



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: 20/07/2017

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 03/08/2017 Bond Future			10.71431	78.54646	10.78069	78.13843			0.00	0	9,466
ES33 On 02/11/2017 Bond Future			10.80589	76.25239	10.87454	75.83662			0.00	0	0
ES33 On 01/02/2018 Bond Future			10.90041	77.72725	10.97129	77.30449			0.00	0	0
ES33 On 03/05/2018 Bond Future			10.99276	75.45148	11.06630	75.01930			0.00	0	0
Total ES33 Future									0.00	0	9,466
ES33 On 03/08/2017 Bond Future	10.53	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 03/08/2017 Bond Future	10.53	Put			1,558.53000	1.55853	1,150,500		0.00	0	0
ES33 On 03/08/2017 Bond Future	10.54	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 03/08/2017 Bond Future	10.54	Put			1,495.44000	1.49544	1,087,410		0.00	0	0
ES33 On 03/08/2017 Bond Future	10.55	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 03/08/2017 Bond Future	10.55	Put			1,432.43000	1.43243	1,024,400		0.00	0	0
ES33 On 02/11/2017 Bond Future	10.68	Put			1,187.22000	1.18722	771,450		0.00	0	0
ES33 On 02/11/2017 Bond Future	10.66	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/11/2017 Bond Future	10.66	Put			1,310.86000	1.31086	895,090		0.00	0	0
ES33 On 02/11/2017 Bond Future	10.67	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/11/2017 Bond Future	10.67	Put			1,249.00000	1.24900	833,230		0.00	0	0
ES33 On 02/11/2017 Bond Future	10.68	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33	On	01/02/2018	Bond Future	11.00	Call			170.23000	0.17023	592,990		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			229.38000	0.22938	652,140		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			111.00000	0.11100	533,760		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	11.22	Call			891.28000	0.89128	1,323,460		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			776.21000	0.77621	1,208,390		0.00	0	0
ES33	On	03/05/2018	Bond Future	11.20	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	03/05/2018	Bond Future	11.21	Call			833.78000	0.83378	1,265,960		0.00	0	0
ES33	On	03/05/2018	Bond Future	11.21	Put			0.00000	0.00000	0,000		0.00	0	0
Total ES33 Option												0.00	0	0
Total For ES33												0.00	0	9,466
ES42	On	03/08/2017	Bond Future			10.93436	81.75064	10.99069	81.35938			0.00	0	7,957
ES42	On	02/11/2017	Bond Future			11.02562	79.04758	11.08388	78.64902			0.00	0	0
ES42	On	01/02/2018	Bond Future			11.11664	80.57655	11.17675	80.17125			0.00	0	0
ES42	On	03/05/2018	Bond Future			11.21035	77.88803	11.27275	77.47369			0.00	0	0
Total ES42 Future												0.00	0	7,957
Total For ES42												0.00	0	7,957
I2025	On	03/08/2017	Bond Future			126.83239	126.83239	126.93319	126.93319			0.00	0	2,414
I2025	On	02/11/2017	Bond Future			129.27603	129.27603	129.37893	129.37893			0.00	0	0
I2025	On	01/02/2018	Bond Future			130.46606	130.46606	130.57345	130.57345			0.00	0	0
I2025	On	03/05/2018	Bond Future			133.09076	133.09076	133.19789	133.19789			0.00	0	0
Total I2025 Future												0.00	0	2,414
I2025	On	03/08/2017	Bond Future	133.96	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/08/2017	Bond Future	133.96	Put			7,026.81000	7.02681	7,127,610		0.00	0	0
I2025	On	03/08/2017	Bond Future	133.97	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/08/2017	Bond Future	133.97	Put			7,036.81000	7.03681	7,137,610		0.00	0	0
I2025	On	03/08/2017	Bond Future	133.98	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/08/2017	Bond Future	133.98	Put			7,046.81000	7.04681	7,147,610		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.97	Put			3,591.07000	3.59107	3,693,970		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.98	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.98	Put			3,601.07000	3.60107	3,703,970		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			3,581.07000	3.58107	3,683,970		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.97	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	01/02/2018	Bond Future	133.90	Put			3,326.55000	3.32655	3,433,940		0.00	0	0
I2025	On	01/02/2018	Bond Future	133.88	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	01/02/2018	Bond Future	133.88	Put			3,306.55000	3.30655	3,413,940		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2025	On	01/02/2018	Bond Future	133.89	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	01/02/2018	Bond Future	133.89	Put			3,316.55000	3.31655	3,423,940		0.00	0	0
I2025	On	01/02/2018	Bond Future	133.90	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.21	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.21	Put			12.11000	0.01211	119,240		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.22	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.22	Put			22.11000	0.02211	129,240		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.20	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.20	Put			2.11000	0.00211	109,240		0.00	0	0
Total I2025 Option												0.00	0	0
Total For I2025												0.00	0	2,414
I2029	On	03/08/2017	Bond Future			98.51866	98.51866	98.52876	98.52876			0.00	0	0
I2029	On	02/11/2017	Bond Future			99.40934	99.40934	99.41979	99.41979			0.00	0	1,370
I2029	On	01/02/2018	Bond Future			101.36413	101.36413	101.37672	101.37672			0.00	0	0
I2029	On	03/05/2018	Bond Future			102.37500	102.37500	102.38594	102.38594			0.00	0	0
Total I2029 Future												0.00	0	1,370
Total For I2029												0.00	0	1,370
I2033	On	03/08/2017	Bond Future			103.03200	103.03200	103.04285	103.04285			0.00	0	6,534
I2033	On	02/11/2017	Bond Future			103.94471	103.94471	103.95569	103.95569			0.00	0	0
I2033	On	01/02/2018	Bond Future			105.98871	105.98871	106.00187	106.00187			0.00	0	0
I2033	On	03/05/2018	Bond Future			107.02174	107.02174	107.03326	107.03326			0.00	0	0
Total I2033 Future												0.00	0	6,534
I2033	On	03/08/2017	Bond Future	113.12	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/08/2017	Bond Future	113.12	Put			10,077.15000	10.07715	10,088,000		0.00	0	0
I2033	On	03/08/2017	Bond Future	113.13	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/08/2017	Bond Future	113.13	Put			10,087.15000	10.08715	10,098,000		0.00	0	0
I2033	On	03/08/2017	Bond Future	113.14	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/08/2017	Bond Future	113.14	Put			10,097.15000	10.09715	10,108,000		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.07	Put			6,114.31000	6.11431	6,125,290		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.08	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.08	Put			6,124.31000	6.12431	6,135,290		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.09	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.09	Put			6,134.31000	6.13431	6,145,290		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.07	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.65	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.65	Put			3,648.13000	3.64813	3,661,290		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			3,658.13000	3.65813	3,671,290		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			3,638.13000	3.63813	3,651,290		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2033	On	03/05/2018	Bond Future	107.69	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.69	Put			656.74000	0.65674	668,260		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			666.74000	0.66674	678,260		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			676.74000	0.67674	688,260		0.00	0	0
Total I2033 Option												0.00	0	0
Total For I2033												0.00	0	6,534
I2038	On	03/08/2017	Bond Future			126.72561	126.72561	126.32807	126.32807			0.00	0	22,707
I2038	On	02/11/2017	Bond Future			129.16723	129.16723	128.76211	128.76211			0.00	0	0
I2038	On	01/02/2018	Bond Future			130.18619	130.18619	129.77534	129.77534			0.00	0	0
I2038	On	03/05/2018	Bond Future			132.80524	132.80524	132.38383	132.38383			0.00	0	0
Total I2038 Future												0.00	0	22,707
I2038	On	03/08/2017	Bond Future	141.18	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.18	Put			14,851.93000	14.85193	14,454,390		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.16	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.16	Put			14,831.93000	14.83193	14,434,390		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.17	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/08/2017	Bond Future	141.17	Put			14,841.93000	14.84193	14,444,390		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.80	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.80	Put			8,037.89000	8.03789	7,632,770		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			8,047.89000	8.04789	7,642,770		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			8,057.89000	8.05789	7,652,770		0.00	0	0
I2038	On	01/02/2018	Bond Future	136.93	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	01/02/2018	Bond Future	136.93	Put			7,154.66000	7.15466	6,743,810		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			7,164.66000	7.16466	6,753,810		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			7,174.66000	7.17466	6,763,810		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.29	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.27	Call			113.83000	0.11383	535,240		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.27	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.28	Call			103.83000	0.10383	525,240		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.28	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.29	Call			93.83000	0.09383	515,240		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												0.00	0	22,707
I2046	On	03/08/2017	Bond Future			123.63220	123.63220	123.64512	123.64512			0.00	0	23,901

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2046	On	02/11/2017	Bond Future			124.43111	124.43111	124.44461	124.44461			0.00	0	0
I2046	On	01/02/2018	Bond Future			126.87813	126.87813	126.89402	126.89402			0.00	0	0
I2046	On	03/05/2018	Bond Future			127.81467	127.81467	127.82855	127.82855			0.00	0	0
Total I2046 Future												0.00	0	23,901
I2046	On	03/08/2017	Bond Future	141.19	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/08/2017	Bond Future	141.19	Put			17,544.88000	17.54488	17,557,800		0.00	0	0
I2046	On	03/08/2017	Bond Future	141.17	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/08/2017	Bond Future	141.17	Put			17,524.88000	17.52488	17,537,800		0.00	0	0
I2046	On	03/08/2017	Bond Future	141.18	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/08/2017	Bond Future	141.18	Put			17,534.88000	17.53488	17,547,800		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.30	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.30	Put			11,855.39000	11.85539	11,868,890		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.31	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.31	Put			11,865.39000	11.86539	11,878,890		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.32	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.32	Put			11,875.39000	11.87539	11,888,890		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			6,025.98000	6.02598	6,041,870		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			6,005.98000	6.00598	6,021,870		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			6,015.98000	6.01598	6,031,870		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			101.45000	0.10145	115,330		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			111.45000	0.11145	125,330		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			121.45000	0.12145	135,330		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												0.00	0	23,901
I2050	On	03/08/2017	Bond Future			130.29748	130.29748	130.01945	130.01945			0.00	0	26,041
I2050	On	02/11/2017	Bond Future			132.80795	132.80795	132.52453	132.52453			0.00	0	0
I2050	On	01/02/2018	Bond Future			133.72776	133.72776	133.44133	133.44133			0.00	0	0
I2050	On	03/05/2018	Bond Future			136.41809	136.41809	136.12333	136.12333			0.00	0	0
Total I2050 Future												0.00	0	26,041
I2050	On	03/08/2017	Bond Future	149.22	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/08/2017	Bond Future	149.22	Put			19,200.55000	19.20055	18,922,520		0.00	0	0
I2050	On	03/08/2017	Bond Future	149.23	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/08/2017	Bond Future	149.23	Put			19,210.55000	19.21055	18,932,520		0.00	0	0
I2050	On	03/08/2017	Bond Future	149.24	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2050	On	03/08/2017	Bond Future	149.24	Put			19,220.55000	19.22055	18,942,520		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			12,125.47000	12.12547	11,842,050		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.66	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.66	Put			12,135.47000	12.13547	11,852,050		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.67	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.67	Put			12,145.47000	12.14547	11,862,050		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.23	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.23	Put			6,788.67000	6.78867	6,502,240		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.24	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.24	Put			6,798.67000	6.79867	6,512,240		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.25	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	01/02/2018	Bond Future	140.25	Put			6,808.67000	6.80867	6,522,240		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.61	Call			513.33000	0.51333	808,090		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.61	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.62	Call			503.33000	0.50333	798,090		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.62	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.63	Call			493.33000	0.49333	788,090		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.63	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												0.00	0	26,041
R186	On	03/08/2017	Bond Future			8.55096	113.74717	8.65203	113.05521		7.56	86,902,837.88	764	137,209
R186	On	02/11/2017	Bond Future			8.58427	115.91577	8.68957	115.21065		7.41	927,326,160.00	8,000	4,650
R186	On	01/02/2018	Bond Future			8.61587	112.85540	8.72544	112.13813		7.55	0.00	0	0
R186	On	03/05/2018	Bond Future			8.64722	115.05905	8.76183	114.32614		7.41	0.00	0	0
Total R186 Future												1,014,228,997.88	8,764	141,859
R186	On	03/08/2017	Bond Future	8.93	Call			1,992.88000	1.99288	2,609,730	7.54	0.00	0	0
R186	On	03/08/2017	Bond Future	8.93	Put			118.85000	0.11885	43,740	7.54	0.00	0	0
R186	On	03/08/2017	Bond Future	9.00	Call			2,407.31000	2.40731	3,053,600	7.56	0.00	0	0
R186	On	03/08/2017	Bond Future	9.00	Put			67.98000	0.06798	22,310	7.56	0.00	0	0
R186	On	03/08/2017	Bond Future	8.85	Call			1,550.79000	1.55079	2,119,160	7.51	0.00	0	0
R186	On	03/08/2017	Bond Future	8.80	Put			294.33000	0.29433	131,830	7.49	0.00	0	7,100
R186	On	03/08/2017	Bond Future	9.35	Call			4,628.82000	4.62882	5,319,020	7.77	0.00	0	0
R186	On	03/08/2017	Bond Future	9.35	Put			2.14000	0.00214	0,380	7.77	0.00	0	733
R186	On	03/08/2017	Bond Future	9.50	Call			5,587.68000	5.58768	6,279,350	7.85	0.00	0	0
R186	On	03/08/2017	Bond Future	9.50	Put			0.34000	0.00034	0,050	7.85	0.00	0	6,500
R186	On	03/08/2017	Bond Future	8.65	Put			686.69000	0.68669	374,430	7.43	0.00	0	2,500
R186	On	03/08/2017	Bond Future	8.92	Call			1,935.52000	1.93552	2,547,230	7.53	0.00	0	0
R186	On	03/08/2017	Bond Future	8.92	Put			128.18000	0.12818	47,930	7.53	0.00	0	0
R186	On	03/08/2017	Bond Future	8.75	Call			1,064.74000	1.06474	1,549,040	7.47	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	03/08/2017	Bond Future	8.75	Put			399.40000	0.39940	191,740	7.47	0.00	0	3,654
R186	On	03/08/2017	Bond Future	8.80	Call			1,297.19000	1.29719	1,826,650	7.49	0.00	0	0
R186	On	03/08/2017	Bond Future	8.85	Put			211.78000	0.21178	88,190	7.51	0.00	0	733
R186	On	03/08/2017	Bond Future	8.90	Call			1,822.51000	1.82251	2,423,140	7.52	0.00	0	0
R186	On	03/08/2017	Bond Future	8.90	Put			148.70000	0.14870	57,370	7.52	0.00	0	0
R186	On	03/08/2017	Bond Future	8.91	Call			1,878.75000	1.87875	2,485,040	7.53	0.00	0	0
R186	On	03/08/2017	Bond Future	8.91	Put			138.15000	0.13815	52,480	7.53	0.00	0	0
