08/2021 Spot Bond				100.75552		100.72602				0.00	0	0
Total ASN208 SPOT										0.00	0	0
Total For ASN208										0.00	0	0
ASN20(On 24/08/2025 Spot Bond				100.82140		100.78932				0.00	0	0
Total ASN209 SPOT										0.00	0	0
Total For ASN209										0.00	0	0
ASN21(On 28/08/2020 Spot Bond				100.48060		100.45627				0.00	0	0
Total ASN210 SPOT										0.00	0	0
Total For ASN210										0.00	0	0
ASN21(On 05/03/2018 Spot Bond				100.32504		100.30330				0.00	0	0
Total ASN211 SPOT										0.00	0	0
Total For ASN211										0.00	0	0
ASN21(On 02/09/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN212 SPOT										0.00	0	0
Total For ASN212										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN21: On 01/09/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN213 SPOT										0.00	0	0
Total For ASN213										0.00	0	0
ASN21: On 29/08/2022 Spot Bond				100.20987		100.18440				0.00	1,800,000,000	900,000,000
Total ASN214 SPOT										0.00	1,800,000,000	900,000,000
Total For ASN214										0.00	1,800,000,000	900,000,000
ASN21: On 14/09/2018 Spot Bond				100.11115	100.00000	45.24366				0.00	0	25,000,000,000
Total ASN215 SPOT										0.00	0	25,000,000,000
Total For ASN215										0.00	0	25,000,000,000
ASN38: On 20/12/2017 Spot Bond			100.00000	99.72900	100.00000	99.45946				0.00	0	0
Total ASN38U SPOT										0.00	0	0
Total For ASN38U										0.00	0	0
ASN39: On 20/12/2017 Spot Bond			100.00000	99.72900	100.00000	99.45946				0.00	0	0
Total ASN39U SPOT										0.00	0	0
Total For ASN39U										0.00	0	0
ASN40: On 20/12/2017 Spot Bond			100.00000	99.72900	100.00000	99.45946				0.00	0	0
Total ASN40U SPOT										0.00	0	0
Total For ASN40U										0.00	0	0
ASN50: On 16/03/2018 Spot Bond			100.00000	82.04254	100.00000	81.86143				0.00	0	0
Total ASN50U SPOT										0.00	0	0
Total For ASN50U										0.00	0	0
ASN75: On 20/09/2020 Spot Bond			100.00000	13.78397	100.00000	13.75057				0.00	0	0
Total ASN75U SPOT										0.00	0	0
Total For ASN75U										0.00	0	0
ASN89: On 02/10/2018 Spot Bond			100.00000	46.33181	100.00000	46.21957				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				100.15703		100.13396				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			8.34500	105.98427	8.35500	105.95076				0.00	0	0
Total BAW11 SPOT										0.00	0	0
Total For BAW11										0.00	0	0
BAW17: On 05/12/2018 Spot Bond				100.19426		100.16987				0.00	0	818,000,000
Total BAW17 SPOT										0.00	0	818,000,000
Total For BAW17										0.00	0	818,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAW17 On 05/12/2018 Spot Bond			100.00000	40.02715	100.00000	39.92912				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				100.22742		100.20267				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			9.04500	104.15065	9.06500	104.07026				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			9.14500	100.42130	9.16500	100.32404				0.00	0	0
Total BAW21 SPOT										0.00	0	0
Total For BAW21										0.00	0	0
BAW21 On 24/03/2022 Spot Bond			9.30000	99.85854	9.30000	99.83388				0.00	0	0
Total BAW21/R208 SPOT										0.00	0	0
Total For BAW21/R208										0.00	0	0
BAW22 On 07/12/2022 Spot Bond				100.30002		100.27453				0.00	1,600,000,000	800,000,000
Total BAW22 SPOT										0.00	1,600,000,000	800,000,000
Total For BAW22										0.00	1,600,000,000	800,000,000
BAW23 On 15/10/2017 Spot Bond			100.00000	95.39242	100.00000	95.14908				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				102.74067		102.71740				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				101.03381		101.00883				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	15.86921	100.00000	15.81967				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	13.89538	100.00000	13.85200				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				100.32709		100.30148				0.00	0	0
Total BAW28 SPOT										0.00	0	0
Total For BAW28										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW3 On 02/10/2017 Spot Bond				102.19671		102.17429			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			6.73500	104.71880	6.74500	104.69913			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			9.32000	102.26900	9.33000	102.24264			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				102.60056		102.56940			0.00	0	580,000,000
Total BAYA31 SPOT									0.00	0	580,000,000
Total For BAYA31									0.00	0	580,000,000
BAYA33 On 31/03/2018 Spot Bond				102.53387		102.50355			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				102.58911		102.55809			0.00	0	0
Total BAYA34 SPOT									0.00	0	0
Total For BAYA34									0.00	0	0
BAYA35 On 31/03/2018 Spot Bond				102.14533		102.11209			0.00	0	0
Total BAYA35 SPOT									0.00	0	0
Total For BAYA35									0.00	0	0
BAYA36 On 31/03/2018 Spot Bond				99.52819		99.52819			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				101.76492		101.73180			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				100.07523		100.07523			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				102.58945		102.55843			0.00	0	0
Total BAYA42 SPOT									0.00	0	0
Total For BAYA42									0.00	0	0
BAYA45 On 31/03/2019 Spot Bond				102.58956		102.55854			0.00	0	0
Total BAYA45 SPOT									0.00	0	0
Total For BAYA45									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA51 On 31/03/2019 Spot Bond				102.75978		102.72575			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				102.77744		102.74404			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				102.20240		102.17628			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				102.77756		102.74416			0.00	0	0
Total BAYA54 SPOT									0.00	0	0
Total For BAYA54									0.00	0	0
BAYA55 On 31/03/2018 Spot Bond				102.46188		102.43706			0.00	0	0
Total BAYA55 SPOT									0.00	0	0
Total For BAYA55									0.00	0	0
BAYA57 On 31/03/2022 Spot Bond				102.86581		102.83129			0.00	0	0
Total BAYA57 SPOT									0.00	0	0
Total For BAYA57									0.00	0	0
BAYA58 On 30/06/2020 Spot Bond				102.77750		102.74409			0.00	0	0
Total BAYA58 SPOT									0.00	0	0
Total For BAYA58									0.00	0	0
BAYA59 On 30/06/2022 Spot Bond			12.86000	103.85618	12.88000	103.75068			0.00	0	0
Total BAYA59 SPOT									0.00	0	0
Total For BAYA59									0.00	0	0
BAYA60 On 30/06/2020 Spot Bond			12.09500	103.76773	12.11500	103.66303			0.00	0	0
Total BAYA60 SPOT									0.00	0	0
Total For BAYA60									0.00	0	0
BAYA61 On 30/06/2020 Spot Bond				102.77747		102.74406			0.00	0	0
Total BAYA61 SPOT									0.00	0	0
Total For BAYA61									0.00	0	0
BAYB05 On 30/06/2019 Spot Bond				103.30775		103.26760			0.00	0	0
Total BAYB05 SPOT									0.00	0	0
Total For BAYB05									0.00	0	0
BAYB06 On 31/12/2019 Spot Bond				103.30755		103.26740			0.00	0	0
Total BAYB06 SPOT									0.00	0	0
Total For BAYB06									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYB07 On 31/03/2020 Spot Bond				103.30764		103.26750				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB08 On 30/09/2020 Spot Bond				108.38937		108.35078				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB11 On 30/06/2020 Spot Bond				103.41815		103.37659				0.00	0	0
Total BAYB11 SPOT										0.00	0	0
Total For BAYB11										0.00	0	0
BAYD1U On 30/06/2035 Spot Bond			100.00000	22.74743	100.00000	22.69233				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD2U On 30/06/2035 Spot Bond			100.00000	20.70272	100.00000	20.65257				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD3U On 30/06/2035 Spot Bond			100.00000	12.77947	100.00000	12.74851				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD4U On 30/06/2035 Spot Bond			100.00000	12.77947	100.00000	12.74851				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5U On 30/06/2035 Spot Bond			100.00000	15.45098	100.00000	15.41355				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6U On 30/06/2035 Spot Bond			100.00000	13.38802	100.00000	13.35558				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BC121U On 24/11/2017 Spot Bond			100.00000	88.20128	100.00000	87.99711				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				101.70158		101.67736				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				100.82415		100.80092				0.00	0	0
Total BCJ11 SPOT										0.00	0	0
Total For BCJ11										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BCJ12 On 23/03/2018 Spot Bond			8.65000	99.90800	8.65000	99.88501				0.00	0	0
Total BCJ12 SPOT										0.00	0	0
Total For BCJ12										0.00	0	0
BCJ13 On 20/04/2018 Spot Bond				101.48536		101.46261				0.00	0	0
Total BCJ13 SPOT										0.00	0	0
Total For BCJ13										0.00	0	0
BD0205 On 28/04/2028 Spot Bond			8.43000	187.06273	8.45000	186.64027				0.00	0	0
Total BD0205 SPOT										0.00	0	0
Total For BD0205										0.00	0	0
BD0206 On 02/03/2028 Spot Bond			8.43000	187.54383	8.45000	187.12491				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			8.81500	98.68599	8.83500	98.53131				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			7.59500	99.59187	7.60500	99.56664				0.00	0	0
Total BEER02 SPOT										0.00	0	0
Total For BEER02										0.00	0	0
BG1A7U On 21/11/2032 Spot Bond			100.00000	9.16459	100.00000	9.14239				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	7.93079	100.00000	7.91158				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	7.93079	100.00000	7.91158				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	8.41358	100.00000	8.39320				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	8.57451	100.00000	8.55373				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	11.25668	100.00000	11.22942				0.00	0	0
Total BG1E2U SPOT										0.00	0	0
Total For BG1E2U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BG1F21 On 21/11/2032 Spot Bond			100.00000	15.54817	100.00000	15.51051				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				101.41427		101.38576				0.00	0	0
Total BGL01 SPOT										0.00	0	0
Total For BGL01										0.00	0	0
BGL02 On 19/11/2019 Spot Bond			9.39000	106.36743	9.42000	106.28216				0.00	0	0
Total BGL02 SPOT										0.00	0	0
Total For BGL02										0.00	0	0
BGL03 On 05/02/2020 Spot Bond				102.20489		102.17612				0.00	0	0
Total BGL03 SPOT										0.00	0	0
Total For BGL03										0.00	0	0
BGL04 On 05/02/2020 Spot Bond			9.84000	101.64251	9.87000	101.55345				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			10.69500	102.12155	10.71500	102.04199				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				101.58214		101.55331				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			11.33500	102.27307	11.35500	102.16679				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				100.44011		100.41029				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			10.69500	101.48174	10.71500	107.08410				0.00	0	0
Total BGL09 SPOT										0.00	0	0
Total For BGL09										0.00	0	0
BGL10 On 05/05/2021 Spot Bond				101.28832		101.25814				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			11.07500	108.55523	11.09500	108.46345				0.00	0	0
Total BGL11 SPOT										0.00	0	0
Total For BGL11										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BGL12 On 20/08/2021 Spot Bond				102.97221		102.94202				0.00	0	0
Total BGL12 SPOT										0.00	0	0
Total For BGL12										0.00	0	0
BGL13 On 20/08/2021 Spot Bond			10.54500	104.69299	10.56500	104.59936				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				103.10263		103.07227				0.00	0	0
Total BGL14 SPOT										0.00	0	0
Total For BGL14										0.00	0	0
BGL15 On 17/03/2022 Spot Bond				100.02839		100.00027				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				100.75207		100.72149				0.00	0	0
Total BGL16 SPOT										0.00	0	0
Total For BGL16										0.00	0	0
BGL17 On 14/08/2024 Spot Bond				101.08620		101.05559				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				104.86644		104.84247				0.00	0	0
Total BGR04 SPOT										0.00	0	0
Total For BGR04										0.00	0	0
BGT01 On 12/09/2022 Spot Bond				100.27511		100.23991				0.00	0	0
Total BGT01 SPOT										0.00	0	0
Total For BGT01										0.00	0	0
BID04 On 23/11/2017 Spot Bond				100.71104		100.68862				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				101.18896		101.16526				0.00	0	0
Total BID05 SPOT										0.00	0	0
Total For BID05										0.00	0	0
BID06 On 30/06/2019 Spot Bond			8.24500	102.92803	8.25500	102.88892				0.00	0	2,200,000,000
Total BID06 SPOT										0.00	0	2,200,000,000
Total For BID06										0.00	0	2,200,000,000
BID07 On 30/06/2020 Spot Bond				101.99912		101.97551				0.00	0	0
Total BID07 SPOT										0.00	0	0
Total For BID07										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BID08 On 30/06/2022 Spot Bond				102.04337		102.01920				0.00	0	0
Total BID08 SPOT										0.00	0	0
Total For BID08										0.00	0	0
BPPF01 On 22/03/2018 Spot Bond				99.93824		99.91752				0.00	0	0
Total BPPF01 SPOT										0.00	0	0
Total For BPPF01										0.00	0	0
BPPF02 On 22/03/2020 Spot Bond				99.93247		99.90987				0.00	0	0
Total BPPF02 SPOT										0.00	0	0
Total For BPPF02										0.00	0	0
BPPF03 On 17/09/2018 Spot Bond			100.00000	54.34587	100.00000	48.87165		450,000,000,000,000.00		24,500,000,000	20,000,000,000	
Total BPPF03 SPOT								50,000,000,000,000.00		24,500,000,000	20,000,000,000	
Total For BPPF03								50,000,000,000,000.00		24,500,000,000	20,000,000,000	
BPPF04 On 15/09/2020 Spot Bond			100.00000	16.77637	100.00000	8.89729		694,000,000,000,000.00		106,940,000,000	55,000,000,000	
Total BPPF04 SPOT								14,000,000,000,000.00		106,940,000,000	55,000,000,000	
Total For BPPF04								14,000,000,000,000.00		106,940,000,000	55,000,000,000	
BSR17 On 19/06/2018 Spot Bond				101.06883		101.04249				0.00	0	0
Total BSR17 SPOT										0.00	0	0
Total For BSR17										0.00	0	0
BTC182 On 18/09/2017 Spot Bond				100.00000	0.00000	100.00000				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				99.78965		99.76861				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				99.64266		99.62164				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				99.49535		99.47432				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				98.98534		98.96505				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				98.80473		98.78376				0.00	0	0
Total BTC187 SPOT										0.00	0	0
Total For BTC187										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BTC188 On 04/12/2017 Spot Bond				98.46345		98.44323			0.00	0	0
Total BTC188 SPOT									0.00	0	0
Total For BTC188									0.00	0	0
BTC189 On 12/12/2017 Spot Bond			100.00000	81.29176	100.00000	81.11111			0.00	0	0
Total BTC189 SPOT									0.00	0	0
Total For BTC189									0.00	0	0
BWZ18 On 27/03/2018 Spot Bond				99.81528		99.79187			0.00	0	0
Total BWZ18B SPOT									0.00	0	0
Total For BWZ18B									0.00	0	0
BWZ20 On 27/03/2020 Spot Bond				99.80878		99.78457			0.00	0	0
Total BWZ20A SPOT									0.00	0	0
Total For BWZ20A									0.00	0	0
BWZJ18 On 19/11/2018 Spot Bond				100.71666		100.69164			0.00	0	0
Total BWZJ18 SPOT									0.00	0	0
Total For BWZJ18									0.00	0	0
BWZJ19 On 10/11/2019 Spot Bond				101.01194		100.98627			0.00	0	0
Total BWZJ19 SPOT									0.00	0	0
Total For BWZJ19									0.00	0	0
BWZJ21 On 10/11/2021 Spot Bond				101.03895		101.01260			0.00	0	0
Total BWZJ21 SPOT									0.00	0	0
Total For BWZJ21									0.00	0	0
BX161U On 01/10/2021 Spot Bond			100.00000	13.63835	100.00000	13.60531			0.00	0	0
Total BX161U SPOT									0.00	0	0
Total For BX161U									0.00	0	0
BX162U On 01/10/2021 Spot Bond			100.00000	13.56714	100.00000	13.53427			0.00	0	0
Total BX162U SPOT									0.00	0	0
Total For BX162U									0.00	0	0
BX163U On 01/10/2021 Spot Bond			100.00000	13.67394	100.00000	13.64082			0.00	0	0
Total BX163U SPOT									0.00	0	0
Total For BX163U									0.00	0	0
BX164U On 01/10/2021 Spot Bond			100.00000	13.67394	100.00000	13.64082			0.00	0	0
Total BX164U SPOT									0.00	0	0
Total For BX164U									0.00	0	0
BYA49U On 30/06/2018 Spot Bond			100.00000	68.31860	100.00000	68.15309			0.00	0	0
Total BYA49U SPOT									0.00	0	0
Total For BYA49U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BYB10I On 30/09/2021 Spot Bond			100.00000	21.01181	100.00000	20.96092			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			14.54500	97.58635	14.55500	97.53996			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				102.51195		102.48143			0.00	0	0
Total CBL13 SPOT									0.00	0	0
Total For CBL13									0.00	0	0
CBL14 On 01/02/2019 Spot Bond			12.34500	100.53165	12.35500	100.48673			0.00	0	0
Total CBL14 SPOT									0.00	0	0
Total For CBL14									0.00	0	0
CBL17 On 23/08/2019 Spot Bond				100.92872		100.89648			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			11.84500	99.47385	11.85500	99.42608			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				100.43393		100.49304			0.00	0	0
Total CBL20 SPOT									0.00	0	0
Total For CBL20									0.00	0	0
CBL22 On 06/05/2020 Spot Bond			9.39500	101.07853	9.41500	101.00818			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				100.84476		100.81795			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				101.28575		101.25864			0.00	0	97,500,000
Total CBL24 SPOT									0.00	0	97,500,000
Total For CBL24									0.00	0	97,500,000
CBL25 On 06/05/2019 Spot Bond				101.08490		101.05883			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			9.69500	108.32561	9.71500	108.23608			0.00	0	0
Total CBL26 SPOT									0.00	0	0
Total For CBL26									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CBL27 On 12/05/2020 Spot Bond				100.90748		100.88193				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			10.23500	112.95832	10.25500	112.83659				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			9.66000	112.61943	9.68000	112.48714				0.00	0	1,000,000,000
Total CCT02 SPOT										0.00	0	1,000,000,000
Total For CCT02										0.00	0	1,000,000,000
CCT03 On 15/03/2025 Spot Bond			10.01000	106.08072	10.03000	105.94446				0.00	0	0
Total CCT03 SPOT										0.00	0	0
Total For CCT03										0.00	0	0
CCT04 On 17/07/2027 Spot Bond			9.74000	103.27434	9.76000	103.17273				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				102.25264		102.22678				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	111.51860	10.00000	111.48950				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				99.91848		99.89121				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				101.69756		101.66757				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	62.32670	100.00000	62.17571				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	57.84344	100.00000	57.70178				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	67.37634	100.00000	67.21312				0.00	0	0
Total CGR20U SPOT										0.00	0	0
Total For CGR20U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR21 On 12/10/2020 Spot Bond				102.26466		102.23209			0.00	0	0
Total CGR21 SPOT									0.00	0	0
Total For CGR21									0.00	0	0
CGR23 On 08/02/2019 Spot Bond				101.28328		101.25230			0.00	0	35,000,000
Total CGR23 SPOT									0.00	0	35,000,000
Total For CGR23									0.00	0	35,000,000
CGR24 On 08/02/2021 Spot Bond				102.79147		102.75845			0.00	0	0
Total CGR24 SPOT									0.00	0	0
Total For CGR24									0.00	0	0
CGR25 On 27/06/2019 Spot Bond				99.76939		99.74025			0.00	0	0
Total CGR25 SPOT									0.00	0	0
Total For CGR25									0.00	0	0
CGR27 On 25/11/2019 Spot Bond				100.76209		100.73110			0.00	0	0
Total CGR27 SPOT									0.00	0	0
Total For CGR27									0.00	0	0
CGR28 On 08/02/2018 Spot Bond				101.02236		100.99767			0.00	0	0
Total CGR28 SPOT									0.00	0	0
Total For CGR28									0.00	0	0
CGR29 On 08/02/2021 Spot Bond				101.32264		101.29070			0.00	0	0
Total CGR29 SPOT									0.00	0	0
Total For CGR29									0.00	0	0
CGR31 On 27/06/2018 Spot Bond				99.81842		99.79541			0.00	0	0
Total CGR31 SPOT									0.00	0	0
Total For CGR31									0.00	0	0
CGR32 On 21/07/2020 Spot Bond				101.88437		101.85381			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				102.97128		102.94567			0.00	0	0
Total CIG04 SPOT									0.00	0	0
Total For CIG04									0.00	0	0
CIG05 On 30/06/2019 Spot Bond				103.55821		103.53091			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				100.61287		100.58461			0.00	0	0
Total CIG06 SPOT									0.00	0	0
Total For CIG06									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CIG07 On 28/08/2020 Spot Bond				102.17423		102.14490			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	29.98731	100.00000	29.91387			0.00	0	0
Total CIG09U SPOT									0.00	0	0
Total For CIG09U									0.00	0	0
CIG10 On 29/07/2019 Spot Bond				101.39543		101.36729			0.00	0	0
Total CIG10 SPOT									0.00	0	0
Total For CIG10									0.00	0	0
CIG11 On 29/07/2020 Spot Bond				101.43187		101.40298			0.00	0	0
Total CIG11 SPOT									0.00	0	0
Total For CIG11									0.00	0	0
CIG12 On 29/07/2021 Spot Bond				101.49009		101.46003			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	21.48993	100.00000	21.43787			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	21.48993	100.00000	21.43787			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	21.48993	100.00000	21.43787			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	23.76567	100.00000	23.70809			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	102.16723	10.11000	102.13985			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	139.64160	3.14000	139.62065			0.00	0	0
Total CLN193 SPOT									0.00	0	0
Total For CLN193									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN198 On 13/09/2021 Spot Bond			3.56000	136.79844	3.56000	136.77625				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	111.51900	10.00000	111.49000				0.00	0	0
Total CLN230/JIBAR SPOT										0.00	0	0
Total For CLN230/JIBAR										0.00	0	0
CLN231 On 25/11/2020 Spot Bond			10.00000	111.51900	10.00000	111.49000				0.00	0	0
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0
CLN242 On 24/02/2019 Spot Bond			13.50000	95.40612	13.50000	95.37225				0.00	0	0
Total CLN242 SPOT										0.00	0	0
Total For CLN242										0.00	0	0
CLN243 On 24/02/2018 Spot Bond			9.35000	100.60319	9.35000	100.57843			12,903,000,000,000.00	1,380,000,000	690,000,000	
Total CLN243 SPOT									12,903,000,000,000.00	1,380,000,000	690,000,000	
Total For CLN243									12,903,000,000,000.00	1,380,000,000	690,000,000	
CLN262 On 26/03/2019 Spot Bond			8.77500	101.04003	8.78500	101.00239			0.00	0	0	
Total CLN262 SPOT									0.00	0	0	
Total For CLN262									0.00	0	0	
CLN292 On 25/11/2020 Spot Bond			10.00000	111.51900	10.00000	111.49000			0.00	0	0	
Total CLN292/JIBAR SPOT									0.00	0	0	
Total For CLN292/JIBAR									0.00	0	0	
CLN296 On 20/12/2017 Spot Bond				99.97405		99.94801			0.00	0	0	
Total CLN296 SPOT									0.00	0	0	
Total For CLN296									0.00	0	0	
CLN301 On 20/12/2017 Spot Bond				154.95526		154.95526			0.00	0	0	
Total CLN301 SPOT									0.00	0	0	
Total For CLN301									0.00	0	0	
CLN302 On 20/12/2017 Spot Bond				100.09748		100.07307			0.00	0	0	
Total CLN302 SPOT									0.00	0	0	
Total For CLN302									0.00	0	0	
CLN303 On 20/12/2017 Spot Bond				156.41166		156.41166			0.00	0	0	
Total CLN303 SPOT									0.00	0	0	
Total For CLN303									0.00	0	0	
CLN304 On 20/12/2017 Spot Bond				154.57365		154.57365			0.00	0	0	
Total CLN304 SPOT									0.00	0	0	
Total For CLN304									0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN305 On 20/12/2017 Spot Bond				155.72905		155.72905				0.00	0	0
Total CLN305 SPOT										0.00	0	0
Total For CLN305										0.00	0	0
CLN313 On 14/11/2022 Spot Bond				100.97665		100.94913				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			10.62000	99.08967	10.64000	98.98603				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			11.14000	95.63782	11.16000	95.53125				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN317 On 20/03/2023 Spot Bond				99.97365		99.94721				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				100.95724		100.93026				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				101.36808		101.34046				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	103.38081	8.80500	103.35660				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				99.97571		99.95128				0.00	0	0
Total CLN325 SPOT										0.00	0	0
Total For CLN325										0.00	0	0
CLN326 On 20/06/2018 Spot Bond				99.97531		99.95048				0.00	0	0
Total CLN326 SPOT										0.00	0	0
Total For CLN326										0.00	0	0
CLN327 On 20/06/2023 Spot Bond				99.97362		99.94724				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				100.10774		100.08315				0.00	0	0
Total CLN328 SPOT										0.00	0	0
Total For CLN328										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN332 On 20/06/2018 Spot Bond				99.97300		99.94581				0.00	0	0
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0
CLN337 On 20/09/2018 Spot Bond				133.74741		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				100.62902		100.60006				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN343 On 20/12/2023 Spot Bond				99.97167		99.94342				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN344 On 20/12/2018 Spot Bond				99.97797		99.95587				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN345 On 20/12/2023 Spot Bond				99.07433		99.04854				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN350 On 28/10/2018 Spot Bond				101.27816		101.25384				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN358 On 30/04/2018 Spot Bond				101.27326		101.24759				0.00	0	0
Total CLN358 SPOT										0.00	0	0
Total For CLN358										0.00	0	0
CLN360 On 20/03/2019 Spot Bond				99.97862		99.95711				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			9.80000	103.51698	9.82000	103.39342				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				99.97669		99.95337				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				101.26974		101.23987				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			11.94000	104.57851	11.96000	104.45419			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				101.31616		101.28520			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			11.97000	104.59028	11.99000	104.47279			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				99.61316		99.58188			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				101.45233		101.42574			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				99.97197		99.94399			0.00	600,000,000	300,000,000
Total CLN371 SPOT									0.00	600,000,000	300,000,000
Total For CLN371									0.00	600,000,000	300,000,000
CLN372 On 20/09/2023 Spot Bond				99.97699		99.95401			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				99.97653		99.95309			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				99.97668		99.95324			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			9.09500	102.28414	9.11500	102.19970			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				95.85489		95.82344			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	98.01020	10.98000	97.98173			0.00	0	0
Total CLN379 SPOT									0.00	0	0
Total For CLN379									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN38(On 20/09/2024 Spot Bond			11.00000	99.97090	11.00000	99.94182				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN38(On 20/03/2021 Spot Bond				99.97361		99.94750				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN38(On 20/09/2024 Spot Bond			11.73000	101.39800	11.75000	101.27198				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN38(On 20/09/2024 Spot Bond				99.97130		99.94284				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN38(On 20/03/2021 Spot Bond				99.97640		99.95296				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN38(On 26/01/2021 Spot Bond				101.53416		101.50606				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN38(On 20/09/2019 Spot Bond				99.97515		99.95023				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN39(On 20/12/2019 Spot Bond				104.90803		104.90803				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN39(On 20/09/2022 Spot Bond				99.97639		99.95281				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN39(On 02/03/2018 Spot Bond				100.35804		100.33375				0.00	0	0