R186	On	03/08/2017	Bond Future	8.65	Call			672.85000	0.67285	1,052,550	7.43	0.00	0	0
R186	On	02/11/2017	Bond Future	9.00	Put			976.49000	0.97649	762,620	7.41	0.00	0	5,000
R186	On	02/11/2017	Bond Future	8.88	Call			2,513.96000	2.51396	2,961,350	7.37	0.00	0	0
R186	On	02/11/2017	Bond Future	8.88	Put			1,253.69000	1.25369	995,960	7.37	0.00	0	0
R186	On	02/11/2017	Bond Future	8.89	Call			2,554.34000	2.55434	3,005,530	7.37	0.00	0	0
R186	On	02/11/2017	Bond Future	8.89	Put			1,228.42000	1.22842	974,490	7.37	0.00	0	0
R186	On	02/11/2017	Bond Future	8.90	Call			2,595.28000	2.59528	3,050,240	7.37	0.00	0	0
R186	On	02/11/2017	Bond Future	8.90	Put			1,203.76000	1.20376	953,600	7.37	0.00	0	0
R186	On	02/11/2017	Bond Future	9.00	Call			3,021.18000	3.02118	3,512,430	7.41	0.00	0	0
R186	On	01/02/2018	Bond Future	8.98	Put			1,725.87000	1.72587	1,459,950	7.54	0.00	0	0
R186	On	01/02/2018	Bond Future	8.96	Call			3,291.14000	3.29114	3,736,880	7.54	0.00	0	0
R186	On	01/02/2018	Bond Future	8.96	Put			1,776.07000	1.77607	1,504,540	7.54	0.00	0	0
R186	On	01/02/2018	Bond Future	8.97	Call			3,329.73000	3.32973	3,778,280	7.54	0.00	0	0
R186	On	01/02/2018	Bond Future	8.97	Put			1,750.68000	1.75068	1,481,960	7.54	0.00	0	0
R186	On	01/02/2018	Bond Future	8.98	Call			3,368.86000	3.36886	3,820,210	7.54	0.00	0	0
R186	On	03/05/2018	Bond Future	8.93	Call			3,539.63000	3.53963	3,966,000	7.39	0.00	0	0
R186	On	03/05/2018	Bond Future	8.93	Put			2,475.72000	2.47572	2,169,180	7.39	0.00	0	0
R186	On	03/05/2018	Bond Future	8.91	Call			3,468.85000	3.46885	3,890,400	7.38	0.00	0	0
R186	On	03/05/2018	Bond Future	8.91	Put			2,530.76000	2.53076	2,219,400	7.38	0.00	0	0
R186	On	03/05/2018	Bond Future	8.92	Call			3,503.95000	3.50395	3,927,910	7.38	0.00	0	0
R186	On	03/05/2018	Bond Future	8.92	Put			2,502.93000	2.50293	2,193,980	7.38	0.00	0	0
Total R186 Option												0.00	0	26,220
Total For R186												1,014,228,997.88	8,764	168,079
R197	On	03/08/2017	Bond Future			293.67736	293.67736	293.54829	293.54829			0.00	0	950
R197	On	02/11/2017	Bond Future			299.33555	299.33555	299.20423	299.20423			0.00	0	1,400
R197	On	01/02/2018	Bond Future			298.16898	298.16898	298.04061	298.04061			0.00	0	0
R197	On	03/05/2018	Bond Future			304.16758	304.16758	304.03118	304.03118			0.00	0	0
Total R197 Future												0.00	0	2,350
R197	On	03/08/2017	Bond Future	308.05	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/08/2017	Bond Future	308.05	Put			14,501.71000	14.50171	14,372,640		0.00	0	0
R197	On	03/08/2017	Bond Future	308.06	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/08/2017	Bond Future	308.06	Put			14,511.71000	14.51171	14,382,640		0.00	0	0
R197	On	03/08/2017	Bond Future	308.07	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	03/08/2017	Bond Future	308.07	Put			14,521.71000	14.52171	14,392,640		0.00	0	0
R197	On	02/11/2017	Bond Future	305.16	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	02/11/2017	Bond Future	305.16	Put			5,955.77000	5.95577	5,824,450		0.00	0	0
R197	On	02/11/2017	Bond Future	305.17	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	02/11/2017	Bond Future	305.17	Put			5,965.77000	5.96577	5,834,450		0.00	0	0
R197	On	02/11/2017	Bond Future	305.15	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	02/11/2017	Bond Future	305.15	Put			5,945.77000	5.94577	5,814,450		0.00	0	0
R197	On	01/02/2018	Bond Future	301.67	Put			3,629.39000	3.62939	3,501,020		0.00	0	0
R197	On	01/02/2018	Bond Future	301.68	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	01/02/2018	Bond Future	301.68	Put			3,639.39000	3.63939	3,511,020		0.00	0	0
R197	On	01/02/2018	Bond Future	301.66	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	01/02/2018	Bond Future	301.66	Put			3,619.39000	3.61939	3,491,020		0.00	0	0
R197	On	01/02/2018	Bond Future	301.67	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/05/2018	Bond Future	304.44	Put			408.82000	0.40882	272,420		0.00	0	0
R197	On	03/05/2018	Bond Future	304.45	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/05/2018	Bond Future	304.45	Put			418.82000	0.41882	282,420		0.00	0	0
R197	On	03/05/2018	Bond Future	304.46	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/05/2018	Bond Future	304.46	Put			428.82000	0.42882	292,420		0.00	0	0
R197	On	03/05/2018	Bond Future	304.44	Call			0.00000	0.00000	0,000		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												0.00	0	2,350
R202	On	03/08/2017	Bond Future			235.91404	235.91404	236.53664	236.53664			0.00	0	30,581
R202	On	02/11/2017	Bond Future			240.45923	240.45923	241.09423	241.09423			89,691,292.79	373	373
R202	On	01/02/2018	Bond Future			241.44162	241.44162	242.09341	242.09341			0.00	0	0
R202	On	03/05/2018	Bond Future			246.29896	246.29896	246.95948	246.95948			0.00	0	0
Total R202 Future												89,691,292.79	373	30,954
R202	On	03/08/2017	Bond Future	258.35	Put			21,813.36000	21.81336	22,435,960		0.00	0	0
R202	On	03/08/2017	Bond Future	258.36	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	03/08/2017	Bond Future	258.36	Put			21,823.36000	21.82336	22,445,960		0.00	0	0
R202	On	03/08/2017	Bond Future	258.37	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	03/08/2017	Bond Future	258.37	Put			21,833.36000	21.83336	22,455,960		0.00	0	0
R202	On	03/08/2017	Bond Future	258.35	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	02/11/2017	Bond Future	253.89	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	02/11/2017	Bond Future	253.89	Put			12,795.77000	12.79577	13,430,770		0.00	0	0
R202	On	02/11/2017	Bond Future	253.90	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	02/11/2017	Bond Future	253.90	Put			12,805.77000	12.80577	13,440,770		0.00	0	0
R202	On	02/11/2017	Bond Future	253.91	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	02/11/2017	Bond Future	253.91	Put			12,815.77000	12.81577	13,450,770		0.00	0	0
R202	On	01/02/2018	Bond Future	249.06	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	01/02/2018	Bond Future	249.06	Put			6,966.59000	6.96659	7,618,380		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	01/02/2018	Bond Future	249.07	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	01/02/2018	Bond Future	249.07	Put			6,976.59000	6.97659	7,628,380		0.00	0	0
R202	On	01/02/2018	Bond Future	249.08	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	01/02/2018	Bond Future	249.08	Put			6,986.59000	6.98659	7,638,380		0.00	0	0
R202	On	03/05/2018	Bond Future	247.49	Put			530.52000	0.53052	1,191,040		0.00	0	0
R202	On	03/05/2018	Bond Future	247.47	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	03/05/2018	Bond Future	247.47	Put			510.52000	0.51052	1,171,040		0.00	0	0
R202	On	03/05/2018	Bond Future	247.48	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	03/05/2018	Bond Future	247.48	Put			520.52000	0.52052	1,181,040		0.00	0	0
R202	On	03/05/2018	Bond Future	247.49	Call			0.00000	0.00000	0,000		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												89,691,292.79	373	30,954
R2023	On	03/08/2017	Bond Future			7.88736	102.77340	8.03889	102.10670		5.03	0.00	0	38,422
R2023	On	02/11/2017	Bond Future			7.89882	100.80262	8.05908	100.12333		4.55	145,155,772.80	1,440	1,440
R2023	On	01/02/2018	Bond Future			7.90675	102.75245	8.07645	102.06133		4.56	0.00	0	0
R2023	On	03/05/2018	Bond Future			7.90463	100.82641	8.08521	100.12038		4.55	0.00	0	0
Total R2023 Future												145,155,772.80	1,440	39,862
R2023	On	03/08/2017	Bond Future	8.58	Call			2,341.23000	2.34123	3,003,510	5.15	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.58	Put			4.90000	0.00490	0,480	5.15	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.59	Call			2,383.24000	2.38324	3,045,990	5.15	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.59	Put			4.37000	0.00437	0,420	5.15	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.60	Call			2,425.28000	2.42528	3,088,440	5.16	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.60	Put			3.90000	0.00390	0,360	5.16	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.56	Put			276.04000	0.27604	163,670	4.64	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.57	Call			2,396.17000	2.39617	2,965,790	4.64	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.57	Put			268.22000	0.26822	158,550	4.64	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.58	Call			2,429.77000	2.42977	3,002,010	4.65	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.58	Put			260.73000	0.26073	153,680	4.65	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.56	Call			2,362.89000	2.36289	2,929,810	4.64	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.31	Call			1,885.51000	1.88551	2,333,370	4.58	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.31	Put			943.96000	0.94396	700,700	4.58	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.32	Call			1,910.59000	1.91059	2,361,400	4.58	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.32	Put			928.97000	0.92897	688,660	4.58	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.33	Call			1,936.11000	1.93611	2,389,830	4.59	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.33	Put			914.44000	0.91444	677,040	4.59	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.28	Call			2,016.38000	2.01638	2,448,300	4.56	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.28	Put			1,261.65000	1.26165	987,540	4.56	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.29	Call			2,039.32000	2.03932	2,473,780	4.56	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.29	Put			1,246.04000	1.24604	974,470	4.56	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.27	Call			1,993.92000	1.99392	2,423,280	4.56	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023	On	03/05/2018	Bond Future	8.27	Put			1,277.76000	1.27776	1,001,090	4.56	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												145,155,772.80	1,440	39,862
R2030	On	03/08/2017	Bond Future			9.10753	92.01188	9.19858	91.38220			0.00	0	49,979
R2030	On	02/11/2017	Bond Future			9.15046	93.76605	9.24456	93.12450			0.00	0	2
R2030	On	01/02/2018	Bond Future			9.19267	91.57466	9.28986	90.92193			0.00	0	0
R2030	On	03/05/2018	Bond Future			9.23837	93.36269	9.33918	92.69584			0.00	0	0
Total R2030 Future												0.00	0	49,981
R2030	On	03/08/2017	Bond Future	9.34	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.35	Call			1,034.09000	1.03409	1,663,770		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.35	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.33	Call			898.43000	0.89843	1,528,110		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.33	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.34	Call			966.30000	0.96630	1,595,980		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.34	Call			644.42000	0.64442	1,285,970		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			711.58000	0.71158	1,353,130		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.35	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.36	Call			778.66000	0.77866	1,420,210		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.36	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.39	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.37	Call			533.45000	0.53345	1,186,180		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.37	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.38	Call			599.71000	0.59971	1,252,440		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			665.91000	0.66591	1,318,640		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.49	Call			985.33000	0.98533	1,652,180		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.49	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.50	Call			1,050.15000	1.05015	1,717,000		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.50	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.51	Call			1,114.90000	1.11490	1,781,750		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.51	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2030 Option												0.00	0	0
Total For R2030												0.00	0	49,981
R2032	On	03/08/2017	Bond Future			9.30307	94.58013	9.39412	93.90667		10.72	19,105,186.26	202	30,117
R2032	On	02/11/2017	Bond Future			9.35172	92.22546	9.44572	91.53930		11.20	0.00	0	0
R2032	On	01/02/2018	Bond Future			9.39958	94.00936	9.49651	93.31106		10.81	0.00	0	0
R2032	On	03/05/2018	Bond Future			9.44662	91.68638	9.54695	90.97312		11.20	0.00	0	0
Total R2032 Future												19,105,186.26	202	30,117
R2032	On	03/08/2017	Bond Future	9.43	Call			939.68000	0.93968	1,333,380	10.56	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	03/08/2017	Bond Future	9.43	Put			676.24000	0.67624	396,480	10.56	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.44	Call			980.78000	0.98078	1,384,140	10.57	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.44	Put			644.11000	0.64411	374,010	10.57	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.45	Call			1,022.81000	1.02281	1,435,720	10.57	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.45	Put			613.00000	0.61300	352,450	10.57	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.48	Call			2,301.75000	2.30175	2,672,290	11.07	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.48	Put			2,053.36000	2.05336	1,737,740	11.07	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.49	Call			2,339.50000	2.33950	2,713,660	11.08	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.49	Put			2,018.84000	2.01884	1,706,840	11.08	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.50	Call			2,377.61000	2.37761	2,755,360	11.08	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.50	Put			1,984.75000	1.98475	1,676,340	11.08	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.55	Call			3,118.36000	3.11836	3,498,680	10.71	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.55	Put			2,736.27000	2.73627	2,418,290	10.71	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.56	Call			3,155.81000	3.15581	3,538,820	10.72	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.56	Put			2,702.54000	2.70254	2,387,250	10.72	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.57	Call			3,193.22000	3.19322	3,578,910	10.72	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.57	Put			2,668.85000	2.66885	2,356,240	10.72	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.70	Call			4,142.15000	4.14215	4,551,550	11.18	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.70	Put			3,069.35000	3.06935	2,765,490	11.18	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.71	Call			4,180.51000	4.18051	4,592,070	11.18	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.71	Put			3,038.25000	3.03825	2,736,550	11.18	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.72	Call			4,219.04000	4.21904	4,632,760	11.19	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.72	Put			3,007.39000	3.00739	2,707,850	11.19	0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												19,105,186.26	202	30,117
R2035	On	03/08/2017	Bond Future			9.52847	98.35065	9.59441	97.81918			0.00	0	11,141
R2035	On	02/11/2017	Bond Future			9.58188	95.72504	9.64988	95.18357			0.00	0	0
R2035	On	01/02/2018	Bond Future			9.63580	97.57660	9.70583	97.02592			0.00	0	0
R2035	On	03/05/2018	Bond Future			9.68536	94.97862	9.75777	94.41581			0.00	0	0
Total R2035 Future												0.00	0	11,141
R2035	On	03/08/2017	Bond Future	9.51	Put			681.15000	0.68115	149,680		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.52	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.52	Put			600.07000	0.60007	68,600		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.50	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.50	Put			762.34000	0.76234	230,870		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.51	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.59	Call			0.00000	0.00000	64,900		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.59	Put			476.57000	0.47657	0,000		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.60	Call			0.00000	0.00000	144,740		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.60	Put			396.73000	0.39673	0,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2035	On	02/11/2017	Bond Future	9.61	Call			0.00000	0.00000	224,480		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.61	Put			316.99000	0.31699	0,000		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.75	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.73	Call			188.93000	0.18893	739,610		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.73	Put			0.00000	0.00000	0,000		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.74	Call			266.93000	0.26693	817,610		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			344.83000	0.34483	895,510		0.00	0	0
R2035	On	03/05/2018	Bond Future	9.90	Call			1,090.71000	1.09071	1,653,520		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			1,166.67000	1.16667	1,729,480		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			1,014.66000	1.01466	1,577,470		0.00	0	0
R2035	On	03/05/2018	Bond Future	9.89	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2035 Option												0.00	0	0
Total For R2035												0.00	0	11,141
R2037	On	03/08/2017	Bond Future			9.61345	90.45840	9.68441	89.88882		12.66	0.00	0	66,825
R2037	On	02/11/2017	Bond Future			9.66343	92.18297	9.73650	91.60264		12.74	0.00	0	233
R2037	On	01/02/2018	Bond Future			9.71324	89.71069	9.78841	89.12028		12.87	0.00	0	0
R2037	On	03/05/2018	Bond Future			9.76595	91.46226	9.84361	90.85898		12.74	0.00	0	0
Total R2037 Future												0.00	0	67,058
R2037	On	03/08/2017	Bond Future	9.56	Call			493.66000	0.49366	680,660	12.42	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.56	Put			1,496.00000	1.49600	1,113,420	12.42	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.57	Call			520.93000	0.52093	715,500	12.43	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.57	Put			1,442.06000	1.44206	1,067,050	12.43	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.58	Call			549.30000	0.54930	751,530	12.44	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.58	Put			1,389.33000	1.38933	1,021,980	12.44	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.65	Call			2,152.45000	2.15245	2,423,930	12.55	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.65	Put			2,840.09000	2.84009	2,531,240	12.55	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.66	Call			2,189.21000	2.18921	2,463,650	12.56	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.66	Put			2,796.93000	2.79693	2,491,040	12.56	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.67	Call			2,226.12000	2.22612	2,503,530	12.57	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.67	Put			2,754.04000	2.75404	2,451,120	12.57	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.83	Call			3,495.91000	3.49591	3,811,080	12.78	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.83	Put			3,171.84000	3.17184	2,896,600	12.78	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.81	Call			3,416.33000	3.41633	3,727,120	12.77	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.81	Put			3,247.87000	3.24787	2,968,250	12.77	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.82	Call			3,455.87000	3.45587	3,768,850	12.78	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.82	Put			3,209.55000	3.20955	2,932,120	12.78	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.98	Call			4,616.47000	4.61647	4,956,090	12.73	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037	On	03/05/2018	Bond Future	9.98	Put			3,572.15000	3.57215	3,308,490	12.73	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.99	Call			4,657.45000	4.65745	4,998,850	12.74	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.99	Put			3,537.32000	3.53732	3,275,440	12.74	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.97	Call			4,575.33000	4.57533	4,913,190	12.72	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.97	Put			3,606.93000	3.60693	3,341,510	12.72	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												0.00	0	67,058
R204	On	03/08/2017	Bond Future			7.18935	102.07469	7.39992	101.80293		1.02	0.00	0	42,165
R204	On	02/11/2017	Bond Future			7.06044	104.02073	7.32000	103.74389		0.53	0.00	0	0
R204	On	01/02/2018	Bond Future			6.83061	101.99281	7.16569	101.71195		0.70	0.00	0	0
R204	On	03/05/2018	Bond Future			6.39329	103.98443	6.86916	103.69661		0.53	0.00	0	0
Total R204 Future												0.00	0	42,165
R204	On	03/08/2017	Bond Future	7.75	Call			451.04000	0.45104	721,330	1.05	0.00	0	0
R204	On	03/08/2017	Bond Future	7.75	Put			1.48000	0.00148	0,010	1.05	0.00	0	0
R204	On	03/08/2017	Bond Future	7.76	Call			463.62000	0.46362	734,130	1.05	0.00	0	0
R204	On	03/08/2017	Bond Future	7.76	Put			1.26000	0.00126	0,010	1.05	0.00	0	0
R204	On	03/08/2017	Bond Future	7.77	Call			476.23000	0.47623	746,920	1.05	0.00	0	0
R204	On	03/08/2017	Bond Future	7.77	Put			1.08000	0.00108	0,010	1.05	0.00	0	0
R204	On	02/11/2017	Bond Future	7.74	Call			454.86000	0.45486	723,240	0.54	0.00	0	0
R204	On	02/11/2017	Bond Future	7.74	Put			9.26000	0.00926	0,800	0.54	0.00	0	0
R204	On	02/11/2017	Bond Future	7.75	Call			464.72000	0.46472	733,740	0.54	0.00	0	0
R204	On	02/11/2017	Bond Future	7.75	Put			8.54000	0.00854	0,720	0.54	0.00	0	0
R204	On	02/11/2017	Bond Future	7.76	Call			474.69000	0.47469	744,250	0.54	0.00	0	0
R204	On	02/11/2017	Bond Future	7.76	Put			7.94000	0.00794	0,660	0.54	0.00	0	0
R204	On	01/02/2018	Bond Future	7.25	Call			242.77000	0.24277	427,100	0.69	0.00	0	0
R204	On	01/02/2018	Bond Future	7.25	Put			172.30000	0.17230	75,770	0.69	0.00	0	0
R204	On	01/02/2018	Bond Future	7.26	Call			247.43000	0.24743	433,400	0.69	0.00	0	0
R204	On	01/02/2018	Bond Future	7.26	Put			168.60000	0.16860	73,710	0.69	0.00	0	0
R204	On	01/02/2018	Bond Future	7.27	Call			252.42000	0.25242	439,980	0.69	0.00	0	0
R204	On	01/02/2018	Bond Future	7.27	Put			165.24000	0.16524	71,940	0.69	0.00	0	0
R204	On	03/05/2018	Bond Future	7.08	Call			256.22000	0.25622	462,410	0.51	0.00	0	0
R204	On	03/05/2018	Bond Future	7.08	Put			129.17000	0.12917	47,540	0.51	0.00	0	0
R204	On	03/05/2018	Bond Future	7.09	Call			260.24000	0.26024	467,560	0.51	0.00	0	0
R204	On	03/05/2018	Bond Future	7.09	Put			127.17000	0.12717	46,670	0.51	0.00	0	0
R204	On	03/05/2018	Bond Future	7.10	Call			264.29000	0.26429	472,720	0.51	0.00	0	0
R204	On	03/05/2018	Bond Future	7.10	Put			125.20000	0.12520	45,810	0.51	0.00	0	0
Total R204 Option												0.00	0	0
Total For R204												0.00	0	42,165
R2040	On	03/08/2017	Bond Future			9.73873	93.50048	9.80468	92.93857		13.27	0.00	0	14,239
R2040	On	02/11/2017	Bond Future			9.79069	95.28308	9.85859	94.71054		13.39	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2040	On	01/02/2018	Bond Future			9.84262	92.62045	9.91245	92.03802		13.52	0.00	0	0
R2040	On	03/05/2018	Bond Future			9.89737	94.42878	9.96950	93.83364		13.39	0.00	0	0
Total R2040 Future												0.00	0	14,239
R2040	On	03/08/2017	Bond Future	9.63	Put			1,915.70000	1.91570	1,500,540	13.06	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.61	Call			369.73000	0.36973	503,640	13.05	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.61	Put			2,044.56000	2.04456	1,616,560	13.05	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.62	Call			391.94000	0.39194	532,200	13.06	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.62	Put			1,979.55000	1.97955	1,557,900	13.06	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.63	Call			415.19000	0.41519	561,940	13.06	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.67	Put			3,562.49000	3.56249	3,227,170	13.08	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.65	Call			1,888.80000	1.88880	2,120,300	13.06	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.65	Put			3,666.19000	3.66619	3,325,150	13.06	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.66	Call			1,923.26000	1.92326	2,157,630	13.07	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.66	Put			3,614.18000	3.61418	3,276,010	13.07	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.67	Call			1,957.91000	1.95791	2,195,130	13.08	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.87	Call			3,458.90000	3.45890	3,750,750	13.45	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.87	Put			3,812.25000	3.81225	3,521,670	13.45	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.88	Call			3,499.46000	3.49946	3,793,440	13.45	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.88	Put			3,769.37000	3.76937	3,480,920	13.45	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.89	Call			3,539.99000	3.53999	3,836,090	13.46	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.89	Put			3,726.59000	3.72659	3,440,260	13.46	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.08	Call			4,861.57000	4.86157	5,191,110	13.30	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.08	Put			3,961.87000	3.96187	3,696,270	13.30	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.06	Call			4,776.08000	4.77608	5,102,150	13.28	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.06	Put			4,038.15000	4.03815	3,769,080	13.28	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.07	Call			4,818.57000	4.81857	5,146,380	13.29	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.07	Put			3,999.70000	3.99970	3,732,370	13.29	0.00	0	0
Total R2040 Option												0.00	0	0
Total For R2040												0.00	0	14,239
R2044	On	03/08/2017	Bond Future			9.77351	90.55066	9.83442	90.02702		13.88	3,803,127.72	42	24,068
R2044	On	02/11/2017	Bond Future			9.82422	92.27702	9.88689	91.74348		14.04	0.00	0	200
R2044	On	01/02/2018	Bond Future			9.87486	89.68138	9.93926	89.13868		14.17	0.00	0	0
R2044	On	03/05/2018	Bond Future			9.92812	91.43233	9.99460	90.87774		14.04	0.00	0	0
Total R2044 Future												3,803,127.72	42	24,268
R2044	On	03/08/2017	Bond Future	9.64	Put			2,067.21000	2.06721	1,665,150	13.66	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.62	Call			335.00000	0.33500	445,360	13.65	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.62	Put			2,201.72000	2.20172	1,788,440	13.65	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.63	Call			355.73000	0.35573	471,630	13.66	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.63	Put			2,133.93000	2.13393	1,726,190	13.66	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.64	Call			377.39000	0.37739	498,970	13.66	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	02/11/2017	Bond Future	9.66	Call			1,862.39000	1.86239	2,072,190	13.70	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.66	Put			3,820.04000	3.82004	3,496,300	13.70	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.67	Call			1,896.35000	1.89635	2,108,780	13.71	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.67	Put			3,766.19000	3.76619	3,445,080	13.71	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.68	Call			1,930.88000	1.93088	2,145,950	13.71	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.68	Put			3,713.05000	3.71305	3,394,580	13.71	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.89	Call			3,488.04000	3.48804	3,757,860	14.10	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.89	Put			3,902.65000	3.90265	3,629,770	14.10	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.90	Call			3,528.74000	3.52874	3,800,530	14.11	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.90	Put			3,858.91000	3.85891	3,588,000	14.11	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.91	Call			3,569.66000	3.56966	3,843,430	14.12	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.91	Put			3,815.54000	3.81554	3,546,610	14.12	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.09	Call			4,872.12000	4.87212	5,176,190	13.94	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.09	Put			4,086.47000	4.08647	3,835,950	13.94	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.10	Call			4,915.25000	4.91525	5,220,920	13.95	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.10	Put			4,047.94000	4.04794	3,799,020	13.95	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.11	Call			4,958.55000	4.95855	5,265,820	13.96	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.11	Put			4,009.70000	4.00970	3,762,380	13.96	0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												3,803,127.72	42	24,268
R2048	On	03/08/2017	Bond Future			9.73820	94.22401	9.79907	93.68602		13.73	4,051,632.43	43	77,388
R2048	On	02/11/2017	Bond Future			9.78990	91.58312	9.85254	91.03501		14.56	0.00	0	226
R2048	On	01/02/2018	Bond Future			9.84199	93.35454	9.90636	92.79707		14.00	0.00	0	0
R2048	On	03/05/2018	Bond Future			9.89001	90.73748	9.95641	90.16774		14.56	0.00	0	0
Total R2048 Future												4,051,632.43	43	77,614
R2048	On	03/08/2017	Bond Future	9.56	Call			295.40000	0.29540	395,230	13.47	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.56	Put			2,441.57000	2.44157	2,003,410	13.47	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.57	Call			314.41000	0.31441	419,550	13.48	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.57	Put			2,369.00000	2.36900	1,936,150	13.48	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.58	Call			334.39000	0.33439	445,010	13.49	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.58	Put			2,297.56000	2.29756	1,870,190	13.49	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.64	Call			1,964.90000	1.96490	2,184,560	14.20	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.64	Put			3,849.06000	3.84906	3,520,610	14.20	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.65	Call			2,000.34000	2.00034	2,222,720	14.20	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.65	Put			3,794.28000	3.79428	3,468,550	14.20	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.66	Call			2,036.36000	2.03636	2,261,460	14.21	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.66	Put			3,740.24000	3.74024	3,417,230	14.21	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.89	Call			3,720.82000	3.72082	4,004,490	13.93	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.89	Put			3,861.92000	3.86192	3,588,120	13.93	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.90	Call			3,763.49000	3.76349	4,049,170	13.94	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048	On	01/02/2018	Bond Future	9.90	Put			3,818.29000	3.81829	3,546,500	13.94	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.91	Call			3,806.39000	3.80639	4,094,080	13.95	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.91	Put			3,775.05000	3.77505	3,505,270	13.95	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.05	Call			4,997.53000	4.99753	5,310,100	14.44	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.05	Put			4,205.35000	4.20535	3,948,180	14.44	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.06	Call			5,041.65000	5.04165	5,355,880	14.45	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.06	Put			4,165.57000	4.16557	3,910,060	14.45	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.07	Call			5,085.95000	5.08595	5,401,820	14.45	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.07	Put			4,126.11000	4.12611	3,872,240	14.45	0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												4,051,632.43	43	77,614
R207	On	03/08/2017	Bond Future			7.33042	100.28907	7.50820	99.90034		1.90	0.00	0	46,581
R207	On	02/11/2017	Bond Future			7.27481	102.20108	7.47427	101.80504		1.44	0.00	0	0
R207	On	01/02/2018	Bond Future			7.19260	100.53600	7.41893	100.13362		1.57	0.00	0	0
R207	On	03/05/2018	Bond Future			7.08970	102.49913	7.35273	102.08744		1.44	0.00	0	0
Total R207 Future												0.00	0	46,581
R207	On	03/08/2017	Bond Future	8.19	Call			1,473.23000	1.47323	1,861,950	1.97	0.00	0	51
R207	On	03/08/2017	Bond Future	8.19	Put			0.01000	0.00001	0,000	1.97	0.00	0	0
R207	On	03/08/2017	Bond Future	8.39	Call			1,900.16000	1.90016	2,288,890	2.01	0.00	0	0
R207	On	03/08/2017	Bond Future	8.39	Put			0.00000	0.00000	0,000	2.01	0.00	0	0
R207	On	03/08/2017	Bond Future	8.40	Call			1,921.44000	1.92144	2,310,170	2.01	0.00	0	0
R207	On	03/08/2017	Bond Future	8.40	Put			0.00000	0.00000	0,000	2.01	0.00	0	0
R207	On	03/08/2017	Bond Future	8.41	Call			1,942.72000	1.94272	2,331,450	2.01	0.00	0	0
R207	On	03/08/2017	Bond Future	8.41	Put			0.00000	0.00000	0,000	2.01	0.00	0	0
R207	On	02/11/2017	Bond Future	8.05	Call			1,162.11000	1.16211	1,537,250	1.49	0.00	0	0
R207	On	02/11/2017	Bond Future	8.05	Put			30.14000	0.03014	9,240	1.49	0.00	0	0
R207	On	02/11/2017	Bond Future	8.03	Call			1,126.15000	1.12615	1,499,310	1.49	0.00	0	0
R207	On	02/11/2017	Bond Future	8.03	Put			33.23000	0.03323	10,350	1.49	0.00	0	0