Total CLN395 SPOT										0.00	0	0
Total For CLN395										0.00	0	0
CLN39(On 20/03/2020 Spot Bond				99.97468		99.94922				0.00	0	0
Total CLN396 SPOT										0.00	0	0
Total For CLN396										0.00	0	0
CLN39(On 20/06/2020 Spot Bond				100.43345		100.40179				0.00	0	0
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN398 On 14/11/2022 Spot Bond				100.92616		100.90006				0.00	0	0
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN399 On 14/11/2022 Spot Bond				100.92131		100.89534				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN400 On 20/06/2020 Spot Bond				99.97628		99.95271				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN404 On 21/02/2018 Spot Bond				100.88749		100.85649				0.00	0	0
Total CLN404 SPOT										0.00	0	0
Total For CLN404										0.00	0	0
CLN406 On 20/06/2020 Spot Bond				99.58016		99.58016				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN407 On 20/06/2020 Spot Bond				99.97614		99.95243				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN409 On 18/07/2020 Spot Bond				101.90370		101.87436				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN410 On 20/09/2020 Spot Bond				99.97367		99.94756				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN411 On 20/09/2020 Spot Bond				99.97354		99.94729				0.00	0	0
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN412 On 18/07/2020 Spot Bond				101.91225		101.88277				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN413 On 20/09/2020 Spot Bond				101.84886		101.82417				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN414 On 20/09/2020 Spot Bond				99.96870		99.93779				0.00	0	0
Total CLN414 SPOT										0.00	0	0
Total For CLN414										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN415 On 20/09/2020 Spot Bond				99.97257		99.94539			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				102.02335		101.99207			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	115.66632	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				99.80968		99.78220			0.00	0	0
Total CLN418 SPOT									0.00	0	0
Total For CLN418									0.00	0	0
CLN419 On 20/12/2020 Spot Bond				99.97123		99.94271			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	48.83674	7.01000	48.82767			0.00	0	0
Total CLN42 SPOT									0.00	0	0
Total For CLN42									0.00	0	0
CLN420 On 20/12/2020 Spot Bond				99.97095		99.94217			0.00	0	0
Total CLN420 SPOT									0.00	0	0
Total For CLN420									0.00	0	0
CLN421 On 26/01/2021 Spot Bond				101.89732		101.86249			0.00	0	0
Total CLN421 SPOT									0.00	0	0
Total For CLN421									0.00	0	0
CLN422 On 20/12/2020 Spot Bond				110.54730		110.54730			0.00	0	0
Total CLN422 SPOT									0.00	0	0
Total For CLN422									0.00	0	0
CLN423 On 20/12/2020 Spot Bond				106.51000		106.51000			0.00	0	0
Total CLN423 SPOT									0.00	0	0
Total For CLN423									0.00	0	0
CLN424 On 20/12/2020 Spot Bond				107.56110		107.56110			0.00	0	0
Total CLN424 SPOT									0.00	0	0
Total For CLN424									0.00	0	0
CLN425 On 20/12/2020 Spot Bond				102.75963		102.73369			0.00	0	700,000,000
Total CLN425 SPOT									0.00	0	700,000,000
Total For CLN425									0.00	0	700,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN426 On 20/12/2020 Spot Bond				107.33250		107.33250			0.00	0	0
Total CLN426 SPOT									0.00	0	0
Total For CLN426									0.00	0	0
CLN427 On 20/12/2018 Spot Bond				102.03319		102.01054			0.00	0	0
Total CLN427 SPOT									0.00	0	0
Total For CLN427									0.00	0	0
CLN428 On 15/11/2020 Spot Bond				100.93072		100.90374			0.00	0	0
Total CLN428 SPOT									0.00	0	0
Total For CLN428									0.00	0	0
CLN429 On 20/12/2020 Spot Bond				99.96546		99.93137			0.00	0	0
Total CLN429 SPOT									0.00	0	0
Total For CLN429									0.00	0	0
CLN430 On 20/12/2020 Spot Bond				118.72054		118.72054			0.00	0	0
Total CLN430 SPOT									0.00	0	0
Total For CLN430									0.00	0	0
CLN431 On 20/12/2020 Spot Bond				116.14307		116.14307			0.00	0	0
Total CLN431 SPOT									0.00	0	0
Total For CLN431									0.00	0	0
CLN432 On 20/12/2020 Spot Bond				115.25712		115.25712			0.00	0	0
Total CLN432 SPOT									0.00	0	0
Total For CLN432									0.00	0	0
CLN433 On 20/12/2020 Spot Bond				121.52148		121.52148			0.00	0	0
Total CLN433 SPOT									0.00	0	0
Total For CLN433									0.00	0	0
CLN434 On 20/12/2020 Spot Bond				119.54812		119.54812			0.00	0	0
Total CLN434 SPOT									0.00	0	0
Total For CLN434									0.00	0	0
CLN436 On 20/12/2020 Spot Bond				99.97384		99.94786			0.00	0	0
Total CLN436 SPOT									0.00	0	0
Total For CLN436									0.00	0	0
CLN437 On 20/12/2020 Spot Bond				99.97508		99.95031			0.00	0	0
Total CLN437 SPOT									0.00	0	0
Total For CLN437									0.00	0	0
CLN439 On 03/02/2021 Spot Bond				101.24645		101.21961			0.00	0	0
Total CLN439 SPOT									0.00	0	0
Total For CLN439									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN44(On 20/03/2021 Spot Bond				120.69164		120.69164				0.00	0	0
Total CLN440 SPOT										0.00	0	0
Total For CLN440										0.00	0	0
CLN44(On 20/03/2021 Spot Bond				99.95145		99.90418				0.00	0	0
Total CLN441 SPOT										0.00	0	0
Total For CLN441										0.00	0	0
CLN44(On 23/05/2021 Spot Bond				100.73743		100.70968				0.00	0	0
Total CLN444 SPOT										0.00	0	0
Total For CLN444										0.00	0	0
CLN44(On 24/05/2021 Spot Bond			9.34500	109.71620	9.36500	109.62549				0.00	0	0
Total CLN445 SPOT										0.00	0	0
Total For CLN445										0.00	0	0
CLN45(On 31/01/2022 Spot Bond			4.26000	138.57708	4.26000	138.55223				0.00	0	0
Total CLN452 SPOT										0.00	0	0
Total For CLN452										0.00	0	0
CLN45(On 31/01/2025 Spot Bond			6.27000	99.85477	6.27000	99.83154				0.00	0	0
Total CLN453 SPOT										0.00	0	0
Total For CLN453										0.00	0	0
CLN45(On 31/01/2025 Spot Bond			5.91000	102.24461	5.91000	102.22180				0.00	0	0
Total CLN454 SPOT										0.00	0	0
Total For CLN454										0.00	0	0
CLN45(On 04/05/2021 Spot Bond				100.70323		100.67576				0.00	0	0
Total CLN455 SPOT										0.00	0	0
Total For CLN455										0.00	0	0
CLN45(On 20/12/2021 Spot Bond				99.97052		99.94116				0.00	0	0
Total CLN456 SPOT										0.00	0	0
Total For CLN456										0.00	0	0
CLN45(On 17/11/2021 Spot Bond				100.85392		100.82767				0.00	0	0
Total CLN457 SPOT										0.00	0	0
Total For CLN457										0.00	0	0
CLN45(On 29/11/2021 Spot Bond				100.54811		100.52161				0.00	0	0
Total CLN458 SPOT										0.00	0	0
Total For CLN458										0.00	0	0
CLN46(On 29/11/2021 Spot Bond				100.54247		100.51624				0.00	0	0
Total CLN460 SPOT										0.00	0	0
Total For CLN460										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN46 On 15/02/2022 Spot Bond				100.99486		100.96602				0.00	0	0
Total CLN461 SPOT										0.00	0	0
Total For CLN461										0.00	0	0
CLN46 On 16/02/2022 Spot Bond			10.26500	103.72836	10.28500	103.62940				0.00	0	0
Total CLN462 SPOT										0.00	0	0
Total For CLN462										0.00	0	0
CLN46 On 23/02/2018 Spot Bond				100.65932		100.63450				0.00	0	0
Total CLN463 SPOT										0.00	0	0
Total For CLN463										0.00	0	0
CLN46 On 13/03/2022 Spot Bond			9.55000	101.93804	9.57000	101.83939				0.00	0	0
Total CLN464 SPOT										0.00	0	0
Total For CLN464										0.00	0	0
CLN46 On 14/03/2020 Spot Bond				100.02314		100.08992				0.00	0	0
Total CLN465 SPOT										0.00	0	0
Total For CLN465										0.00	0	0
CLN46 On 21/02/2024 Spot Bond				100.76654		100.73974				0.00	0	0
Total CLN466 SPOT										0.00	0	0
Total For CLN466										0.00	0	0
CLN46 On 27/03/2020 Spot Bond				99.82161		99.79901				0.00	0	0
Total CLN467 SPOT										0.00	0	0
Total For CLN467										0.00	0	0
CLN46 On 28/03/2020 Spot Bond				99.79178		99.76830				0.00	0	0
Total CLN468 SPOT										0.00	0	0
Total For CLN468										0.00	0	0
CLN46 On 28/03/2022 Spot Bond				99.78231		99.75776				0.00	0	0
Total CLN469 SPOT										0.00	0	0
Total For CLN469										0.00	0	0
CLN47 On 07/05/2018 Spot Bond				101.00226		100.97867				0.00	0	0
Total CLN470 SPOT										0.00	0	0
Total For CLN470										0.00	0	0
CLN47 On 17/05/2019 Spot Bond				100.78733		100.76313				0.00	0	0
Total CLN471 SPOT										0.00	0	0
Total For CLN471										0.00	0	0
CLN47 On 19/11/2022 Spot Bond				100.81637		100.78787				0.00	0	0
Total CLN472 SPOT										0.00	0	0
Total For CLN472										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN473 On 05/10/2022 Spot Bond				102.08146		102.05496				0.00	0	0
Total CLN473 SPOT										0.00	0	0
Total For CLN473										0.00	0	0
CLN474 On 05/10/2022 Spot Bond			9.75000	105.15819	9.77000	105.03958				0.00	0	0
Total CLN474 SPOT										0.00	0	0
Total For CLN474										0.00	0	0
CLN475 On 23/06/2021 Spot Bond				100.40762		100.37313				0.00	0	0
Total CLN475 SPOT										0.00	0	0
Total For CLN475										0.00	0	0
CLN476 On 20/09/2020 Spot Bond				99.97354		99.94729				0.00	0	0
Total CLN476 SPOT										0.00	0	0
Total For CLN476										0.00	0	0
CLN477 On 29/11/2021 Spot Bond			100.00000	14.72319	100.00000	14.68616				0.00	0	0
Total CLN477 SPOT										0.00	0	0
Total For CLN477										0.00	0	0
CLN478 On 05/10/2022 Spot Bond			9.60500	103.02889	9.62500	102.90152				0.00	0	0
Total CLN478 SPOT										0.00	0	0
Total For CLN478										0.00	0	0
CLN479 On 05/10/2022 Spot Bond				102.23187		102.20575				0.00	0	0
Total CLN479 SPOT										0.00	0	0
Total For CLN479										0.00	0	0
CLN480 On 01/07/2022 Spot Bond			100.00000	17.18715	100.00000	17.13230				0.00	0	0
Total CLN480 SPOT										0.00	0	0
Total For CLN480										0.00	0	0
CLN481 On 07/06/2022 Spot Bond				100.40602		100.37166				0.00	0	0
Total CLN481 SPOT										0.00	0	0
Total For CLN481										0.00	0	0
CLN482 On 20/05/2021 Spot Bond				100.76355		100.73689				0.00	0	0
Total CLN482 SPOT										0.00	0	0
Total For CLN482										0.00	0	0
CLN483 On 20/05/2021 Spot Bond				100.77133		100.74440				0.00	0	0
Total CLN483 SPOT										0.00	0	0
Total For CLN483										0.00	0	0
CLN484 On 02/12/2021 Spot Bond				100.73208		100.70616				0.00	0	0
Total CLN484 SPOT										0.00	0	0
Total For CLN484										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN485 On 02/12/2021 Spot Bond			9.19500	104.00944	9.21500	103.90827			0.00	0	0
Total CLN485 SPOT									0.00	0	0
Total For CLN485									0.00	0	0
CLN486 On 20/06/2022 Spot Bond				99.97550		99.95099			0.00	0	0
Total CLN486 SPOT									0.00	0	0
Total For CLN486									0.00	0	0
CLN487 On 07/12/2021 Spot Bond			12.23000	104.15978	12.25000	104.04406			0.00	0	0
Total CLN487 SPOT									0.00	0	0
Total For CLN487									0.00	0	0
CLN488 On 28/07/2022 Spot Bond			9.03000	101.76062	9.05000	101.65869			0.00	0	0
Total CLN488 SPOT									0.00	0	0
Total For CLN488									0.00	0	0
CLN489 On 28/03/2020 Spot Bond				99.79420		99.77099			0.00	0	0
Total CLN489 SPOT									0.00	0	0
Total For CLN489									0.00	0	0
CLN490 On 28/03/2022 Spot Bond				99.78351		99.75910			0.00	0	0
Total CLN490 SPOT									0.00	0	0
Total For CLN490									0.00	0	0
CLN491 On 07/12/2017 Spot Bond				99.24773		99.21379			0.00	0	0
Total CLN491 SPOT									0.00	0	0
Total For CLN491									0.00	0	0
CLN492 On 30/09/2019 Spot Bond				101.08150		101.05512			0.00	0	0
Total CLN492 SPOT									0.00	0	0
Total For CLN492									0.00	0	0
CLN493 On 20/06/2022 Spot Bond				99.97378		99.94756			0.00	0	0
Total CLN493 SPOT									0.00	0	0
Total For CLN493									0.00	0	0
CLN494 On 07/12/2017 Spot Bond			11.69500	102.26951	11.71500	102.14210			0.00	0	0
Total CLN494 SPOT									0.00	0	0
Total For CLN494									0.00	0	0
CLN495 On 29/08/2020 Spot Bond				100.46418		100.43946			0.00	0	0
Total CLN495 SPOT									0.00	0	0
Total For CLN495									0.00	0	0
CLN496 On 04/09/2024 Spot Bond			10.03000	100.60494	10.05000	100.47915			0.00	0	0
Total CLN496 SPOT									0.00	0	0
Total For CLN496									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN497 On 04/09/2024 Spot Bond				100.39646		100.36956			0.00	0	0
Total CLN497 SPOT									0.00	0	0
Total For CLN497									0.00	0	0
CLN55 On 18/04/2028 Spot Bond				215.85064		215.99613			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			8.81500	98.68599	8.83500	98.53131			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			8.43000	187.06273	8.45000	186.64027			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			8.43000	187.54383	8.45000	187.12491			0.00	0	0
Total CLN89 SPOT									0.00	0	0
Total For CLN89									0.00	0	0
CLNF11 On 20/03/2018 Spot Bond				99.97829		99.95643			0.00	0	0
Total CLNF11 SPOT									0.00	0	0
Total For CLNF11									0.00	0	0
CLNF12 On 20/06/2019 Spot Bond				99.97721		99.95430			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				100.38105		100.35886			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				99.97715		99.95424			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				99.97600		99.95216			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				100.84731		100.82126			0.00	0	0
Total CLNF16 SPOT									0.00	0	0
Total For CLNF16									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
COH00 On 15/04/2019 Spot Bond				101.77570		101.74890				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			7.24500	103.78126	7.25500	103.75415				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			8.87500	118.17178	8.89500	118.04751				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			9.30500	104.21863	9.32500	104.13253				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			9.86000	111.96364	9.88000	111.81161				0.00	0	0
Total COJ08 SPOT										0.00	0	0
Total For COJ08										0.00	0	0
COJG0 On 09/06/2024 Spot Bond			9.69000	105.18702	9.71000	105.06119				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			9.86500	101.03534	9.88500	100.92664				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			11.14000	98.95403	11.16000	98.80748				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			11.16000	92.23591	11.18000	92.09448				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			11.50500	100.04858	11.52500	99.92845				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				102.05861		102.03430				0.00	0	0
Total CS001 SPOT										0.00	0	0
Total For CS001										0.00	0	0
CS002 On 17/12/2020 Spot Bond				100.02231		100.00003				0.00	0	0
Total CS002 SPOT										0.00	0	0
Total For CS002										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CS003 On 12/08/2021 Spot Bond				99.73912		99.71379			0.00	0	0
Total CS003 SPOT									0.00	0	0
Total For CS003									0.00	0	0
CSA04U On 06/06/2020 Spot Bond			100.00000	19.64216	100.00000	19.58016			0.00	0	0
Total CSA04U SPOT									0.00	0	0
Total For CSA04U									0.00	0	0
CSD04U On 06/06/2020 Spot Bond			100.00000	18.25115	100.00000	18.19355			0.00	0	0
Total CSD04U SPOT									0.00	0	0
Total For CSD04U									0.00	0	0
DEN38U On 10/06/2018 Spot Bond			100.00000	56.29620	100.00000	56.15832			0.00	0	0
Total DEN38U SPOT									0.00	0	0
Total For DEN38U									0.00	0	0
DEN40U On 10/06/2018 Spot Bond			100.00000	56.64941	100.00000	56.51068			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			5.64500	99.84558	5.65500	103.25403			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	99.81240	6.86000	103.21661			0.00	0	0
Total DENG44/R203 SPOT									0.00	0	0
Total For DENG44/R203									0.00	0	0
DENG6 On 22/09/2017 Spot Bond				99.93230		99.90977			0.00	0	0
Total DENG65 SPOT									0.00	0	0
Total For DENG65									0.00	0	0
DENG7 On 04/12/2017 Spot Bond				100.33904		100.31644			0.00	0	0
Total DENG72 SPOT									0.00	0	0
Total For DENG72									0.00	0	0
DLTB03 On 09/10/2017 Spot Bond				101.85753		101.83202			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	97.03975	100.00000	96.78836			0.00	0	0
DLTB03 On 09/10/2017 Spot Bond			100.00000	97.03975	100.00000	96.78836			0.00	0	0
Total DLTB03/JIBAR SPOT									0.00	0	0
Total For DLTB03/JIBAR									0.00	0	0
DOL00 On 20/09/2018 Spot Bond				99.96981		99.93956			0.00	0	0
Total DOL003 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 DOL003									0.00	0	0
DOL00- On 24/01/2019 Spot Bond				102.16793		102.12953			0.00	0	0
Total DOL004 SPOT									0.00	0	0
Total For DOL004									0.00	0	0
DOL00- On 20/12/2019 Spot Bond				70.65373		70.58873			0.00	0	0
Total DOL009 SPOT									0.00	0	0
Total For DOL009									0.00	0	0
DOL01- On 20/12/2021 Spot Bond				99.95484		99.91006			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			8.86500	102.78638	8.88500	102.69916			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			8.39000	103.33422	8.42000	103.24653			0.00	0	50,000,000
Total DV22 SPOT									0.00	0	50,000,000
Total For DV22									0.00	0	50,000,000
DV22/R On 07/02/2020 Spot Bond			100.00000	23.49867	100.00000	23.44695			0.00	0	0
Total DV22/R207 SPOT									0.00	0	0
Total For DV22/R207									0.00	0	0
DV23 On 27/02/2023 Spot Bond			9.18000	104.06230	9.20000	103.95095		5,085,720,000.00		554,000	200,277,000
Total DV23 SPOT								5,085,720,000.00		554,000	200,277,000
Total For DV23								5,085,720,000.00		554,000	200,277,000
DV23/R On 27/02/2023 Spot Bond			100.00000	11.61448	100.00000	11.58892			0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	11.61448	100.00000	11.58892			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			9.40000	102.20009	9.42000	102.07904			0.00	0	0
Total DV24 SPOT									0.00	0	0
Total For DV24									0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	100.82622	9.69000	100.80031			0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	100.82622	9.69000	100.80031			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			10.89500	95.73647	10.91500	95.58477			0.00	0	0
Total DV29 SPOT									0.00	0	0
Total For DV29									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV29/R On 18/02/2029 Spot Bond			10.10000	100.86049	10.10000	100.83349			0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	100.86049	10.10000	100.83349			0.00	0	0
Total DV29/R213 SPOT									0.00	0	0
Total For DV29/R213									0.00	0	0
DVC02i On 19/02/2018 Spot Bond				100.73185		100.70966			0.00	1,000,000,000	1,000,000,000
Total DVC028 SPOT									0.00	1,000,000,000	1,000,000,000
Total For DVC028									0.00	1,000,000,000	1,000,000,000
DVC02i On 29/08/2018 Spot Bond				100.46627		100.44370			0.00	0	0
Total DVC029 SPOT									0.00	0	0
Total For DVC029									0.00	0	0
DVC26 On 29/11/2017 Spot Bond				100.47190		100.44906			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				102.07527		102.05397			0.00	1,000,000,000	1,000,000,000
Total DVF18 SPOT									0.00	1,000,000,000	1,000,000,000
Total For DVF18									0.00	1,000,000,000	1,000,000,000
DVF19 On 31/05/2019 Spot Bond				100.79902		100.77536			0.00	400,000,000	700,000,000
Total DVF19 SPOT									0.00	400,000,000	700,000,000
Total For DVF19									0.00	400,000,000	700,000,000
DVF20 On 29/11/2019 Spot Bond				100.49736		100.47330			0.00	0	0
Total DVF20 SPOT									0.00	0	0
Total For DVF20									0.00	0	0
DVF20i On 28/03/2020 Spot Bond				99.80508		99.78307			0.00	0	0
Total DVF20B SPOT									0.00	0	0
Total For DVF20B									0.00	0	0
DVF20i On 31/08/2020 Spot Bond				100.48722		100.46357			0.00	0	0
Total DVF20C SPOT									0.00	0	0
Total For DVF20C									0.00	0	0
DVF21 On 29/11/2021 Spot Bond				100.51537		100.49045			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				99.90999		99.88721			0.00	0	0
Total DVF22 SPOT									0.00	0	0
Total For DVF22									0.00	0	0
DVF22i On 29/08/2022 Spot Bond				100.50579		100.48132			0.00	0	0
Total DVF22B 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 DVF22B									0.00	0	0
E170 On 01/08/2020 Spot Bond			7.98000	115.67194	8.01000	115.56513			71,820,000,000.00	9,000,000	204,500,000
Total E170 SPOT									71,820,000,000.00	9,000,000	204,500,000
Total For E170									71,820,000,000.00	9,000,000	204,500,000
E170/R On 01/08/2020 Spot Bond			100.00000	23.49915	100.00000	23.44742			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			8.70000	102.21414	8.73000	102.12338			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			8.90500	103.20176	8.92500	103.10288			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			9.34000	103.05267	9.36000	102.92926			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			3.68000	102.80448	3.68000	102.78746			0.00	0	0
Total ECN32 SPOT									0.00	0	0
Total For ECN32									0.00	0	0
EFS00E On 23/10/2023 Spot Bond				101.83721		101.80217			0.00	0	0
Total EFS00B SPOT									0.00	0	0
Total For EFS00B									0.00	0	0
EFS0A2 On 28/10/2023 Spot Bond				101.47904		101.45087			0.00	0	0
Total EFS0A2 SPOT									0.00	0	0
Total For EFS0A2									0.00	0	0
EFS0C1 On 28/10/2023 Spot Bond			100.00000	18.90466	100.00000	18.85886			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			3.31000	98.45929	3.31000	98.44412			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	115.86208	2.25000	115.84752			0.00	0	0
Total EL037/I2038 SPOT									0.00	0	0
Total For EL037/I2038									0.00	0	0
EL28 On 02/05/2028 Spot Bond			3.22000	127.91903	3.22000	127.89964			0.00	0	0
Total EL28 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 EL28									0.00	0	0
EL29 On 19/11/2029 Spot Bond			3.23000	114.35006	3.23000	114.33270			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			3.25000	112.68769	3.25000	112.67052			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			3.32500	104.18805	3.32500	104.17192			0.00	0	5,500,000,000
Total EL31 SPOT									0.00	0	5,500,000,000
Total For EL31									0.00	0	5,500,000,000
EL36 On 31/01/2036 Spot Bond			3.28000	99.54612	3.28000	99.53085			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	115.86208	2.25000	115.84752			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			8.89500	105.61675	8.91500	105.54094			0.00	0	0
Total EMM01 SPOT									0.00	0	0
Total For EMM01									0.00	0	0
EMM02 On 11/03/2021 Spot Bond			8.97500	105.34793	8.99500	105.26186			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			10.21000	102.98830	10.23000	102.86626			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			10.68000	97.46589	10.70000	97.36693		16,020,000,000,000.00	1,500,000,000	1,500,000,000	
Total EMM04 SPOT								16,020,000,000,000.00	1,500,000,000	1,500,000,000	
Total For EMM04								16,020,000,000,000.00	1,500,000,000	1,500,000,000	
EMM05 On 17/04/2029 Spot Bond			10.94500	103.39140	10.96500	103.28358		0.00	0	2,333,333,100	
Total EMM05 SPOT								0.00	0	2,333,333,100	
Total For EMM05								0.00	0	2,333,333,100	
EMM06 On 23/06/2025 Spot Bond			10.31000	102.25584	10.33000	102.16683		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			10.16000	103.25001	10.18000	103.14855		0.00	0	0	
Total EMM07 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 EMM07										0.00	0	0
EMM07 On 17/07/2032 Spot Bond			10.98000	91.69440	11.00000	91.60142				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				100.53006		100.50559				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				101.16704		101.14505				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				100.69001		100.66591				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				100.36189		100.33733				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				100.62218		100.59784				0.00	0	0
Total EPF008 SPOT										0.00	0	0
Total For EPF008										0.00	0	0
EPF009 On 30/03/2018 Spot Bond				101.93697		101.91419				0.00	0	0
Total EPF009 SPOT										0.00	0	0
Total For EPF009										0.00	0	0
EPF010 On 07/11/2019 Spot Bond				101.05805		101.03314				0.00	0	0
Total EPF010 SPOT										0.00	0	0
Total For EPF010										0.00	0	0
EPF011 On 12/06/2020 Spot Bond				100.77714		100.75229				0.00	0	0
Total EPF011 SPOT										0.00	0	0
Total For EPF011										0.00	0	0
EPF01U On 01/09/2018 Spot Bond			100.00000	57.53967	100.00000	57.39875				0.00	0	0
Total EPF01U SPOT										0.00	0	0
Total For EPF01U										0.00	0	0
EPF02U On 01/09/2019 Spot Bond			100.00000	29.10364	100.00000	29.03237				0.00	0	0
Total EPF02U SPOT										0.00	0	0
Total For EPF02U										0.00	0	0
EPFC29 On 06/11/2017 Spot Bond				100.98498		100.96181				0.00	0	0
Total EPFC29 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 EPFC29										0.00	0	0
EPFC3 On 02/03/2018 Spot Bond				100.34182		100.31861				0.00	0	0
Total EPFC30 SPOT										0.00	0	0
Total For EPFC30										0.00	0	0
EPFC3 On 03/11/2017 Spot Bond				101.00001		100.97865				0.00	0	0
Total EPFC32 SPOT										0.00	0	0
Total For EPFC32										0.00	0	0
EPFC3 On 06/03/2018 Spot Bond				100.28048		100.25890				0.00	0	0
Total EPFC33 SPOT										0.00	0	0
Total For EPFC33										0.00	0	0
EPFC3 On 06/09/2018 Spot Bond				100.29762		100.27442				0.00	0	0
Total EPFC34 SPOT										0.00	0	0
Total For EPFC34										0.00	0	0
EQS05 On 25/04/2019 Spot Bond			100.00000	32.87866	100.00000	32.79901				0.00	0	0
Total EQS05 SPOT										0.00	0	0
Total For EQS05										0.00	0	0
EQS06 On 09/04/2020 Spot Bond				98.92169		98.88929				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			11.84500	102.17714	11.85500	102.13985				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				100.91822		100.89060				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	46.97875	100.00000	46.86495				0.00	0	0
EQS08 On 04/10/2018 Spot Bond			100.00000	47.08005	100.00000	46.96600				0.00	0	0
Total EQS08A/JIBAR SPOT										0.00	0	0
Total For EQS08A/JIBAR										0.00	0	0
EQS10 On 28/07/2022 Spot Bond				101.47937		101.45120				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				100.81831		100.79315				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				100.82300		100.79799				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ERS3B5 SPOT										0.00	0	0
Total For ERS3B5										0.00	0	0
ERS3C On 17/08/2019 Spot Bond				100.86278		100.83626				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				100.91063		100.88293				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	111.51900	10.00000	111.49000				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				100.68204		100.65785				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				101.04809		101.02465				0.00	0	0
Total ERSA20 SPOT										0.00	0	0
Total For ERSA20										0.00	0	0
ERSA2 On 17/08/2020 Spot Bond				100.40958		100.38418				0.00	0	0
Total ERSA21 SPOT										0.00	0	0
Total For ERSA21										0.00	0	0
ERSA2 On 17/05/2019 Spot Bond				101.19342		101.16913				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				100.80941		100.78452				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				100.78722		100.76301				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				100.81393		100.78890				0.00	3,000,000,000	1,500,000,000
Total ERSA25 SPOT										0.00	3,000,000,000	1,500,000,000
Total For ERSA25										0.00	3,000,000,000	1,500,000,000
ES18 On 20/04/2018 Spot Bond			7.71500	104.69059	7.72500	104.66324				0.00	0	48,932,300,000
Total ES18 SPOT										0.00	0	48,932,300,000
Total For ES18										0.00	0	48,932,300,000
ES18/R On 20/04/2018 Spot Bond			9.25000	103.82674	9.25000	103.80110				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ES18/R204 SPOT									0.00	0	0
Total For ES18/R204									0.00	0	0
ES23 On 25/01/2023 Spot Bond			8.76000	106.70498	8.78000	106.59340			8,682,912,000.00	991,200	1,928,980,000
Total ES23 SPOT									8,682,912,000.00	991,200	1,928,980,000
Total For ES23									8,682,912,000.00	991,200	1,928,980,000
ES23/R On 25/01/2023 Spot Bond			10.00000	101.49600	10.00000	101.46909			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			9.57500	93.73302	9.59500	93.60174			14,314,625,000.00	1,495,000	12,300,747,500
Total ES26 SPOT									14,314,625,000.00	1,495,000	12,300,747,500
Total For ES26									14,314,625,000.00	1,495,000	12,300,747,500
ES26/R On 02/04/2026 Spot Bond			7.85000	103.64116	7.85000	103.61936			0.00	0	0
Total ES26/R186 SPOT									0.00	0	0
Total For ES26/R186									0.00	0	0
ES33 On 15/09/2033 Spot Bond			10.65500	76.10156	10.67000	75.98674			17,478,462,000.00	1,640,400	58,910,000,000
Total ES33 SPOT									17,478,462,000.00	1,640,400	58,910,000,000
Total For ES33									17,478,462,000.00	1,640,400	58,910,000,000
ES33/R On 15/09/2033 Spot Bond			7.50000	100.08139	7.50000	100.06103			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			10.92500	82.82078	10.94000	82.69211			61,736,301,000,000.00	5,650,920,000	17,312,524,400
Total ES42 SPOT									61,736,301,000,000.00	5,650,920,000	17,312,524,400
Total For ES42									61,736,301,000,000.00	5,650,920,000	17,312,524,400
ES42/R On 25/04/2042 Spot Bond			8.50000	103.39990	8.50000	103.37638			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				99.28202		99.25439			0.00	0	0
Total EXX02 SPOT									0.00	0	0
Total For EXX02									0.00	0	0
FBJ20Z On 20/03/2020 Spot Bond				99.97706		99.95402			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				99.97607		99.95223			0.00	0	0
Total FBJ22Z SPOT									0.00	0	0
Total For FBJ22Z									0.00	0	0
FIF01U On 01/11/2018 Spot Bond			100.00000	43.61784	100.00000	43.51217			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FIF01U SPOT										0.00	0	0
Total For FIF01U										0.00	0	0
FIF02U On 01/11/2019 Spot Bond			100.00000	23.86953	100.00000	23.81170				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	15.89550	100.00000	15.85699				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	12.72754	100.00000	12.69671				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	14.97101	100.00000	14.93474				0.00	0	0
Total FIF05U SPOT										0.00	0	0
Total For FIF05U										0.00	0	0
FIF06U On 27/02/2023 Spot Bond			100.00000	10.69191	100.00000	10.66601				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				100.70813		100.68337				0.00	0	0
Total FIFB04 SPOT										0.00	0	0
Total For FIFB04										0.00	0	0
FIFB07 On 27/11/2017 Spot Bond				100.53369		100.50909				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				100.47073		100.44562				0.00	0	0
Total FIFB08 SPOT										0.00	0	0
Total For FIFB08										0.00	0	0
FIFB09 On 27/06/2019 Spot Bond				99.81543		99.79204				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				100.44165		100.41697				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				101.05450		101.02968				0.00	0	25,000,000
Total FIFB11 SPOT										0.00	0	25,000,000
Total For FIFB11										0.00	0	25,000,000
FIFB12 On 13/08/2020 Spot Bond				100.88786		100.86286				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FIFB12 SPOT										0.00	0	0
Total For FIFB12										0.00	0	0
FMLA11 On 17/02/2039 Spot Bond			100.00000	5.87171	100.00000	5.86008				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	12.12798	100.00000	12.09860				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	26.82850	100.00000	26.76351				0.00	0	0
Total FPB1U SPOT										0.00	0	0
Total For FPB1U										0.00	0	0
FRB05 On 21/12/2018 Spot Bond			8.44500	102.13237	8.45500	102.09757				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				100.57519		100.55155				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				100.77814		100.75254				0.00	300,000,000	415,000,000
Total FRB12 SPOT										0.00	300,000,000	415,000,000
Total For FRB12										0.00	300,000,000	415,000,000
FRB13 On 02/06/2021 Spot Bond				97.30389		97.27599				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			10.29500	102.05841	10.31500	101.97038				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				102.53807		102.51028				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				103.71690		103.68852				0.00	0	0
Total FRB16 SPOT										0.00	0	0
Total For FRB16										0.00	0	0
FRB17 On 08/01/2022 Spot Bond				102.33490		102.30506				0.00	0	0
Total FRB17 SPOT										0.00	0	0
Total For FRB17										0.00	0	0
FRB17 On 08/01/2027 Spot Bond			100.00000	13.03897	100.00000	13.00738				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRB17/JIBAR SPOT									0.00	0	0
Total For FRB17/JIBAR									0.00	0	0
FRB18 On 13/04/2021 Spot Bond				104.06904		104.03870			0.00	2,920,000,000	1,460,000,000
Total FRB18 SPOT									0.00	2,920,000,000	1,460,000,000
Total For FRB18									0.00	2,920,000,000	1,460,000,000
FRB19 On 14/04/2021 Spot Bond			10.99500	109.20749	11.01500	109.11634			0.00	0	0
Total FRB19 SPOT									0.00	0	0
Total For FRB19									0.00	0	0
FRB20 On 15/04/2021 Spot Bond				103.50053		103.47055			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				100.78331		100.75272			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				100.33058		100.30001			0.00	0	0
Total FRB22 SPOT									0.00	0	0
Total For FRB22									0.00	0	0
FRBC2 On 21/12/2018 Spot Bond			9.10500	106.27679	9.11500	106.23901			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				101.89699		101.87487			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			3.11000	145.17932	3.11000	145.15774			0.00	0	0
Total FRBI22 SPOT									0.00	0	0
Total For FRBI22									0.00	0	0
FRBI23 On 07/12/2023 Spot Bond			3.27000	284.71520	3.27000	284.67152			0.00	0	0
Total FRBI23 SPOT									0.00	0	0
Total For FRBI23									0.00	0	0
FRBI25 On 31/01/2025 Spot Bond			3.57000	119.44756	3.57000	119.42832			0.00	0	0
Total FRBI25 SPOT									0.00	0	0
Total For FRBI25									0.00	0	0
FRBI28 On 31/03/2028 Spot Bond			3.90000	163.91915	3.90000	163.89122			0.00	0	16,100,000
Total FRBI28 SPOT									0.00	0	16,100,000
Total For FRBI28									0.00	0	16,100,000
FRBI29 On 31/03/2029 Spot Bond			3.84500	83.02383	3.84500	83.00980			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRBI29 SPOT										0.00	0	0
Total For FRBI29										0.00	0	0
FRBI33 On 07/12/2033 Spot Bond			4.07000	198.07305	4.07000	198.03841				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			4.25000	90.38505	4.25000	90.36880				0.00	0	0
Total FRBI46 SPOT										0.00	0	0
Total For FRBI46										0.00	0	0
FRBI50 On 31/12/2050 Spot Bond			4.43000	88.81972	4.43000	88.80334				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			8.31000	77.36162	8.33000	77.31613				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			9.61000	52.01923	9.60000	52.03619				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			9.64000	51.33786	9.63000	51.35454				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	95.95723	100.00000	95.71119				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	99.42797	100.00000	99.16632				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				100.46624		100.43471				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				99.96686		99.93368				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				99.97655		99.95306				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				103.47519		103.45539				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC145 SPOT										0.00	0	0
Total For FRC145										0.00	0	0
FRC15(On 20/09/2017 Spot Bond				99.97441		99.94877				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	98.00000	5.76400	98.00000				0.00	0	0
Total FRC151 SPOT										0.00	0	0
Total For FRC151										0.00	0	0
FRC15(On 20/12/2017 Spot Bond				99.97418		99.94828				0.00	0	0
Total FRC152 SPOT										0.00	0	0
Total For FRC152										0.00	0	0
FRC15(On 20/12/2017 Spot Bond				99.97629		99.95250				0.00	0	0
Total FRC153 SPOT										0.00	0	0
Total For FRC153										0.00	0	0
FRC15(On 20/12/2017 Spot Bond				99.97557		99.95105				0.00	0	0
Total FRC154 SPOT										0.00	0	0
Total For FRC154										0.00	0	0
FRC15(On 20/12/2017 Spot Bond				99.96854		99.93695				0.00	0	0
Total FRC155 SPOT										0.00	0	0
Total For FRC155										0.00	0	0
FRC16(On 20/12/2017 Spot Bond				99.97597		99.95185				0.00	0	0
Total FRC161 SPOT										0.00	0	0
Total For FRC161										0.00	0	0
FRC16(On 20/03/2018 Spot Bond				99.97736		99.95453				0.00	0	0
Total FRC163 SPOT										0.00	0	0
Total For FRC163										0.00	0	0
FRC16(On 20/03/2018 Spot Bond				99.97733		99.95448				0.00	0	0
Total FRC166 SPOT										0.00	0	0
Total For FRC166										0.00	0	0
FRC16(On 20/03/2018 Spot Bond				99.96802		99.93550				0.00	0	0
Total FRC167 SPOT										0.00	0	0
Total For FRC167										0.00	0	0
FRC16(On 20/06/2018 Spot Bond				99.94760		99.92369				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			4.36500	113.26161	4.36500	113.24097				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC17(On 20/06/2018 Spot Bond				99.97537		99.95059				0.00	0	0
Total FRC170 SPOT										0.00	0	0
Total For FRC170										0.00	0	0
FRC17(On 20/06/2018 Spot Bond				99.96462		99.93980				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				99.91260		99.88588				0.00	0	0
Total FRC172 SPOT										0.00	0	0
Total For FRC172										0.00	0	0
FRC17(On 20/06/2018 Spot Bond				99.97537		99.95059				0.00	0	0
Total FRC174 SPOT										0.00	0	0
Total For FRC174										0.00	0	0
FRC17(On 20/09/2018 Spot Bond				99.97661		99.95317				0.00	0	0
Total FRC176 SPOT										0.00	0	0
Total For FRC176										0.00	0	0
FRC17(On 20/09/2018 Spot Bond				99.97712		99.95419				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				100.73645		100.70675				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC17(On 20/09/2020 Spot Bond				99.97320		99.94664				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				108.43279		108.39448				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC18(On 20/12/2018 Spot Bond				102.66361		102.63890				0.00	0	0
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0
FRC18(On 20/12/2018 Spot Bond				99.96990		99.93967				0.00	3,000,000,000	1,500,000,000
Total FRC185 SPOT										0.00	3,000,000,000	1,500,000,000
Total For FRC185										0.00	3,000,000,000	1,500,000,000
FRC18(On 20/03/2019 Spot Bond				99.95493		99.93038				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC188: On 20/03/2019 Spot Bond				99.97571		99.95119				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC189: On 02/04/2019 Spot Bond				102.00027		101.97578				0.00	2,900,000,000	1,450,000,000
Total FRC192 SPOT										0.00	2,900,000,000	1,450,000,000
Total For FRC192										0.00	2,900,000,000	1,450,000,000
FRC192: On 25/11/2020 Spot Bond			10.00000	111.51900	10.00000	111.49000				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC193: On 20/06/2024 Spot Bond				99.97411		99.94832				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC195: On 20/06/2019 Spot Bond				100.44233		100.41892				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC206: On 20/09/2021 Spot Bond			100.00000	12.81024	100.00000	12.77921				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC207: On 20/09/2021 Spot Bond			100.00000	12.04434	100.00000	12.01516				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC208: On 07/10/2020 Spot Bond				104.76330		104.73325				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC209: On 20/12/2019 Spot Bond			100.00000	25.05281	100.00000	24.99211				0.00	0	0
FRC210: On 20/12/2019 Spot Bond				99.97478		99.94946				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC210: On 29/10/2017 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FRC211 SPOT										0.00	0	0
Total For FRC211										0.00	0	0
FRC211: On 07/05/2020 Spot Bond				101.07787		101.05250				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0

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 04/06/2021 Spot Bond			100.00000	12.85112	100.00000	12.81965				0.00	0	0
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0
FRC21: On 07/11/2017 Spot Bond			100.00000	90.05912	100.00000	89.84211				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				101.07783		101.05246				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	90.05251	100.00000	89.83551				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				101.07551		101.05019				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				101.02779		101.00360				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				101.15782		101.13231				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				101.09540		101.07127				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			3.67000	141.91983	3.67000	141.89662				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				100.73226		100.70669				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				102.08924		102.06605				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			4.53000	137.07785	4.53000	137.05229				0.00	0	0
Total FRC233 SPOT										0.00	0	0
Total For FRC233										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC23 On 20/12/2020 Spot Bond				99.96281		99.92614			0.00	0	0
Total FRC234 SPOT									0.00	0	0
Total For FRC234									0.00	0	0
FRC23 On 08/02/2020 Spot Bond				107.73811		107.65220			0.00	0	0
Total FRC236 SPOT									0.00	0	0
Total For FRC236									0.00	0	0
FRC23 On 19/10/2020 Spot Bond				118.06441		117.16383			0.00	0	0
Total FRC237 SPOT									0.00	0	0
Total For FRC237									0.00	0	0
FRC23 On 08/02/2020 Spot Bond				108.27183		108.18578			0.00	0	0
Total FRC238 SPOT									0.00	0	0
Total For FRC238									0.00	0	0
FRC23 On 19/10/2020 Spot Bond				118.81806		117.94526			0.00	0	0
Total FRC239 SPOT									0.00	0	0
Total For FRC239									0.00	0	0
FRC24 On 19/10/2020 Spot Bond				117.74173		116.97609			0.00	0	0
Total FRC240 SPOT									0.00	0	0
Total For FRC240									0.00	0	0
FRC24 On 08/02/2020 Spot Bond				107.61515		107.52743			0.00	0	0
Total FRC241 SPOT									0.00	0	0
Total For FRC241									0.00	0	0
FRC24 On 08/02/2020 Spot Bond				107.25210		107.16487			0.00	0	0
Total FRC242 SPOT									0.00	0	0
Total For FRC242									0.00	0	0
FRC24 On 19/10/2020 Spot Bond				103.40043		103.34578			0.00	0	0
Total FRC243 SPOT									0.00	0	0
Total For FRC243									0.00	0	0
FRC24 On 08/02/2020 Spot Bond				108.22011		108.14760			0.00	0	0
Total FRC244 SPOT									0.00	0	0
Total For FRC244									0.00	0	0
FRC24 On 19/10/2020 Spot Bond				103.36703		103.31294			0.00	0	0
Total FRC245 SPOT									0.00	0	0
Total For FRC245									0.00	0	0
FRC24 On 19/10/2020 Spot Bond				102.71462		102.67138			0.00	0	0
Total FRC246 SPOT									0.00	0	0
Total For FRC246									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC247 On 08/02/2020 Spot Bond				107.54109		107.45992			0.00	0	0
Total FRC247 SPOT									0.00	0	0
Total For FRC247									0.00	0	0
FRC248 On 08/02/2020 Spot Bond				97.56099		97.48236			0.00	0	0
Total FRC248 SPOT									0.00	0	0
Total For FRC248									0.00	0	0
FRC249 On 19/10/2020 Spot Bond				116.14273		115.34312			0.00	0	0
Total FRC249 SPOT									0.00	0	0
Total For FRC249									0.00	0	0
FRC250 On 19/10/2020 Spot Bond				96.95597		96.23364			0.00	0	0
Total FRC250 SPOT									0.00	0	0
Total For FRC250									0.00	0	0
FRC251 On 13/02/2022 Spot Bond				101.04295		101.01358			0.00	0	0
Total FRC251 SPOT									0.00	0	0
Total For FRC251									0.00	0	0
FRC252 On 14/03/2022 Spot Bond				100.02738		100.09328			0.00	0	0
Total FRC252 SPOT									0.00	0	0
Total For FRC252									0.00	0	0
FRC253 On 27/03/2020 Spot Bond				101.97486		101.95190			0.00	0	0
Total FRC253 SPOT									0.00	0	0
Total For FRC253									0.00	0	0
FRC254 On 05/10/2022 Spot Bond				101.43440		101.40861			0.00	0	0
Total FRC254 SPOT									0.00	0	0
Total For FRC254									0.00	0	0
FRC255 On 17/07/2027 Spot Bond				101.18371		101.15812			0.00	0	0
Total FRC255 SPOT									0.00	0	0
Total For FRC255									0.00	0	0
FRC256 On 27/03/2020 Spot Bond				100.28659		100.26428			0.00	0	0
Total FRC256 SPOT									0.00	0	0
Total For FRC256									0.00	0	0
FRC257 On 08/05/2020 Spot Bond				100.31828		100.29295			0.00	0	0
Total FRC257 SPOT									0.00	0	0
Total For FRC257									0.00	0	0
FRC66 On 31/01/2022 Spot Bond			4.19000	138.96887	4.19000	138.94421			0.00	0	0
Total FRC66 SPOT									0.00	0	0
Total For FRC66									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC69 On 31/01/2022 Spot Bond			4.25000	138.63297	4.25000	138.60815				0.00	0	0
Total FRC69 SPOT										0.00	0	0
Total For FRC69										0.00	0	0
FRC71 On 31/01/2022 Spot Bond			4.23000	138.74483	4.23000	138.72006				0.00	0	0
Total FRC71 SPOT										0.00	0	0
Total For FRC71										0.00	0	0
FRD01: On 31/10/2020 Spot Bond				101.59783		101.56554				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	44.78053	100.00000	44.67204				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	99.66853	100.00000	99.40625				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	15.89314	100.00000	15.84352				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	84.37531	4.11000	84.36037				0.00	0	0
Total FRI33 SPOT										0.00	0	0
Total For FRI33										0.00	0	0
FRI38 On 31/01/2038 Spot Bond			4.12000	98.93801	4.12000	98.92062				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				101.11484		101.09333				0.00	0	0
Total FRJ18 SPOT										0.00	0	0
Total For FRJ18										0.00	0	0
FRJ19 On 04/04/2019 Spot Bond				102.16092		102.13900				0.00	0	0
Total FRJ19 SPOT										0.00	0	0
Total For FRJ19										0.00	0	0
FRJ20 On 20/09/2020 Spot Bond				99.63373		99.61275				0.00	8,200,000,000	9,400,000,000
Total FRJ20 SPOT										0.00	8,200,000,000	9,400,000,000
Total For FRJ20										0.00	8,200,000,000	9,400,000,000
FRJ21 On 15/09/2021 Spot Bond				99.81361		99.79240				0.00	0	0
Total FRJ21 SPOT										0.00	0	0
Total For FRJ21										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRJ22 On 07/03/2022 Spot Bond				100.65618		101.22852			0.00	95,200,000,000	142,300,000,000
Total FRJ22 SPOT									0.00	95,200,000,000	142,300,000,000
Total For FRJ22									0.00	95,200,000,000	142,300,000,000
FRJ25 On 09/03/2025 Spot Bond				101.83228		101.80704			0.00	49,680,000,000	50,140,000,000
Total FRJ25 SPOT									0.00	49,680,000,000	50,140,000,000
Total For FRJ25									0.00	49,680,000,000	50,140,000,000
FRJ27 On 25/01/2027 Spot Bond				101.61709		101.59200			0.00	0	0
Total FRJ27 SPOT									0.00	0	0
Total For FRJ27									0.00	0	0
FRS01L On 13/05/2021 Spot Bond			100.00000	7.98494	100.00000	7.96979			0.00	0	0
Total FRS01U SPOT									0.00	0	0
Total For FRS01U									0.00	0	0
FRS02L On 13/05/2021 Spot Bond			100.00000	7.98494	100.00000	7.96979			0.00	0	0
Total FRS02U SPOT									0.00	0	0
Total For FRS02U									0.00	0	0
FRS10C On 15/01/2024 Spot Bond			2.76800	105.71465	2.76800	105.69991			0.00	0	0
Total FRS100 SPOT									0.00	0	0
Total For FRS100									0.00	0	0
FRS10E On 31/01/2038 Spot Bond			3.14000	115.21810	3.14000	115.20087			0.00	0	0
Total FRS101 SPOT									0.00	0	0
Total For FRS101									0.00	0	0
FRS10G On 23/01/2024 Spot Bond				101.31060		101.28753			0.00	1,800,000,000	1,800,000,000
Total FRS103 SPOT									0.00	1,800,000,000	1,800,000,000
Total For FRS103									0.00	1,800,000,000	1,800,000,000
FRS10H On 23/01/2024 Spot Bond				101.31060		101.28753			0.00	0	0
Total FRS104 SPOT									0.00	0	0
Total For FRS104									0.00	0	0
FRS10I On 31/01/2038 Spot Bond			3.28000	112.70469	3.28000	112.68742			0.00	0	0
Total FRS108 SPOT									0.00	0	0
Total For FRS108									0.00	0	0
FRS10J On 07/12/2033 Spot Bond			3.37000	215.62742	3.37000	215.59375			0.00	0	0
Total FRS109 SPOT									0.00	0	0
Total For FRS109									0.00	0	0
FRS11C On 31/01/2038 Spot Bond			4.23500	97.21617	4.23500	97.19879			0.00	0	0
Total FRS110 SPOT									0.00	0	0
Total For FRS110									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS112 On 07/12/2033 Spot Bond			3.40000	214.83685	3.40000	214.80313			0.00	0	0
Total FRS112 SPOT									0.00	0	0
Total For FRS112									0.00	0	0
FRS113 On 29/04/2019 Spot Bond				101.47669		101.44690			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			3.62000	119.04750	3.62000	119.02817			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			3.44500	109.82643	3.44500	109.80911			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			3.44500	109.82643	3.44500	109.80911			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			3.52000	211.70981	3.52000	211.67589			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			3.57000	210.42334	3.57000	210.38936			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			3.15000	107.56821	3.15000	107.55210			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			3.60000	209.65608	3.60000	209.62206			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			4.35500	95.45836	4.35500	95.44099			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			3.86500	164.42989	3.86500	164.40202			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			4.17000	98.18484	4.17000	98.16746			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			3.84000	164.79585	3.84000	164.76802			0.00	0	0
Total FRS129 SPOT									0.00	0	0
Total For FRS129									0.00	0	0
FRS130 On 11/11/2015 Spot Bond				116.05918					0.00	0	0
FRS130 On 11/11/2017 Spot Bond			100.00000	90.99153	100.00000	90.77437			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			3.90000	163.91915	3.90000	163.89122			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			4.11000	197.12418	4.11000	197.08949			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				98.98484		98.64739			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			4.10000	99.24125	4.10000	99.22387			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			4.35500	95.45836	4.35500	95.44099			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			3.88000	102.65272	3.88000	102.63533			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			3.71000	166.71404	3.71000	166.68649			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			3.88000	202.65813	3.88000	202.62372			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			3.84000	164.79585	3.84000	164.76802			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			3.84000	164.79585	3.84000	164.76802			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			4.13000	160.60838	4.13000	160.58003				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			3.92000	116.67855	3.92000	116.65868				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			3.37000	143.65531	3.37000	143.63297				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				128.94400		124.93500				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			4.19000	159.75753	4.19000	159.72907				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			4.23000	159.19322	4.23000	159.16468				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			3.89000	116.91304	3.89000	116.89322				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			4.20000	159.61623	4.20000	159.58776				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			4.24000	159.05250	4.24000	159.02394				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				108.84068		108.39880				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				97.78113		94.91598				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				97.53197		95.32378				0.00	0	0
Total FRS159 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 FRS159										0.00	0	0
FRS16 On 06/06/2024 Spot Bond				97.36142		95.24795				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				96.63959		94.67587				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				79.98450		77.66174				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				80.28155		78.49817				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				82.73572		80.96716				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				83.34484		81.67814				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				67.27837		65.36782				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				72.75624		70.46215				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				70.20585		68.00267				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				70.23296		68.22679				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				68.27461		66.11333				0.00	0	0
Total FRS170 SPOT										0.00	0	0
Total For FRS170										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			2.98000	289.08879	2.98000	289.04668				0.00	0	0
Total FRS36 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 FRS36									0.00	0	0
FRS37 On 07/12/2023 Spot Bond			2.87000	290.76873	2.87000	290.72725			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			3.59000	279.98079	3.59000	279.93542			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			3.33000	143.88857	3.33000	143.86634			0.00	0	0
Total FRS46 SPOT									0.00	0	0
Total For FRS46									0.00	0	0
FRS49 On 27/10/2020 Spot Bond				101.31643		101.29190			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			2.86000	146.66239	2.86000	146.64157			0.00	0	0
Total FRS51 SPOT									0.00	0	0
Total For FRS51									0.00	0	0
FRS62 On 04/11/2026 Spot Bond				101.13275		101.10779			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			3.12000	110.70872	3.12000	110.69223			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			2.89000	117.37108	2.89000	117.35428			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			3.08000	123.44905	3.08000	123.43079			0.00	0	0
Total FRS85 SPOT									0.00	0	0
Total For FRS85									0.00	0	0
FRS86 On 23/04/2018 Spot Bond				99.76342		99.76232			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			3.11000	123.19977	3.11000	123.18145			0.00	0	0
Total FRS87 SPOT									0.00	0	0
Total For FRS87									0.00	0	0
FRS90 On 07/12/2023 Spot Bond			3.78000	277.21438	3.78000	277.16807			0.00	0	0
Total FRS90 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 FRS90									0.00	0	0
FRS94 On 08/08/2018 Spot Bond				101.01111		100.98669			0.00	399,000,000	133,000,000
Total FRS94 SPOT									0.00	399,000,000	133,000,000
Total For FRS94									0.00	399,000,000	133,000,000
FRS96 On 27/08/2018 Spot Bond				100.54264		100.51763			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			4.03000	99.95586	4.03000	99.96689			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			7.39500	106.21898	7.40500	106.19231			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			7.59000	105.84313	7.62000	105.76193			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			7.86500	106.43022	7.88500	106.35393			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			8.71000	96.30432	8.73000	96.19850			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			9.12000	111.42548	9.14000	111.28851			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			9.49000	104.49150	9.51000	104.34551			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			9.56000	104.19812	9.58000	104.04536		13,192,800,000,000.00		1,380,000,000	690,000,000
Total FRX27 SPOT								13,192,800,000,000.00		1,380,000,000	690,000,000
Total For FRX27								13,192,800,000,000.00		1,380,000,000	690,000,000
FRX30 On 31/01/2030 Spot Bond			9.95000	99.89640	9.97000	99.73101			0.00	0	0
Total FRX30 SPOT									0.00	0	0
Total For FRX30									0.00	0	0
FRX31 On 21/02/2031 Spot Bond			10.07500	96.55180	10.09500	96.38509			0.00	0	0
Total FRX31 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 FRX31									0.00	0	0
FRX32 On 31/03/2032 Spot Bond			10.13000	107.87041	10.15000	107.68771			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			10.75500	79.25161	10.77000	79.12548			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				100.07390		100.05259			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				100.21558		100.19357			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				99.97661		99.95317			0.00	0	0
Total FS1C1 SPOT									0.00	0	0
Total For FS1C1									0.00	0	0
FS1D1 On 20/09/2018 Spot Bond				99.97314		99.94622			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				100.60246		100.57936			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				100.80676		100.78348			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				100.69695		100.67261			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				100.71651		100.69149			0.00	0	0
Total FS2C1 SPOT									0.00	0	0
Total For FS2C1									0.00	0	0