R207	On	02/11/2017	Bond Future	8.04	Call			1,144.06000	1.14406	1,518,260	1.49	0.00	0	0
R207	On	02/11/2017	Bond Future	8.04	Put			31.61000	0.03161	9,770	1.49	0.00	0	0
R207	On	01/02/2018	Bond Future	7.62	Call			655.05000	0.65505	931,020	1.55	0.00	0	0
R207	On	01/02/2018	Bond Future	7.62	Put			299.34000	0.29934	172,930	1.55	0.00	0	0
R207	On	01/02/2018	Bond Future	7.60	Call			632.80000	0.63280	904,420	1.55	0.00	0	0
R207	On	01/02/2018	Bond Future	7.60	Put			312.39000	0.31239	181,630	1.55	0.00	0	0
R207	On	01/02/2018	Bond Future	7.61	Call			643.87000	0.64387	917,680	1.55	0.00	0	0
R207	On	01/02/2018	Bond Future	7.61	Put			305.81000	0.30581	177,240	1.55	0.00	0	0
R207	On	03/05/2018	Bond Future	7.57	Call			699.01000	0.69901	972,300	1.42	0.00	0	0
R207	On	03/05/2018	Bond Future	7.57	Put			360.63000	0.36063	222,230	1.42	0.00	0	0
R207	On	03/05/2018	Bond Future	7.58	Call			709.09000	0.70909	984,100	1.42	0.00	0	0
R207	On	03/05/2018	Bond Future	7.58	Put			355.17000	0.35517	218,490	1.42	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/05/2018	Bond Future	7.56	Call			689.35000	0.68935	960,870	1.42	0.00	0	0
R207	On	03/05/2018	Bond Future	7.56	Put			366.51000	0.36651	226,340	1.42	0.00	0	0
Total R207 Option												0.00	0	51
Total For R207												0.00	0	46,632
R208	On	03/08/2017	Bond Future			7.48403	100.08049	7.64092	99.59613		3.08	0.00	0	36,906
R208	On	02/11/2017	Bond Future			7.46419	98.58666	7.63403	98.09319		2.56	0.00	0	0
R208	On	01/02/2018	Bond Future			7.43336	100.49359	7.61778	99.99184		2.62	0.00	0	0
R208	On	03/05/2018	Bond Future			7.38832	99.05346	7.59090	98.54050		2.56	0.00	0	0
Total R208 Future												0.00	0	36,906
R208	On	03/08/2017	Bond Future	8.32	Call			2,063.22000	2.06322	2,547,490	3.15	0.00	0	0
R208	On	03/08/2017	Bond Future	8.32	Put			0.09000	0.00009	0,000	3.15	0.00	0	0
R208	On	03/08/2017	Bond Future	8.30	Call			2,003.26000	2.00326	2,487,500	3.15	0.00	0	0
R208	On	03/08/2017	Bond Future	8.30	Put			0.12000	0.00012	0,000	3.15	0.00	0	0
R208	On	03/08/2017	Bond Future	8.31	Call			2,033.25000	2.03325	2,517,500	3.15	0.00	0	0
R208	On	03/08/2017	Bond Future	8.31	Put			0.11000	0.00011	0,000	3.15	0.00	0	0
R208	On	02/11/2017	Bond Future	8.18	Call			1,649.64000	1.64964	2,097,270	2.59	0.00	0	0
R208	On	02/11/2017	Bond Future	8.18	Put			83.74000	0.08374	37,900	2.59	0.00	0	0
R208	On	02/11/2017	Bond Future	8.19	Call			1,674.63000	1.67463	2,123,930	2.59	0.00	0	0
R208	On	02/11/2017	Bond Future	8.19	Put			80.33000	0.08033	36,160	2.59	0.00	0	0
R208	On	02/11/2017	Bond Future	8.20	Call			1,699.83000	1.69983	2,150,690	2.59	0.00	0	0
R208	On	02/11/2017	Bond Future	8.20	Put			77.15000	0.07715	34,540	2.59	0.00	0	0
R208	On	01/02/2018	Bond Future	7.83	Call			1,076.80000	1.07680	1,411,870	2.59	0.00	0	0
R208	On	01/02/2018	Bond Future	7.83	Put			503.29000	0.50329	336,610	2.59	0.00	0	0
R208	On	01/02/2018	Bond Future	7.84	Call			1,094.00000	1.09400	1,431,580	2.59	0.00	0	0
R208	On	01/02/2018	Bond Future	7.84	Put			493.57000	0.49357	329,400	2.59	0.00	0	0
R208	On	01/02/2018	Bond Future	7.85	Call			1,111.33000	1.11133	1,451,410	2.59	0.00	0	0
R208	On	01/02/2018	Bond Future	7.85	Put			483.99000	0.48399	322,320	2.59	0.00	0	0
R208	On	03/05/2018	Bond Future	7.78	Put			655.93000	0.65593	467,190	2.51	0.00	0	0
R208	On	03/05/2018	Bond Future	7.79	Call			1,147.46000	1.14746	1,473,810	2.51	0.00	0	0
R208	On	03/05/2018	Bond Future	7.79	Put			646.52000	0.64652	459,910	2.51	0.00	0	0
R208	On	03/05/2018	Bond Future	7.77	Call			1,116.57000	1.11657	1,438,620	2.51	0.00	0	0
R208	On	03/05/2018	Bond Future	7.77	Put			665.80000	0.66580	474,890	2.51	0.00	0	0
R208	On	03/05/2018	Bond Future	7.78	Call			1,131.79000	1.13179	1,456,010	2.51	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												0.00	0	36,906
R209	On	03/08/2017	Bond Future			9.49771	74.07209	9.56356	73.62765		12.59	14,814,418.00	200	74,564
R209	On	02/11/2017	Bond Future			9.54445	72.33442	9.61218	71.88156		13.39	0.00	0	800
R209	On	01/02/2018	Bond Future			9.59038	73.73355	9.65991	73.27290		12.88	0.00	0	0
R209	On	03/05/2018	Bond Future			9.63546	72.02278	9.70716	71.55210		13.39	0.00	0	0
Total R209 Future												14,814,418.00	200	75,364

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/08/2017	Bond Future	9.43	Call			376.61000	0.37661	513,030	12.41	0.00	0	0
R209	On	03/08/2017	Bond Future	9.43	Put			1,282.39000	1.28239	974,370	12.41	0.00	0	0
R209	On	03/08/2017	Bond Future	9.44	Call			398.52000	0.39852	540,860	12.41	0.00	0	0
R209	On	03/08/2017	Bond Future	9.44	Put			1,235.88000	1.23588	933,780	12.41	0.00	0	0
R209	On	03/08/2017	Bond Future	9.45	Call			421.30000	0.42130	569,650	12.42	0.00	0	0
R209	On	03/08/2017	Bond Future	9.45	Put			1,190.35000	1.19035	894,260	12.42	0.00	0	0
R209	On	02/11/2017	Bond Future	9.00	Call			579.96000	0.57996	674,990	12.82	0.00	0	4,100
R209	On	02/11/2017	Bond Future	9.00	Put			4,834.32000	4.83432	4,476,490	12.82	0.00	0	0
R209	On	02/11/2017	Bond Future	9.52	Call			1,740.75000	1.74075	1,950,110	13.11	0.00	0	0
R209	On	02/11/2017	Bond Future	9.52	Put			2,358.15000	2.35815	2,114,650	13.11	0.00	0	0
R209	On	02/11/2017	Bond Future	9.54	Call			1,802.25000	1.80225	2,016,370	13.12	0.00	0	0
R209	On	02/11/2017	Bond Future	9.54	Put			2,285.02000	2.28502	2,046,280	13.12	0.00	0	0
R209	On	02/11/2017	Bond Future	9.75	Call			2,520.59000	2.52059	2,783,770	13.25	0.00	0	0
R209	On	02/11/2017	Bond Future	9.75	Put			1,612.24000	1.61224	1,422,560	13.25	0.00	0	6,500
R209	On	02/11/2017	Bond Future	8.30	Call			72.91000	0.07291	89,470	12.82	0.00	0	2,800
R209	On	02/11/2017	Bond Future	8.30	Put			9,667.68000	9.66768	9,231,380	12.82	0.00	0	0
R209	On	02/11/2017	Bond Future	10.00	Call			3,530.73000	3.53073	3,847,060	13.39	0.00	0	0
R209	On	02/11/2017	Bond Future	10.00	Put			1,018.58000	1.01858	882,050	13.39	0.00	0	3,360
R209	On	02/11/2017	Bond Future	10.60	Call			6,437.52000	6.43752	6,839,780	13.93	0.00	0	0
R209	On	02/11/2017	Bond Future	10.60	Put			295.28000	0.29528	244,680	13.93	0.00	0	1,300
R209	On	02/11/2017	Bond Future	9.53	Call			1,771.35000	1.77135	1,983,080	13.12	0.00	0	0
R209	On	02/11/2017	Bond Future	9.53	Put			2,321.39000	2.32139	2,080,260	13.12	0.00	0	0
R209	On	01/02/2018	Bond Future	9.72	Call			2,955.68000	2.95568	3,204,230	12.86	0.00	0	0
R209	On	01/02/2018	Bond Future	9.72	Put			2,561.13000	2.56113	2,349,030	12.86	0.00	0	0
R209	On	01/02/2018	Bond Future	9.73	Call			2,990.01000	2.99001	3,240,300	12.87	0.00	0	0
R209	On	01/02/2018	Bond Future	9.73	Put			2,530.12000	2.53012	2,319,760	12.87	0.00	0	0
R209	On	01/02/2018	Bond Future	9.71	Call			2,921.76000	2.92176	3,168,580	12.86	0.00	0	0
R209	On	01/02/2018	Bond Future	9.71	Put			2,592.64000	2.59264	2,378,810	12.86	0.00	0	0
R209	On	03/05/2018	Bond Future	9.84	Call			3,797.61000	3.79761	4,062,490	13.30	0.00	0	0
R209	On	03/05/2018	Bond Future	9.84	Put			2,937.70000	2.93770	2,731,900	13.30	0.00	0	0
R209	On	03/05/2018	Bond Future	9.85	Call			3,832.36000	3.83236	4,098,660	13.31	0.00	0	0
R209	On	03/05/2018	Bond Future	9.85	Put			2,908.35000	2.90835	2,703,970	13.31	0.00	0	0
R209	On	03/05/2018	Bond Future	9.86	Call			3,867.26000	3.86726	4,134,970	13.31	0.00	0	0
R209	On	03/05/2018	Bond Future	9.86	Put			2,879.24000	2.87924	2,676,270	13.31	0.00	0	0
Total R209 Option												0.00	0	18,060
Total For R209												14,814,418.00	200	93,424
R210	On	03/08/2017	Bond Future			185.06461	185.06461	185.08431	185.08431			0.00	0	1,675
R210	On	02/11/2017	Bond Future			186.23047	186.23047	186.25085	186.25085			0.00	0	699
R210	On	01/02/2018	Bond Future			189.89264	189.89264	189.91689	189.91689			0.00	0	0
R210	On	03/05/2018	Bond Future			191.26324	191.26324	191.28447	191.28447			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R210 Future												0.00	0	2,374
R210	On	03/08/2017	Bond Future	196.28	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/08/2017	Bond Future	196.28	Put			11,195.69000	11.19569	11,215,390		0.00	0	0
R210	On	03/08/2017	Bond Future	196.29	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/08/2017	Bond Future	196.29	Put			11,205.69000	11.20569	11,225,390		0.00	0	0
R210	On	03/08/2017	Bond Future	196.30	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/08/2017	Bond Future	196.30	Put			11,215.69000	11.21569	11,235,390		0.00	0	0
R210	On	02/11/2017	Bond Future	192.09	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	02/11/2017	Bond Future	192.09	Put			5,839.15000	5.83915	5,859,530		0.00	0	0
R210	On	02/11/2017	Bond Future	192.07	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	02/11/2017	Bond Future	192.07	Put			5,819.15000	5.81915	5,839,530		0.00	0	0
R210	On	02/11/2017	Bond Future	192.08	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	02/11/2017	Bond Future	192.08	Put			5,829.15000	5.82915	5,849,530		0.00	0	0
R210	On	01/02/2018	Bond Future	192.36	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	01/02/2018	Bond Future	192.36	Put			2,443.11000	2.44311	2,467,360		0.00	0	0
R210	On	01/02/2018	Bond Future	192.37	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	01/02/2018	Bond Future	192.37	Put			2,453.11000	2.45311	2,477,360		0.00	0	0
R210	On	01/02/2018	Bond Future	192.38	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	01/02/2018	Bond Future	192.38	Put			2,463.11000	2.46311	2,487,360		0.00	0	0
R210	On	03/05/2018	Bond Future	191.45	Put			165.53000	0.16553	186,760		0.00	0	0
R210	On	03/05/2018	Bond Future	191.46	Call			0.00000	0.00000	0,000		0.00	0	0
R210	On	03/05/2018	Bond Future	191.46	Put			175.53000	0.17553	196,760		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			155.53000	0.15553	176,760		0.00	0	0
R210	On	03/05/2018	Bond Future	191.45	Call			0.00000	0.00000	0,000		0.00	0	0
Total R210 Option												0.00	0	0
Total For R210												0.00	0	2,374
R212	On	03/08/2017	Bond Future			147.42961	147.42961	147.44481	147.44481			0.00	0	3,258
R212	On	02/11/2017	Bond Future			150.27010	150.27010	150.28574	150.28574			0.00	0	1,600
R212	On	01/02/2018	Bond Future			151.16491	151.16491	151.18369	151.18369			0.00	0	0
R212	On	03/05/2018	Bond Future			154.20607	154.20607	154.22240	154.22240			0.00	0	0
Total R212 Future												0.00	0	4,858
R212	On	03/08/2017	Bond Future	153.34	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/08/2017	Bond Future	153.34	Put			5,895.19000	5.89519	5,910,390		0.00	0	0
R212	On	03/08/2017	Bond Future	153.35	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/08/2017	Bond Future	153.35	Put			5,905.19000	5.90519	5,920,390		0.00	0	0
R212	On	03/08/2017	Bond Future	153.36	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/08/2017	Bond Future	153.36	Put			5,915.19000	5.91519	5,930,390		0.00	0	0
R212	On	02/11/2017	Bond Future	152.40	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	02/11/2017	Bond Future	152.40	Put			2,114.26000	2.11426	2,129,900		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	02/11/2017	Bond Future	152.41	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	02/11/2017	Bond Future	152.41	Put			2,124.26000	2.12426	2,139,900		0.00	0	0
R212	On	02/11/2017	Bond Future	152.42	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	02/11/2017	Bond Future	152.42	Put			2,134.26000	2.13426	2,149,900		0.00	0	0
R212	On	01/02/2018	Bond Future	154.70	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	01/02/2018	Bond Future	154.70	Put			3,516.31000	3.51631	3,535,090		0.00	0	0
R212	On	01/02/2018	Bond Future	154.71	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	01/02/2018	Bond Future	154.71	Put			3,526.31000	3.52631	3,545,090		0.00	0	0
R212	On	01/02/2018	Bond Future	154.69	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	01/02/2018	Bond Future	154.69	Put			3,506.31000	3.50631	3,525,090		0.00	0	0
R212	On	03/05/2018	Bond Future	154.30	Put			77.60000	0.07760	93,930		0.00	0	0
R212	On	03/05/2018	Bond Future	154.28	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/05/2018	Bond Future	154.28	Put			57.60000	0.05760	73,930		0.00	0	0
R212	On	03/05/2018	Bond Future	154.29	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/05/2018	Bond Future	154.29	Put			67.60000	0.06760	83,930		0.00	0	0
R212	On	03/05/2018	Bond Future	154.30	Call			0.00000	0.00000	0,000		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												0.00	0	4,858
R213	On	03/08/2017	Bond Future			9.18231	86.32077	9.27329	85.70904		10.47	14,674,530.90	170	63,820
R213	On	02/11/2017	Bond Future			9.22814	84.41671	9.32204	83.79335		10.99	0.00	0	0
R213	On	01/02/2018	Bond Future			9.27411	86.04954	9.37094	85.41522		10.61	0.00	0	0
R213	On	03/05/2018	Bond Future			9.31558	84.17792	9.41574	83.52997		10.99	0.00	0	0
Total R213 Future												14,674,530.90	170	63,820
R213	On	03/08/2017	Bond Future	9.33	Call			922.92000	0.92292	1,300,220	10.38	0.00	0	0
R213	On	03/08/2017	Bond Future	9.33	Put			544.75000	0.54475	310,320	10.38	0.00	0	0
R213	On	03/08/2017	Bond Future	9.34	Call			962.20000	0.96220	1,348,180	10.39	0.00	0	0
R213	On	03/08/2017	Bond Future	9.34	Put			517.60000	0.51760	291,850	10.39	0.00	0	0
R213	On	03/08/2017	Bond Future	9.35	Call			1,002.40000	1.00240	1,396,930	10.39	0.00	0	0
R213	On	03/08/2017	Bond Future	9.35	Put			491.43000	0.49143	274,230	10.39	0.00	0	0
R213	On	02/11/2017	Bond Future	9.34	Call			2,000.70000	2.00070	2,332,340	10.78	0.00	0	0
R213	On	02/11/2017	Bond Future	9.34	Put			1,882.21000	1.88221	1,590,490	10.78	0.00	0	0
R213	On	02/11/2017	Bond Future	9.35	Call			2,034.59000	2.03459	2,369,580	10.79	0.00	0	0
R213	On	02/11/2017	Bond Future	9.35	Put			1,850.23000	1.85023	1,561,860	10.79	0.00	0	0
R213	On	02/11/2017	Bond Future	9.36	Call			2,068.79000	2.06879	2,407,140	10.79	0.00	0	0
R213	On	02/11/2017	Bond Future	9.36	Put			1,818.63000	1.81863	1,533,620	10.79	0.00	0	0
R213	On	01/02/2018	Bond Future	9.41	Call			2,769.70000	2.76970	3,111,690	10.57	0.00	0	0
R213	On	01/02/2018	Bond Future	9.41	Put			2,515.71000	2.51571	2,223,380	10.57	0.00	0	0
R213	On	01/02/2018	Bond Future	9.42	Call			2,803.49000	2.80349	3,147,940	10.57	0.00	0	0
R213	On	01/02/2018	Bond Future	9.42	Put			2,484.64000	2.48464	2,194,770	10.57	0.00	0	0
R213	On	01/02/2018	Bond Future	9.43	Call			2,837.24000	2.83724	3,184,160	10.58	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	01/02/2018	Bond Future	9.43	Put			2,453.61000	2.45361	2,166,210	10.58	0.00	0	0
R213	On	03/05/2018	Bond Future	9.56	Call			3,686.35000	3.68635	4,056,940	10.89	0.00	0	0
R213	On	03/05/2018	Bond Future	9.56	Put			2,765.25000	2.76525	2,487,890	10.89	0.00	0	0
R213	On	03/05/2018	Bond Future	9.57	Call			3,721.24000	3.72124	4,093,830	10.90	0.00	0	0
R213	On	03/05/2018	Bond Future	9.57	Put			2,736.81000	2.73681	2,461,450	10.90	0.00	0	0
R213	On	03/05/2018	Bond Future	9.58	Call			3,756.29000	3.75629	4,130,880	10.90	0.00	0	0
R213	On	03/05/2018	Bond Future	9.58	Put			2,708.61000	2.70861	2,435,250	10.90	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												14,674,530.90	170	63,820
R214	On	03/08/2017	Bond Future			9.66787	73.61061	9.72368	73.22172		13.26	0.00	0	37,026
R214	On	02/11/2017	Bond Future			9.71744	71.71781	9.77482	71.32155		14.19	0.00	0	0
R214	On	01/02/2018	Bond Future			9.76729	73.10501	9.82619	72.70200		13.61	0.00	0	0
R214	On	03/05/2018	Bond Future			9.81312	71.23425	9.87382	70.82235		14.19	0.00	0	0
Total R214 Future												0.00	0	37,026
R214	On	03/08/2017	Bond Future	9.51	Call			243.92000	0.24392	320,640	12.97	0.00	0	0
R214	On	03/08/2017	Bond Future	9.51	Put			1,752.03000	1.75203	1,439,860	12.97	0.00	0	0
R214	On	03/08/2017	Bond Future	9.52	Call			260.01000	0.26001	340,910	12.97	0.00	0	0
R214	On	03/08/2017	Bond Future	9.52	Put			1,696.37000	1.69637	1,388,380	12.97	0.00	0	0
R214	On	03/08/2017	Bond Future	9.53	Call			276.88000	0.27688	362,070	12.98	0.00	0	0
R214	On	03/08/2017	Bond Future	9.53	Put			1,641.61000	1.64161	1,337,910	12.98	0.00	0	0
R214	On	02/11/2017	Bond Future	9.58	Call			1,544.72000	1.54472	1,704,950	13.94	0.00	0	0
R214	On	02/11/2017	Bond Future	9.58	Put			2,905.05000	2.90505	2,669,020	13.94	0.00	0	0
R214	On	02/11/2017	Bond Future	9.59	Call			1,573.17000	1.57317	1,735,410	13.94	0.00	0	0
R214	On	02/11/2017	Bond Future	9.59	Put			2,862.64000	2.86264	2,628,620	13.94	0.00	0	0
R214	On	02/11/2017	Bond Future	9.60	Call			1,601.93000	1.60193	1,766,190	13.95	0.00	0	0
R214	On	02/11/2017	Bond Future	9.60	Put			2,820.65000	2.82065	2,588,650	13.95	0.00	0	0