FS2D1 On 20/02/2019 Spot Bond				100.80247		100.77446			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	20.85959	100.00000	20.80906			0.00	0	0
Total FS3A3U 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 FS3A3U									0.00	0	0
FS3A4L On 20/02/2020 Spot Bond			100.00000	20.99926	100.00000	20.94840			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				100.66720		100.64389			0.00	920,000,000	460,000,000
Total FS3A5 SPOT									0.00	920,000,000	460,000,000
Total For FS3A5									0.00	920,000,000	460,000,000
FS3A5L On 20/02/2020 Spot Bond			100.00000	21.20411	100.00000	21.15275			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				100.68912		100.66505			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	21.46483	100.00000	21.41283			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	21.69762	100.00000	21.64505			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	22.72186	100.00000	22.66681			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	16.95177	100.00000	16.91071			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	17.17439	100.00000	17.13278			0.00	0	0
Total FS4A4U SPOT									0.00	0	0
Total For FS4A4U									0.00	0	0
FS4A5L On 20/03/2020 Spot Bond			100.00000	17.26344	100.00000	17.22161			0.00	0	0
Total FS4A5U SPOT									0.00	0	0
Total For FS4A5U									0.00	0	0
FS4B1L On 20/03/2020 Spot Bond			100.00000	17.44153	100.00000	17.39928			0.00	0	0
Total FS4B1U SPOT									0.00	0	0
Total For FS4B1U									0.00	0	0
FS4C1L On 20/03/2020 Spot Bond			100.00000	17.66415	100.00000	17.62136			0.00	0	0
Total FS4C1U 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 FS4C1U										0.00	0	0
FS4D11 On 20/03/2020 Spot Bond			100.00000	17.93129	100.00000	17.88784				0.00	0	0
Total FS4D1U SPOT										0.00	0	0
Total For FS4D1U										0.00	0	0
FS5A11 On 20/04/2019 Spot Bond			100.00000	31.63872	100.00000	31.56207				0.00	0	0
Total FS5A1U SPOT										0.00	0	0
Total For FS5A1U										0.00	0	0
FS5A21 On 20/04/2021 Spot Bond			100.00000	13.18765	100.00000	13.15570				0.00	0	0
Total FS5A2U SPOT										0.00	0	0
Total For FS5A2U										0.00	0	0
FS5A31 On 20/04/2023 Spot Bond			100.00000	10.29954	100.00000	10.27459				0.00	0	0
Total FS5A3U SPOT										0.00	0	0
Total For FS5A3U										0.00	0	0
FS5A41 On 20/04/2021 Spot Bond			100.00000	13.80292	100.00000	13.76948				0.00	0	0
Total FS5A4U SPOT										0.00	0	0
Total For FS5A4U										0.00	0	0
FS5A51 On 20/04/2021 Spot Bond			100.00000	13.91479	100.00000	13.88107				0.00	0	0
Total FS5A5U SPOT										0.00	0	0
Total For FS5A5U										0.00	0	0
FS5B11 On 20/04/2021 Spot Bond			100.00000	14.13851	100.00000	14.10427				0.00	0	0
Total FS5B1U SPOT										0.00	0	0
Total For FS5B1U										0.00	0	0
FS5C11 On 20/04/2021 Spot Bond			100.00000	14.41818	100.00000	14.38325				0.00	0	0
Total FS5C1U SPOT										0.00	0	0
Total For FS5C1U										0.00	0	0
FS5D11 On 20/04/2021 Spot Bond			100.00000	14.75378	100.00000	14.71804				0.00	0	0
Total FS5D1U SPOT										0.00	0	0
Total For FS5D1U										0.00	0	0
FS5E11 On 20/04/2021 Spot Bond			100.00000	16.43178	100.00000	16.39197				0.00	0	0
Total FS5E1U SPOT										0.00	0	0
Total For FS5E1U										0.00	0	0
GBL02 On 15/10/2018 Spot Bond				101.70599		101.68030				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				100.70201		100.67939				0.00	0	0
Total GH31A1 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 GH31A1										0.00	0	0
GH31A On 25/02/2020 Spot Bond				100.59068		100.56660				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				100.59741		100.57306				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				100.64114		100.61503				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				100.69488		100.66660				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				100.72843		100.69880				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	15.08409	100.00000	15.04755				0.00	0	0
Total GH41U SPOT										0.00	0	0
Total For GH41U										0.00	0	0
GPT42 On 06/12/2017 Spot Bond				100.26641		100.24592				0.00	0	0
Total GPT42 SPOT										0.00	0	0
Total For GPT42										0.00	0	0
GRB01 On 08/12/2019 Spot Bond			100.00000	20.48898	100.00000	20.43880				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	83.54666	100.00000	83.35933				0.00	0	0
Total GRB02U SPOT										0.00	0	0
Total For GRB02U										0.00	0	0
GRB03 On 03/03/2019 Spot Bond			100.00000	39.34641	100.00000	39.25005				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	16.93854	100.00000	16.89751				0.00	0	0
Total GRB04U SPOT										0.00	0	0
Total For GRB04U										0.00	0	0
GRB05 On 10/06/2019 Spot Bond			100.00000	28.58958	100.00000	28.51955				0.00	0	0
Total GRB05U 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 GRB05U										0.00	0	0
GRB06 On 10/06/2020 Spot Bond			100.00000	17.19210	100.00000	17.14999				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	4.84579	100.00000	4.83660				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	73.14629	100.00000	73.00000				0.00	0	0
Total GRB11U SPOT										0.00	0	0
Total For GRB11U										0.00	0	0
GRB12 On 31/07/2018 Spot Bond			100.00000	49.66628	100.00000	49.55606				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	38.76635	100.00000	38.69280				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	31.32192	100.00000	31.28714				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	19.38317	100.00000	19.34640				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	13.92085	100.00000	13.90540				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	9.72847	100.00000	9.71001				0.00	0	0
Total GRB17U SPOT										0.00	0	0
Total For GRB17U										0.00	0	0
GRB18 On 30/07/2021 Spot Bond			100.00000	6.19392	100.00000	6.18705				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	4.84579	100.00000	4.83660				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	21.11320	100.00000	21.04623				0.00	0	0
Total GRB20U 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 GRB20U										0.00	0	0
GRB21 On 17/03/2021 Spot Bond			100.00000	13.62157	100.00000	13.57835				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	9.69967	100.00000	9.66890				0.00	0	0
Total GRB22U SPOT										0.00	0	0
Total For GRB22U										0.00	0	0
GRB23 On 07/06/2022 Spot Bond			100.00000	12.35319	100.00000	12.31420				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				101.38310		101.36023				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				101.39474		101.36969				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				101.47074		101.44432				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	92.17729	100.00000	91.94800				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				100.36679		100.34481				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				100.72361		100.69830				0.00	2,120,000,000	1,060,000,000
Total GRT07 SPOT										0.00	2,120,000,000	1,060,000,000
Total For GRT07										0.00	2,120,000,000	1,060,000,000
GRT08 On 24/06/2019 Spot Bond				100.41667		100.39520				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				102.24678		102.22468				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				100.86364		100.83933				0.00	0	0
Total GRT10 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 GRT10										0.00	0	0
GRT11 On 13/05/2021 Spot Bond				100.85485		100.82989				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				100.14741		100.12468				0.00	0	0
Total GRT12 SPOT										0.00	0	0
Total For GRT12										0.00	0	0
GRT13 On 15/04/2020 Spot Bond				101.58053		101.55684				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				100.10702		100.08449				0.00	0	35,000,000
Total GRT14 SPOT										0.00	0	35,000,000
Total For GRT14										0.00	0	35,000,000
GRT15 On 15/04/2020 Spot Bond				101.69906		101.67540				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				101.62648		101.60203				0.00	1,000,000,000	500,000,000
Total GRT16 SPOT										0.00	1,000,000,000	500,000,000
Total For GRT16										0.00	1,000,000,000	500,000,000
GRT17 On 17/10/2023 Spot Bond			9.27000	108.30296	9.29000	108.18248				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				100.13825		100.01911				0.00	0	0
Total GRT18 SPOT										0.00	0	0
Total For GRT18										0.00	0	0
GRT19 On 14/03/2022 Spot Bond				100.20839		100.27524				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				101.98637		101.96199				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			9.96000	103.65744	9.98000	103.53600				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRX01U										0.00	0	0
HC1M1 On 31/10/2017 Spot Bond				119.02945		118.99589				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				114.17808		114.14384				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				103.56923		103.54492				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				101.83276		101.80961				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				100.09121		100.06839				0.00	0	0
Total HC4T1 SPOT										0.00	0	0
Total For HC4T1										0.00	0	0
HIL01U On 21/11/2019 Spot Bond			100.00000	21.44348	100.00000	21.39154				0.00	0	0
Total HIL01U SPOT										0.00	0	0
Total For HIL01U										0.00	0	0
HILB03 On 02/05/2018 Spot Bond				101.13645		101.11251				0.00	0	0
Total HILB03 SPOT										0.00	0	0
Total For HILB03										0.00	0	0
HILB04 On 01/11/2019 Spot Bond				100.86600		100.84150				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				101.76113		101.73648				0.00	0	0
Total HILB05 SPOT										0.00	0	0
Total For HILB05										0.00	0	0
HILB06 On 11/07/2020 Spot Bond				101.77997		101.75504				0.00	0	0
Total HILB06 SPOT										0.00	0	0
Total For HILB06										0.00	0	0
HILB07 On 11/07/2021 Spot Bond				101.80102		101.77578				0.00	0	45,000,000
Total HILB07 SPOT										0.00	0	45,000,000
Total For HILB07										0.00	0	45,000,000
HM1C4 On 19/07/2048 Spot Bond			100.00000	10.64412	100.00000	10.61833				0.00	0	0
Total HM1C4U 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 HM1C4U									0.00	0	0
HM1C5 On 19/07/2048 Spot Bond			100.00000	10.64412	100.00000	10.61833			0.00	0	0
Total HM1C5U SPOT									0.00	0	0
Total For HM1C5U									0.00	0	0
HM1D4 On 19/07/2048 Spot Bond			100.00000	11.42865	100.00000	11.40096			0.00	0	0
Total HM1D4U SPOT									0.00	0	0
Total For HM1D4U									0.00	0	0
HM1D5 On 19/07/2048 Spot Bond			100.00000	11.42865	100.00000	11.40096			0.00	0	0
Total HM1D5U SPOT									0.00	0	0
Total For HM1D5U									0.00	0	0
HM1E4 On 19/07/2048 Spot Bond			100.00000	12.38753	100.00000	12.35752			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	111.51900	10.00000	111.49000			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				100.79466		100.76692			0.00	0	0
Total HPF06 SPOT									0.00	0	0
Total For HPF06									0.00	0	0
HPF08 On 15/04/2019 Spot Bond				101.84534		101.81744			0.00	0	0
Total HPF08 SPOT									0.00	0	0
Total For HPF08									0.00	0	0
HPF09 On 15/04/2019 Spot Bond				101.69239		101.66668			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				100.76037		100.73698			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			8.04000	105.60410	8.05000	105.55563		16,080,000,000,000.00	2,000,000,000	9,190,000,000	
Total HWAY20 SPOT								16,080,000,000,000.00	2,000,000,000	9,190,000,000	
Total For HWAY20								16,080,000,000,000.00	2,000,000,000	9,190,000,000	
HWAY2 On 31/07/2020 Spot Bond			100.00000	19.73176	100.00000	19.68831		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			3.02000	288.48078	3.02000	288.43845		0.00	0	0	
Total HWAY23 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 HWAY23									0.00	0	0
HWAY2 On 07/12/2024 Spot Bond			2.73000	298.65080	2.73000	298.60932			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	98.63970	3.19000	98.62468			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			10.56000	91.01539	10.55500	91.02588			0.00	0	5,000,000,000
Total HWAY34 SPOT									0.00	0	5,000,000,000
Total For HWAY34									0.00	0	5,000,000,000
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.32754	100.00000	10.30481			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			10.57000	90.72841	10.52500	91.03262			0.00	0	500,000,000
Total HWAY35 SPOT									0.00	0	500,000,000
Total For HWAY35									0.00	0	500,000,000
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.32748	100.00000	10.30475			0.00	0	0
Total HWAY35/R209 SPOT									0.00	0	0
Total For HWAY35/R209									0.00	0	0
HWF08 On 15/07/2019 Spot Bond				101.57364		101.55005			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				100.14643		100.12473			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	25.71165	100.00000	25.64937			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	111.51900	10.00000	111.49000			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			2.47000	128.64224	2.47000	128.62532		19,768,892,000,000.00	8,003,600,000	54,672,314,000	
Total I2025 SPOT								19,768,892,000,000.00	8,003,600,000	54,672,314,000	
Total For I2025								19,768,892,000,000.00	8,003,600,000	54,672,314,000	
I2029 On 31/03/2029 Spot Bond			2.51500	100.11422	2.51500	100.10090		50,300,000,000,000.00	20,000,000,000	11,444,546,300	
Total I2029 SPOT								50,300,000,000,000.00	20,000,000,000	11,444,546,300	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For I2029									50,300,000,000,000.00	20,000,000,000	11,444,546,300
I2033 On 28/02/2033 Spot Bond			2.56000	103.20781	2.56000	103.19387			15,366,144,000,000.00	6,002,400,000	40,648,478,600
Total I2033 SPOT									15,366,144,000,000.00	6,002,400,000	40,648,478,600
Total For I2033									15,366,144,000,000.00	6,002,400,000	40,648,478,600
I2038 On 31/01/2038 Spot Bond			2.52000	127.18593	2.52000	127.16902			53,435,592,000,000.00	21,204,600,000	169,548,653,500
Total I2038 SPOT									53,435,592,000,000.00	21,204,600,000	169,548,653,500
Total For I2038									53,435,592,000,000.00	21,204,600,000	169,548,653,500
I2046 On 31/03/2046 Spot Bond			2.58000	124.29592	2.58000	124.27916			12,384,000,000.00	4,800,000	113,459,210,600
Total I2046 SPOT									12,384,000,000.00	4,800,000	113,459,210,600
Total For I2046									12,384,000,000.00	4,800,000	113,459,210,600
I2050 On 31/12/2050 Spot Bond			2.58000	130.70088	2.58000	130.68332			40,262,448,000,000.00	15,605,600,000	81,538,409,878
Total I2050 SPOT									40,262,448,000,000.00	15,605,600,000	81,538,409,878
Total For I2050									40,262,448,000,000.00	15,605,600,000	81,538,409,878
IB105U On 20/10/2017 Spot Bond			100.00000	92.17172	100.00000	91.93955			0.00	0	0
Total IB105U SPOT									0.00	0	0
Total For IB105U									0.00	0	0
IB107U On 08/09/2020 Spot Bond			100.00000	16.90357	100.00000	16.82842			0.00	0	0
Total IB107U SPOT									0.00	0	0
Total For IB107U									0.00	0	0
IBL02U On 24/05/2022 Spot Bond			100.00000	12.78576	100.00000	12.74584			0.00	0	0
Total IBL02U SPOT									0.00	0	0
Total For IBL02U									0.00	0	0
IBL100 On 24/05/2020 Spot Bond				100.61216		100.58822			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			8.74500	104.13292	8.76500	104.03259			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				100.62623		100.60174			0.00	1,300,000,000	650,000,000
Total IBL102 SPOT									0.00	1,300,000,000	650,000,000
Total For IBL102									0.00	1,300,000,000	650,000,000
IBL103 On 08/06/2018 Spot Bond				100.24151		100.21908			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	101.50895	8.70500	101.48520			0.00	0	0
Total IBL104 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 IBL104										0.00	0	0
IBL106 On 06/08/2020 Spot Bond			8.28000	100.98471	8.28000	100.96222				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			5.87000	102.08899	5.88000	102.06819				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			2.93000	146.24538	2.93000	146.22433				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			5.99000	105.50824	6.00000	105.48593				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	111.51900	10.00000	111.49000				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			8.27500	101.62563	8.28500	101.59141				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			8.72000	98.25333	8.75000	98.16982				0.00	0	0
Total IBL46 SPOT										0.00	0	0
Total For IBL46										0.00	0	0
IBL49 On 02/04/2018 Spot Bond			6.18000	104.00261	6.19000	103.98007				0.00	0	0
Total IBL49 SPOT										0.00	0	0
Total For IBL49										0.00	0	0
IBL49/F On 02/04/2018 Spot Bond			7.34000	103.40000	7.34000	103.37965				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			8.71000	102.14006	8.74000	102.04110				0.00	0	0
Total IBL50 SPOT										0.00	0	0
Total For IBL50										0.00	0	0
IBL53 On 31/07/2018 Spot Bond				101.14427		101.12119				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			8.05500	101.13115	8.06500	101.10121				0.00	0	0
Total IBL55 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 IBL55										0.00	0	0
IBL56 On 31/01/2019 Spot Bond				101.24588		101.22073				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			8.01500	102.37680	8.02500	102.34167				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			9.43000	104.80462	9.45000	104.68144				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				101.74995		101.72748				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				100.98017		100.95674				0.00	0	0
Total IBL64 SPOT										0.00	0	0
Total For IBL64										0.00	0	0
IBL65 On 29/07/2021 Spot Bond				101.17153		101.14792				0.00	0	0
Total IBL65 SPOT										0.00	0	0
Total For IBL65										0.00	0	0
IBL66 On 12/03/2018 Spot Bond				100.48601		100.46416				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			3.66000	141.97728	3.66000	141.95409				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				102.04030		102.01787				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	63.66614	100.00000	63.51190				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				100.77294		100.74925				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				100.70489		100.68027				0.00	0	0
Total IBL75 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 IBL75										0.00	0	0
IBL76 On 25/11/2018 Spot Bond				100.94651		100.92336				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				100.60412		100.57950				0.00	2,000,000,000	1,000,000,000
Total IBL77 SPOT										0.00	2,000,000,000	1,000,000,000
Total For IBL77										0.00	2,000,000,000	1,000,000,000
IBL78 On 25/11/2022 Spot Bond			9.48000	105.39523	9.50000	105.28711				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			7.84500	104.16413	7.85500	104.12946				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	43.25914	100.00000	43.15434				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	15.50132	100.00000	15.46377				0.00	0	0
Total IBL81U SPOT										0.00	0	0
Total For IBL81U										0.00	0	0
IBL82 On 29/01/2019 Spot Bond				101.21738		101.19341				0.00	0	0
Total IBL82 SPOT										0.00	0	0
Total For IBL82										0.00	0	0
IBL83 On 22/03/2019 Spot Bond				99.93342		99.91109				0.00	0	0
Total IBL83 SPOT										0.00	0	0
Total For IBL83										0.00	0	0
IBL84U On 21/04/2019 Spot Bond			100.00000	31.69096	100.00000	31.61419				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				101.16083		101.13720				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				102.13604		102.11154				0.00	0	0
Total IBL86 SPOT										0.00	0	0
Total For IBL86										0.00	0	0
IBL87 On 20/05/2019 Spot Bond			8.14500	105.66806	8.15500	105.62953				0.00	0	0
Total IBL87 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 IBL87									0.00	0	0
IBL88 On 20/05/2021 Spot Bond			8.73500	108.28168	8.75500	108.19296			0.00	0	0
Total IBL88 SPOT									0.00	0	0
Total For IBL88									0.00	0	0
IBL88/F On 20/05/2021 Spot Bond			100.00000	18.08165	100.00000	18.04186			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				100.56115		100.53560			0.00	0	0
Total IBL89 SPOT									0.00	0	0
Total For IBL89									0.00	0	0
IBL90U On 20/05/2019 Spot Bond			100.00000	30.11879	100.00000	30.04582			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				100.35621		100.33203			0.00	0	0
Total IBL91 SPOT									0.00	0	0
Total For IBL91									0.00	0	0
IBL92 On 12/01/2020 Spot Bond				101.72961		101.70496			0.00	0	0
Total IBL92 SPOT									0.00	0	0
Total For IBL92									0.00	0	0
IBL93 On 31/08/2018 Spot Bond				100.85572		100.83294			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				100.49777		100.47303			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				100.97679		100.95236			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				99.95580		99.93367			0.00	0	0
Total IBL96 SPOT									0.00	0	0
Total For IBL96									0.00	0	0
IBL97 On 03/10/2019 Spot Bond				101.90983		101.88645			0.00	0	0
Total IBL97 SPOT									0.00	0	0
Total For IBL97									0.00	0	0
IBL98 On 03/10/2023 Spot Bond				101.99705		101.97253			0.00	0	0
Total IBL98 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 IBL98										0.00	0	0
IBL99 On 21/10/2019 Spot Bond			8.01500	105.55963	8.02500	105.51782				0.00	0	0
Total IBL99 SPOT										0.00	0	0
Total For IBL99										0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	11.87814	100.00000	11.85200				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				101.34181		101.31881				0.00	2,500,000,000	1,000,000,000
Total IDC02 SPOT										0.00	2,500,000,000	1,000,000,000
Total For IDC02										0.00	2,500,000,000	1,000,000,000
IDCG03 On 22/10/2020 Spot Bond			9.05500	101.51387	9.07500	101.43700				0.00	0	0
Total IDC03 SPOT										0.00	0	0
Total For IDC03										0.00	0	0
IDCG04 On 24/11/2017 Spot Bond				100.59280		100.56914				0.00	0	0
Total IDC04 SPOT										0.00	0	0
Total For IDC04										0.00	0	0
IDCG05 On 24/11/2019 Spot Bond				100.52012		100.49580				0.00	2,470,000,000	990,000,000
Total IDC05 SPOT										0.00	2,470,000,000	990,000,000
Total For IDC05										0.00	2,470,000,000	990,000,000
IDCG06 On 24/11/2024 Spot Bond			10.26000	99.48861	10.28000	99.36396				0.00	0	0
Total IDC06 SPOT										0.00	0	0
Total For IDC06										0.00	0	0
IDCG07 On 13/11/2020 Spot Bond				100.86348		100.83916				0.00	0	0
Total IDC07 SPOT										0.00	0	0
Total For IDC07										0.00	0	0
IDCG08 On 13/05/2030 Spot Bond			11.34500	103.44724	11.36500	103.28178				0.00	0	0
Total IDC08 SPOT										0.00	0	0
Total For IDC08										0.00	0	0
IDCG09 On 05/12/2019 Spot Bond				100.33638		100.31191				0.00	0	0
Total IDC09 SPOT										0.00	0	0
Total For IDC09										0.00	0	0
IDCG10 On 05/12/2021 Spot Bond				100.34111		100.31629				0.00	0	0
Total IDC10 SPOT										0.00	0	0
Total For IDC10										0.00	0	0
IDCG11 On 05/12/2026 Spot Bond			10.36000	105.66650	10.38000	105.51841				0.00	0	0
Total IDC11 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 IDCG11										0.00	0	0
IDCP04 On 19/10/2017 Spot Bond			5.00000	102.08049	5.00000	102.06656				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	100.06988	4.00000	100.05913				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	101.69142	4.00000	101.68041				0.00	0	0
Total IDCP06 SPOT										0.00	0	0
Total For IDCP06										0.00	0	0
IDCP1L On 18/05/2024 Spot Bond			100.00000	9.09437	100.00000	9.07435				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			8.66000	102.70077	8.68000	102.57099				0.00	0	0
Total IFC01 SPOT										0.00	0	0
Total For IFC01										0.00	0	0
IFC02 On 14/04/2021 Spot Bond			7.44500	107.84498	7.46500	107.76019				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	89.07838	100.00000	88.86528				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	13.83258	100.00000	13.79907				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	13.65644	100.00000	13.62336				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	20.90897	100.00000	20.85831				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	31.49887	100.00000	31.42256				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	9.99353	100.00000	9.97142				0.00	0	0
Total IN289U 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 IN289U										0.00	0	0
IN306U On 24/06/2020 Spot Bond			100.00000	17.65586	100.00000	19.58223				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	39.92631	100.00000	39.82853				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	82.85141	100.00000	82.67051				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	15.27736	100.00000	15.24035				0.00	0	0
Total IN327U SPOT										0.00	0	0
Total For IN327U										0.00	0	0
IN329U On 22/03/2021 Spot Bond			100.00000	13.88837	100.00000	13.85472				0.00	0	0
Total IN329U SPOT										0.00	0	0
Total For IN329U										0.00	0	0
IN334U On 22/09/2021 Spot Bond			100.00000	12.64309	100.00000	12.61246				0.00	0	0
Total IN334U SPOT										0.00	0	0
Total For IN334U										0.00	0	0
IN339U On 12/12/2017 Spot Bond			100.00000	85.08625	100.00000	84.89198				0.00	0	0
Total IN339U SPOT										0.00	0	0
Total For IN339U										0.00	0	0
IN341U On 12/12/2017 Spot Bond			100.00000	85.13976	100.00000	84.94538				0.00	0	0
Total IN341U SPOT										0.00	0	0
Total For IN341U										0.00	0	0
IN342U On 31/03/2032 Spot Bond			100.00000	12.07774	100.00000	12.05101				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	9.26097	100.00000	9.24024				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	8.93591	100.00000	8.91623				0.00	0	0
Total IN345U SPOT										0.00	0	0
Total For IN345U										0.00	0	0
IN346U On 15/04/2018 Spot Bond			100.00000	65.04782	100.00000	64.89023				0.00	0	0
Total IN346U 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 IN346U										0.00	0	0
IN347U On 21/12/2026 Spot Bond			100.00000	12.86643	100.00000	12.83796				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	11.71544	100.00000	11.68707				0.00	0	0
Total IN355U SPOT										0.00	0	0
Total For IN355U										0.00	0	0
IN359U On 01/07/2018 Spot Bond			100.00000	62.68304	100.00000	62.48075				0.00	0	0
Total IN359U SPOT										0.00	0	0
Total For IN359U										0.00	0	0
ING132 On 22/12/2018 Spot Bond				99.92466		99.89952				0.00	0	0
Total ING132 SPOT										0.00	0	0
Total For ING132										0.00	0	0
ING196 On 30/06/2027 Spot Bond				78.65983		78.65983				0.00	0	0
Total ING196 SPOT										0.00	0	0
Total For ING196										0.00	0	0
ING211 On 25/11/2020 Spot Bond			10.00000	111.51900	10.00000	111.49000				0.00	0	0
Total ING211/JIBAR SPOT										0.00	0	0
Total For ING211/JIBAR										0.00	0	0
ING228 On 22/09/2018 Spot Bond				99.92615		99.90155				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				101.98478		101.96203				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				99.31518		99.28999				0.00	0	0
Total ING335 SPOT										0.00	0	0
Total For ING335										0.00	0	0
ING360 On 22/09/2022 Spot Bond				99.92475		99.89961				0.00	0	0
Total ING360 SPOT										0.00	0	0
Total For ING360										0.00	0	0
ING362 On 24/02/2021 Spot Bond				100.44476		100.42006				0.00	0	0
Total ING362 SPOT										0.00	0	0
Total For ING362										0.00	0	0
INLV01 On 12/08/2024 Spot Bond				101.17337		101.14170				0.00	0	0
Total INLV01 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 INLV01										0.00	0	0
INLV02 On 20/10/2020 Spot Bond				103.06365		103.03442				0.00	0	0
Total INLV02 SPOT										0.00	0	0
Total For INLV02										0.00	0	0
INLV03 On 11/02/2021 Spot Bond				101.22787		101.19589				0.00	0	0
Total INLV03 SPOT										0.00	0	0
Total For INLV03										0.00	0	0
INLV04 On 11/02/2021 Spot Bond			11.09500	105.95702	11.11500	105.86893				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	111.51900	10.00000	111.49000				0.00	0	0
Total IPF01/JIBAR SPOT										0.00	0	0
Total For IPF01/JIBAR										0.00	0	0
IPF08 On 01/07/2018 Spot Bond				101.92786		101.90432				0.00	0	0
Total IPF08 SPOT										0.00	0	0
Total For IPF08										0.00	0	0
IPF09 On 01/07/2019 Spot Bond				102.36398		102.34069				0.00	0	0
Total IPF09 SPOT										0.00	0	0
Total For IPF09										0.00	0	0
IPF11 On 15/10/2015 Spot Bond				102.16330						0.00	0	0
IPF11 On 15/10/2018 Spot Bond			100.00000	45.61489	100.00000	45.50438				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				101.58402		101.56026				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				100.36378		100.33909				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				100.02204		100.00002				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				100.02272		100.00003				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				100.02313		100.00003				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IPF16 SPOT										0.00	0	0
Total For IPF16										0.00	0	0
IPF17 On 22/12/2020 Spot Bond				99.93286		99.91040				0.00	0	0
Total IPF17 SPOT										0.00	0	0
Total For IPF17										0.00	0	0
IPF18 On 22/12/2021 Spot Bond				99.93205		99.90932				0.00	0	0
Total IPF18 SPOT										0.00	0	0
Total For IPF18										0.00	0	0
IPF19 On 22/12/2022 Spot Bond				99.93124		99.90824				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				100.02207		100.00010				0.00	0	0
Total IPF20 SPOT										0.00	0	0
Total For IPF20										0.00	0	0
IPF21 On 17/03/2022 Spot Bond				100.02294		100.00012				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				100.02459		100.09108				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				101.13586		101.11521				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			8.94500	104.38806	8.96500	104.30128				0.00	0	2,350,000,000
Total IPL10 SPOT										0.00	0	2,350,000,000
Total For IPL10										0.00	0	2,350,000,000
IPL11 On 24/05/2022 Spot Bond				100.65774		100.63203				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			5.82000	99.85670	5.83000	99.84052				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	97.59358	100.00000	97.33333				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				101.86391		101.84034				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IPL7 SPOT										0.00	0	0
Total For IPL7										0.00	0	0
IPL7/JII On 05/04/2018 Spot Bond			100.00000	66.76160	100.00000	66.59987				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				102.25255		102.22812				0.00	0	0
Total IPL8 SPOT										0.00	0	0
Total For IPL8										0.00	0	0
IPL8/JII On 10/10/2020 Spot Bond			100.00000	15.96068	100.00000	15.92202				0.00	0	0
Total IPL8/JIBAR SPOT										0.00	0	0
Total For IPL8/JIBAR										0.00	0	0
IPL9 On 20/05/2021 Spot Bond				100.64065		100.50652				0.00	2,400,000,000	1,568,000,000
Total IPL9 SPOT										0.00	2,400,000,000	1,568,000,000
Total For IPL9										0.00	2,400,000,000	1,568,000,000
IV015 On 20/09/2017 Spot Bond				99.97661		99.95316				0.00	0	0
Total IV015 SPOT										0.00	0	0
Total For IV015										0.00	0	0
IV017/F On 31/01/2022 Spot Bond			2.75000	100.37178	2.75000	100.36434				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			5.75000	139.37840	5.75000	139.34777				0.00	0	0
Total IV019 SPOT										0.00	0	0
Total For IV019										0.00	0	0
IV025 On 12/09/2019 Spot Bond				99.18511		99.15717				0.00	0	0
Total IV025 SPOT										0.00	0	0
Total For IV025										0.00	0	0
IV026 On 27/09/2019 Spot Bond				98.69544		98.66916				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			4.47000	112.47188	4.47000	112.45108				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			4.47000	112.47188	4.47000	112.45108				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				100.21918		100.19120				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IV031 SPOT										0.00	0	0
Total For IV031										0.00	0	0
IV032 On 14/08/2018 Spot Bond				102.24681		102.22234				0.00	0	110,000,000
Total IV032 SPOT										0.00	0	110,000,000
Total For IV032										0.00	0	110,000,000
IV033 On 11/02/2021 Spot Bond				101.92229		101.89094				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			10.99500	105.38017	11.01500	105.29262				0.00	0	0
Total IV034 SPOT										0.00	0	0
Total For IV034										0.00	0	0
IV035 On 07/04/2022 Spot Bond				104.76873		104.73670				0.00	0	0
Total IV035 SPOT										0.00	0	0
Total For IV035										0.00	0	0
IV036 On 22/07/2021 Spot Bond				101.78285		101.75137				0.00	0	0
Total IV036 SPOT										0.00	0	0
Total For IV036										0.00	0	0
IV038 On 23/09/2021 Spot Bond				99.79393		99.76419				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			5.11000	133.92045	5.11000	133.89342				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				99.70433		102.58446				0.00	0	0
Total IV040 SPOT										0.00	0	0
Total For IV040										0.00	0	0
IV041 On 29/09/2021 Spot Bond			11.34500	101.66066	11.36500	107.53141				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				100.99935		100.96765				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			11.23500	108.19415	11.25500	108.09506				0.00	0	0
Total IV043 SPOT										0.00	0	0
Total For IV043										0.00	0	0
IV044 On 31/01/2022 Spot Bond				101.55015		101.51882				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IV044 SPOT										0.00	0	0
Total For IV044										0.00	0	0
IV045 On 31/01/2022 Spot Bond			5.11000	133.92045	5.11000	133.89342				0.00	0	0
Total IV045 SPOT										0.00	0	0
Total For IV045										0.00	0	0
IV046 On 21/06/2022 Spot Bond				99.94298		99.91440				0.00	0	0
Total IV046 SPOT										0.00	0	0
Total For IV046										0.00	0	0
IV08 On 30/04/2018 Spot Bond			8.54500	108.31681	8.55500	108.28610				0.00	0	0
Total IV08 SPOT										0.00	0	0
Total For IV08										0.00	0	0
IV09 On 30/04/2018 Spot Bond				101.93670		101.90840				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	5.25810	100.00000	5.24812				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	3.65850	100.00000	3.65156				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	19.60664	100.00000	19.48701				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			4.50000	155.44424	4.50000	155.41525				0.00	0	0
Total IV19A SPOT										0.00	0	0
Total For IV19A										0.00	0	0
IVA690 On 14/09/2017 Spot Bond			7.35000	99.89942	7.35000	99.91952				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			7.35000	99.85924	7.35000	99.83916				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			7.35000	99.43933	7.35000	99.41942				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			7.45000	99.29068	7.45000	99.27057				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IVA695 SPOT									0.00	0	0
Total For IVA695									0.00	0	0
IVA696 On 26/10/2017 Spot Bond			7.45000	99.15003	7.45000	99.12996			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			7.45000	99.00977	7.45000	98.98976			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			7.45000	98.86990	7.45000	98.84996			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			7.55000	98.71361	7.55000	98.69346			0.00	0	0
Total IVA699 SPOT									0.00	0	0
Total For IVA699									0.00	0	0
IVA701 On 30/11/2017 Spot Bond			7.55000	98.43223	7.55000	98.41219			0.00	0	0
Total IVA701 SPOT									0.00	0	0
Total For IVA701									0.00	0	0
IVA702 On 07/12/2017 Spot Bond			7.55000	98.29214	7.55000	98.27216			0.00	0	0
Total IVA702 SPOT									0.00	0	0
Total For IVA702									0.00	0	0
IVA703 On 12/12/2017 Spot Bond			7.55000	98.19232	100.00000	81.11111		184,975,000,000,000.00	24,500,000,000	24,500,000,000	
Total IVA703 SPOT								14,975,000,000,000.00	24,500,000,000	24,500,000,000	
Total For IVA703								14,975,000,000,000.00	24,500,000,000	24,500,000,000	
IVC005 On 25/11/2020 Spot Bond			10.00000	111.51900	10.00000	111.49000		0.00	0	0	
Total IVC005/JIBAR SPOT								0.00	0	0	
Total For IVC005/JIBAR								0.00	0	0	
IVC027 On 03/04/2019 Spot Bond				101.96736		101.94324		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				102.00349		101.97987		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				102.04774		102.02357		0.00	0	0	
Total IVC034 SPOT								0.00	0	0	
Total For IVC034								0.00	0	0	
IVC035 On 30/06/2019 Spot Bond				98.13252		98.10283		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC035 SPOT										0.00	0	0
Total For IVC035										0.00	0	0
IVC036 On 16/07/2019 Spot Bond			8.61500	102.73548	8.62500	102.69522				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	31.39808	100.00000	31.32897				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	32.87981	100.00000	32.80015				0.00	0	0
Total IVC038 SPOT										0.00	0	0
Total For IVC038										0.00	0	0
IVC040 On 24/07/2021 Spot Bond			8.86500	102.97824	8.88500	102.88930				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				101.37329		101.35018				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				101.15557		101.13156				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				100.72376		100.69846				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				100.36990		100.34480				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				101.17261		101.14737				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				100.98083		100.95527				0.00	0	0
Total IVC053 SPOT										0.00	0	0
Total For IVC053										0.00	0	0
IVC055 On 26/03/2020 Spot Bond				99.83559		99.81184				0.00	0	0
Total IVC055 SPOT										0.00	0	0
Total For IVC055										0.00	0	0
IVC060 On 31/07/2018 Spot Bond				101.23923		101.21422				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC060 SPOT										0.00	0	0
Total For IVC060										0.00	0	0
IVC061 On 01/07/2018 Spot Bond				102.09230		102.06785				0.00	0	0
Total IVC061 SPOT										0.00	0	0
Total For IVC061										0.00	0	0
IVC063 On 07/08/2020 Spot Bond				101.12433		101.09786				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				100.23354		100.21093				0.00	0	0
Total IVC064 SPOT										0.00	0	0
Total For IVC064										0.00	0	0
IVC065 On 10/09/2018 Spot Bond				100.19882		100.17339				0.00	1,000,000,000	500,000,000
Total IVC065 SPOT										0.00	1,000,000,000	500,000,000
Total For IVC065										0.00	1,000,000,000	500,000,000
IVC066 On 18/09/2017 Spot Bond			100.00000	99.72678	100.00000	100.00000				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				101.19911		101.17658				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				102.43150		102.40760				0.00	0	0
Total IVC070 SPOT										0.00	0	0
Total For IVC070										0.00	0	0
IVC075 On 21/04/2019 Spot Bond				101.54142		101.51557				0.00	0	0
Total IVC075 SPOT										0.00	0	0
Total For IVC075										0.00	0	0
IVC077 On 04/05/2018 Spot Bond				101.25931		101.23473				0.00	0	0
Total IVC077 SPOT										0.00	0	0
Total For IVC077										0.00	0	0
IVC081 On 14/07/2019 Spot Bond				101.76119		101.73582				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				101.70907		101.68737				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				101.64518		101.62179				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC088 SPOT										0.00	0	0
Total For IVC088										0.00	0	0
IVC089 On 31/10/2017 Spot Bond				101.20134		101.17960				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				101.21025		101.18783				0.00	0	0
Total IVC090 SPOT										0.00	0	0
Total For IVC090										0.00	0	0
IVC092 On 24/11/2019 Spot Bond				100.66812		100.64200				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				100.64006		100.61504				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			9.71500	106.74653	9.73500	106.64941				0.00	0	0
Total IVC094 SPOT										0.00	0	0
Total For IVC094										0.00	0	0
IVC097 On 29/06/2021 Spot Bond				102.17865		102.15331				0.00	0	140,000,000
Total IVC097 SPOT										0.00	0	140,000,000
Total For IVC097										0.00	0	140,000,000
IVC098 On 14/06/2018 Spot Bond			8.01500	103.02404	8.02500	102.99483				0.00	0	0
Total IVC098 SPOT										0.00	0	0
Total For IVC098										0.00	0	0
IVC101 On 24/01/2018 Spot Bond				101.31536		101.29218				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				101.37454		101.34678				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				102.21225		102.18649				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				100.27675		100.25109				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				100.14802		100.02738				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC106 SPOT										0.00	0	0
Total For IVC106										0.00	0	0
IVC107 On 29/06/2021 Spot Bond				102.18985		102.16437				0.00	0	0
Total IVC107 SPOT										0.00	0	0
Total For IVC107										0.00	0	0
IVC108 On 29/07/2019 Spot Bond				101.33442		101.30751				0.00	2,400,000,000	1,200,000,000
Total IVC108 SPOT										0.00	2,400,000,000	1,200,000,000
Total For IVC108										0.00	2,400,000,000	1,200,000,000
IVC109 On 19/05/2021 Spot Bond				100.77148		100.74456				0.00	1,400,000,000	700,000,000
Total IVC109 SPOT										0.00	1,400,000,000	700,000,000
Total For IVC109										0.00	1,400,000,000	700,000,000
IVC110 On 19/05/2021 Spot Bond			9.36500	104.47330	9.38500	104.38591				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				100.69319		100.66898				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				100.61581		100.59173				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				100.54561		100.52047				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				100.03065		100.09584				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				100.89796		100.87116				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				100.71198		100.68708				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				100.63957		100.61492				0.00	0	0
Total IVC120 SPOT										0.00	0	0
Total For IVC120										0.00	0	0
IVC68U On 07/12/2020 Spot Bond			100.00000	10.75860	100.00000	10.73818				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC68U SPOT										0.00	0	0
Total For IVC68U										0.00	0	0
IVC73U On 22/03/2018 Spot Bond			100.00000	66.74644	100.00000	66.58474				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	99.18478	100.00000	98.91599				0.00	0	0
Total IVC74U SPOT										0.00	0	0
Total For IVC74U										0.00	0	0
IVC80U On 27/05/2021 Spot Bond			100.00000	7.77544	100.00000	7.76069				0.00	0	0
Total IVC80U SPOT										0.00	0	0
Total For IVC80U										0.00	0	0
IVC84U On 01/08/2021 Spot Bond			100.00000	6.85950	100.00000	6.84648				0.00	0	0
Total IVC84U SPOT										0.00	0	0
Total For IVC84U										0.00	0	0
IVC85U On 12/08/2021 Spot Bond			100.00000	6.71769	100.00000	6.70495				0.00	0	0
Total IVC85U SPOT										0.00	0	0
Total For IVC85U										0.00	0	0
IVC91U On 07/11/2021 Spot Bond			100.00000	5.69466	100.00000	5.68386				0.00	0	0
Total IVC91U SPOT										0.00	0	0
Total For IVC91U										0.00	0	0
IVC95U On 02/12/2021 Spot Bond			100.00000	5.43062	100.00000	5.42032				0.00	0	0
Total IVC95U SPOT										0.00	0	0
Total For IVC95U										0.00	0	0
IVC96U On 02/12/2021 Spot Bond			100.00000	5.43062	100.00000	5.42032				0.00	0	0
Total IVC96U SPOT										0.00	0	0
Total For IVC96U										0.00	0	0
IVC99U On 14/12/2021 Spot Bond			100.00000	5.30826	100.00000	5.29819				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				101.42867		101.39982				0.00	0	0
Total JAS01 SPOT										0.00	0	0
Total For JAS01										0.00	0	0
JIBAR On 15/03/2060 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total JIBAR SPOT										0.00	0	0
Total For JIBAR										0.00	0	0
KAP002 On 13/06/2019 Spot Bond				100.14868		100.02795				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total KAP002 SPOT										0.00	0	0
Total For KAP002										0.00	0	0
KAP002 On 06/06/2019 Spot Bond				100.32684		100.30125				0.00	0	0
Total KAP003 SPOT										0.00	0	0
Total For KAP003										0.00	0	0
KAP003 On 29/06/2018 Spot Bond				99.77268		102.02065				0.00	0	0
Total KAP005 SPOT										0.00	0	0
Total For KAP005										0.00	0	0
KAP005 On 29/06/2021 Spot Bond				99.75785		102.14224				0.00	0	0
Total KAP006 SPOT										0.00	0	0
Total For KAP006										0.00	0	0
KAP006 On 26/10/2021 Spot Bond			9.26500	107.28600	9.28500	107.19109				0.00	0	0
Total KAP007 SPOT										0.00	0	0
Total For KAP007										0.00	0	0
KAP007 On 28/11/2019 Spot Bond				101.04925		101.02420				0.00	0	0
Total KAP008 SPOT										0.00	0	0
Total For KAP008										0.00	0	0
KAP008 On 24/05/2020 Spot Bond				100.65067		100.62524				0.00	0	0
Total KAP009 SPOT										0.00	0	0
Total For KAP009										0.00	0	0
KAP009 On 15/09/2020 Spot Bond			100.00000	17.14781	100.00000	8.89729			000,000,000,000,000.00	100,000,000,000	50,000,000,000	
Total KAP010 SPOT										10,000,000,000,000.00	100,000,000,000	50,000,000,000
Total For KAP010										10,000,000,000,000.00	100,000,000,000	50,000,000,000
KAP010 On 01/07/2019 Spot Bond			100.00000	35.03840	100.00000	34.95351			0.00	0	0	
Total KAP04U SPOT										0.00	0	0
Total For KAP04U										0.00	0	0
KSB004 On 01/11/2017 Spot Bond				101.40720		101.37820				0.00	0	0
Total KSB008 SPOT										0.00	0	0
Total For KSB008										0.00	0	0
KSB008 On 05/08/2020 Spot Bond				101.29923		101.26868				0.00	0	0
Total KSB009 SPOT										0.00	0	0
Total For KSB009										0.00	0	0
KST01 On 12/07/2020 Spot Bond				101.82920		101.80308				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			8.81000	136.15988	8.83000	135.96874				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total KW01 SPOT										0.00	0	0
Total For KW01										0.00	0	0
LBK05 On 28/02/2019 Spot Bond				100.02846		100.00329				0.00	0	0
Total LBK05 SPOT										0.00	0	0
Total For LBK05										0.00	0	0
LBK07 On 16/09/2017 Spot Bond				100.00000	0.00000	100.00000				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				101.24609		101.22097				0.00	0	0
Total LBK08 SPOT										0.00	0	0
Total For LBK08										0.00	0	0
LBK08/ On 30/10/2019 Spot Bond			100.00000	24.20311	100.00000	24.14447				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			9.29000	103.59499	9.32000	103.51083				0.00	0	0
Total LBK11 SPOT										0.00	0	0
Total For LBK11										0.00	0	0
LBK11/ On 28/11/2019 Spot Bond			9.62000	102.95343	9.62000	102.92715				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	100.64621	9.71000	100.62029				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	67.73951	100.00000	67.57540				0.00	0	0
Total LBK14U SPOT										0.00	0	0
Total For LBK14U										0.00	0	0
LBK15 On 12/10/2021 Spot Bond				101.98320		101.95481				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				100.50307		100.47752				0.00	0	0
Total LBK16 SPOT										0.00	0	0
Total For LBK16										0.00	0	0
LBK17 On 22/03/2020 Spot Bond				99.93045		99.90718				0.00	0	0
Total LBK17 SPOT										0.00	0	0
Total For LBK17										0.00	0	0
LBK18 On 22/03/2022 Spot Bond				102.23568		102.21057				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LBK18 SPOT										0.00	0	0
Total For LBK18										0.00	0	0
LBK19 On 23/03/2018 Spot Bond				99.84709		99.82495				0.00	0	0
Total LBK19 SPOT										0.00	0	0
Total For LBK19										0.00	0	0
LBK20 On 08/06/2022 Spot Bond			9.53000	105.34065	9.55000	105.23802			95,300,000,000,000.00	10,000,000,000	22,500,000,000	
Total LBK20 SPOT									15,300,000,000,000.00	10,000,000,000	22,500,000,000	
Total For LBK20									15,300,000,000,000.00	10,000,000,000	22,500,000,000	
LBK21 On 04/09/2018 Spot Bond				100.34359		100.32038			0.00	61,400,000,000	30,700,000,000	
Total LBK21 SPOT									0.00	61,400,000,000	30,700,000,000	
Total For LBK21									0.00	61,400,000,000	30,700,000,000	
LBK22 On 04/09/2020 Spot Bond				100.35968		100.33539			0.00	0	0	
Total LBK22 SPOT									0.00	0	0	
Total For LBK22									0.00	0	0	
LBK23 On 05/09/2022 Spot Bond				100.38690		100.36072			0.00	0	0	
Total LBK23 SPOT									0.00	0	0	
Total For LBK23									0.00	0	0	
LGL03 On 03/04/2018 Spot Bond			6.77000	103.97562	6.78000	103.95145			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			8.99000	101.31927	9.02000	101.21961			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				101.58249		101.55621			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			9.58000	107.10678	9.60000	106.99968			0.00	0	2,500,000,000	
Total LGL06 SPOT									0.00	0	2,500,000,000	
Total For LGL06									0.00	0	2,500,000,000	
LGL07 On 04/10/2022 Spot Bond				102.97986		102.95445			0.00	0	525,000,000	
Total LGL07 SPOT									0.00	0	525,000,000	
Total For LGL07									0.00	0	525,000,000	
LGL08 On 28/02/2023 Spot Bond				101.20493		101.17911			0.00	0	0	
Total LGL08 SPOT									0.00	0	0	
Total For LGL08									0.00	0	0	
LGL09 On 28/08/2024 Spot Bond				100.58010		100.55332			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LGL09 SPOT										0.00	0	0
Total For LGL09										0.00	0	0
LHC01L On 12/07/2023 Spot Bond			100.00000	11.45731	100.00000	11.40693				0.00	0	0
Total LHC01U SPOT										0.00	0	0
Total For LHC01U										0.00	0	0
LHC02L On 12/07/2023 Spot Bond			100.00000	12.08944	100.00000	12.03628				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				101.24623		101.21115				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			12.34500	105.60883	12.35500	105.56389				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			13.29000	106.76328	13.32000	106.67055				0.00	0	0
Total LHL19 SPOT										0.00	0	0
Total For LHL19										0.00	0	0
LHL26 On 13/11/2020 Spot Bond				101.29506		101.25862				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				104.71876		104.68967				0.00	0	0
Total LOM01 SPOT										0.00	0	0
Total For LOM01										0.00	0	0
LRFA2 On 20/11/2019 Spot Bond				100.69618		100.67216				0.00	0	0
Total LRFA2 SPOT										0.00	0	0
Total For LRFA2										0.00	0	0
LRFB2 On 20/11/2019 Spot Bond				101.34690		101.32098				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				100.78469		100.75757				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				100.89305		100.87039				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				100.17616		100.15356				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total MAQ093 SPOT									0.00	0	0
Total For MAQ093									0.00	0	0
MAQ09 On 01/02/2018 Spot Bond				101.09516		101.07260			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 31/08/2018 Spot Bond				104.21954		104.20091			0.00	0	0
Total MAQ0A3 SPOT									0.00	0	0
Total For MAQ0A3									0.00	0	0
MAQ0A On 31/08/2018 Spot Bond				104.39636		104.37676			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				100.37899		100.35918			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				100.38142		100.36149			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				100.36645		100.34710			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	100.00000			0.00	0	0
Total MAQ103 SPOT									0.00	0	0
Total For MAQ103									0.00	0	0
MAQ10 On 10/11/2017 Spot Bond				98.95563		98.93554			0.00	0	0
Total MAQ105 SPOT									0.00	0	0
Total For MAQ105									0.00	0	0
MAQ10 On 11/12/2017 Spot Bond			100.00000	81.47321	100.00000	81.29176			0.00	0	0
Total MAQ106 SPOT									0.00	0	0
Total For MAQ106									0.00	0	0
MAQ10 On 16/10/2017 Spot Bond			100.00000	93.11224	100.00000	92.87532			0.00	0	0
Total MAQ107 SPOT									0.00	0	0
Total For MAQ107									0.00	0	0
MBF03 On 01/10/2017 Spot Bond				101.90837		101.88773			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MBF030 SPOT										0.00	0	0
Total For MBF030										0.00	0	0
MBF04:On 13/04/2018 Spot Bond				102.06153		102.03959				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				101.06893		101.22988				0.00	1,160,000,000	861,000,000
Total MBF046 SPOT										0.00	1,160,000,000	861,000,000
Total For MBF046										0.00	1,160,000,000	861,000,000
MBF04:On 07/06/2019 Spot Bond				100.70923		100.68609				0.00	0	1,000,000,000
Total MBF047 SPOT										0.00	0	1,000,000,000
Total For MBF047										0.00	0	1,000,000,000
MBF04:On 14/03/2019 Spot Bond				100.57505		100.64347				0.00	0	1,500,000,000
Total MBF049 SPOT										0.00	0	1,500,000,000
Total For MBF049										0.00	0	1,500,000,000
MBF05 On 17/05/2019 Spot Bond				101.06239		101.03867				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	41.89929	100.00000	41.79778				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				99.81481		99.79387				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				100.26751		100.24577				0.00	0	0
Total MBF053 SPOT										0.00	0	0
Total For MBF053										0.00	0	0
MBF05:On 27/03/2018 Spot Bond				99.83687		99.81616				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				100.03228		100.01066				0.00	0	0
Total MBF055 SPOT										0.00	0	0
Total For MBF055										0.00	0	0
MBF05:On 28/08/2018 Spot Bond				100.48195		100.45968				0.00	0	0
Total MBF056 SPOT										0.00	0	0
Total For MBF056										0.00	0	0
MBF05:On 28/08/2020 Spot Bond				100.50504		100.48171				0.00	200,000,000	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total MBF057 SPOT									0.00	200,000,000	100,000,000
Total For MBF057									0.00	200,000,000	100,000,000
MBLSA On 30/10/2017 Spot Bond			2.30000	99.14427	2.30000	99.16536			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				98.45973		98.45005			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				100.16302		100.13908			0.00	0	0
Total MBP035 SPOT									0.00	0	0
Total For MBP035									0.00	0	0
MBP03 On 11/04/2020 Spot Bond				101.66748		101.64419			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				100.50708		100.48369			0.00	0	0
Total MBP037 SPOT									0.00	0	0
Total For MBP037									0.00	0	0
MBP29 On 23/09/2017 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total MBP29U SPOT									0.00	0	0
Total For MBP29U									0.00	0	0
MBP30 On 24/10/2017 Spot Bond			100.00000	92.88680	100.00000	92.65516			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	92.90732	100.00000	92.67564			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	89.11973	100.00000	88.90653			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				101.15116		101.12796			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			8.24500	104.98351	8.25500	104.94571			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	105.34226	8.00000	105.31969			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MBSA01/R204 SPOT										0.00	0	0
Total For MBSA01/R204										0.00	0	0
MBSA0 On 15/04/2019 Spot Bond			8.29500	104.69034	8.30500	104.65252				0.00	0	0
Total MBSA02 SPOT										0.00	0	0
Total For MBSA02										0.00	0	0
MBSA0 On 15/04/2019 Spot Bond			8.91000	103.80083	8.91000	103.77611				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				101.92171		101.89792				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				101.99074		101.96601				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			8.26500	103.19961	8.27500	103.16470				0.00	0	0
Total MEFSB4 SPOT										0.00	0	0
Total For MEFSB4										0.00	0	0
MEFSB On 05/01/2022 Spot Bond			9.12000	105.14471	9.14000	105.04807				0.00	0	0
Total MEFSB5 SPOT										0.00	0	0
Total For MEFSB5										0.00	0	0
MFS1A On 20/12/2018 Spot Bond				99.97864		99.95721				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			9.09000	102.07473	9.12000	101.99471				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				100.09293		100.06967				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				100.10085		100.07558				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				100.12978		100.09716				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				100.12978		100.09716				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MMF401 SPOT										0.00	0	0
Total For MMF401										0.00	0	0
MMIG0 On 17/03/2019 Spot Bond				99.52252		99.49975				0.00	3,000,000,000	1,500,000,000
Total MMIG01 SPOT										0.00	3,000,000,000	1,500,000,000
Total For MMIG01										0.00	3,000,000,000	1,500,000,000
MMIG0 On 17/03/2021 Spot Bond			9.29500	102.30784	9.31500	102.22279				0.00	0	400,000,000
Total MMIG02 SPOT										0.00	0	400,000,000
Total For MMIG02										0.00	0	400,000,000
MMIG0 On 01/06/2020 Spot Bond				100.58694		100.56069				0.00	0	0
Total MMIG03 SPOT										0.00	0	0
Total For MMIG03										0.00	0	0
MMIG0 On 12/08/2025 Spot Bond			11.21000	101.60530	11.23000	101.47186				0.00	0	0