R214	On	01/02/2018	Bond Future	9.82	Call			2,855.63000	2.85563	3,061,320	13.50	0.00	0	0
R214	On	01/02/2018	Bond Future	9.82	Put			2,897.81000	2.89781	2,700,490	13.50	0.00	0	0
R214	On	01/02/2018	Bond Future	9.83	Call			2,889.59000	2.88959	3,096,800	13.51	0.00	0	0
R214	On	01/02/2018	Bond Future	9.83	Put			2,863.65000	2.86365	2,667,850	13.51	0.00	0	0
R214	On	01/02/2018	Bond Future	9.84	Call			2,923.75000	2.92375	3,132,470	13.51	0.00	0	0
R214	On	01/02/2018	Bond Future	9.84	Put			2,829.80000	2.82980	2,635,510	13.51	0.00	0	0
R214	On	03/05/2018	Bond Future	9.97	Call			3,869.94000	3.86994	4,095,730	14.17	0.00	0	0
R214	On	03/05/2018	Bond Future	9.97	Put			3,225.28000	3.22528	3,039,170	14.17	0.00	0	0
R214	On	03/05/2018	Bond Future	9.98	Call			3,905.02000	3.90502	4,132,030	14.18	0.00	0	0
R214	On	03/05/2018	Bond Future	9.98	Put			3,193.89000	3.19389	3,009,000	14.18	0.00	0	0
R214	On	03/05/2018	Bond Future	9.99	Call			3,940.24000	3.94024	4,168,470	14.18	0.00	0	0
R214	On	03/05/2018	Bond Future	9.99	Put			3,162.75000	3.16275	2,979,080	14.18	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												0.00	0	37,026

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total for Bond										1,305,524,958.78	11,234	943,258
E170 On 01/08/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total E170 Future										0.00	0	0
Total For E170										0.00	0	0
ES18 On 20/04/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES18 Future										0.00	0	0
Total For ES18										0.00	0	0
ES18A On 20/04/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES18A Future										0.00	0	0
Total For ES18A										0.00	0	0
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23 Future										0.00	0	0
Total For ES23										0.00	0	0
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23A Future										0.00	0	0
Total For ES23A										0.00	0	0
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26 Future										0.00	0	0
Total For ES26										0.00	0	0
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26A Future										0.00	0	0
Total For ES26A										0.00	0	0
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33 Future										0.00	0	0
Total For ES33										0.00	0	0
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33A Future										0.00	0	0
Total For ES33A										0.00	0	0
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES42 Future										0.00	0	0
Total For ES42										0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2025 Future										0.00	0	0
Total For I2025										0.00	0	0
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total I2033 Future										0.00	0	0
Total For I2033										0.00	0	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2038 Future										0.00	0	0
Total For I2038										0.00	0	0
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2046 Future										0.00	0	0
Total For I2046										0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2050 Future										0.00	0	0
Total For I2050										0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186 Future										0.00	0	0
Total For R186										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R207 Future										0.00	0	0
Total For R186/R207										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R208 Future										0.00	0	0
Total For R186/R208										0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R197 Future										0.00	0	0
Total For R197										0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R202 Future										0.00	0	0
Total For R202										0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2023 Future										0.00	0	0
Total For R2023										0.00	0	0
R203 On 15/09/2017 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R203 Future										0.00	0	0
Total For R203										0.00	0	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2030 Future										0.00	0	0
Total For R2030										0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R2032 Future										0.00	0	0
Total For R2032										0.00	0	0
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2035 Future										0.00	0	0
Total For R2035										0.00	0	0
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2037 Future										0.00	0	0
Total For R2037										0.00	0	0
R204 On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204 Future										0.00	0	0
Total For R204										0.00	0	0
R204/R On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R204/R203 Future										0.00	0	0
Total For R204/R203										0.00	0	0
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2040 Future										0.00	0	0
Total For R2040										0.00	0	0
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2044 Future										0.00	0	0
Total For R2044										0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2048 Future										0.00	0	0
Total For R2048										0.00	0	0
R207 On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207 Future										0.00	0	0
Total For R207										0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207/R203 Future										0.00	0	0
Total For R207/R203										0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208 Future										0.00	0	0
Total For R208										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R204 Future										0.00	0	0
Total For R208/R204										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R208/R207 Future									0.00	0	0
Total For R208/R207									0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0	0
Total R209 Future									0.00	0	0
Total For R209									0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R186 Future									0.00	0	0
Total For R209/R186									0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R204 Future									0.00	0	0
Total For R209/R204									0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R208 Future									0.00	0	0
Total For R209/R208									0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R210 Future									0.00	0	0
Total For R210									0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R212 Future									0.00	0	0
Total For R212									0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213 Future									0.00	0	0
Total For R213									0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213/R186 Future									0.00	0	0
Total For R213/R186									0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214 Future									0.00	0	0
Total For R214									0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214/R209 Future									0.00	0	0
Total For R214/R209									0.00	0	0
Total for Price Contribution									0.00	0	0
GOVI On 03/08/2017 GOVI			565.69500	565.69500	562.33000	562.33000			5,656,950.00	1	414
GOVI On 02/11/2017 GOVI			576.48000	576.48000	573.05200	573.05200			0.00	0	74
GOVI On 01/02/2018 GOVI			587.63100	587.63100	584.14400	584.14400			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	03/05/2018	GOVI			599.10800	599.10800	595.54500	595.54500			0.00	0	0
Total GOVI Future												5,656,950.00	1	488
GOVI	On	03/08/2017	GOVI	561.09	Call			12,400.00000	1.24000	46,050,000		0.00	0	0
GOVI	On	03/08/2017	GOVI	561.09	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	03/08/2017	GOVI	561.10	Call			12,300.00000	1.23000	45,950,000		0.00	0	0
GOVI	On	03/08/2017	GOVI	561.10	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	03/08/2017	GOVI	561.11	Call			12,200.00000	1.22000	45,850,000		0.00	0	0
GOVI	On	03/08/2017	GOVI	561.11	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	02/11/2017	GOVI	572.44	Call			6,120.00000	0.61200	40,400,000		0.00	0	0
GOVI	On	02/11/2017	GOVI	572.44	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	02/11/2017	GOVI	572.45	Call			6,020.00000	0.60200	40,300,000		0.00	0	0
GOVI	On	02/11/2017	GOVI	572.45	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	02/11/2017	GOVI	572.46	Call			5,920.00000	0.59200	40,200,000		0.00	0	0
GOVI	On	02/11/2017	GOVI	572.46	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	01/02/2018	GOVI	581.02	Call			31,240.00000	3.12400	66,110,000		0.00	0	0
GOVI	On	01/02/2018	GOVI	581.02	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	01/02/2018	GOVI	581.03	Call			31,140.00000	3.11400	66,010,000		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			31,040.00000	3.10400	65,910,000		0.00	0	0
GOVI	On	01/02/2018	GOVI	581.04	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	03/05/2018	GOVI	590.29	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	03/05/2018	GOVI	590.27	Call			52,750.00000	5.27500	88,380,000		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			52,650.00000	5.26500	88,280,000		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			52,550.00000	5.25500	88,180,000		0.00	0	0
Total GOVI Option												0.00	0	0
Total For GOVI												5,656,950.00	1	488
Total for GOVI												5,656,950.00	1	488
AL37	On	03/08/2017	Index Future			547.93700	547.93700	544.81700	544.81700			0.00	0	0
AL37	On	02/11/2017	Index Future			558.38400	558.38400	555.20400	555.20400			0.00	0	0
AL37	On	01/02/2018	Index Future			569.18500	569.18500	565.95100	565.95100			0.00	0	0
AL37	On	03/05/2018	Index Future			580.30200	580.30200	576.99700	576.99700			0.00	0	0
Total AL37 Future												0.00	0	0
Total For AL37												0.00	0	0
AL7T	On	03/08/2017	Index Future			631.09300	631.09300	627.25800	627.25800			0.00	0	0
AL7T	On	02/11/2017	Index Future			643.12500	643.12500	639.21700	639.21700			0.00	0	0
AL7T	On	01/02/2018	Index Future			655.56500	655.56500	651.59000	651.59000			0.00	0	0
AL7T	On	03/05/2018	Index Future			668.36900	668.36900	664.30700	664.30700			0.00	0	0
Total AL7T Future												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AL7T										0.00	0	0
ALBI On 03/08/2017 Index Future			566.94400	566.94400	563.65500	563.65500				0.00	0	596
ALBI On 02/11/2017 Index Future			577.75300	577.75300	574.40200	574.40200				0.00	0	0
ALBI On 01/02/2018 Index Future			588.92900	588.92900	585.52000	585.52000				0.00	0	0
ALBI On 03/05/2018 Index Future			600.43100	600.43100	596.94800	596.94800				0.00	0	0
Total ALBI Future										0.00	0	596
Total For ALBI										0.00	0	596
IGOV On 03/08/2017 Index Future			245.37600	245.37600	245.37800	245.37800				0.00	0	1,243
IGOV On 02/11/2017 Index Future			250.10300	250.10300	250.10600	250.10600				0.00	0	0
IGOV On 01/02/2018 Index Future			255.02100	255.02100	255.02800	255.02800				0.00	0	0
IGOV On 03/05/2018 Index Future			260.15200	260.15200	260.15400	260.15400				0.00	0	0
Total IGOV Future										0.00	0	1,243
Total For IGOV										0.00	0	1,243
Total for Index										0.00	0	1,839
JIBAR f On 16/08/2017 Jibar Future			7.27000	92.73000	7.27000	92.73000				0.00	0	0
JIBAR f On 20/09/2017 Jibar Future			7.18000	92.82000	7.18000	92.82000				0.00	0	0
JIBAR f On 18/10/2017 Jibar Future			7.14000	92.86000	7.14000	92.86000				0.00	0	0
JIBAR f On 15/11/2017 Jibar Future			7.07000	92.93000	7.07000	92.93000				0.00	0	0
JIBAR f On 20/12/2017 Jibar Future			7.02000	92.98000	7.02000	92.98000				0.00	0	0
JIBAR f On 17/01/2018 Jibar Future			7.02000	92.98000	7.29000	7.29000				0.00	0	0
JIBAR f On 20/03/2018 Jibar Future			6.90000	93.10000	6.90000	93.10000				0.00	0	2,500
JIBAR f On 20/06/2018 Jibar Future			6.86000	93.14000	6.86000	93.14000				0.00	0	0
JIBAR f On 19/09/2018 Jibar Future			6.89000	93.11000	6.89000	93.11000				0.00	0	0
JIBAR f On 19/12/2018 Jibar Future			6.93000	93.07000	6.93000	93.07000				0.00	0	0
JIBAR f On 20/03/2019 Jibar Future			6.98000	93.02000	6.98000	93.02000				0.00	0	0
JIBAR f On 19/06/2019 Jibar Future			7.04000	92.96000	7.04000	92.96000				0.00	0	0
Total Jibar Future										0.00	0	2,500
Total For JIBAR FUTURE										0.00	0	2,500
Total for Jibar										0.00	0	2,500
10Y ST On 17/12/2025 Interest Rate Swap			94.43644	94.43644	94.93725	94.93725				0.00	0	0
10Y ST On 16/03/2026 Interest Rate Swap			91.44599	91.44599	91.95067	91.95067				0.00	0	0
10Y ST On 15/06/2026 Interest Rate Swap			90.19943	90.19943	90.70414	90.70414				0.00	0	0
10Y ST On 21/09/2026 Interest Rate Swap			92.36398	92.36398	92.86241	92.86241				0.00	0	0
10Y ST On 21/12/2026 Interest Rate Swap			96.15657	96.15657	96.64326	96.64326				0.00	0	0
10Y ST On 15/03/2027 Interest Rate Swap			94.73221	94.73221	95.22641	95.22641				0.00	0	0
10Y ST On 21/06/2027 Interest Rate Swap			96.80563	96.80563	97.29728	97.29728				0.00	0	0
10Y ST On 20/09/2027 Interest Rate Swap			100.53385	100.53385	101.01641	101.01641				0.00	0	0
Total 10Y STND Future										0.00	0	0
Total For 10Y STND										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
1Y STN On 21/09/2017			Interest Rate Swap	99.61261	99.61261	99.61261	99.61261			0.00	0	0
1Y STN On 21/12/2017			Interest Rate Swap	99.77943	99.77943	99.82408	99.82408			0.00	0	0
1Y STN On 15/03/2018			Interest Rate Swap	99.66467	99.66467	99.75627	99.75627			0.00	0	0
1Y STN On 21/06/2018			Interest Rate Swap	99.73611	99.73611	99.88078	99.88078			0.00	0	0
1Y STN On 20/09/2018			Interest Rate Swap	99.81892	99.81892	99.99217	99.99217			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	99.80839	99.80839	99.85193	99.85193			0.00	0	0
2Y STN On 16/03/2018			Interest Rate Swap	98.94427	98.94427	99.03618	99.03618			0.00	0	0
2Y STN On 15/06/2018			Interest Rate Swap	98.42806	98.42806	98.57123	98.57123			0.00	0	0
2Y STN On 21/09/2018			Interest Rate Swap	98.28552	98.28552	98.46018	98.46018			0.00	0	0
2Y STN On 21/12/2018			Interest Rate Swap	98.58000	98.58000	98.79000	98.79000			0.00	0	0
2Y STN On 15/03/2019			Interest Rate Swap	98.89706	98.89706	99.14798	99.14798			0.00	0	0
2Y STN On 21/06/2019			Interest Rate Swap	99.19965	99.19965	99.49325	99.49325			0.00	0	0
2Y STN On 20/09/2019			Interest Rate Swap	99.54426	99.54426	99.86810	99.86810			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	95.63052	95.63052	95.99381	95.99381			0.00	0	0
5Y STN On 16/03/2021			Interest Rate Swap	94.85564	94.85564	95.22179	95.22179			0.00	0	0
5Y STN On 15/06/2021			Interest Rate Swap	94.04792	94.04792	94.41926	94.41926			0.00	0	0
5Y STN On 21/09/2021			Interest Rate Swap	94.20284	94.20284	94.58265	94.58265			0.00	0	0
5Y STN On 21/12/2021			Interest Rate Swap	96.37449	96.37449	96.75899	96.75899			0.00	0	51
5Y STN On 15/03/2022			Interest Rate Swap	96.48879	96.48879	96.88236	96.88236			0.00	0	0
5Y STN On 21/06/2022			Interest Rate Swap	97.65864	97.65864	98.06143	98.06143			0.00	0	0
5Y STN On 20/09/2022			Interest Rate Swap	99.84908	99.84908	100.25631	100.25631			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 :										1,311,181,908.78	11,235	948,136
AA05 On 22/03/2019			Spot Bond	9.00500	103.52687	9.00500	103.50209			0.00	0	400,000,000
Total AA05 SPOT										0.00	0	400,000,000
Total For AA05										0.00	0	400,000,000
AA06 On 15/04/2021			Spot Bond		100.00000	0.00000	97.58248			0.00	0	0
Total AA06 SPOT										0.00	0	0
Total For AA06										0.00	0	0
AA06/JI On 15/04/2021			Spot Bond	100.00000	12.32341	100.00000	12.29356			0.00	0	0
Total AA06/JIBAR SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AA06/JIBAR										0.00	0	0
AA07 On 15/04/2021 Spot Bond			9.74000	101.82540	9.74000	101.79894				0.00	0	0
Total AA07 SPOT										0.00	0	0
Total For AA07										0.00	0	0
AB01/R On 24/11/2020 Spot Bond			10.00000	109.08400	10.00000	109.05600				0.00	0	0
Total AB01/R186 SPOT										0.00	0	0
Total For AB01/R186										0.00	0	0
AB010 On 21/11/2017 Spot Bond				100.00000	0.00000	101.79462				0.00	0	0
Total AB010 SPOT										0.00	0	0
Total For AB010										0.00	0	0
AB011 On 21/11/2018 Spot Bond				100.00000	0.00000	101.69693				0.00	0	0
Total AB011 SPOT										0.00	0	0
Total For AB011										0.00	0	0
AB013 On 21/11/2018 Spot Bond			9.40500	100.09184	9.40500	100.06685				0.00	0	1,500,000,000
Total AB013 SPOT										0.00	0	1,500,000,000
Total For AB013										0.00	0	1,500,000,000
AB014L On 19/11/2019 Spot Bond			100.00000	25.35640	100.00000	25.29497				0.00	0	0
Total AB014U SPOT										0.00	0	0
Total For AB014U										0.00	0	0
AB015L On 19/11/2019 Spot Bond			10.84000	101.92964	10.84000	101.90041				0.00	0	0
Total AB015U SPOT										0.00	0	0
Total For AB015U										0.00	0	0