Total MMIG04 SPOT										0.00	0	0
Total For MMIG04										0.00	0	0
MMIG0 On 12/08/2022 Spot Bond			9.98000	104.44430	10.00000	104.33902				0.00	0	1,050,000,000
Total MMIG05 SPOT										0.00	0	1,050,000,000
Total For MMIG05										0.00	0	1,050,000,000
MTN06 On 13/07/2020 Spot Bond				102.23166		102.20685				0.00	0	420,000,000
Total MTN06 SPOT										0.00	0	420,000,000
Total For MTN06										0.00	0	420,000,000
MTN07 On 13/07/2022 Spot Bond				101.77074		101.74502				0.00	0	1,066,000,000
Total MTN07 SPOT										0.00	0	1,066,000,000
Total For MTN07										0.00	0	1,066,000,000
MTN08 On 20/04/2019 Spot Bond			100.00000	32.69247	100.00000	32.61327				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	38.99076	100.00000	38.90446				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				102.90256		102.87970				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				100.92760		100.90487				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	14.77832	100.00000	14.74251				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MWA1U SPOT										0.00	0	0
Total For MWA1U										0.00	0	0
MWA2L On 18/07/2021 Spot Bond			100.00000	15.10866	100.00000	14.98663				0.00	0	0
Total MWA2U SPOT										0.00	0	0
Total For MWA2U										0.00	0	0
MWAR(On 22/11/2019 Spot Bond				100.69228		100.66747				0.00	0	0
Total MWAR01 SPOT										0.00	0	0
Total For MWAR01										0.00	0	0
N4A211On 14/08/2020 Spot Bond			100.89771	14.74245	100.89771	14.70644				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				100.09581		100.07396				0.00	0	0
Total N5C23 SPOT										0.00	0	0
Total For N5C23										0.00	0	0
N5D23 On 20/09/2019 Spot Bond				99.97504		99.95002				0.00	0	0
Total N5D23 SPOT										0.00	0	0
Total For N5D23										0.00	0	0
N5E23 On 20/06/2023 Spot Bond				109.02570		109.00013				0.00	0	0
Total N5E23 SPOT										0.00	0	0
Total For N5E23										0.00	0	0
N5F23L On 20/06/2023 Spot Bond			100.00000	11.15514	100.00000	11.12812				0.00	0	0
Total N5F23U SPOT										0.00	0	0
Total For N5F23U										0.00	0	0
N5G23L On 20/06/2023 Spot Bond			100.00000	11.89781	100.00000	11.86899				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			9.33000	98.43168	9.35000	98.32889				0.00	0	0
Total NAM01 SPOT										0.00	0	0
Total For NAM01										0.00	0	0
NAM02 On 29/06/2020 Spot Bond			8.79500	104.05738	8.81500	103.98391				0.00	0	0
Total NAM02 SPOT										0.00	0	0
Total For NAM02										0.00	0	0
NAM03 On 01/08/2023 Spot Bond			9.33000	104.55897	9.35000	104.44241				0.00	0	0
Total NAM03 SPOT										0.00	0	0
Total For NAM03										0.00	0	0
NAM04 On 01/08/2026 Spot Bond			10.21000	103.09710	10.23000	102.95303				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NAM04 SPOT										0.00	0	0
Total For NAM04										0.00	0	0
NBK11/On 28/11/2020 Spot Bond			8.25500	104.57426	8.28500	104.46758				0.00	0	0
Total NBK11A SPOT										0.00	0	0
Total For NBK11A										0.00	0	0
NBK12/On 19/03/2021 Spot Bond			9.02000	101.06030	9.04000	100.97676				0.00	0	0
Total NBK12A SPOT										0.00	0	0
Total For NBK12A										0.00	0	0
NBK12/On 19/03/2021 Spot Bond			9.38000	100.00000	9.38000	99.97509				0.00	0	0
Total NBK12A/R208 SPOT										0.00	0	0
Total For NBK12A/R208										0.00	0	0
NBK13/On 19/03/2024 Spot Bond			9.13000	102.89335	9.15000	102.77021				0.00	0	0
Total NBK13A SPOT										0.00	0	0
Total For NBK13A										0.00	0	0
NBK14/On 25/06/2021 Spot Bond			8.49500	104.67552	8.51500	104.58736				0.00	0	0
Total NBK14A SPOT										0.00	0	0
Total For NBK14A										0.00	0	0
NBK15/On 11/02/2022 Spot Bond			9.04500	100.00739	9.06500	99.91249				0.00	0	0
Total NBK15A SPOT										0.00	0	0
Total For NBK15A										0.00	0	0
NBK16/On 12/02/2025 Spot Bond			9.66000	99.81261	9.68000	99.68381				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			9.64500	105.81479	9.66500	105.67122				0.00	0	1,120,000,000
Total NBK17A SPOT										0.00	0	1,120,000,000
Total For NBK17A										0.00	0	1,120,000,000
NBK18/On 01/06/2020 Spot Bond			8.72000	104.03371	8.75000	103.93798				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			9.19500	104.53887	9.21500	104.43741				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			9.56000	107.73909	9.58000	107.59168				0.00	0	10,000,000
Total NBK20A SPOT										0.00	0	10,000,000
Total For NBK20A										0.00	0	10,000,000
NBK20/On 25/06/2021 Spot Bond				100.26472		100.24157				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK20B SPOT										0.00	0	0
Total For NBK20B										0.00	0	0
NBK21/On 21/07/2027 Spot Bond			10.86000	100.33285	10.88000	100.18608				0.00	0	0
Total NBK21A SPOT										0.00	0	0
Total For NBK21A										0.00	0	0
NBK21I On 10/11/2017 Spot Bond				101.01590		100.99476				0.00	0	0
Total NBK21B SPOT										0.00	0	0
Total For NBK21B										0.00	0	0
NBK22/On 19/11/2022 Spot Bond			9.47000	105.74725	9.49000	105.63916				0.00	0	0
Total NBK22A SPOT										0.00	0	0
Total For NBK22A										0.00	0	0
NBK22I On 12/02/2018 Spot Bond				100.93198		100.90914				0.00	0	0
Total NBK22B SPOT										0.00	0	0
Total For NBK22B										0.00	0	0
NBK23/On 19/11/2025 Spot Bond			9.71000	108.95491	9.73000	108.81189				0.00	0	0
Total NBK23A SPOT										0.00	0	0
Total For NBK23A										0.00	0	0
NBK23I On 12/02/2020 Spot Bond				100.96195		100.93800				0.00	0	0
Total NBK23B SPOT										0.00	0	0
Total For NBK23B										0.00	0	0
NBK24/On 19/11/2027 Spot Bond			9.81000	110.76194	9.83000	110.60013				0.00	0	1,000,000,000
Total NBK24A SPOT										0.00	0	1,000,000,000
Total For NBK24A										0.00	0	1,000,000,000
NBK24I On 11/02/2022 Spot Bond				100.93343		100.90910				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			9.37000	106.31684	9.39000	106.20416				0.00	0	0
Total NBK25A SPOT										0.00	0	0
Total For NBK25A										0.00	0	0
NBK25I On 12/02/2025 Spot Bond				100.85365		100.82810				0.00	0	0
Total NBK25B SPOT										0.00	0	0
Total For NBK25B										0.00	0	0
NBK26/On 10/05/2023 Spot Bond			100.00000	15.20641	100.00000	15.17293				0.00	0	0
Total NBK26A SPOT										0.00	0	0
Total For NBK26A										0.00	0	0
NBK26I On 22/04/2026 Spot Bond				102.15932		102.13384				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK26B SPOT										0.00	0	0
Total For NBK26B										0.00	0	0
NBK27/On 10/05/2026 Spot Bond			9.76000	111.96336	9.78000	111.81332				0.00	0	0
Total NBK27A SPOT										0.00	0	0
Total For NBK27A										0.00	0	0
NBK27I On 01/06/2018 Spot Bond				100.75689		100.73453				0.00	1,000,000,000	1,000,000,000
Total NBK27B SPOT										0.00	1,000,000,000	1,000,000,000
Total For NBK27B										0.00	1,000,000,000	1,000,000,000
NBK28/On 02/08/2023 Spot Bond			9.38000	104.07839	9.40000	103.96216				0.00	0	0
Total NBK28A SPOT										0.00	0	0
Total For NBK28A										0.00	0	0
NBK28I On 19/11/2020 Spot Bond				100.69701		100.67266				0.00	0	0
Total NBK28B SPOT										0.00	0	0
Total For NBK28B										0.00	0	0
NBK29/On 31/07/2026 Spot Bond			9.71000	106.02730	9.73000	105.87932				0.00	0	0
Total NBK29A SPOT										0.00	0	0
Total For NBK29A										0.00	0	0
NBK29I On 18/02/2019 Spot Bond				100.95718		101.13328				0.00	0	0
Total NBK29B SPOT										0.00	0	0
Total For NBK29B										0.00	0	0
NBK30/On 20/02/2024 Spot Bond			9.17000	102.81983	9.19000	102.69811				0.00	0	0
Total NBK30A SPOT										0.00	0	0
Total For NBK30A										0.00	0	0
NBK30I On 18/02/2021 Spot Bond				100.78834		100.76330				0.00	0	0
Total NBK30B SPOT										0.00	0	0
Total For NBK30B										0.00	0	0
NBK31I On 17/02/2023 Spot Bond				100.80983		100.78522				0.00	0	0
Total NBK31B SPOT										0.00	0	0
Total For NBK31B										0.00	0	0
NBK32I On 26/02/2019 Spot Bond				100.52185		100.49779				0.00	0	0
Total NBK32B SPOT										0.00	0	0
Total For NBK32B										0.00	0	0
NBK33I On 10/05/2019 Spot Bond				101.13736		101.11363				0.00	0	0
Total NBK33B SPOT										0.00	0	0
Total For NBK33B										0.00	0	0
NBK34I On 10/05/2021 Spot Bond				100.98503		100.96005				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK34B SPOT										0.00	0	0
Total For NBK34B										0.00	0	0
NBK35I On 10/05/2023 Spot Bond				101.00664		100.98111				0.00	0	0
Total NBK35B SPOT										0.00	0	0
Total For NBK35B										0.00	0	0
NBK36I On 10/05/2026 Spot Bond				101.03348		101.00726				0.00	0	0
Total NBK36B SPOT										0.00	0	0
Total For NBK36B										0.00	0	0
NBK37I On 02/08/2019 Spot Bond				101.47422		101.45088				0.00	0	0
Total NBK37B SPOT										0.00	0	0
Total For NBK37B										0.00	0	0
NBK38I On 02/08/2021 Spot Bond				101.17534		101.15057				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			7.85500	106.65357	7.86500	106.61216				0.00	0	0
Total NBK3A SPOT										0.00	0	0
Total For NBK3A										0.00	0	0
NBK3A On 09/09/2019 Spot Bond			100.00000	29.54776	100.00000	29.48165				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			10.98500	47.67751	11.00500	47.60287				0.00	0	0
Total NBK4 SPOT										0.00	0	0
Total For NBK4										0.00	0	0
NBK40I On 31/07/2026 Spot Bond				101.28646		101.26049				0.00	0	0
Total NBK40B SPOT										0.00	0	0
Total For NBK40B										0.00	0	0
NBK41I On 20/02/2020 Spot Bond				100.76397		100.74041				0.00	0	0
Total NBK41B SPOT										0.00	0	0
Total For NBK41B										0.00	0	0
NBK42I On 21/02/2022 Spot Bond				100.69626		100.67191				0.00	0	0
Total NBK42B SPOT										0.00	0	0
Total For NBK42B										0.00	0	0
NBK43I On 20/02/2024 Spot Bond				100.71640		100.69138				0.00	0	0
Total NBK43B SPOT										0.00	0	0
Total For NBK43B										0.00	0	0
NBK7B On 19/04/2020 Spot Bond				101.64779		101.62216				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK7B SPOT										0.00	0	0
Total For NBK7B										0.00	0	0
NCLN7: On 20/09/2017 Spot Bond				99.97775		99.95544				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				101.82167		101.79773				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				99.97656		99.95313				0.00	0	0
Total NCLN82 SPOT										0.00	0	0
Total For NCLN82										0.00	0	0
NCLN8: On 20/03/2024 Spot Bond			100.00000	8.85474	100.00000	8.83329				0.00	0	0
NCLN8: On 20/03/2024 Spot Bond			100.00000	8.85474	100.00000	8.83329				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			10.15500	102.33330	10.17500	102.21084				0.00	0	0
Total NCLN83 SPOT										0.00	0	0
Total For NCLN83										0.00	0	0
NCLN8: On 20/03/2024 Spot Bond				99.97670		99.95340				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			10.19000	101.37363	10.21000	101.25201				0.00	0	0
Total NCLN85 SPOT										0.00	0	0
Total For NCLN85										0.00	0	0
NCLN8: On 20/03/2024 Spot Bond				99.97656		99.95313				0.00	0	0
Total NCLN87 SPOT										0.00	0	0
Total For NCLN87										0.00	0	0
NCLN9: On 20/09/2024 Spot Bond				99.97624		99.95259				0.00	0	0
Total NCLN90 SPOT										0.00	0	0
Total For NCLN90										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				99.97597		99.95205				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				100.36007		100.33564				0.00	0	0
Total NCLN92 SPOT										0.00	0	0
Total For NCLN92										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN9 On 09/04/2018 Spot Bond				101.76660		101.74240			0.00	0	0
Total NCLN93 SPOT									0.00	0	0
Total For NCLN93									0.00	0	0
NCLN9 On 20/09/2020 Spot Bond				99.89786		99.87445			0.00	0	0
Total NCLN94 SPOT									0.00	0	0
Total For NCLN94									0.00	0	0
NCLN9 On 08/10/2018 Spot Bond				101.76664		101.74244			0.00	0	0
Total NCLN95 SPOT									0.00	0	0
Total For NCLN95									0.00	0	0
NED01 On 22/12/2021 Spot Bond			100.00000	13.75262	100.00000	13.71930			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	13.17867	100.00000	13.15230			0.00	0	0
Total NED02U SPOT									0.00	0	0
Total For NED02U									0.00	0	0
NED03 On 26/05/2022 Spot Bond			100.00000	13.11495	100.00000	13.08317			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	17.27623	100.00000	17.23438			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				102.12982		102.10434			0.00	0	0
Total NED13 SPOT									0.00	0	0
Total For NED13									0.00	0	0
NED14 On 29/11/2018 Spot Bond				101.25921		101.23364			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			8.74500	107.17200	8.75500	107.13244			0.00	0	0
Total NED15 SPOT									0.00	0	0
Total For NED15									0.00	0	0
NED16 On 08/04/2019 Spot Bond				102.74033		102.71482			0.00	0	100,000,000
Total NED16 SPOT									0.00	0	100,000,000
Total For NED16									0.00	0	100,000,000
NED17 On 14/10/2019 Spot Bond				101.88425		101.85702			0.00	0	0
Total NED17 SPOT									0.00	0	0
Total For NED17									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED18 On 16/01/2020 Spot Bond				101.80152		101.77431			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				103.54423		103.51617			0.00	0	0
Total NED19 SPOT									0.00	0	0
Total For NED19									0.00	0	0
NED20 On 01/07/2020 Spot Bond			10.34000	104.66688	10.37000	104.56610			0.00	0	2,990,000,000
Total NED20 SPOT									0.00	0	2,990,000,000
Total For NED20									0.00	0	2,990,000,000
NEDT1 On 21/05/2021 Spot Bond				103.28483		103.24660			0.00	0	0
Total NEDT1A SPOT									0.00	0	0
Total For NEDT1A									0.00	0	0
NEDT1 On 26/11/2021 Spot Bond				100.80533		100.76830			0.00	0	0
Total NEDT1B SPOT									0.00	0	0
Total For NEDT1B									0.00	0	0
NGL01 On 22/09/2021 Spot Bond				102.03561		102.00750			0.00	0	0
Total NGL01 SPOT									0.00	0	0
Total For NGL01									0.00	0	0
NGL02 On 15/03/2022 Spot Bond				100.92987		100.90202			0.00	100,000,000	50,000,000
Total NGL02 SPOT									0.00	100,000,000	50,000,000
Total For NGL02									0.00	100,000,000	50,000,000
NGL03 On 26/05/2022 Spot Bond				100.65814		100.62786			0.00	0	0
Total NGL03 SPOT									0.00	0	0
Total For NGL03									0.00	0	0
NGLT1 On 01/07/2022 Spot Bond				102.89417		102.85921			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	111.51900	10.00000	111.49000			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	104.72311	13.50000	104.68594			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				100.23400		100.20469			0.00	0	0
Total NHM003 SPOT									0.00	0	0
Total For NHM003									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NILB11 On 31/01/2025 Spot Bond			3.33000	121.38898	3.33000	121.37021				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	171.23264	3.45000	171.20555				0.00	0	0
Total NILB12 SPOT										0.00	0	0
Total For NILB12										0.00	0	0
NILB13 On 31/01/2025 Spot Bond			3.72000	118.25189	3.72000	118.23238				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			3.75000	166.12109	3.75000	166.09345				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			4.06000	161.60771	4.06000	161.57947				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			3.99000	100.92945	3.99000	100.91207				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			8.14000	104.44713	8.17000	104.34813				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			8.77000	104.71846	8.80000	104.62127				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				100.62365		100.60048				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				100.58741		100.56322				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				100.65286		100.62947				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				100.63283		100.60984				0.00	0	0
Total NQ1A23 SPOT										0.00	0	0
Total For NQ1A23										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NQ1A2 On 22/05/2020 Spot Bond				100.67432		100.64983				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				100.69236		100.66722				0.00	0	0
Total NQ1A25 SPOT										0.00	0	0
Total For NQ1A25										0.00	0	0
NQ1A2 On 22/05/2018 Spot Bond				100.63283		100.60984				0.00	0	0
Total NQ1A26 SPOT										0.00	0	0
Total For NQ1A26										0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			8.97000	104.72261	9.00000	104.62506				0.00	0	0
Total NQ1B10 SPOT										0.00	0	0
Total For NQ1B10										0.00	0	0
NQ1B1 On 22/05/2018 Spot Bond				100.68033		100.65692				0.00	0	0
Total NQ1B15 SPOT										0.00	0	0
Total For NQ1B15										0.00	0	0
NQ1B1 On 22/05/2052 Spot Bond				100.69093		100.66585				0.00	0	0
Total NQ1B17 SPOT										0.00	0	0
Total For NQ1B17										0.00	0	0
NQ1B1 On 22/05/2018 Spot Bond				100.64795		100.62442				0.00	0	0
Total NQ1B19 SPOT										0.00	0	0
Total For NQ1B19										0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond			9.17000	104.72678	9.20000	104.62887				0.00	0	0
Total NQ1C10 SPOT										0.00	0	0
Total For NQ1C10										0.00	0	0
NQ1C1 On 22/05/2018 Spot Bond				100.65552		100.63171				0.00	0	0
Total NQ1C15 SPOT										0.00	0	0
Total For NQ1C15										0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond				100.72338		100.69713				0.00	0	0
Total NQ1C17 SPOT										0.00	0	0
Total For NQ1C17										0.00	0	0
NQ1C1 On 22/05/2018 Spot Bond				100.69165		100.66784				0.00	0	0
Total NQ1C19 SPOT										0.00	0	0
Total For NQ1C19										0.00	0	0
NQF1D On 22/05/2020 Spot Bond				100.79875		100.76978				0.00	0	0
Total NQF1D5 SPOT										0.00	0	0
Total For NQF1D5										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1D On 22/05/2018 Spot Bond				100.67064		100.64629			0.00	0	0
Total NQF1D7 SPOT									0.00	0	0
Total For NQF1D7									0.00	0	0
NQF1D On 22/05/2019 Spot Bond				100.74794		100.72111			0.00	0	0
Total NQF1D8 SPOT									0.00	0	0
Total For NQF1D8									0.00	0	0
NRA01: On 30/11/2018 Spot Bond			8.02500	108.41748	8.03500	108.38253			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			8.99500	117.81548	9.01500	117.70013		422,765,000,000.00		47,000,000	23,500,000
Total NRA022 SPOT								422,765,000,000.00		47,000,000	23,500,000
Total For NRA022								422,765,000,000.00		47,000,000	23,500,000
NRA02: On 31/05/2023 Spot Bond			3.57000	177.00589	3.57000	176.97731			0.00	0	0
Total NRA023 SPOT									0.00	0	0
Total For NRA023									0.00	0	0
NRA02: On 30/11/2028 Spot Bond			10.91000	112.21983	10.93000	112.05206			0.00	0	13,040,000,000
Total NRA028 SPOT									0.00	0	13,040,000,000
Total For NRA028									0.00	0	13,040,000,000
NRA02: On 30/11/2028 Spot Bond			100.00000	15.67554	100.00000	15.64085			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				100.29028		100.26968			0.00	0	0
Total NTC16 SPOT									0.00	0	0
Total For NTC16									0.00	0	0
NTC18 On 27/02/2019 Spot Bond				100.92953		100.90606			0.00	0	75,000,000
Total NTC18 SPOT									0.00	0	75,000,000
Total For NTC18									0.00	0	75,000,000
NTC19 On 27/07/2020 Spot Bond				101.33846		101.31351			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				101.55419		101.53010			0.00	0	861,500,000
Total NTC20 SPOT									0.00	0	861,500,000
Total For NTC20									0.00	0	861,500,000
NTC21 On 24/03/2022 Spot Bond				99.83948		99.81626			0.00	0	0
Total NTC21 SPOT									0.00	0	0
Total For NTC21									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OML02 On 27/11/2019 Spot Bond				101.08990		101.06434			0.00	0	0
Total OML02 SPOT									0.00	0	0
Total For OML02									0.00	0	0
OML03 On 27/11/2019 Spot Bond			9.29000	102.79965	9.32000	102.71601			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				100.11093		100.08681			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			9.52500	100.51207	9.54500	100.44291			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			10.31000	100.03530	10.33000	99.93737			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			11.31000	98.23654	11.33000	98.10904			0.00	0	1,060,000,000
Total OML07 SPOT									0.00	0	1,060,000,000
Total For OML07									0.00	0	1,060,000,000
OML08 On 14/09/2020 Spot Bond				100.29081		100.35618			0.00	0	0
Total OML08 SPOT									0.00	0	0
Total For OML08									0.00	0	0
OML09 On 14/09/2022 Spot Bond			10.30000	102.44176	10.32000	102.33573			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			11.31000	100.35938	11.33000	100.22540			0.00	0	870,000,000
Total OML10 SPOT									0.00	0	870,000,000
Total For OML10									0.00	0	870,000,000
PMM12 On 25/11/2020 Spot Bond			10.00000	111.51900	10.00000	111.49000			0.00	0	0
Total PMM12/JIBAR SPOT									0.00	0	0
Total For PMM12/JIBAR									0.00	0	0
PMM34 On 07/03/2018 Spot Bond				100.18765		100.16354			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				100.94363		100.92163			0.00	0	0
Total PMM35 SPOT									0.00	0	0
Total For PMM35									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PMM36 On 04/05/2018 Spot Bond				101.07070		101.04712			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				100.47950		100.45769			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				100.17052		100.14551			0.00	0	0
Total PMM38 SPOT									0.00	0	0
Total For PMM38									0.00	0	0
PMM39 On 04/09/2018 Spot Bond				100.34965		100.32603			0.00	0	0
Total PMM39 SPOT									0.00	0	0
Total For PMM39									0.00	0	0
PMM40 On 04/09/2018 Spot Bond				100.28218		100.25858			0.00	0	0
Total PMM40 SPOT									0.00	0	0
Total For PMM40									0.00	0	0
PPC002 On 31/12/2018 Spot Bond				99.02014		98.99101			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				98.31263		98.28555			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				101.31309		101.28992			0.00	0	0
Total PRE1A3 SPOT									0.00	0	0
Total For PRE1A3									0.00	0	0
PRE1B On 27/01/2018 Spot Bond				101.29288		101.26879			0.00	0	0
Total PRE1B1 SPOT									0.00	0	0
Total For PRE1B1									0.00	0	0
PRE1C On 27/01/2018 Spot Bond				101.41875		101.39229			0.00	0	0
Total PRE1C1 SPOT									0.00	0	0
Total For PRE1C1									0.00	0	0
PRE1D On 27/01/2018 Spot Bond				101.44801		101.42100			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				100.65771		100.63472			0.00	0	0
Total PRE2A1 SPOT									0.00	0	0
Total For PRE2A1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRE2A On 20/02/2022 Spot Bond				100.68899		100.66491			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				100.71634		100.69131			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				100.77099		100.74406			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				100.77879		100.75159			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				100.78659		100.75912			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			8.41000	115.81146	8.43000	115.64762		524,753,164,328,000.00	1,964,893,360,800	142,272,943,200	
Total R186 SPOT								14,753,164,328,000.00	964,893,360,800	142,272,943,200	
Total For R186								14,753,164,328,000.00	964,893,360,800	142,272,943,200	
R197 On 07/12/2023 Spot Bond			2.37000	298.55346	2.37000	298.51490		11,376,000,000.00	4,800,000	20,655,615,800	
Total R197 SPOT								11,376,000,000.00	4,800,000	20,655,615,800	
Total For R197								11,376,000,000.00	4,800,000	20,655,615,800	
R202 On 07/12/2033 Spot Bond			2.57000	238.07939	2.57000	238.04735		1,625,920,780,000.00	632,654,000	186,677,460,100	
Total R202 SPOT								1,625,920,780,000.00	632,654,000	186,677,460,100	
Total For R202								1,625,920,780,000.00	632,654,000	186,677,460,100	
R2023 On 28/02/2023 Spot Bond			7.73000	100.48746	7.75000	100.37879		872,207,492,510,000.00	112,834,087,000	696,500,243,500	
Total R2023 SPOT								1,714,414,985,020,000.00	225,668,174,000	1,393,000,487,000	
Total For R2023								1,714,414,985,020,000.00	225,668,174,000	1,393,000,487,000	
R203 On 15/09/2017 Spot Bond				100.00000	0.00000	100.00000		0.00	0	3,300,000,000	
Total R203 SPOT								0.00	0	3,300,000,000	
Total For R203								0.00	0	3,300,000,000	
R2030 On 31/01/2030 Spot Bond			9.00000	93.69997	9.02000	93.53778		454,597,026,200,000.00	161,621,891,800	556,303,771,100	
Total R2030 SPOT								1,453,791,078,000,000.00	564,933,675,600	1,812,607,542,200	
Total For R2030								1,453,791,078,000,000.00	564,933,675,600	1,812,607,542,200	
R2032 On 31/03/2032 Spot Bond			9.23000	96.11589	9.25000	95.94292		960,422,569,808,000.00	104,054,449,600	446,660,224,800	
Total R2032 SPOT								1,921,045,138,816,000.00	208,108,899,200	893,320,449,600	
Total For R2032								1,921,045,138,816,000.00	208,108,899,200	893,320,449,600	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2035 On 28/02/2035 Spot Bond			9.48500	95.30175	9.50000	95.15566		063,662,319,810,000.00	217,571,146,000	361,667,826,100	
Total R2035 SPOT								3,662,319,810,000.00	217,571,146,000	361,667,826,100	
Total For R2035								3,662,319,810,000.00	217,571,146,000	361,667,826,100	
R2037 On 31/01/2037 Spot Bond			9.60000	91.54142	9.60500	91.47777		871,768,219,520,000.00	194,975,856,200	577,070,541,000	
Total R2037 SPOT								1,768,219,520,000.00	194,975,856,200	577,070,541,000	
Total For R2037								1,768,219,520,000.00	194,975,856,200	577,070,541,000	
R204 On 21/12/2018 Spot Bond			6.84500	103.31619	6.85500	103.28520		733,967,456,377,500.00	253,318,839,500	395,922,178,600	
Total R204 SPOT								3,967,456,377,500.00	253,318,839,500	395,922,178,600	
Total For R204								3,967,456,377,500.00	253,318,839,500	395,922,178,600	
R2040 On 31/01/2040 Spot Bond			9.72500	94.63830	9.74000	94.48546		410,098,240,765,000.00	350,652,775,400	584,820,000,000	
Total R2040 SPOT								10,098,240,765,000.00	350,652,775,400	584,820,000,000	
Total For R2040								10,098,240,765,000.00	350,652,775,400	584,820,000,000	
R2044 On 31/01/2044 Spot Bond			9.74500	91.78895	9.76000	91.63526		550,937,284,866,000.00	467,002,286,800	687,733,643,400	
Total R2044 SPOT								5,937,284,866,000.00	467,002,286,800	687,733,643,400	
Total For R2044								5,937,284,866,000.00	467,002,286,800	687,733,643,400	
R2048 On 28/02/2048 Spot Bond			9.71500	91.06941	9.73000	90.91198		217,178,766,200,000.00	1,154,624,680,000	1,476,662,244,000	
Total R2048 SPOT								17,178,766,200,000.00	154,624,680,000	476,662,244,000	
Total For R2048								17,178,766,200,000.00	154,624,680,000	476,662,244,000	
R207 On 15/01/2020 Spot Bond			7.09000	101.62268	7.12000	101.54003		928,347,680,748,000.00	271,981,337,200	932,693,602,400	
Total R207 SPOT								8,347,680,748,000.00	271,981,337,200	932,693,602,400	
Total For R207								8,347,680,748,000.00	271,981,337,200	932,693,602,400	
R208 On 31/03/2021 Spot Bond			7.29500	101.49911	7.31500	101.41857		129,144,315,842,000.00	17,703,127,600	478,681,394,800	
Total R208 SPOT								9,144,315,842,000.00	17,703,127,600	478,681,394,800	
Total For R208								9,144,315,842,000.00	17,703,127,600	478,681,394,800	
R209 On 31/03/2036 Spot Bond			9.45000	75.18919	9.46500	75.06806		728,833,742,710,000.00	1,241,146,427,800	1,260,112,970,300	
Total R209 SPOT								8,833,742,710,000.00	241,146,427,800	260,112,970,300	
Total For R209								8,833,742,710,000.00	241,146,427,800	260,112,970,300	
R210 On 31/03/2028 Spot Bond			2.50000	185.86430	2.50000	185.83962		11,500,000,000.00	4,600,000	70,693,650,000	
Total R210 SPOT								11,500,000,000.00	4,600,000	70,693,650,000	
Total For R210								11,500,000,000.00	4,600,000	70,693,650,000	
R212 On 31/01/2022 Spot Bond			2.36000	149.68146	2.36000	149.66222		426,005,670,900,000.00	180,510,877,500	246,109,605,200	
Total R212 SPOT								6,005,670,900,000.00	180,510,877,500	246,109,605,200	
Total For R212								6,005,670,900,000.00	180,510,877,500	246,109,605,200	
R213 On 28/02/2031 Spot Bond			9.09500	84.29080	9.11500	84.13424		693,080,203,397,000.00	186,155,052,600	324,115,583,000	
Total R213 SPOT								3,080,203,397,000.00	186,155,052,600	324,115,583,000	
Total For R213								3,080,203,397,000.00	186,155,052,600	324,115,583,000	

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	28/02/2041	Spot Bond			9.62500	71.44893	9.64000	71.32484			353,717,601,775,000.00	140,645,984,600	962,310,077,700
Total R214 SPOT												3,717,601,775,000.00	140,645,984,600	962,310,077,700
Total For R214												3,717,601,775,000.00	140,645,984,600	962,310,077,700
RCG01	On	24/10/2019	Spot Bond				101.57119		101.54706			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				101.27822		101.25570			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				102.55595		102.52811			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				100.34533		100.31986			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	67.48708	100.00000	67.32358			0.00	0	0
Total RCSB6U SPOT												0.00	0	0
Total For RCSB6U												0.00	0	0
RDF02	On	04/12/2020	Spot Bond			100.00000	13.33423	100.00000	13.30158			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	84.33694	100.00000	84.14570			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	55.44378	100.00000	55.30800			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	20.96040	100.00000	20.90906			0.00	0	0
Total RDF05U SPOT												0.00	0	0
Total For RDF05U												0.00	0	0
RDF06	On	28/08/2022	Spot Bond			100.00000	11.54682	100.00000	11.49604			0.00	0	0
Total RDF06U SPOT												0.00	0	0
Total For RDF06U												0.00	0	0
RDFB0	On	11/03/2018	Spot Bond				100.19017		100.16582			0.00	0	0
Total RDFB02 SPOT												0.00	0	0
Total For RDFB02												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDFB0 On 27/11/2017 Spot Bond				100.67983		100.65748			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				101.64734		101.62290			0.00	0	0
Total RDFB05 SPOT									0.00	0	0
Total For RDFB05									0.00	0	0
RDFB0 On 22/03/2019 Spot Bond				100.87045		100.84865			0.00	0	500,000,000
Total RDFB06 SPOT									0.00	0	500,000,000
Total For RDFB06									0.00	0	500,000,000
RDFB0 On 22/03/2019 Spot Bond			100.00000	32.84252	100.00000	32.76295			0.00	0	0
Total RDFB06/JIBAR SPOT									0.00	0	0
Total For RDFB06/JIBAR									0.00	0	0
RDFB0 On 30/09/2019 Spot Bond				102.46751		102.44444			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				102.14324		102.11896			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				100.36999		100.34489			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				100.09290		100.07053			0.00	0	0
Total RDFB10 SPOT									0.00	0	0
Total For RDFB10									0.00	0	0
RDFB1 On 27/03/2022 Spot Bond				99.81725		99.79411			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				101.77054		101.74822			0.00	0	0
Total RDFC35 SPOT									0.00	0	0
Total For RDFC35									0.00	0	0
RDFC3 On 22/09/2017 Spot Bond				99.93190		99.90922			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				100.33560		100.31280			0.00	0	0
Total RDFC38 SPOT									0.00	0	0
Total For RDFC38									0.00	0	0

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 27/07/2018 Spot Bond				101.21393		101.19132			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				100.78432		100.75941			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	59.72161	100.00000	59.57693			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				100.73172		100.70615			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				100.72627		100.70424			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				102.48586		102.45393			0.00	0	0
Total RED201 SPOT									0.00	0	0
Total For RED201									0.00	0	0
RED20: On 05/04/2019 Spot Bond				102.62036		102.58662			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				103.14815		103.10726			0.00	0	0
Total RED203 SPOT									0.00	0	0
Total For RED203									0.00	0	0
RED20: On 05/01/2020 Spot Bond				102.58875		102.55541			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				100.03025		100.00021			0.00	0	0
Total RED301 SPOT									0.00	0	0
Total For RED301									0.00	0	0
RES01U On 02/03/2018 Spot Bond			100.00000	84.68402	100.00000	84.49112			0.00	0	0
Total RES01U SPOT									0.00	0	0
Total For RES01U									0.00	0	0
RES02U On 02/03/2019 Spot Bond			100.00000	39.52502	100.00000	39.42822			0.00	0	0
Total RES02U SPOT									0.00	0	0
Total For RES02U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES03I On 02/03/2020 Spot Bond			100.00000	20.94340	100.00000	20.89210			0.00	0	0
Total RES03U SPOT									0.00	0	0
Total For RES03U									0.00	0	0
RES04I On 02/03/2021 Spot Bond			100.00000	13.41654	100.00000	13.38368			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				101.06461		101.04323			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				101.04907		101.02440			0.00	4,000,000,000	2,000,000,000
Total RES18 SPOT									0.00	4,000,000,000	2,000,000,000
Total For RES18									0.00	4,000,000,000	2,000,000,000
RES30 On 07/03/2021 Spot Bond				100.29198		100.26717			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				101.62075		101.59987			0.00	0	0
Total RES32 SPOT									0.00	0	0
Total For RES32									0.00	0	0
RES34 On 25/08/2019 Spot Bond				101.71387		101.69029			0.00	560,000,000	280,000,000
Total RES34 SPOT									0.00	560,000,000	280,000,000
Total For RES34									0.00	560,000,000	280,000,000
RES35 On 25/08/2021 Spot Bond				100.62100		100.59570			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				101.47299		101.44830			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				101.20796		101.18307			0.00	3,020,000,000	1,510,000,000
Total RES38 SPOT									0.00	3,020,000,000	1,510,000,000
Total For RES38									0.00	3,020,000,000	1,510,000,000
RES39I On 03/05/2018 Spot Bond			100.00000	60.28032	100.00000	63.01946			0.00	0	0
Total RES39U SPOT									0.00	0	0
Total For RES39U									0.00	0	0
RMBI0€ On 24/07/2038 Spot Bond			100.00000	0.00001	100.00000	0.00001			0.00	0	0
Total RMBI06 SPOT									0.00	0	0
Total For RMBI06									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP014 On 27/09/2019 Spot Bond				80.19426		80.14052			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	59.56498	100.00000	59.41910			0.00	0	0
Total RPP011U SPOT									0.00	0	0
Total For RPP011U									0.00	0	0
RPP081 On 30/04/2020 Spot Bond			100.00000	21.48806	100.00000	21.43600			0.00	0	0
Total RPP081U SPOT									0.00	0	0
Total For RPP081U									0.00	0	0
RPS001 On 16/11/2022 Spot Bond				106.09300		106.04399			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				47.67536		47.63110			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			8.96500	107.12344	8.98500	107.03637			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			9.41000	103.06040	9.43000	102.94159			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			10.79500	99.26436	10.81500	99.11075			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	89.24205	100.00000	89.02439			0.00	0	0
Total S1328U SPOT									0.00	0	0
Total For S1328U									0.00	0	0
SBK12/ On 25/11/2020 Spot Bond			10.00000	111.51900	10.00000	111.49000			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			6.73500	103.43670	6.74500	103.41581			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				100.23542		100.21267			0.00	0	0
Total SBK16 SPOT									0.00	0	0
Total For SBK16									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK17 On 30/07/2019 Spot Bond				100.30804		100.28080			0.00	0	0
Total SBK17 SPOT									0.00	0	0
Total For SBK17									0.00	0	0
SBK18 On 24/10/2020 Spot Bond				100.68794		100.66119			0.00	2,100,000,000	1,050,000,000
Total SBK18 SPOT									0.00	2,100,000,000	1,050,000,000
Total For SBK18									0.00	2,100,000,000	1,050,000,000
SBK19 On 24/10/2019 Spot Bond				101.46558		101.43973			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				101.81370		101.78551			0.00	200,000,000	100,000,000
Total SBK20 SPOT									0.00	200,000,000	100,000,000
Total For SBK20									0.00	200,000,000	100,000,000
SBK21 On 28/01/2020 Spot Bond				102.35829		102.33004			0.00	0	0
Total SBK21 SPOT									0.00	0	0
Total For SBK21									0.00	0	0
SBK22 On 28/05/2020 Spot Bond				102.16931		102.14079			0.00	0	0
Total SBK22 SPOT									0.00	0	0
Total For SBK22									0.00	0	0
SBK23 On 28/05/2022 Spot Bond			10.56000	107.17150	10.58000	107.06731			0.00	0	1,910,000,000
Total SBK23 SPOT									0.00	0	1,910,000,000
Total For SBK23									0.00	0	1,910,000,000
SBK24 On 19/10/2020 Spot Bond				103.19507		103.16649			0.00	0	0
Total SBK24 SPOT									0.00	0	0
Total For SBK24									0.00	0	0
SBK24/ On 19/10/2025 Spot Bond			100.00000	12.58924	100.00000	12.55874			0.00	0	0
Total SBK24/JIBAR SPOT									0.00	0	0
Total For SBK24/JIBAR									0.00	0	0
SBK25 On 25/04/2021 Spot Bond				103.96095		103.93117			0.00	0	165,000,000
Total SBK25 SPOT									0.00	0	165,000,000
Total For SBK25									0.00	0	165,000,000
SBK26 On 25/04/2021 Spot Bond			10.39500	110.34823	10.41500	110.25682			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			8.19500	103.81894	8.20500	103.79078			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBN33 On 15/09/2017 Spot Bond			5.57000	99.93900	5.57000	99.95424				0.00	0	0
Total SBN33 SPOT										0.00	0	0
Total For SBN33										0.00	0	0
SBN45 On 15/09/2017 Spot Bond				100.00000	0.00000	100.00000				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			6.73500	99.94468	6.74500	99.92614				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				100.53891		100.51829				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				100.93260		100.91000				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			8.17500	108.80122	8.19500	108.71120				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			9.25500	108.10815	9.43000	107.02986				0.00	0	0
Total SBS20 SPOT										0.00	0	0
Total For SBS20										0.00	0	0
SBS21 On 15/05/2026 Spot Bond				102.83808		102.81218				0.00	3,000,000,000	1,500,000,000
Total SBS21 SPOT										0.00	3,000,000,000	1,500,000,000
Total For SBS21										0.00	3,000,000,000	1,500,000,000
SBS24 On 24/05/2019 Spot Bond				101.64791		101.62499				0.00	0	0
Total SBS24 SPOT										0.00	0	0
Total For SBS24										0.00	0	0
SBS25 On 24/05/2019 Spot Bond			7.59500	104.80043	7.65000	104.69266				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			8.98000	106.32976	9.00000	106.20505				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			7.60000	104.06629	7.65500	103.95627				0.00	0	0
Total SBS29 SPOT										0.00	0	0
Total For SBS29										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS3 On 25/05/2026 Spot Bond			9.42000	95.45815	9.59500	94.46586			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				100.15552		100.13266			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			9.47500	104.56112	9.64500	103.46254			0.00	0	0
Total SBS31 SPOT									0.00	0	0
Total For SBS31									0.00	0	0
SBS32 On 19/09/2017 Spot Bond				100.00000	0.00000	99.97803			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				100.00001		99.97848			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			9.71000	101.94825	9.73000	101.82087			0.00	0	1,450,000,000
Total SBS34 SPOT									0.00	0	1,450,000,000
Total For SBS34									0.00	0	1,450,000,000
SBS35 On 29/01/2018 Spot Bond				101.34588		101.32413			0.00	0	0
Total SBS35 SPOT									0.00	0	0
Total For SBS35									0.00	0	0
SBS36 On 29/01/2020 Spot Bond				101.60555		101.58218			0.00	0	200,000,000
Total SBS36 SPOT									0.00	0	200,000,000
Total For SBS36									0.00	0	200,000,000
SBS37 On 29/01/2020 Spot Bond			7.65500	101.79054	7.84500	101.36525			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			9.05500	101.44920	9.22500	100.52931			0.00	0	0
Total SBS38 SPOT									0.00	0	0
Total For SBS38									0.00	0	0
SBS39 On 29/01/2030 Spot Bond			9.85500	100.32525	10.00000	99.29008			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			8.42500	103.52865	8.44500	103.43618			0.00	0	580,000,000
Total SBS4 SPOT									0.00	0	580,000,000
Total For SBS4									0.00	0	580,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS40 On 12/11/2020 Spot Bond				101.54009		101.50231			0.00	0	500,000,000
Total SBS40 SPOT									0.00	0	500,000,000
Total For SBS40									0.00	0	500,000,000
SBS41 On 12/11/2022 Spot Bond			8.54000	109.40136	8.67000	108.82590			0.00	0	0
Total SBS41 SPOT									0.00	0	0
Total For SBS41									0.00	0	0
SBS42 On 12/11/2025 Spot Bond			9.12000	112.34104	9.28500	111.33259			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			9.44500	112.64714	9.61000	111.50067			0.00	0	0
Total SBS43 SPOT									0.00	0	0
Total For SBS43									0.00	0	0
SBS44 On 15/02/2019 Spot Bond				101.15529		101.13198			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				101.73581		101.71167			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			8.57000	109.84563	8.70000	109.23860			0.00	0	0
Total SBS46 SPOT									0.00	0	0
Total For SBS46									0.00	0	0
SBS47 On 15/02/2023 Spot Bond				101.72700		101.68045			0.00	0	0
Total SBS47 SPOT									0.00	0	0
Total For SBS47									0.00	0	0
SBS48 On 31/01/2020 Spot Bond				100.95099		100.92730			0.00	0	0
Total SBS48 SPOT									0.00	0	0
Total For SBS48									0.00	0	0
SBS49 On 31/01/2022 Spot Bond				101.19971		101.17550			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			8.83000	103.48807	8.85000	103.39158			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			9.45000	102.83410	9.47000	102.71332		14,364,000,000,000.00		1,520,000,000	760,000,000
Total SBS51 SPOT								14,364,000,000,000.00		1,520,000,000	760,000,000
Total For SBS51								14,364,000,000,000.00		1,520,000,000	760,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBS52 On 29/01/2030 Spot Bond				101.26627		101.24073				0.00	0	0
Total SBS52 SPOT										0.00	0	0
Total For SBS52										0.00	0	0
SBS53 On 03/05/2027 Spot Bond				101.97573		101.95044				0.00	0	0
Total SBS53 SPOT										0.00	0	0
Total For SBS53										0.00	0	0
SBS54 On 12/06/2020 Spot Bond				100.16018		100.13665				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				100.39872		100.37439				0.00	80,000,000,000	20,000,000,000
Total SBS55 SPOT										0.00	80,000,000,000	20,000,000,000
Total For SBS55										0.00	80,000,000,000	20,000,000,000
SBS56 On 12/06/2022 Spot Bond			8.45000	104.31453	8.57500	103.80698				0.00	0	2,500,000,000
Total SBS56 SPOT										0.00	0	2,500,000,000
Total For SBS56										0.00	0	2,500,000,000
SBS57 On 12/06/2024 Spot Bond				100.16800		100.14333				0.00	0	710,000,000
Total SBS57 SPOT										0.00	0	710,000,000
Total For SBS57										0.00	0	710,000,000
SBS58 On 12/06/2027 Spot Bond				100.81342		100.78822				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			3.57000	280.27392	3.57000	280.22866				0.00	0	0
Total SBSI11 SPOT										0.00	0	0
Total For SBSI11										0.00	0	0
SBSI14 On 07/12/2033 Spot Bond			4.12000	196.88783	4.12000	196.85313				0.00	0	0
Total SBSI14 SPOT										0.00	0	0
Total For SBSI14										0.00	0	0
SBT101 On 31/03/2022 Spot Bond				102.89531		102.86058				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	98.91599	100.00000	99.18478				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	88.80951	100.00000	88.59905				0.00	0	0
Total SF2A2U SPOT										0.00	0	0
Total For SF2A2U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SF2BU On 11/02/2018 Spot Bond			100.00000	89.04988	100.00000	88.83886			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	89.48694	100.00000	89.27488			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	89.70547	100.00000	89.49289			0.00	0	0
Total SF2DU SPOT									0.00	0	0
Total For SF2DU									0.00	0	0
SGI004 On 20/01/2021 Spot Bond				102.52055		102.48540			0.00	0	0
Total SGI004 SPOT									0.00	0	0
Total For SGI004									0.00	0	0
SGI005 On 10/07/2021 Spot Bond				102.52068		102.48552			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				101.37766		101.34548			0.00	0	0
Total SGI006 SPOT									0.00	0	0
Total For SGI006									0.00	0	0
SHI02 On 01/10/2021 Spot Bond				82.63494		82.63494			0.00	0	0
Total SHI02 SPOT									0.00	0	0
Total For SHI02									0.00	0	0
SHS06 On 12/12/2017 Spot Bond				100.36906		100.34534			0.00	0	0
Total SHS06 SPOT									0.00	0	0
Total For SHS06									0.00	0	0
SHS11L On 25/11/2020 Spot Bond			10.00000	111.51900	10.00000	111.49000			0.00	0	0
Total SHS11U/JIBAR SPOT									0.00	0	0
Total For SHS11U/JIBAR									0.00	0	0
SHS22 On 23/02/2020 Spot Bond				101.11483		101.08962			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				99.77402		102.00958			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				99.76588		102.07587			0.00	0	0
Total SHS24 SPOT									0.00	0	0
Total For SHS24									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SHS25 On 29/06/2020 Spot Bond			9.19500	103.70024	9.21500	103.62619				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				99.76588		102.07587				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				102.09495		102.07171				0.00	0	1,800,000,000
Total SHS28 SPOT										0.00	0	1,800,000,000
Total For SHS28										0.00	0	1,800,000,000
SHS29I On 03/12/2018 Spot Bond			100.00000	39.78973	100.00000	39.69227				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				101.92596		101.90155				0.00	2,000,000,000	1,000,000,000
Total SHS30 SPOT										0.00	2,000,000,000	1,000,000,000
Total For SHS30										0.00	2,000,000,000	1,000,000,000
SHS31 On 05/10/2022 Spot Bond				102.08867		102.06374				0.00	0	1,700,000,000
Total SHS31 SPOT										0.00	0	1,700,000,000
Total For SHS31										0.00	0	1,700,000,000
SHS32 On 10/07/2020 Spot Bond				101.80613		101.78127				0.00	0	0
Total SHS32 SPOT										0.00	0	0
Total For SHS32										0.00	0	0
SHS33 On 10/10/2022 Spot Bond				101.84474		101.81933				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			7.99500	101.41823	8.00500	101.38797				0.00	0	0
Total SLI3 SPOT										0.00	0	0
Total For SLI3										0.00	0	0
SLI4 On 15/08/2021 Spot Bond				101.22822		101.20225				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				100.85639		100.83156				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				100.87983		100.85432				0.00	0	0
Total SLRA2 SPOT										0.00	0	0
Total For SLRA2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SLRB1 On 15/08/2019 Spot Bond				100.89420		100.86829			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				100.90343		100.87724			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				100.97071		100.94259			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				100.99021		100.96151			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			5.37000	99.94119	5.37000	99.95588			0.00	0	0
Total SNT01 SPOT									0.00	0	0
Total For SNT01									0.00	0	0
SNT02 On 12/04/2021 Spot Bond				101.87998		101.85312			0.00	0	0
Total SNT02 SPOT									0.00	0	0
Total For SNT02									0.00	0	0
SNT03 On 12/04/2023 Spot Bond			10.33000	111.10864	10.35000	110.99185			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				100.19600		100.17203			0.00	40,000,000	38,000,000
Total SNT04 SPOT									0.00	40,000,000	38,000,000
Total For SNT04									0.00	40,000,000	38,000,000
SPDA10 On 21/08/2021 Spot Bond				101.51292		101.48824			0.00	0	0
Total SPDA10 SPOT									0.00	0	0
Total For SPDA10									0.00	0	0
SPDA11 On 21/08/2020 Spot Bond				100.69246		100.66824			0.00	540,000,000	305,000,000
Total SPDA11 SPOT									0.00	540,000,000	305,000,000
Total For SPDA11									0.00	540,000,000	305,000,000
SPDA12 On 21/08/2022 Spot Bond				100.70567		100.68099			0.00	200,000,000	100,000,000
Total SPDA12 SPOT									0.00	200,000,000	100,000,000
Total For SPDA12									0.00	200,000,000	100,000,000
SPDA6 On 21/08/2019 Spot Bond				100.68861		100.66453			0.00	0	390,000,000
Total SPDA6 SPOT									0.00	0	390,000,000
Total For SPDA6									0.00	0	390,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPDA7 On 21/08/2019 Spot Bond				100.92779		100.90365			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				100.69992		100.67577			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				100.70270		100.67813			0.00	0	600,000,000
Total SPDA9 SPOT									0.00	0	600,000,000
Total For SPDA9									0.00	0	600,000,000
SPG00: On 09/09/2019 Spot Bond				100.20537		100.17914			0.00	0	0
Total SPG002 SPOT									0.00	0	0
Total For SPG002									0.00	0	0
SPG00: On 31/10/2019 Spot Bond				101.29337		101.26726			0.00	0	0
Total SPG003 SPOT									0.00	0	0
Total For SPG003									0.00	0	0
SSA05 On 16/04/2018 Spot Bond				101.76427		101.74137			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			8.99500	101.31777	9.01500	101.24891			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			8.86500	96.87516	8.88500	96.79500			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			8.86500	96.87516	8.88500	96.79500			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			5.05000	99.94469	5.05000	99.95851			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			3.88500	116.95218	3.88500	116.93236			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			9.91000	106.07135	9.93000	105.92116			0.00	0	0
Total SSN017 SPOT									0.00	0	0
Total For SSN017									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN02: On 28/02/2031 Spot Bond			10.96500	72.80408	10.98500	72.67205				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN02: On 21/01/2019 Spot Bond				101.46641		101.44183				0.00	0	0
Total SSN024 SPOT										0.00	0	0
Total For SSN024										0.00	0	0
SSN02: On 16/01/2019 Spot Bond				101.55780		101.53446				0.00	0	0
Total SSN026 SPOT										0.00	0	0
Total For SSN026										0.00	0	0
SSN02: On 25/09/2019 Spot Bond				99.83564		99.81189				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				100.34023		100.31138				0.00	0	0
Total SSN029 SPOT										0.00	0	0
Total For SSN029										0.00	0	0
SSN03: On 17/03/2020 Spot Bond				100.02423		100.00000				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				100.37609		100.35059				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				100.83168		100.80611				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				107.38958		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				100.47921		100.45225				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	101.40404	9.55000	101.37835				0.00	0	0
Total SSN038 SPOT										0.00	0	0
Total For SSN038										0.00	0	0
SSN04: On 13/10/2023 Spot Bond				101.73366		101.70850				0.00	0	0
Total SSN040 SPOT										0.00	0	0
Total For SSN040										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN04 On 13/10/2023 Spot Bond			9.13000	107.28825	9.15000	107.16873			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				95.34890		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			4.12000	98.93801	4.12000	98.92062			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				101.00683		100.98131			0.00	0	0
Total SSN044 SPOT									0.00	0	0
Total For SSN044									0.00	0	0
SSN04 On 14/02/2018 Spot Bond				100.80221		100.77959			0.00	0	0
Total SSN045 SPOT									0.00	0	0
Total For SSN045									0.00	0	0
SSN04 On 30/04/2027 Spot Bond				101.30857		101.28222			0.00	0	0
Total SSN046 SPOT									0.00	0	0
Total For SSN046									0.00	0	0
SSN04 On 05/04/2027 Spot Bond				101.82031		101.79560			0.00	0	0
Total SSN047 SPOT									0.00	0	0
Total For SSN047									0.00	0	0
SSN04 On 21/06/2018 Spot Bond				102.02562		102.00311			0.00	0	0
Total SSN048 SPOT									0.00	0	0
Total For SSN048									0.00	0	0
SSN04 On 30/09/2027 Spot Bond				102.71486		102.65636			0.00	0	0
Total SSN049 SPOT									0.00	0	0
Total For SSN049									0.00	0	0
SSN05 On 08/12/2023 Spot Bond			3.40000	281.56620	3.40000	281.50667			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			9.36000	102.22258	9.38000	102.08734			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				100.68470		100.66076			0.00	0	0
Total T12A10 SPOT									0.00	0	0
Total For T12A10									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
T12A11 On 21/08/2019 Spot Bond				101.24057		101.21635			0.00	0	390,000,000
Total T12A11 SPOT									0.00	0	390,000,000
Total For T12A11									0.00	0	390,000,000
T12A12 On 21/08/2019 Spot Bond			8.74000	101.20171	8.77000	101.12590			0.00	0	0
Total T12A12 SPOT									0.00	0	0
Total For T12A12									0.00	0	0
T13A10 On 21/08/2018 Spot Bond				101.22856		101.20560			0.00	0	0
Total T13A10 SPOT									0.00	0	0
Total For T13A10									0.00	0	0
T13A11 On 21/08/2020 Spot Bond				100.70916		100.68468			0.00	0	0
Total T13A11 SPOT									0.00	0	0
Total For T13A11									0.00	0	0
T13A12 On 21/08/2020 Spot Bond			8.64000	105.34308	8.67000	105.24062			0.00	0	0
Total T13A12 SPOT									0.00	0	0
Total For T13A12									0.00	0	0
T13A13 On 21/08/2018 Spot Bond				100.65363		100.63110			0.00	0	0
Total T13A13 SPOT									0.00	0	0
Total For T13A13									0.00	0	0
T13A14 On 21/08/2018 Spot Bond				100.87426		100.85154			0.00	0	0
Total T13A14 SPOT									0.00	0	0
Total For T13A14									0.00	0	0
T13A15 On 21/08/2020 Spot Bond				100.70762		100.68320			0.00	0	400,000,000
Total T13A15 SPOT									0.00	0	400,000,000
Total For T13A15									0.00	0	400,000,000
T13A16 On 21/08/2020 Spot Bond			8.74000	104.76987	8.77000	104.66766			0.00	0	0
Total T13A16 SPOT									0.00	0	0
Total For T13A16									0.00	0	0
T13A18 On 21/08/2018 Spot Bond				100.70036		100.67587			0.00	600,000,000	300,000,000
Total T13A18 SPOT									0.00	600,000,000	300,000,000
Total For T13A18									0.00	600,000,000	300,000,000
T13A19 On 21/08/2020 Spot Bond				100.42552		100.40016			0.00	0	0
Total T13A19 SPOT									0.00	0	0
Total For T13A19									0.00	0	0
T13A20 On 21/08/2020 Spot Bond			8.69000	103.41238	8.72000	103.31119			0.00	0	0
Total T13A20 SPOT									0.00	0	0
Total For T13A20									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
T14A10 On 21/11/2019 Spot Bond				100.69639		100.67204				0.00	0	0
Total T14A10 SPOT										0.00	0	0
Total For T14A10										0.00	0	0
T14A11 On 21/11/2021 Spot Bond				100.71187		100.68697				0.00	0	0
Total T14A11 SPOT										0.00	0	0
Total For T14A11										0.00	0	0
T14A12 On 21/11/2021 Spot Bond			9.15000	102.97685	9.15000	102.95168				0.00	0	0
Total T14A12 SPOT										0.00	0	0
Total For T14A12										0.00	0	0
TFS117 On 02/09/2018 Spot Bond				100.34168		100.31847				0.00	0	2,130,000,000
Total TFS117 SPOT										0.00	0	2,130,000,000
Total For TFS117										0.00	0	2,130,000,000
TFS123 On 20/03/2019 Spot Bond				99.69943		99.67792				0.00	0	500,000,000
Total TFS123 SPOT										0.00	0	500,000,000
Total For TFS123										0.00	0	500,000,000
TFS135 On 06/07/2018 Spot Bond				102.20694		102.18519				0.00	0	0
Total TFS135 SPOT										0.00	0	0
Total For TFS135										0.00	0	0
TFS136 On 06/07/2020 Spot Bond				101.84074		101.81708				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS139 On 27/05/2019 Spot Bond				101.34462		101.32181				0.00	0	0
Total TFS139 SPOT										0.00	0	0
Total For TFS139										0.00	0	0
TFS141 On 28/10/2019 Spot Bond				101.24227		101.21864				0.00	0	0
Total TFS141 SPOT										0.00	0	0
Total For TFS141										0.00	0	0
TFS142 On 28/10/2021 Spot Bond				101.28535		101.26089				0.00	0	0
Total TFS142 SPOT										0.00	0	0
Total For TFS142										0.00	0	0
TFS143 On 17/11/2017 Spot Bond				100.72932		100.70688				0.00	0	0
Total TFS143 SPOT										0.00	0	0
Total For TFS143										0.00	0	0
TFS144 On 20/03/2020 Spot Bond				99.97868		99.95727				0.00	0	0
Total TFS144 SPOT										0.00	0	0
Total For TFS144										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TFS14€ On 20/03/2022 Spot Bond				99.97786		99.95576				0.00	0	0
Total TFS145 SPOT										0.00	0	0
Total For TFS145										0.00	0	0
TFS14€ On 25/04/2018 Spot Bond				100.96740		100.94422				0.00	0	0
Total TFS146 SPOT										0.00	0	0
Total For TFS146										0.00	0	0
TH10A7 On 18/10/2038 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH11A1 On 18/07/2018 Spot Bond				101.51540		101.49234				0.00	0	0
Total TH11A1 SPOT										0.00	0	0
Total For TH11A1										0.00	0	0
TH11A2 On 18/07/2018 Spot Bond				101.57025		101.54630				0.00	0	0
Total TH11A2 SPOT										0.00	0	0
Total For TH11A2										0.00	0	0
TH11A3 On 18/07/2018 Spot Bond			8.73000	101.47359	8.73000	101.45003				0.00	0	0
Total TH11A3 SPOT										0.00	0	0
Total For TH11A3										0.00	0	0
TH11A4 On 18/07/2018 Spot Bond				101.39136		101.36799				0.00	0	0
Total TH11A4 SPOT										0.00	0	0
Total For TH11A4										0.00	0	0
TH11A5 On 18/07/2018 Spot Bond				101.71061		101.68732				0.00	800,000,000	400,000,000