AB016L On 05/02/2020 Spot Bond			100.00000	18.79833	100.00000	21.08395				0.00	0	0
Total AB016U SPOT										0.00	0	0
Total For AB016U										0.00	0	0
AB017L On 05/02/2020 Spot Bond			100.00000	21.36232	100.00000	26.20625				0.00	0	0
Total AB017U SPOT										0.00	0	0
Total For AB017U										0.00	0	0
AB018L On 04/09/2020 Spot Bond			11.37000	104.37615	11.37000	104.34478				0.00	0	0
Total AB018U SPOT										0.00	0	0
Total For AB018U										0.00	0	0
AB019L On 04/09/2020 Spot Bond			100.00000	16.70217	100.00000	16.66171				0.00	0	0
Total AB019U SPOT										0.00	0	0
Total For AB019U										0.00	0	0
AB020L On 03/09/2022 Spot Bond			11.81000	101.65824	11.81000	101.62609				0.00	0	0
Total AB020U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AB020U										0.00	0	0
AB021L On 03/09/2022 Spot Bond			100.00000	12.17353	100.00000	12.14404				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	17.55149	100.00000	17.50897				0.00	0	0
Total AB023U SPOT										0.00	0	0
Total For AB023U										0.00	0	0
AB024L On 05/05/2021 Spot Bond			100.00000	19.92620	100.00000	19.89507				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	15.66321	100.00000	15.62526				0.00	0	0
Total AB025U SPOT										0.00	0	0
Total For AB025U										0.00	0	0
AB026L On 20/08/2021 Spot Bond			100.00000	19.86255	100.00000	19.81811				0.00	0	0
Total AB026U SPOT										0.00	0	0
Total For AB026U										0.00	0	0
AB028L On 17/03/2022 Spot Bond			100.00000	14.45698	100.00000	14.42836				0.00	0	0
Total AB028U SPOT										0.00	0	0
Total For AB028U										0.00	0	0
AB029L On 25/05/2022 Spot Bond			100.00000	14.46061	100.00000	14.42558				0.00	0	0
Total AB029U SPOT										0.00	0	0
Total For AB029U										0.00	0	0
ABC12: On 25/11/2020 Spot Bond			10.00000	109.90000	10.00000	109.87100				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			4.65000	105.35456	4.65000	261.92827				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	11.93575	100.00000	11.89849				0.00	0	0
Total ABF19U SPOT										0.00	0	0
Total For ABF19U										0.00	0	0
ABFN07 On 17/03/2018 Spot Bond				100.00000	0.00000	101.16164				0.00	0	0
Total ABFN07 SPOT										0.00	0	0
Total For ABFN07										0.00	0	0
ABFN08 On 17/03/2020 Spot Bond				100.00000	0.00000	102.03567				0.00	1,000,000,000	1,000,000,000
Total ABFN08 SPOT										0.00	1,000,000,000	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 ABFN08										0.00	1,000,000,000	1,000,000,000
ABFN0: On 17/03/2026 Spot Bond				100.00000	0.00000	100.89933				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN1: On 28/10/2019 Spot Bond				100.00000	0.00000	99.56649				0.00	0	0
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0
ABFN1: On 09/04/2019 Spot Bond				100.00000	0.00000	100.06788				0.00	0	0
Total ABFN12 SPOT										0.00	0	0
Total For ABFN12										0.00	0	0
ABFN1: On 14/05/2020 Spot Bond				100.00000	0.00000	102.40129				0.00	0	0
Total ABFN13 SPOT										0.00	0	0
Total For ABFN13										0.00	0	0
ABFN1: On 14/05/2022 Spot Bond				100.00000	0.00000	101.74340				0.00	0	0
Total ABFN14 SPOT										0.00	0	0
Total For ABFN14										0.00	0	0
ABFN1: On 11/11/2020 Spot Bond				100.00000	0.00000	102.15253				0.00	0	0
Total ABFN15 SPOT										0.00	0	0
Total For ABFN15										0.00	0	0
ABFN1: On 11/11/2022 Spot Bond				100.00000	0.00000	102.04556				0.00	0	0
Total ABFN16 SPOT										0.00	0	0
Total For ABFN16										0.00	0	0
ABFN1: On 17/05/2019 Spot Bond				100.00000	0.00000	101.89298				0.00	0	0
Total ABFN17 SPOT										0.00	0	0
Total For ABFN17										0.00	0	0
ABFN1: On 26/09/2023 Spot Bond				100.00000	0.00000	100.71107				0.00	0	0
Total ABFN18 SPOT										0.00	0	0
Total For ABFN18										0.00	0	0
ABFN2: On 30/05/2020 Spot Bond				100.00000	0.00000	101.31641				0.00	0	0
Total ABFN20 SPOT										0.00	0	0
Total For ABFN20										0.00	0	0
ABFN2: On 30/05/2022 Spot Bond				100.00000	0.00000	101.36113				0.00	0	65,000,000
Total ABFN21 SPOT										0.00	0	65,000,000
Total For ABFN21										0.00	0	65,000,000
ABFN2: On 30/05/2024 Spot Bond				100.00000	0.00000	101.39837				0.00	0	0
Total ABFN22 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABFN22										0.00	0	0
ABFN2: On 25/05/2027 Spot Bond				100.00000	0.00000	101.55834				0.00	0	0
Total ABFN23 SPOT										0.00	0	0
Total For ABFN23										0.00	0	0
ABK1 On 07/11/2018 Spot Bond			11.40500	101.73223	11.40500	102.50951				0.00	0	0
Total ABK1 SPOT										0.00	0	0
Total For ABK1										0.00	0	0
ABK10 On 14/02/2020 Spot Bond				100.00000	0.00000	98.97347				0.00	0	0
Total ABK10 SPOT										0.00	0	0
Total For ABK10										0.00	0	0
ABK11 On 20/05/2019 Spot Bond				100.00000	0.00000	100.22092				0.00	0	0
Total ABK11 SPOT										0.00	0	0
Total For ABK11										0.00	0	0
ABK12 On 20/05/2022 Spot Bond				100.00000	0.00000	94.89930				0.00	0	0
Total ABK12 SPOT										0.00	0	0
Total For ABK12										0.00	0	0
ABK2 On 24/05/2018 Spot Bond			10.35500	102.05865	10.35500	100.88129				0.00	0	0
Total ABK2 SPOT										0.00	0	0
Total For ABK2										0.00	0	0
ABK3 On 07/11/2018 Spot Bond				100.00000	0.00000	101.21386				0.00	0	0
Total ABK3 SPOT										0.00	0	0
Total For ABK3										0.00	0	0
ABK3/J On 07/11/2018 Spot Bond			100.00000	48.15751	100.00000	48.04085				0.00	0	0
Total ABK3/JIBAR SPOT										0.00	0	0
Total For ABK3/JIBAR										0.00	0	0
ABK4 On 24/05/2018 Spot Bond				100.00000	0.00000	100.87141				0.00	0	0
Total ABK4 SPOT										0.00	0	0
Total For ABK4										0.00	0	0
ABK4/J On 24/05/2018 Spot Bond			100.00000	65.07149	100.00000	64.91385				0.00	0	0
Total ABK4/JIBAR SPOT										0.00	0	0
Total For ABK4/JIBAR										0.00	0	0
ABK5 On 31/10/2018 Spot Bond				100.00000	0.00000	97.95165				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	46.01238	100.00000	45.90090				0.00	0	0
Total ABK5/JIBAR SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABK5/JIBAR										0.00	0	0
ABK6 On 05/06/2020 Spot Bond				100.00000	0.00000	101.33189				0.00	0	0
Total ABK6 SPOT										0.00	0	0
Total For ABK6										0.00	0	0
ABK7 On 03/06/2019 Spot Bond				100.00000	0.00000	97.74083				0.00	0	0
Total ABK7 SPOT										0.00	0	0
Total For ABK7										0.00	0	0
ABK8 On 03/06/2021 Spot Bond				100.00000	0.00000	94.73171				0.00	0	0
Total ABK8 SPOT										0.00	0	0
Total For ABK8										0.00	0	0
ABK9 On 18/11/2019 Spot Bond				100.00000	0.00000	97.65976				0.00	0	0
Total ABK9 SPOT										0.00	0	0
Total For ABK9										0.00	0	0
ABKI01 On 07/11/2018 Spot Bond			6.60000	146.90269	6.60000	147.22601				0.00	0	0
Total ABKI01 SPOT										0.00	0	0
Total For ABKI01										0.00	0	0
ABKI02 On 05/06/2020 Spot Bond			6.60000	103.28844	6.60000	129.26088				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	15.29087	100.00000	15.26637				0.00	0	0
Total ABKI02/R212 SPOT										0.00	0	0
Total For ABKI02/R212										0.00	0	0
ABKI03 On 13/10/2021 Spot Bond			7.86000	92.05932	7.86000	108.12082				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	7.06241	100.00000	7.05111				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			8.57000	96.14610	8.57000	109.36781				0.00	0	0
Total ABKI04 SPOT										0.00	0	0
Total For ABKI04										0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			100.00000	8.91100	100.00000	8.89111				0.00	0	0
Total ABKI04/I2025 SPOT										0.00	0	0
Total For ABKI04/I2025										0.00	0	0
ABKS1 On 05/04/2021 Spot Bond				100.00000	0.00000	86.95611				0.00	0	0
Total ABKS1 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 ABKS1										0.00	0	0
ABN05 On 18/04/2021 Spot Bond			3.85000	183.76177	3.85000	183.73684				0.00	0	0
Total ABN05 SPOT										0.00	0	0
Total For ABN05										0.00	0	0
ABN33 On 29/01/2018 Spot Bond			8.38625	95.93695	8.38625	95.90561				0.00	0	0
Total ABN33 SPOT										0.00	0	0
Total For ABN33										0.00	0	0
ABN34 On 29/01/2018 Spot Bond			8.38625	95.93695	8.38625	95.90561				0.00	0	0
Total ABN34 SPOT										0.00	0	0
Total For ABN34										0.00	0	0
ABN61 On 31/01/2025 Spot Bond			3.54000	89.88138	3.54000	118.52211				0.00	0	0
Total ABN61 SPOT										0.00	0	0
Total For ABN61										0.00	0	0
ABN62 On 31/03/2028 Spot Bond			3.23000	95.16783	3.23000	172.40738				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			3.18000	103.87455	3.18000	218.68370				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			9.64500	95.02653	9.64500	95.00221				0.00	0	0
Total ABN67 SPOT										0.00	0	0
Total For ABN67										0.00	0	0
ABN72 On 17/03/2018 Spot Bond				100.00000	0.00000	101.25230				0.00	0	0
Total ABN72 SPOT										0.00	0	0
Total For ABN72										0.00	0	0
ABN74 On 09/05/2018 Spot Bond				100.00000	0.00000	132.64000				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			10.05000	103.65356	10.05000	103.62580				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			8.81500	95.74619	8.81500	95.72362				0.00	0	0
Total ABN80 SPOT										0.00	0	0
Total For ABN80										0.00	0	0
ABN85 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ABN85 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ABN85									0.00	0	0
ABN86 On 01/08/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN86 SPOT									0.00	0	0
Total For ABN86									0.00	0	0
ABN87 On 21/12/2026 Spot Bond			10.59500	100.39788	10.59500	100.36957			0.00	0	0
Total ABN87 SPOT									0.00	0	0
Total For ABN87									0.00	0	0
ABN91 On 11/12/2018 Spot Bond				100.00000	0.00000	101.06736			0.00	0	0
Total ABN91 SPOT									0.00	0	0
Total For ABN91									0.00	0	0
ABN92 On 31/01/2019 Spot Bond				100.00000	0.00000	99.83063			0.00	0	0
Total ABN92 SPOT									0.00	0	0
Total For ABN92									0.00	0	0
ABS10 On 17/03/2018 Spot Bond			8.69000	104.20139	8.69000	104.17731			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			8.94000	104.24972	8.94000	104.22482			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			9.09000	102.19992	9.09000	102.17524			0.00	0	40,000,000
Total ABS12 SPOT									0.00	0	40,000,000
Total For ABS12									0.00	0	40,000,000
ABS12/ On 14/05/2020 Spot Bond			9.20000	101.93238	9.20000	101.90747			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			9.52000	102.45288	9.52000	102.42700			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			8.78000	103.33213	8.78000	103.30800			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			9.32500	103.76998	9.32500	103.74428			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			9.94500	104.59041	9.94500	104.56283			0.00	0	0
Total ABS16 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABS16										0.00	0	0
ABS17 On 11/11/2027 Spot Bond			9.93000	106.61861	9.93000	106.59055				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			9.59500	104.33084	9.59500	104.30427				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			8.69500	99.96459	8.69500	99.94134				0.00	0	300,000,000
Total ABS6 SPOT										0.00	0	300,000,000
Total For ABS6										0.00	0	300,000,000
ABS7 On 11/09/2026 Spot Bond			9.99500	96.18268	9.99500	96.15720				0.00	0	3,860,000,000
Total ABS7 SPOT										0.00	0	3,860,000,000
Total For ABS7										0.00	0	3,860,000,000
ABS7/F On 11/09/2026 Spot Bond			100.00000	11.93061	100.00000	11.90434				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			3.84000	273.56141	3.84000	273.52437				0.00	0	0
Total ABS12 SPOT										0.00	0	0
Total For ABS12										0.00	0	0
ABS14 On 31/01/2022 Spot Bond			3.10000	141.10224	3.10000	143.91981				0.00	0	0
Total ABS14 SPOT										0.00	0	0
Total For ABS14										0.00	0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	0.07173	100.00000	0.07155				0.00	0	0
Total ACIF1U SPOT										0.00	0	0
Total For ACIF1U										0.00	0	0
ACL02L On 20/03/2018 Spot Bond			100.00000	55.73627	100.00000	55.60125				0.00	0	0
Total ACL02U SPOT										0.00	0	0
Total For ACL02U										0.00	0	0
ACL047 On 22/10/2018 Spot Bond				100.00000	0.00000	90.18252				0.00	0	0
Total ACL047 SPOT										0.00	0	0
Total For ACL047										0.00	0	0
ACL082 On 30/07/2017 Spot Bond				100.00000	0.00000	99.80875				0.00	0	0
Total ACL082 SPOT										0.00	0	0
Total For ACL082										0.00	0	0
ACL083 On 30/07/2017 Spot Bond				100.00000	0.00000	99.80875				0.00	0	0
Total ACL083 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL083										0.00	0	0
ACL084 On 30/07/2017 Spot Bond				100.00000	0.00000	99.80779				0.00	0	0
Total ACL084 SPOT										0.00	0	0
Total For ACL084										0.00	0	0
ACL085 On 30/07/2017 Spot Bond				100.00000	0.00000	99.80779				0.00	0	0
Total ACL086 SPOT										0.00	0	0
Total For ACL086										0.00	0	0
ACL087 On 30/07/2017 Spot Bond				100.00000	0.00000	99.80970				0.00	0	0
Total ACL087 SPOT										0.00	0	0
Total For ACL087										0.00	0	0
ACL088 On 25/11/2020 Spot Bond			10.00000	109.90000	10.00000	109.87100				0.00	0	0
Total ACL089/JIBAR SPOT										0.00	0	0
Total For ACL089/JIBAR										0.00	0	0
ACL090 On 20/12/2018 Spot Bond				100.00000	0.00000	100.90507				0.00	0	0
Total ACL095 SPOT										0.00	0	0
Total For ACL095										0.00	0	0
ACL096 On 20/06/2020 Spot Bond				100.00000	0.00000	100.92771				0.00	0	0
Total ACL096 SPOT										0.00	0	0
Total For ACL096										0.00	0	0
ACL097 On 20/12/2025 Spot Bond				100.00000	0.00000	100.93679				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL098 On 20/12/2025 Spot Bond				100.00000	0.00000	100.91848				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL100 On 20/12/2017 Spot Bond				100.00000	0.00000	100.87754				0.00	0	0
Total ACL100 SPOT										0.00	0	0
Total For ACL100										0.00	0	0
ACL101 On 20/12/2019 Spot Bond			9.11000	102.66810	9.11000	102.82210				0.00	0	0
Total ACL104 SPOT										0.00	0	0
Total For ACL104										0.00	0	0
ACL127 On 20/09/2021 Spot Bond				100.00000	0.00000	206.49201				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL128 On 20/09/2021 Spot Bond				100.00000	0.00000	206.55093				0.00	0	0
Total ACL128 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL128										0.00	0	0
ACL128 On 20/09/2021 Spot Bond				100.00000	0.00000	100.89576				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL138 On 30/07/2017 Spot Bond				100.00000	0.00000	100.61558				0.00	0	0
Total ACL139 SPOT										0.00	0	0
Total For ACL139										0.00	0	0
ACL141 On 30/07/2017 Spot Bond				100.00000	0.00000	99.81553				0.00	0	0
Total ACL141 SPOT										0.00	0	0
Total For ACL141										0.00	0	0
ACL142 On 25/11/2020 Spot Bond			10.00000	109.90000	10.00000	109.87100				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL144 On 20/12/2021 Spot Bond				100.00000	0.00000	100.89854				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL161 On 20/03/2022 Spot Bond			10.23000	103.50310	10.23000	103.47504				0.00	0	0
Total ACL161 SPOT										0.00	0	0
Total For ACL161										0.00	0	0
ACL167 On 20/06/2019 Spot Bond			9.53500	101.37135	9.53500	101.34555				0.00	0	0
Total ACL167 SPOT										0.00	0	0
Total For ACL167										0.00	0	0
ACL174 On 20/06/2019 Spot Bond				100.00000	0.00000	100.89595				0.00	0	0
Total ACL174 SPOT										0.00	0	0
Total For ACL174										0.00	0	0
ACL175 On 20/06/2019 Spot Bond				100.00000	0.00000	100.85005				0.00	0	0
Total ACL175 SPOT										0.00	0	0
Total For ACL175										0.00	0	0
ACL183 On 20/06/2019 Spot Bond				100.00000	0.00000	102.01451				0.00	0	0
Total ACL183 SPOT										0.00	0	0
Total For ACL183										0.00	0	0
ACL184 On 20/09/2017 Spot Bond				100.00000	0.00000	100.93620				0.00	0	0
Total ACL184 SPOT										0.00	0	0
Total For ACL184										0.00	0	0
ACL185 On 20/09/2022 Spot Bond				100.00000	0.00000	100.89118				0.00	0	0
Total ACL185 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL185										0.00	0	0
ACL187 On 20/09/2020 Spot Bond				100.00000	0.00000	100.90209				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL188 On 20/09/2020 Spot Bond				100.00000	0.00000	100.91400				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL193 On 20/09/2022 Spot Bond				100.00000	0.00000	100.91684				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL194 On 20/09/2022 Spot Bond				100.00000	0.00000	100.91684				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL196 On 20/12/2017 Spot Bond				100.00000	0.00000	100.87754				0.00	0	0
Total ACL196 SPOT										0.00	0	0
Total For ACL196										0.00	0	0
ACL201 On 20/12/2022 Spot Bond				100.00000	0.00000	100.93245				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL202 On 20/12/2022 Spot Bond				100.00000	0.00000	100.93245				0.00	0	0
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL203 On 30/01/2023 Spot Bond				100.00000	0.00000	145.21299				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL204 On 14/02/2023 Spot Bond				100.00000	0.00000	146.21321				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL208 On 20/03/2018 Spot Bond				100.00000	0.00000	100.82530				0.00	0	0
Total ACL208 SPOT										0.00	0	0
Total For ACL208										0.00	0	0
ACL210 On 20/05/2018 Spot Bond				100.00000	0.00000	101.45513				0.00	0	0
Total ACL210 SPOT										0.00	0	0
Total For ACL210										0.00	0	0
ACL212 On 20/09/2018 Spot Bond				100.00000	0.00000	100.84265				0.00	0	0
Total ACL212 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACL212										0.00	0	0
ACL212 On 20/06/2018 Spot Bond				100.00000	0.00000	100.58706				0.00	0	0
Total ACL213 SPOT										0.00	0	0
Total For ACL213										0.00	0	0
ACL213 On 20/09/2020 Spot Bond				100.00000	0.00000	93.43809				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL214 On 20/09/2018 Spot Bond				100.00000	0.00000	100.83255				0.00	0	0
Total ACL215 SPOT										0.00	0	0
Total For ACL215										0.00	0	0
ACL215 On 20/12/2018 Spot Bond				100.00000	0.00000	100.83165				0.00	0	0
Total ACL216 SPOT										0.00	0	0
Total For ACL216										0.00	0	0
ACL216 On 20/12/2023 Spot Bond				100.00000	0.00000	100.88754				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL217 On 11/05/2020 Spot Bond				100.00000	0.00000	101.93614				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL218 On 26/01/2021 Spot Bond				100.00000	0.00000	99.95023				0.00	0	0
Total ACL219 SPOT										0.00	0	0
Total For ACL219										0.00	0	0
ACL219 On 26/01/2021 Spot Bond				100.00000	0.00000	99.95100				0.00	0	0
Total ACL220 SPOT										0.00	0	0
Total For ACL220										0.00	0	0
ACL220 On 20/09/2021 Spot Bond				100.00000	0.00000	100.88385				0.00	0	0
Total ACL221 SPOT										0.00	0	0
Total For ACL221										0.00	0	0
ACL221 On 20/09/2021 Spot Bond				100.00000	0.00000	100.87009				0.00	0	0
Total ACL222 SPOT										0.00	0	0
Total For ACL222										0.00	0	0
ADCB0 On 08/03/2018 Spot Bond				100.00000	0.00000	100.94597				0.00	0	0
Total ADCB01 SPOT										0.00	0	0
Total For ADCB01										0.00	0	0
ADCB0 On 08/03/2018 Spot Bond			100.00000	62.74113	100.00000	62.58914				0.00	0	0
ADCB0 On 08/03/2018 Spot Bond			100.00000	62.74113	100.00000	62.58914				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ADCB01/JIBAR SPOT										0.00	0	0
Total For ADCB01/JIBAR										0.00	0	0
ADCB0 On 27/11/2017 Spot Bond				100.00000	0.00000	101.57808				0.00	0	0
Total ADCB04 SPOT										0.00	0	0
Total For ADCB04										0.00	0	0
ADCB0 On 04/12/2018 Spot Bond				100.00000	0.00000	101.33229				0.00	0	0
Total ADCB05 SPOT										0.00	0	0
Total For ADCB05										0.00	0	0
ADCB2 On 31/07/2018 Spot Bond			100.00000	45.55677	100.00000	45.44641				0.00	0	0
Total ADCB2U SPOT										0.00	0	0
Total For ADCB2U										0.00	0	0
AHF2A:On 18/10/2018 Spot Bond				100.00000	0.00000	100.14802				0.00	0	0
Total AHF2A2 SPOT										0.00	0	0
Total For AHF2A2										0.00	0	0
AHF2B:On 18/10/2018 Spot Bond				100.00000	0.00000	100.15284				0.00	0	0
Total AHF2B2 SPOT										0.00	0	0
Total For AHF2B2										0.00	0	0
AHF2C:On 18/10/2018 Spot Bond				100.00000	0.00000	100.16885				0.00	0	0
Total AHF2C2 SPOT										0.00	0	0
Total For AHF2C2										0.00	0	0
AHF3A:On 18/04/2019 Spot Bond				100.00000	0.00000	100.14323				0.00	0	0
Total AHF3A3 SPOT										0.00	0	0
Total For AHF3A3										0.00	0	0
AHF3A:On 18/04/2019 Spot Bond				100.00000	0.00000	100.14484				0.00	0	0
Total AHF3A4 SPOT										0.00	0	0
Total For AHF3A4										0.00	0	0
AHF3B:On 18/04/2019 Spot Bond				100.00000	0.00000	100.18492				0.00	0	0
Total AHF3B2 SPOT										0.00	0	0
Total For AHF3B2										0.00	0	0
AHF3B:On 18/04/2019 Spot Bond				100.00000	0.00000	100.17692				0.00	0	0
Total AHF3B3 SPOT										0.00	0	0
Total For AHF3B3										0.00	0	0
AHF3C:On 18/04/2019 Spot Bond				100.00000	0.00000	100.24220				0.00	0	0
Total AHF3C2 SPOT										0.00	0	0
Total For AHF3C2										0.00	0	0
AHF3C:On 18/04/2019 Spot Bond				100.00000	0.00000	100.21839				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AHF3C3 SPOT										0.00	0	0
Total For AHF3C3										0.00	0	0
AHL01L On 15/04/2020 Spot Bond			100.00000	43.45249	100.00000	43.34045				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	16.43381	100.00000	16.39143				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	11.72694	100.00000	11.69670				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	9.55418	100.00000	9.52954				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			8.85500	102.64702	8.85500	102.62286				0.00	0	500,000,000
Total AIR01 SPOT										0.00	0	500,000,000
Total For AIR01										0.00	0	500,000,000
AIR02 On 30/04/2023 Spot Bond			10.18500	109.10822	10.18500	109.07861				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			9.38500	100.73948	9.38500	100.71437				0.00	0	0
Total AIR04 SPOT										0.00	0	0
Total For AIR04										0.00	0	0
AIR04U On 26/10/2029 Spot Bond			100.00000	14.15197	100.00000	14.12064				0.00	0	0
Total AIR04U SPOT										0.00	0	0
Total For AIR04U										0.00	0	0
AIR05 On 29/05/2030 Spot Bond			10.66500	96.92733	10.66500	96.89998				0.00	0	0
Total AIR05 SPOT										0.00	0	0
Total For AIR05										0.00	0	0
AIRL01 On 30/04/2028 Spot Bond			3.50000	175.05361	3.50000	175.03150				0.00	0	0
Total AIRL01 SPOT										0.00	0	0
Total For AIRL01										0.00	0	0
APF01 On 26/09/2017 Spot Bond				100.00000	0.00000	100.90046				0.00	0	0
Total APF01 SPOT										0.00	0	0
Total For APF01										0.00	0	0
APF02 On 26/09/2019 Spot Bond				100.00000	0.00000	100.74662				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total APF02 SPOT										0.00	0	0
Total For APF02										0.00	0	0
APF03 On 07/08/2018 Spot Bond				100.00000	0.00000	102.07590				0.00	0	0
Total APF03 SPOT										0.00	0	0
Total For APF03										0.00	0	0
APF04 On 21/10/2021 Spot Bond				100.00000	0.00000	100.07419				0.00	0	0
Total APF04 SPOT										0.00	0	0
Total For APF04										0.00	0	0
AS116L On 18/01/2018 Spot Bond			100.00000	82.93363	100.00000	82.75096				0.00	0	0
Total AS116U SPOT										0.00	0	0
Total For AS116U										0.00	0	0
AS120L On 01/02/2018 Spot Bond			100.00000	66.00289	100.00000	65.84300				0.00	0	0
Total AS120U SPOT										0.00	0	0
Total For AS120U										0.00	0	0
AS126L On 19/02/2019 Spot Bond			100.00000	32.95416	100.00000	32.87432				0.00	0	0
Total AS126U SPOT										0.00	0	0
Total For AS126U										0.00	0	0
AS127L On 19/02/2019 Spot Bond			100.00000	32.88443	100.00000	32.80476				0.00	0	0
Total AS127U SPOT										0.00	0	0
Total For AS127U										0.00	0	0
AS133L On 07/12/2033 Spot Bond			100.00000	4.26425	100.00000	4.25822				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	0.11558	100.00000	0.11545				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	13.46108	100.00000	13.42847				0.00	0	2,500,000,000
Total AS167U SPOT										0.00	0	2,500,000,000
Total For AS167U										0.00	0	2,500,000,000
AS168L On 20/06/2021 Spot Bond			100.00000	21.79498	100.00000	21.74218				0.00	0	0
Total AS168U SPOT										0.00	0	0
Total For AS168U										0.00	0	0
AS180L On 09/03/2019 Spot Bond			100.00000	31.17100	100.00000	31.09549				0.00	0	0
Total AS180U SPOT										0.00	0	0
Total For AS180U										0.00	0	0
ASN01 On 20/03/2019 Spot Bond				100.00000	0.00000	100.85010				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN011 SPOT										0.00	0	0
Total For ASN011										0.00	0	0
ASN01: On 20/03/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN014 SPOT										0.00	0	0
Total For ASN014										0.00	0	0
ASN02: On 07/12/2033 Spot Bond			3.43000	237.44279	3.43000	237.41322				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN02: On 20/06/2019 Spot Bond				100.00000	0.00000	99.76857				0.00	0	0
Total ASN028 SPOT										0.00	0	0
Total For ASN028										0.00	0	0
ASN03: On 19/09/2017 Spot Bond				100.00000	0.00000	99.48354				0.00	0	0
Total ASN032 SPOT										0.00	0	0
Total For ASN032										0.00	0	0
ASN03: On 20/06/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN034 SPOT										0.00	0	0
Total For ASN034										0.00	0	0
ASN03: On 10/11/2019 Spot Bond				100.00000	0.00000	101.91120				0.00	0	0
Total ASN036 SPOT										0.00	0	0
Total For ASN036										0.00	0	0
ASN03: On 07/12/2033 Spot Bond			3.44500	211.62905	3.44500	211.60265				0.00	0	0
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0
ASN04: On 21/11/2019 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN041 SPOT										0.00	0	0
Total For ASN041										0.00	0	0
ASN04: On 12/03/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN048 SPOT										0.00	0	0
Total For ASN048										0.00	0	0
ASN05: On 19/03/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN051 SPOT										0.00	0	0
Total For ASN051										0.00	0	0
ASN05: On 16/04/2018 Spot Bond				100.00000	0.00000	100.17341				0.00	0	0
Total ASN057 SPOT										0.00	0	0
Total For ASN057										0.00	0	0
ASN05: On 22/04/2020 Spot Bond				100.00000	0.00000	100.00009				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN058 SPOT										0.00	0	0
Total For ASN058										0.00	0	0
ASN058 On 28/04/2020 Spot Bond				100.00000	0.00000	99.90172				0.00	0	0
Total ASN059 SPOT										0.00	0	0
Total For ASN059										0.00	0	0
ASN059 On 30/04/2020 Spot Bond				100.00000	0.00000	99.83076				0.00	0	0
Total ASN061 SPOT										0.00	0	0
Total For ASN061										0.00	0	0
ASN061 On 14/05/2018 Spot Bond				100.00000	0.00000	99.56971				0.00	0	0
Total ASN062 SPOT										0.00	0	0
Total For ASN062										0.00	0	0
ASN062 On 22/05/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN064 SPOT										0.00	0	0
Total For ASN064										0.00	0	0
ASN064 On 01/06/2018 Spot Bond				100.00000	0.00000	101.30520				0.00	0	0
Total ASN066 SPOT										0.00	0	0
Total For ASN066										0.00	0	0
ASN066 On 15/06/2018 Spot Bond				100.00000	0.00000	100.92435				0.00	0	0
Total ASN068 SPOT										0.00	0	0
Total For ASN068										0.00	0	0
ASN068 On 07/02/2020 Spot Bond				100.00000	0.00000	101.93894				0.00	0	0
Total ASN069 SPOT										0.00	0	0
Total For ASN069										0.00	0	0
ASN069 On 20/07/2018 Spot Bond				100.00000	0.00000	96.09474				0.00	0	0
Total ASN073 SPOT										0.00	0	0
Total For ASN073										0.00	0	0
ASN073 On 23/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN077 SPOT										0.00	0	0
Total For ASN077										0.00	0	0
ASN077 On 20/06/2020 Spot Bond				100.00000	0.00000	100.99725				0.00	0	0
Total ASN078 SPOT										0.00	0	0
Total For ASN078										0.00	0	0
ASN078 On 20/09/2020 Spot Bond				100.00000	0.00000	100.85901				0.00	0	0
Total ASN080 SPOT										0.00	0	0
Total For ASN080										0.00	0	0
ASN080 On 10/12/2017 Spot Bond				100.00000	0.00000	101.07305				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN081 SPOT										0.00	0	0
Total For ASN081										0.00	0	0
ASN081 On 17/08/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN082 SPOT										0.00	0	0
Total For ASN082										0.00	0	0
ASN082 On 20/06/2020 Spot Bond				100.00000	0.00000	100.54594				0.00	0	70,700,000
Total ASN083 SPOT										0.00	0	70,700,000
Total For ASN083										0.00	0	70,700,000
ASN083 On 03/09/2020 Spot Bond				100.00000	0.00000	101.39864				0.00	0	0
Total ASN084 SPOT										0.00	0	0
Total For ASN084										0.00	0	0
ASN084 On 25/09/2018 Spot Bond				100.00000	0.00000	100.69163				0.00	0	0
Total ASN086 SPOT										0.00	0	0
Total For ASN086										0.00	0	0
ASN086 On 01/10/2020 Spot Bond				100.00000	0.00000	120.96925				0.00	0	0
Total ASN087 SPOT										0.00	0	0
Total For ASN087										0.00	0	0
ASN087 On 05/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN088 SPOT										0.00	0	0
Total For ASN088										0.00	0	0
ASN088 On 08/10/2018 Spot Bond				100.00000	0.00000	100.34913				0.00	0	0
Total ASN090 SPOT										0.00	0	0
Total For ASN090										0.00	0	0
ASN090 On 16/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN091 SPOT										0.00	0	0
Total For ASN091										0.00	0	0
ASN091 On 21/10/2020 Spot Bond				100.00000	0.00000	100.07181				0.00	0	0
Total ASN092 SPOT										0.00	0	0
Total For ASN092										0.00	0	0
ASN092 On 27/10/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN094 SPOT										0.00	0	0
Total For ASN094										0.00	0	0
ASN094 On 10/11/2020 Spot Bond				100.00000	0.00000	101.93095				0.00	0	0
Total ASN096 SPOT										0.00	0	0
Total For ASN096										0.00	0	0
ASN096 On 20/12/2020 Spot Bond				100.00000	0.00000	73.53606				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN099 SPOT										0.00	0	0
Total For ASN099										0.00	0	0
ASN111On 02/12/2020 Spot Bond				100.00000	0.00000	101.35797				0.00	0	0
Total ASN111 SPOT										0.00	0	0
Total For ASN111										0.00	0	0
ASN112On 20/12/2017 Spot Bond				100.00000	0.00000	100.88213				0.00	0	0
Total ASN112 SPOT										0.00	0	0
Total For ASN112										0.00	0	0
ASN113On 07/03/2021 Spot Bond				100.00000	0.00000	101.21426				0.00	0	0
Total ASN113 SPOT										0.00	0	0
Total For ASN113										0.00	0	0
ASN114On 03/12/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN114 SPOT										0.00	0	0
Total For ASN114										0.00	0	0
ASN115On 10/12/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN115 SPOT										0.00	0	0
Total For ASN115										0.00	0	0
ASN119On 27/01/2018 Spot Bond				100.00000	0.00000	99.93076				0.00	0	0
Total ASN119 SPOT										0.00	0	0
Total For ASN119										0.00	0	0
ASN121On 20/12/2020 Spot Bond				100.00000	0.00000	101.11520				0.00	0	0
Total ASN121 SPOT										0.00	0	0
Total For ASN121										0.00	0	0
ASN125On 20/03/2019 Spot Bond				100.00000	0.00000	100.86618				0.00	0	0
Total ASN125 SPOT										0.00	0	0
Total For ASN125										0.00	0	0
ASN128On 24/02/2019 Spot Bond				100.00000	0.00000	101.57554				0.00	0	0
Total ASN128 SPOT										0.00	0	0
Total For ASN128										0.00	0	0
ASN129On 24/02/2019 Spot Bond				100.00000	0.00000	101.57046				0.00	0	0
Total ASN129 SPOT										0.00	0	0
Total For ASN129										0.00	0	0
ASN130On 24/02/2019 Spot Bond				100.00000	0.00000	101.55070				0.00	0	0
Total ASN130 SPOT										0.00	0	0
Total For ASN130										0.00	0	0
ASN131On 03/03/2019 Spot Bond				100.00000	0.00000	101.26601				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN131 SPOT										0.00	0	0
Total For ASN131										0.00	0	0
ASN13: On 03/03/2019 Spot Bond				100.00000	0.00000	101.25604				0.00	0	0
Total ASN132 SPOT										0.00	0	0
Total For ASN132										0.00	0	0
ASN13: On 20/12/2020 Spot Bond				100.00000	0.00000	101.10607				0.00	0	0
Total ASN134 SPOT										0.00	0	0
Total For ASN134										0.00	0	0
ASN13: On 05/03/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN135 SPOT										0.00	0	0
Total For ASN135										0.00	0	0
ASN13: On 31/12/2018 Spot Bond				100.00000	0.00000	85.92000				0.00	0	0
Total ASN136 SPOT										0.00	0	0
Total For ASN136										0.00	0	0
ASN13: On 31/01/2022 Spot Bond			3.83000	139.58759	3.83000	139.56858				0.00	0	0
Total ASN137 SPOT										0.00	0	0
Total For ASN137										0.00	0	0
ASN14: On 30/03/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN140 SPOT										0.00	0	0
Total For ASN140										0.00	0	0
ASN14: On 31/12/2018 Spot Bond				100.00000	0.00000	85.92000				0.00	0	0
Total ASN141 SPOT										0.00	0	0
Total For ASN141										0.00	0	0
ASN14: On 20/06/2020 Spot Bond				100.00000	0.00000	103.22181				0.00	0	0
Total ASN143 SPOT										0.00	0	0
Total For ASN143										0.00	0	0
ASN14: On 28/04/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN144 SPOT										0.00	0	0
Total For ASN144										0.00	0	0