Total TH11A5 SPOT										0.00	800,000,000	400,000,000
Total For TH11A5										0.00	800,000,000	400,000,000
TH11A6 On 18/07/2018 Spot Bond			8.34500	101.27114	8.35500	101.24076				0.00	0	0
Total TH11A6 SPOT										0.00	0	0
Total For TH11A6										0.00	0	0
TH11A7 On 18/07/2018 Spot Bond				101.37311		101.34989				0.00	0	0
Total TH11A7 SPOT										0.00	0	0
Total For TH11A7										0.00	0	0
TH11A8 On 18/07/2018 Spot Bond				101.71061		101.68732				0.00	0	0
Total TH11A8 SPOT										0.00	0	0
Total For TH11A8										0.00	0	0
TH11B1 On 18/07/2018 Spot Bond				101.84512		101.82057				0.00	0	0
Total TH11B1 SPOT										0.00	0	0
Total For TH11B1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH11B2 On 18/07/2018 Spot Bond				101.62852		101.60363				0.00	0	0
Total TH11B2 SPOT										0.00	0	0
Total For TH11B2										0.00	0	0
TH11B3 On 18/07/2018 Spot Bond				101.62166		101.59689				0.00	0	0
Total TH11B3 SPOT										0.00	0	0
Total For TH11B3										0.00	0	0
TH11C1 On 18/07/2018 Spot Bond				101.79809		101.77046				0.00	0	0
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0
TH11C2 On 18/07/2018 Spot Bond				101.79124		101.76372				0.00	800,000,000	400,000,000
Total TH11C2 SPOT										0.00	800,000,000	400,000,000
Total For TH11C2										0.00	800,000,000	400,000,000
TH11C3 On 18/07/2018 Spot Bond				101.73130		101.70476				0.00	1,000,000,000	500,000,000
Total TH11C3 SPOT										0.00	1,000,000,000	500,000,000
Total For TH11C3										0.00	1,000,000,000	500,000,000
TH11D1 On 18/07/2018 Spot Bond				102.33165		102.29539				0.00	0	0
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11D2 On 18/07/2018 Spot Bond				102.33849		102.30211				0.00	0	0
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11D3 On 18/07/2018 Spot Bond				102.30432		102.26850				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH12A1 On 21/08/2019 Spot Bond				100.65923		100.63553				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				100.69644		100.67209				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			8.69000	101.54256	8.72000	101.46665				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				100.68470		100.66076				0.00	0	0
Total TH12A4 SPOT										0.00	0	0
Total For TH12A4										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH12A ^f On 21/08/2019 Spot Bond				100.71209		100.68720			0.00	0	0
Total TH12A5 SPOT									0.00	0	0
Total For TH12A5									0.00	0	0
TH12A ^g On 21/08/2019 Spot Bond			8.60000	100.55691	8.63000	100.48174			0.00	0	0
Total TH12A6 SPOT									0.00	0	0
Total For TH12A6									0.00	0	0
TH12A ^h On 21/08/2019 Spot Bond				100.68078		100.65698			0.00	0	0
Total TH12A7 SPOT									0.00	0	0
Total For TH12A7									0.00	0	0
TH12A ⁱ On 21/08/2019 Spot Bond				100.71209		100.68720			0.00	0	0
Total TH12A8 SPOT									0.00	0	0
Total For TH12A8									0.00	0	0
TH12A ^j On 21/08/2019 Spot Bond			8.71000	99.94933	8.74000	99.87428			0.00	0	0
Total TH12A9 SPOT									0.00	0	0
Total For TH12A9									0.00	0	0
TH12B ¹ On 21/08/2019 Spot Bond				100.74728		100.72117			0.00	0	0
Total TH12B1 SPOT									0.00	0	0
Total For TH12B1									0.00	0	0
TH12B ² On 21/08/2019 Spot Bond				100.74728		100.72117			0.00	0	0
Total TH12B2 SPOT									0.00	0	0
Total For TH12B2									0.00	0	0
TH12B ³ On 21/08/2019 Spot Bond				100.74728		100.72117			0.00	0	260,000,000
Total TH12B3 SPOT									0.00	0	260,000,000
Total For TH12B3									0.00	0	260,000,000
TH12B ⁴ On 21/08/2019 Spot Bond				100.74728		100.72117			0.00	0	480,000,000
Total TH12B4 SPOT									0.00	0	480,000,000
Total For TH12B4									0.00	0	480,000,000
TH12C ¹ On 21/08/2019 Spot Bond				102.20821		102.18168			0.00	0	0
Total TH12C1 SPOT									0.00	0	0
Total For TH12C1									0.00	0	0
TH12C ² On 21/08/2019 Spot Bond				102.20821		102.18168			0.00	0	0
Total TH12C2 SPOT									0.00	0	0
Total For TH12C2									0.00	0	0
TH12C ³ On 21/08/2019 Spot Bond				100.80978		100.78150			0.00	0	0
Total TH12C3 SPOT									0.00	0	0
Total For TH12C3									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH12C On 21/08/2019 Spot Bond				100.80900		100.78074			0.00	0	0
Total TH12C4 SPOT									0.00	0	0
Total For TH12C4									0.00	0	0
TH12D On 21/08/2019 Spot Bond				101.06283		101.02574			0.00	0	0
Total TH12D1 SPOT									0.00	0	0
Total For TH12D1									0.00	0	0
TH12D On 21/08/2019 Spot Bond				101.06283		101.02574			0.00	0	0
Total TH12D2 SPOT									0.00	0	0
Total For TH12D2									0.00	0	0
TH12D On 21/08/2019 Spot Bond				101.16352		101.12655			0.00	0	0
Total TH12D3 SPOT									0.00	0	0
Total For TH12D3									0.00	0	0
TH12D On 21/08/2019 Spot Bond				101.05817		101.02124			0.00	0	0
Total TH12D4 SPOT									0.00	0	0
Total For TH12D4									0.00	0	0
TH13A On 21/08/2018 Spot Bond				100.66669		100.64338			0.00	0	0
Total TH13A1 SPOT									0.00	0	0
Total For TH13A1									0.00	0	0
TH13A On 21/08/2018 Spot Bond				100.68392		100.66001			0.00	0	0
Total TH13A2 SPOT									0.00	0	0
Total For TH13A2									0.00	0	0
TH13A On 21/08/2020 Spot Bond				101.09800		101.07336			0.00	0	0
Total TH13A3 SPOT									0.00	0	0
Total For TH13A3									0.00	0	0
TH13A On 21/08/2020 Spot Bond			8.84000	101.93358	8.87000	101.83320			0.00	0	0
Total TH13A4 SPOT									0.00	0	0
Total For TH13A4									0.00	0	0
TH13A On 21/08/2018 Spot Bond				100.66747		100.64413			0.00	0	0
Total TH13A5 SPOT									0.00	0	0
Total For TH13A5									0.00	0	0
TH13A On 21/08/2018 Spot Bond				101.03683		101.01391			0.00	0	0
Total TH13A6 SPOT									0.00	0	0
Total For TH13A6									0.00	0	0
TH13A On 21/08/2020 Spot Bond				100.12787		100.10246			0.00	0	0
Total TH13A7 SPOT									0.00	0	0
Total For TH13A7									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH13A: On 21/08/2020 Spot Bond			8.73000	103.02258	8.76000	102.92160			0.00	0	0
Total TH13A8 SPOT									0.00	0	0
Total For TH13A8									0.00	0	0
TH13A: On 21/08/2018 Spot Bond				100.89304		100.87014			0.00	0	0
Total TH13A9 SPOT									0.00	0	0
Total For TH13A9									0.00	0	0
TH13B: On 21/08/2020 Spot Bond				100.74719		100.72107			0.00	0	0
Total TH13B1 SPOT									0.00	0	0
Total For TH13B1									0.00	0	0
TH13B: On 21/08/2020 Spot Bond				100.74797		100.72182			0.00	0	0
Total TH13B2 SPOT									0.00	0	0
Total For TH13B2									0.00	0	0
TH13B: On 21/08/2020 Spot Bond				100.74995		100.72405			0.00	0	0
Total TH13B3 SPOT									0.00	0	0
Total For TH13B3									0.00	0	0
TH13B: On 21/08/2020 Spot Bond				100.73457		100.70920			0.00	0	500,000,000
Total TH13B4 SPOT									0.00	0	500,000,000
Total For TH13B4									0.00	0	500,000,000
TH13B: On 21/08/2020 Spot Bond				100.74484		100.71880			0.00	0	0
Total TH13B5 SPOT									0.00	0	0
Total For TH13B5									0.00	0	0
TH13C: On 21/08/2020 Spot Bond				100.80184		100.77382			0.00	0	0
Total TH13C1 SPOT									0.00	0	0
Total For TH13C1									0.00	0	0
TH13C: On 21/08/2020 Spot Bond				100.80809		100.77985			0.00	0	0
Total TH13C2 SPOT									0.00	0	0
Total For TH13C2									0.00	0	0
TH13C: On 21/08/2020 Spot Bond				100.78836		100.76112			0.00	0	0
Total TH13C3 SPOT									0.00	0	0
Total For TH13C3									0.00	0	0
TH13C: On 21/08/2020 Spot Bond				100.80372		100.77593			0.00	0	0
Total TH13C4 SPOT									0.00	0	0
Total For TH13C4									0.00	0	0
TH13C: On 21/08/2020 Spot Bond				100.84474		100.81523			0.00	0	0
Total TH13C5 SPOT									0.00	0	0
Total For TH13C5									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH13D On 21/08/2020 Spot Bond				101.05863		101.02166				0.00	0	0
Total TH13D1 SPOT										0.00	0	0
Total For TH13D1										0.00	0	0
TH13D On 21/08/2020 Spot Bond				101.05863		101.02166				0.00	0	0
Total TH13D2 SPOT										0.00	0	0
Total For TH13D2										0.00	0	0
TH13D On 21/08/2020 Spot Bond				101.05545		101.01882				0.00	0	0
Total TH13D3 SPOT										0.00	0	0
Total For TH13D3										0.00	0	0
TH13D On 21/08/2020 Spot Bond				101.04406		101.00784				0.00	0	0
Total TH13D4 SPOT										0.00	0	0
Total For TH13D4										0.00	0	0
TH13D On 21/08/2020 Spot Bond				101.07415		101.03664				0.00	0	0
Total TH13D5 SPOT										0.00	0	0
Total For TH13D5										0.00	0	0
TH14A On 21/11/2017 Spot Bond				100.61434		100.59147				0.00	0	0
Total TH14A1 SPOT										0.00	0	0
Total For TH14A1										0.00	0	0
TH14A On 21/11/2019 Spot Bond				100.99633		100.97215				0.00	0	0
Total TH14A2 SPOT										0.00	0	0
Total For TH14A2										0.00	0	0
TH14A On 21/11/2021 Spot Bond				100.72280		100.69752				0.00	0	0
Total TH14A3 SPOT										0.00	0	0
Total For TH14A3										0.00	0	0
TH14A On 21/11/2021 Spot Bond			8.83500	107.62364	8.85500	107.52792				0.00	0	0
Total TH14A4 SPOT										0.00	0	0
Total For TH14A4										0.00	0	0
TH14A On 21/02/2018 Spot Bond				100.63374		100.61156				0.00	0	0
Total TH14A5 SPOT										0.00	0	0
Total For TH14A5										0.00	0	0
TH14A On 21/11/2019 Spot Bond				101.28983		101.26609				0.00	0	0
Total TH14A6 SPOT										0.00	0	0
Total For TH14A6										0.00	0	0
TH14A On 21/11/2021 Spot Bond				100.71655		100.69149				0.00	0	0
Total TH14A7 SPOT										0.00	0	0
Total For TH14A7										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH14A: On 21/11/2021 Spot Bond			8.69500	105.30308	8.71500	105.20897			0.00	0	0
Total TH14A8 SPOT									0.00	0	0
Total For TH14A8									0.00	0	0
TH14A: On 21/05/2018 Spot Bond				100.64322		100.62072			0.00	0	0
Total TH14A9 SPOT									0.00	0	0
Total For TH14A9									0.00	0	0
TH14B: On 21/11/2021 Spot Bond				100.77041		100.74347			0.00	0	0
Total TH14B1 SPOT									0.00	0	0
Total For TH14B1									0.00	0	0
TH14B: On 21/11/2021 Spot Bond				100.74700		100.72088			0.00	0	0
Total TH14B2 SPOT									0.00	0	0
Total For TH14B2									0.00	0	0
TH14B: On 21/11/2021 Spot Bond				100.73763		100.71184			0.00	0	0
Total TH14B3 SPOT									0.00	0	0
Total For TH14B3									0.00	0	0
TH14C: On 21/11/2021 Spot Bond				100.80939		100.78110			0.00	0	0
Total TH14C1 SPOT									0.00	0	0
Total For TH14C1									0.00	0	0
TH14C: On 21/11/2021 Spot Bond				100.79380		100.76605			0.00	0	0
Total TH14C2 SPOT									0.00	0	0
Total For TH14C2									0.00	0	0
TH14C: On 21/11/2021 Spot Bond				100.78444		100.75702			0.00	0	0
Total TH14C3 SPOT									0.00	0	0
Total For TH14C3									0.00	0	0
TH14D: On 21/11/2021 Spot Bond				101.04256		101.00613			0.00	0	0
Total TH14D1 SPOT									0.00	0	0
Total For TH14D1									0.00	0	0
TH14D: On 21/11/2021 Spot Bond				101.02628		100.99042			0.00	0	0
Total TH14D2 SPOT									0.00	0	0
Total For TH14D2									0.00	0	0
TH14D: On 21/11/2021 Spot Bond				101.00378		100.96871			0.00	0	0
Total TH14D3 SPOT									0.00	0	0
Total For TH14D3									0.00	0	0
THE9B: On 18/07/2019 Spot Bond				101.69019		101.66430			0.00	0	0
Total THE9B4 SPOT									0.00	0	0
Total For THE9B4									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
THE9C On 18/07/2019 Spot Bond				103.90600		103.87941				0.00	0	0
Total THE9C4 SPOT										0.00	0	0
Total For THE9C4										0.00	0	0
THE9D On 18/07/2019 Spot Bond				102.39139		102.35416				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			8.44000	98.17768	8.47000	98.09449				0.00	0	450,000,000
Total TL20 SPOT										0.00	0	450,000,000
Total For TL20										0.00	0	450,000,000
TL20/R On 22/02/2020 Spot Bond			100.00000	26.39788	100.00000	26.34779				0.00	0	0
TL20/R On 25/11/2020 Spot Bond			10.00000	111.51900	10.00000	111.49000				0.00	0	0
Total TL20/R207 SPOT										0.00	0	0
Total For TL20/R207										0.00	0	0
TL21U On 09/12/2021 Spot Bond			100.00000	11.54560	100.00000	11.50916				0.00	0	0
Total TL21U SPOT										0.00	0	0
Total For TL21U										0.00	0	0
TL22 On 04/03/2021 Spot Bond				100.35493		100.33096				0.00	400,000,000	200,000,000
Total TL22 SPOT										0.00	400,000,000	200,000,000
Total For TL22										0.00	400,000,000	200,000,000
TL23 On 05/09/2022 Spot Bond				100.36438		100.33971				0.00	0	0
Total TL23 SPOT										0.00	0	0
Total For TL23										0.00	0	0
TL24 On 05/09/2022 Spot Bond			8.92000	100.81538	8.94000	100.71204				0.00	0	0
Total TL24 SPOT										0.00	0	0
Total For TL24										0.00	0	0
TL25 On 04/09/2024 Spot Bond			9.45000	100.99016	9.47000	100.86371				0.00	0	0
Total TL25 SPOT										0.00	0	0
Total For TL25										0.00	0	0
TLC01 On 22/09/2017 Spot Bond				104.12234		104.09956				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				99.93744		99.91645				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			6.73500	103.55496	6.74500	103.53444				0.00	0	12,251,513,839
Total TN17 SPOT										0.00	0	12,251,513,839

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TN17										0.00	0	12,251,513,839
TN17/R On 14/11/2017 Spot Bond			100.00000	90.70814	100.00000	90.49318				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			8.57500	105.04739	8.59500	104.96954				0.00	0	47,100,000,000
Total TN20 SPOT										0.00	0	47,100,000,000
Total For TN20										0.00	0	47,100,000,000
TN20/R On 17/09/2020 Spot Bond			100.00000	18.43977	100.00000	18.39851				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	17.84855	100.00000	17.80532				0.00	0	0
Total TN20U SPOT										0.00	0	0
Total For TN20U										0.00	0	0
TN21U On 13/05/2021 Spot Bond			100.00000	16.15462	100.00000	16.09873				0.00	0	0
Total TN21U SPOT										0.00	0	0
Total For TN21U										0.00	0	0
TN23 On 06/11/2023 Spot Bond			9.25000	111.09852	9.27000	110.97505				0.00	0	4,230,000,000
Total TN23 SPOT										0.00	0	4,230,000,000
Total For TN23										0.00	0	4,230,000,000
TN23/R On 06/11/2023 Spot Bond			100.00000	15.19247	100.00000	15.15903				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			10.22500	96.91329	10.24500	96.78300				0.00	0	16,480,000,000
Total TN25 SPOT										0.00	0	16,480,000,000
Total For TN25										0.00	0	16,480,000,000
TN25/R On 19/08/2025 Spot Bond			100.00000	10.31917	100.00000	10.29645				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			10.36000	94.03335	10.38000	93.89145				0.00	0	1,010,000,000
Total TN27 SPOT										0.00	0	1,010,000,000
Total For TN27										0.00	0	1,010,000,000
TN27/R On 14/11/2027 Spot Bond			100.00000	11.82439	100.00000	11.79836				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			11.09000	100.64234	11.11000	100.48052				0.00	0	8,900,000,000
Total TN30 SPOT										0.00	0	8,900,000,000

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 TN30									0.00	0	8,900,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	124.69283	8.00000	124.66610			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			11.75500	96.83709	11.77000	96.69665			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	104.77377	10.75000	104.74380			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				100.69577		100.67223			0.00	0	0
Total TNF18 SPOT									0.00	0	0
Total For TNF18									0.00	0	0
TORQ1 On 15/08/2018 Spot Bond				100.97639		100.94811			0.00	0	0
Total TORQ10 SPOT									0.00	0	0
Total For TORQ10									0.00	0	0
TORQ3 On 15/04/2022 Spot Bond				100.44155		100.41697			0.00	0	0
Total TORQ3 SPOT									0.00	0	0
Total For TORQ3									0.00	0	0
TORQ6 On 15/04/2022 Spot Bond				101.11722		101.08485			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				100.84409		100.81962			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				100.86301		100.83800			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				100.89137		100.86554			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	111.51900	10.00000	111.49000			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				102.04334		102.02124			0.00	0	0
Total TPDA03 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 TPDA03										0.00	0	0
TPDA0: On 10/04/2019 Spot Bond				101.91753		101.89457				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				100.93601		100.91308				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			8.79500	104.80967	8.81500	104.72974				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				100.01971		100.08725				0.00	0	0
Total TRA2A1 SPOT										0.00	0	0
Total For TRA2A1										0.00	0	0
TRA2A: On 14/12/2020 Spot Bond				100.02523		100.09158				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			8.99000	104.40911	9.02000	104.30033				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				100.01985		100.08736				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				100.02523		100.09158				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			8.79000	105.02936	8.82000	104.92038				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				100.03407		100.09853				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				100.03747		100.10120				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				100.05170		100.11241				0.00	0	0
Total TRA2C1 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 TRA2C1										0.00	0	0
TRA2C On 14/12/2020 Spot Bond				100.05711		100.11666				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				100.09216		100.14424				0.00	0	0
Total TRA2D1 SPOT										0.00	0	0
Total For TRA2D1										0.00	0	0
TRA2D On 14/12/2020 Spot Bond				100.09216		100.14424				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				100.03928		100.10609				0.00	0	0
Total TRAA2 SPOT										0.00	0	0
Total For TRAA2										0.00	0	0
TRAA4 On 14/06/2019 Spot Bond			100.00000	27.71690	100.00000	27.64901				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				100.02672		100.09278				0.00	0	0
Total TRAB1 SPOT										0.00	0	0
Total For TRAB1										0.00	0	0
TRAB2 On 14/06/2019 Spot Bond			100.00000	27.95691	100.00000	27.88844				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				100.02740		100.09332				0.00	0	0
Total TRAC1 SPOT										0.00	0	0
Total For TRAC1										0.00	0	0
TRAC2 On 14/06/2019 Spot Bond			100.00000	28.15692	100.00000	28.08796				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				101.95456		102.01945				0.00	0	0
Total TRAD1 SPOT										0.00	0	0
Total For TRAD1										0.00	0	0
TRAD2 On 14/06/2019 Spot Bond			100.00000	30.59702	100.00000	30.52209				0.00	0	0
Total TRAD2U SPOT										0.00	0	0
Total For TRAD2U										0.00	0	0
TRAE1 On 14/06/2019 Spot Bond				102.41161		102.46816				0.00	0	0
Total TRAE1 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 TRAE1										0.00	0	0
TRAE21 On 14/06/2019 Spot Bond			100.00000	33.27713	100.00000	33.19564				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	32.02447	100.00000	31.94689				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	17.64963	100.00000	17.60687				0.00	0	0
Total TSE03U SPOT										0.00	0	0
Total For TSE03U										0.00	0	0
TSP221 On 26/10/2017 Spot Bond				99.20794		99.18654				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				95.28477		95.26324				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				94.97629		94.95473				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				98.60975		98.58836				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				94.68880		94.66730				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				98.31191		98.29054				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				94.43562		94.41430				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				94.15043		94.12923				0.00	0	0
Total TSP227 SPOT										0.00	0	0
Total For TSP227										0.00	0	0
TTO011 On 28/08/2019 Spot Bond			100.00000	31.43644	100.00000	31.36029				0.00	0	0
Total TTO01U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TTO01U										0.00	0	0
TUHF0 On 26/01/2020 Spot Bond				101.57142		101.54263				0.00	0	0
Total TUHF01 SPOT										0.00	0	0
Total For TUHF01										0.00	0	0
TWC23 On 09/10/2017 Spot Bond				101.58988		101.56840				0.00	0	0
Total TWC239 SPOT										0.00	0	0
Total For TWC239										0.00	0	0
TWC24 On 13/10/2017 Spot Bond				101.38794		101.36782				0.00	0	0
Total TWC240 SPOT										0.00	0	0
Total For TWC240										0.00	0	0
TWC24 On 16/10/2017 Spot Bond				101.43949		101.41801				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				101.18419		101.16342				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				101.14264		101.12187				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				100.80757		100.78686				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				100.68333		100.66262				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				100.66262		100.64191				0.00	0	0
Total TWC247 SPOT										0.00	0	0
Total For TWC247										0.00	0	0
TWC24 On 27/11/2017 Spot Bond				100.45507		100.43438				0.00	0	0
Total TWC248 SPOT										0.00	0	0
Total For TWC248										0.00	0	0
TWC24 On 30/11/2017 Spot Bond				100.39197		100.37134				0.00	0	0
Total TWC249 SPOT										0.00	0	0
Total For TWC249										0.00	0	0
UG21 On 02/03/2021 Spot Bond			8.79500	106.06175	8.81500	105.97601				0.00	0	0
Total UG21 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 UG21										0.00	0	0
UG26 On 09/03/2026 Spot Bond			10.38000	105.46324	10.40000	105.31907				0.00	0	0
Total UG26 SPOT										0.00	0	0
Total For UG26										0.00	0	0
VCJA11 On 20/07/2025 Spot Bond			100.00000	11.59949	100.00000	11.54848				0.00	0	0
Total VCJA1U SPOT										0.00	0	0
Total For VCJA1U										0.00	0	0
VCJB11 On 20/07/2025 Spot Bond			100.00000	11.43798	100.00000	11.38768				0.00	0	0
Total VCJB1U SPOT										0.00	0	0
Total For VCJB1U										0.00	0	0
VCPA11 On 20/07/2025 Spot Bond			100.00000	11.20045	100.00000	11.15120				0.00	0	0
Total VCPA1U SPOT										0.00	0	0
Total For VCPA1U										0.00	0	0
VCPB1 On 20/07/2025 Spot Bond			100.00000	10.99117	100.00000	10.94284				0.00	0	0
Total VCPB1U SPOT										0.00	0	0
Total For VCPB1U										0.00	0	0
VJA03L On 20/10/2023 Spot Bond			100.00000	9.14572	100.00000	9.12355				0.00	0	0
Total VJA03U SPOT										0.00	0	0
Total For VJA03U										0.00	0	0
VJA04L On 20/01/2024 Spot Bond			100.00000	9.55392	100.00000	9.53078				0.00	0	0
Total VJA04U SPOT										0.00	0	0
Total For VJA04U										0.00	0	0
VJA05L On 20/04/2024 Spot Bond			100.00000	10.12348	100.00000	10.09895				0.00	0	0
Total VJA05U SPOT										0.00	0	0
Total For VJA05U										0.00	0	0
VJA06L On 20/07/2024 Spot Bond			100.00000	10.19478	100.00000	10.17009				0.00	0	0
Total VJA06U SPOT										0.00	0	0
Total For VJA06U										0.00	0	0
VJA07L On 20/10/2024 Spot Bond			100.00000	10.24275	100.00000	10.21793				0.00	0	0
Total VJA07U SPOT										0.00	0	0
Total For VJA07U										0.00	0	0
VJA08L On 20/01/2025 Spot Bond			100.00000	10.27958	100.00000	10.25468				0.00	0	0
Total VJA08U SPOT										0.00	0	0
Total For VJA08U										0.00	0	0
VJA09L On 20/04/2025 Spot Bond			100.00000	9.21420	100.00000	9.18543				0.00	0	0
Total VJA09U 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 VJA09U										0.00	0	0
VJB03L On 20/10/2023 Spot Bond			100.00000	8.92324	100.00000	8.90162				0.00	0	0
Total VJB03U SPOT										0.00	0	0
Total For VJB03U										0.00	0	0
VJB04L On 20/01/2024 Spot Bond			100.00000	9.31251	100.00000	9.28995				0.00	0	0
Total VJB04U SPOT										0.00	0	0
Total For VJB04U										0.00	0	0
VJB05L On 20/04/2024 Spot Bond			100.00000	9.87018	100.00000	9.84626				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	10.01668	100.00000	9.99241				0.00	0	0
Total VJB06U SPOT										0.00	0	0
Total For VJB06U										0.00	0	0
VJB07L On 20/10/2024 Spot Bond			100.00000	10.04793	100.00000	10.02360				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	10.08498	100.00000	10.06055				0.00	0	0
Total VJB08U SPOT										0.00	0	0
Total For VJB08U										0.00	0	0
VJB09L On 20/04/2025 Spot Bond			100.00000	9.03763	100.00000	9.00941				0.00	0	0
Total VJB09U SPOT										0.00	0	0
Total For VJB09U										0.00	0	0
VKC20 On 29/09/2017 Spot Bond				99.78699		101.79840				0.00	0	0
Total VKC20 SPOT										0.00	0	0
Total For VKC20										0.00	0	0
VKC21 On 06/03/2018 Spot Bond				100.27692		100.25562				0.00	0	0
Total VKC21 SPOT										0.00	0	0
Total For VKC21										0.00	0	0
VKE01L On 01/04/2018 Spot Bond			100.00000	67.42728	100.00000	67.26393				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				100.00224		99.98074				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				100.99069		100.96676				0.00	2,000,000,000	1,000,000,000
Total VKE06 SPOT										0.00	2,000,000,000	1,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For VKE06										0.00	2,000,000,000	1,000,000,000
VKE07 On 08/06/2020 Spot Bond				100.26437		100.23985				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				100.12422		102.39776				0.00	0	0
Total VKE08 SPOT										0.00	0	0
Total For VKE08										0.00	0	0
VKE09 On 08/07/2020 Spot Bond				101.77437		101.75005				0.00	0	0
Total VKE09 SPOT										0.00	0	0
Total For VKE09										0.00	0	0
VKE10 On 08/07/2022 Spot Bond				101.80532		101.78056				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	10.34538	100.00000	10.32031				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	5.53655	100.00000	5.52314				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	9.92222	100.00000	9.89819				0.00	0	0
Total VPA05U SPOT										0.00	0	0
Total For VPA05U										0.00	0	0
VPA06L On 20/07/2024 Spot Bond			100.00000	10.01818	100.00000	9.99391				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	9.92812	100.00000	9.90406				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	9.92812	100.00000	9.90406				0.00	0	0
Total VPA08U SPOT										0.00	0	0
Total For VPA08U										0.00	0	0
VPA09L On 20/04/2025 Spot Bond			100.00000	8.95369	100.00000	8.92574				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	10.56807	100.00000	10.54247				0.00	0	0
Total VPB03U 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 VPB03U										0.00	0	0
VPB04I On 20/01/2024 Spot Bond			100.00000	5.29514	100.00000	5.28231				0.00	0	0
Total VPB04U SPOT										0.00	0	0
Total For VPB04U										0.00	0	0
VPB05I On 20/04/2024 Spot Bond			100.00000	9.61108	100.00000	9.58780				0.00	0	0
Total VPB05U SPOT										0.00	0	0
Total For VPB05U										0.00	0	0
VPB06I On 20/07/2024 Spot Bond			100.00000	9.78227	100.00000	9.75857				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	9.68848	100.00000	9.66501				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	9.68905	100.00000	9.66559				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	8.73767	100.00000	8.71039				0.00	0	0
Total VPB09U SPOT										0.00	0	0
Total For VPB09U										0.00	0	0
VRI708 On 29/11/2017 Spot Bond				100.43151		100.41096				0.00	0	0
Total VRI708 SPOT										0.00	0	0
Total For VRI708										0.00	0	0
WRS2L On 25/11/2019 Spot Bond			100.00000	22.44612	100.00000	22.39174				0.00	0	0
Total WRS2U SPOT										0.00	0	0
Total For WRS2U										0.00	0	0
WS05 On 01/08/2018 Spot Bond			2.94000	251.18734	2.94000	251.15114			215,423,208,000,000.00	73,273,200,000	73,273,200,000	
Total WS05 SPOT									15,423,208,000,000.00	73,273,200,000	73,273,200,000	
Total For WS05									15,423,208,000,000.00	73,273,200,000	73,273,200,000	
WSP3 On 28/05/2019 Spot Bond			7.40500	105.25972	7.41500	105.22300			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			7.73000	105.80024	7.76000	105.70534			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			8.04500	105.76482	8.06500	105.67815			0.00	0	0	
Total WSP5 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 WSP5										0.00	0	0
WSP5/f On 28/05/2021 Spot Bond			100.00000	16.13494	100.00000	16.09942				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			6.79000	87.32428	6.80000	87.29128				0.00	0	0
Total Z083 SPOT										0.00	0	0
Total For Z083										0.00	0	0
Total for SPOT										85,874,050,468,255,500.007	821,239,035,000	789,570,163,717
Total for SPOT :										85,874,050,468,255,500.00	821,239,035,000	789,570,163,717
Total Futures										85,874,052,223,136,700.00	821,239,052,786	789,571,151,203
Total Options										65,977.84	28	70,896
Grand Total:										85,874,052,223,202,700.00	821,239,052,814	789,571,222,099