ASN14: On 20/06/2021 Spot Bond				100.00000	0.00000	58.51370				0.00	0	0
Total ASN145 SPOT										0.00	0	0
Total For ASN145										0.00	0	0
ASN14: On 04/05/2021 Spot Bond				100.00000	0.00000	102.11140				0.00	0	0
Total ASN146 SPOT										0.00	0	0
Total For ASN146										0.00	0	0
ASN14: On 04/05/2021 Spot Bond				100.00000	0.00000	102.11140				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN147 SPOT										0.00	0	0
Total For ASN147										0.00	0	0
ASN147 On 31/01/2022 Spot Bond			3.87500	139.32450	3.87500	139.30535				0.00	0	0
Total ASN149 SPOT										0.00	0	0
Total For ASN149										0.00	0	0
ASN149 On 31/05/2021 Spot Bond				100.00000	0.00000	107.99031				0.00	0	0
Total ASN150 SPOT										0.00	0	0
Total For ASN150										0.00	0	0
ASN150 On 02/06/2021 Spot Bond				100.00000	0.00000	101.38619				0.00	0	0
Total ASN152 SPOT										0.00	0	0
Total For ASN152										0.00	0	0
ASN152 On 31/03/2031 Spot Bond			4.13000	90.60960	4.13000	158.89717				0.00	0	0
Total ASN154 SPOT										0.00	0	0
Total For ASN154										0.00	0	0
ASN154 On 29/06/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN156 SPOT										0.00	0	0
Total For ASN156										0.00	0	0
ASN156 On 06/07/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN157 SPOT										0.00	0	0
Total For ASN157										0.00	0	0
ASN157 On 27/07/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN159 SPOT										0.00	0	0
Total For ASN159										0.00	0	0
ASN159 On 08/08/2021 Spot Bond				100.00000	0.00000	102.02529				0.00	0	0
Total ASN160 SPOT										0.00	0	0
Total For ASN160										0.00	0	0
ASN160 On 19/08/2021 Spot Bond				100.00000	0.00000	101.70288				0.00	0	0
Total ASN161 SPOT										0.00	0	0
Total For ASN161										0.00	0	0
ASN161 On 29/08/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN163 SPOT										0.00	0	0
Total For ASN163										0.00	0	0
ASN163 On 06/09/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN164 SPOT										0.00	0	0
Total For ASN164										0.00	0	0
ASN164 On 20/06/2021 Spot Bond				100.00000	0.00000	100.93239				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN165 SPOT										0.00	0	0
Total For ASN165										0.00	0	0
ASN17:On 22/11/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN172 SPOT										0.00	0	0
Total For ASN172										0.00	0	0
ASN17:On 02/12/2019 Spot Bond				100.00000	0.00000	101.30166				0.00	0	0
Total ASN174 SPOT										0.00	0	0
Total For ASN174										0.00	0	0
ASN17:On 21/12/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN176 SPOT										0.00	0	0
Total For ASN176										0.00	0	0
ASN17:On 23/12/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN177 SPOT										0.00	0	0
Total For ASN177										0.00	0	0
ASN17:On 25/02/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN179 SPOT										0.00	0	0
Total For ASN179										0.00	0	0
ASN18:On 20/06/2022 Spot Bond				100.00000	0.00000	100.98013				0.00	0	0
Total ASN181 SPOT										0.00	0	0
Total For ASN181										0.00	0	0
ASN18:On 11/10/2017 Spot Bond				100.00000	0.00000	100.29011				0.00	0	0
Total ASN184 SPOT										0.00	0	0
Total For ASN184										0.00	0	0
ASN18:On 05/12/2017 Spot Bond				100.00000	0.00000	101.10478				0.00	0	0
Total ASN189 SPOT										0.00	0	0
Total For ASN189										0.00	0	0
ASN19:On 12/06/2020 Spot Bond				100.00000	0.00000	100.99556				0.00	0	0
Total ASN190 SPOT										0.00	0	0
Total For ASN190										0.00	0	0
ASN19:On 15/06/2018 Spot Bond				100.00000	0.00000	99.47928				0.00	0	0
Total ASN191 SPOT										0.00	0	0
Total For ASN191										0.00	0	0
ASN38:On 20/12/2017 Spot Bond			100.00000	88.30744	100.00000	88.10015				0.00	0	0
Total ASN38U SPOT										0.00	0	0
Total For ASN38U										0.00	0	0
ASN39:On 20/12/2017 Spot Bond			100.00000	88.32909	100.00000	88.12175				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN39U SPOT										0.00	0	0
Total For ASN39U										0.00	0	0
ASN40I On 20/12/2017 Spot Bond			100.00000	88.23168	100.00000	88.02456				0.00	0	0
Total ASN40U SPOT										0.00	0	0
Total For ASN40U										0.00	0	0
ASN50I On 16/03/2018 Spot Bond			100.00000	60.30705	100.00000	60.16096				0.00	0	0
Total ASN50U SPOT										0.00	0	0
Total For ASN50U										0.00	0	0
ASN75I On 20/09/2020 Spot Bond			100.00000	5.98464	100.00000	5.97014				0.00	0	0
Total ASN75U SPOT										0.00	0	0
Total For ASN75U										0.00	0	0
ASN89I On 02/10/2018 Spot Bond			100.00000	40.44740	100.00000	40.34942				0.00	0	0
Total ASN89U SPOT										0.00	0	0
Total For ASN89U										0.00	0	0
BAR00 On 12/06/2018 Spot Bond				100.00000	0.00000	100.98506				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			8.90500	104.04077	8.90500	104.01600				0.00	0	0
Total BAW11 SPOT										0.00	0	0
Total For BAW11										0.00	0	0
BAW17 On 05/12/2018 Spot Bond				100.00000	0.00000	100.95419				0.00	0	0
Total BAW17 SPOT										0.00	0	0
Total For BAW17										0.00	0	0
BAW17 On 05/12/2018 Spot Bond			100.00000	43.66304	100.00000	43.55726				0.00	0	0
Total BAW17/JIBAR SPOT										0.00	0	0
Total For BAW17/JIBAR										0.00	0	0
BAW18 On 05/12/2020 Spot Bond				100.00000	0.00000	101.10972				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			9.52000	101.39688	9.52000	101.37112				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			9.59000	101.99344	9.59000	101.96748				0.00	0	0
Total BAW21 SPOT										0.00	0	0
Total For BAW21										0.00	0	0
BAW21 On 24/03/2022 Spot Bond			9.30000	103.06471	9.30000	103.03925				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAW21/R208 SPOT										0.00	0	0
Total For BAW21/R208										0.00	0	0
BAW22 On 07/12/2022 Spot Bond				100.00000	0.00000	101.00404				0.00	0	0
Total BAW22 SPOT										0.00	0	0
Total For BAW22										0.00	0	0
BAW23 On 15/10/2017 Spot Bond			100.00000	83.44170	100.00000	83.25544				0.00	0	0
Total BAW23U SPOT										0.00	0	0
Total For BAW23U										0.00	0	0
BAW24 On 30/09/2019 Spot Bond				100.00000	0.00000	101.10859				0.00	0	0
Total BAW24 SPOT										0.00	0	0
Total For BAW24										0.00	0	0
BAW25 On 08/05/2020 Spot Bond				100.00000	0.00000	101.91447				0.00	0	34,000,000
Total BAW25 SPOT										0.00	0	34,000,000
Total For BAW25										0.00	0	34,000,000
BAW26 On 11/05/2021 Spot Bond			100.00000	14.36873	100.00000	14.32386				0.00	0	0
Total BAW26U SPOT										0.00	0	0
Total For BAW26U										0.00	0	0
BAW27 On 11/05/2022 Spot Bond			100.00000	12.10497	100.00000	12.06717				0.00	0	0
Total BAW27U SPOT										0.00	0	0
Total For BAW27U										0.00	0	0
BAW28 On 06/06/2022 Spot Bond				100.00000	0.00000	101.24840				0.00	0	0
Total BAW28 SPOT										0.00	0	0
Total For BAW28										0.00	0	0
BAW3 On 02/10/2017 Spot Bond				100.00000	0.00000	100.85662				0.00	0	0
Total BAW3 SPOT										0.00	0	0
Total For BAW3										0.00	0	0
BAW8 On 02/10/2017 Spot Bond			8.19000	103.36959	8.19000	103.34675				0.00	0	0
Total BAW8 SPOT										0.00	0	0
Total For BAW8										0.00	0	0
BAYA26 On 30/09/2017 Spot Bond			11.84000	100.37473	11.84000	100.34288				0.00	0	0
Total BAYA26 SPOT										0.00	0	0
Total For BAYA26										0.00	0	0
BAYA31 On 31/12/2018 Spot Bond				100.00000	0.00000	100.77054				0.00	0	0
Total BAYA31 SPOT										0.00	0	0
Total For BAYA31										0.00	0	0
BAYA31 On 31/03/2018 Spot Bond				100.00000	0.00000	100.75090				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA33 SPOT										0.00	0	0
Total For BAYA33										0.00	0	0
BAYA34 On 31/03/2018 Spot Bond				100.00000	0.00000	100.76693				0.00	0	0
Total BAYA34 SPOT										0.00	0	0
Total For BAYA34										0.00	0	0
BAYA35 On 31/03/2018 Spot Bond				100.00000	0.00000	100.20002				0.00	0	0
Total BAYA35 SPOT										0.00	0	0
Total For BAYA35										0.00	0	0
BAYA36 On 31/03/2018 Spot Bond				100.00000	0.00000	99.54126				0.00	0	0
Total BAYA36 SPOT										0.00	0	0
Total For BAYA36										0.00	0	0
BAYA37 On 30/09/2018 Spot Bond				100.00000	0.00000	99.82317				0.00	0	0
Total BAYA39 SPOT										0.00	0	0
Total For BAYA39										0.00	0	0
BAYA40 On 30/09/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA42 On 30/09/2018 Spot Bond				100.00000	0.00000	100.76727				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA43 On 31/03/2019 Spot Bond				100.00000	0.00000	100.76738				0.00	0	0
Total BAYA45 SPOT										0.00	0	0
Total For BAYA45										0.00	0	0
BAYA46 On 31/03/2019 Spot Bond				100.00000	0.00000	100.79901				0.00	0	0
Total BAYA51 SPOT										0.00	0	0
Total For BAYA51										0.00	0	0
BAYA52 On 31/03/2019 Spot Bond				100.00000	0.00000	100.82193				0.00	0	0
Total BAYA52 SPOT										0.00	0	0
Total For BAYA52										0.00	0	0
BAYA53 On 30/09/2017 Spot Bond				100.00000	0.00000	100.65461				0.00	0	0
Total BAYA53 SPOT										0.00	0	0
Total For BAYA53										0.00	0	0
BAYA54 On 30/09/2019 Spot Bond				100.00000	0.00000	100.82206				0.00	0	0
Total BAYA54 SPOT										0.00	0	0
Total For BAYA54										0.00	0	0
BAYA55 On 31/03/2018 Spot Bond				100.00000	0.00000	100.98685				0.00	0	87,300,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA55 SPOT										0.00	0	87,300,000
Total For BAYA55										0.00	0	87,300,000
BAYA57 On 31/03/2022 Spot Bond				100.00000	0.00000	100.84755				0.00	0	0
Total BAYA57 SPOT										0.00	0	0
Total For BAYA57										0.00	0	0
BAYA58 On 30/06/2020 Spot Bond				100.00000	0.00000	100.82199				0.00	0	0
Total BAYA58 SPOT										0.00	0	0
Total For BAYA58										0.00	0	0
BAYA59 On 30/06/2022 Spot Bond			13.16500	100.81574	13.16500	100.78082				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			12.44000	100.72477	12.44000	100.64334				0.00	0	0
Total BAYA60 SPOT										0.00	0	0
Total For BAYA60										0.00	0	0
BAYA61 On 30/06/2020 Spot Bond				100.00000	0.00000	100.82196				0.00	0	0
Total BAYA61 SPOT										0.00	0	0
Total For BAYA61										0.00	0	0
BAYB05 On 30/06/2019 Spot Bond				100.00000	0.00000	100.97557				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB06 On 31/12/2019 Spot Bond				100.00000	0.00000	100.97537				0.00	0	0
Total BAYB06 SPOT										0.00	0	0
Total For BAYB06										0.00	0	0
BAYB07 On 31/03/2020 Spot Bond				100.00000	0.00000	100.97546				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB08 On 30/09/2020 Spot Bond				100.00000	0.00000	106.16066				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB11 On 30/06/2020 Spot Bond				100.00000	0.00000	101.00746				0.00	0	0
Total BAYB11 SPOT										0.00	0	0
Total For BAYB11										0.00	0	0
BAYD1U On 30/06/2035 Spot Bond			100.00000	19.85838	100.00000	19.81027				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD2U On 30/06/2035 Spot Bond			100.00000	18.07336	100.00000	18.02958				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD3I On 30/06/2035 Spot Bond			100.00000	11.15640	100.00000	11.12937				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD4I On 30/06/2035 Spot Bond			100.00000	11.15640	100.00000	11.12937				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5I On 30/06/2035 Spot Bond			100.00000	13.48861	100.00000	13.45594				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6I On 30/06/2035 Spot Bond			100.00000	11.68765	100.00000	11.65934				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BC120L On 02/08/2017 Spot Bond			100.00000	97.85523	100.00000	97.59358				0.00	0	0
Total BC120U SPOT										0.00	0	0
Total For BC120U										0.00	0	0
BC121L On 24/11/2017 Spot Bond			100.00000	78.05903	100.00000	77.89907				0.00	0	0
Total BC121U SPOT										0.00	0	0
Total For BC121U										0.00	0	0
BCJ09 On 25/07/2017 Spot Bond				100.00000	0.00000	99.97807				0.00	0	0
Total BCJ09 SPOT										0.00	0	0
Total For BCJ09										0.00	0	0
BCJ10 On 12/07/2019 Spot Bond				100.00000	0.00000	100.29450				0.00	0	0
Total BCJ10 SPOT										0.00	0	0
Total For BCJ10										0.00	0	0
BCJ11 On 14/11/2017 Spot Bond				100.00000	0.00000	101.64242				0.00	0	0
Total BCJ11 SPOT										0.00	0	0
Total For BCJ11										0.00	0	0
BCJ12 On 23/03/2018 Spot Bond			8.65000	100.49558	8.65000	102.87083				0.00	0	0
Total BCJ12 SPOT										0.00	0	0
Total For BCJ12										0.00	0	0
BCJ13 On 20/04/2018 Spot Bond				100.00000	0.00000	100.08679				0.00	0	0
Total BCJ13 SPOT										0.00	0	0
Total For BCJ13										0.00	0	0
BD020£ On 28/04/2028 Spot Bond			8.66500	92.32420	8.66500	180.24341				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BD0205 SPOT										0.00	0	0
Total For BD0205										0.00	0	0
BD0205 On 02/03/2028 Spot Bond			8.66500	93.63731	8.66500	180.75943				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			9.05000	95.85011	9.05000	95.82694				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			8.05500	101.68718	8.05500	101.66535				0.00	0	0
Total BEER02 SPOT										0.00	0	0
Total For BEER02										0.00	0	0
BG1A7U On 21/11/2032 Spot Bond			100.00000	10.00079	100.00000	9.97657				0.00	0	0
Total BG1A7U SPOT										0.00	0	0
Total For BG1A7U										0.00	0	0
BG1A8U On 21/11/2032 Spot Bond			100.00000	8.65441	100.00000	8.63345				0.00	0	0
Total BG1A8U SPOT										0.00	0	0
Total For BG1A8U										0.00	0	0
BG1B2U On 21/11/2032 Spot Bond			100.00000	8.65441	100.00000	8.63345				0.00	0	0
Total BG1B2U SPOT										0.00	0	0
Total For BG1B2U										0.00	0	0
BG1C2U On 21/11/2032 Spot Bond			100.00000	9.18126	100.00000	9.15902				0.00	0	0
Total BG1C2U SPOT										0.00	0	0
Total For BG1C2U										0.00	0	0
BG1D2U On 21/11/2032 Spot Bond			100.00000	9.35687	100.00000	9.33421				0.00	0	0
Total BG1D2U SPOT										0.00	0	0
Total For BG1D2U										0.00	0	0
BG1E2U On 21/11/2032 Spot Bond			100.00000	12.28378	100.00000	12.25401				0.00	0	0
Total BG1E2U SPOT										0.00	0	0
Total For BG1E2U										0.00	0	0
BG1F2U On 21/11/2032 Spot Bond			100.00000	16.96682	100.00000	16.92572				0.00	0	0
Total BG1F2U SPOT										0.00	0	0
Total For BG1F2U										0.00	0	0
BGL01 On 19/11/2019 Spot Bond				100.00000	0.00000	103.02581				0.00	0	0
Total BGL01 SPOT										0.00	0	0
Total For BGL01										0.00	0	0
BGL02 On 19/11/2019 Spot Bond			10.46000	102.69536	10.46000	102.66692				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BGL02 SPOT										0.00	0	0
Total For BGL02										0.00	0	0
BGL03 On 05/02/2020 Spot Bond				100.00000	0.00000	104.45772				0.00	0	0
Total BGL03 SPOT										0.00	0	0
Total For BGL03										0.00	0	0
BGL04 On 05/02/2020 Spot Bond			10.51000	98.70350	10.51000	103.68354				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			11.04000	105.22636	11.04000	105.19564				0.00	0	0
Total BGL05 SPOT										0.00	0	0
Total For BGL05										0.00	0	0
BGL06 On 04/09/2020 Spot Bond				100.00000	0.00000	102.65640				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			11.64000	105.23386	11.64000	105.20150				0.00	0	0
Total BGL07 SPOT										0.00	0	0
Total For BGL07										0.00	0	0
BGL08 On 03/09/2022 Spot Bond				100.00000	0.00000	101.47794				0.00	0	0
Total BGL08 SPOT										0.00	0	0
Total For BGL08										0.00	0	0
BGL09 On 29/09/2020 Spot Bond			11.04000	104.56384	11.04000	104.53331				0.00	0	0
Total BGL09 SPOT										0.00	0	0
Total For BGL09										0.00	0	0
BGL10 On 05/05/2021 Spot Bond				100.00000	0.00000	102.47508				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			11.42000	106.88470	11.42000	105.69347				0.00	0	0
Total BGL11 SPOT										0.00	0	0
Total For BGL11										0.00	0	0
BGL12 On 20/08/2021 Spot Bond				100.00000	0.00000	103.60822				0.00	0	0
Total BGL12 SPOT										0.00	0	0
Total For BGL12										0.00	0	0
BGL13 On 20/08/2021 Spot Bond			11.46000	105.89776	11.46000	105.86517				0.00	0	0
Total BGL13 SPOT										0.00	0	0
Total For BGL13										0.00	0	0
BGL14 On 03/11/2021 Spot Bond				100.00000	0.00000	99.69023				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BGL14 SPOT										0.00	0	0
Total For BGL14										0.00	0	0
BGL15 On 17/03/2022 Spot Bond				100.00000	0.00000	101.07235				0.00	0	0
Total BGL15 SPOT										0.00	0	0
Total For BGL15										0.00	0	0
BGL16 On 25/05/2022 Spot Bond				100.00000	0.00000	101.88191				0.00	0	0
Total BGL16 SPOT										0.00	0	0
Total For BGL16										0.00	0	0
BGR04 On 28/02/2018 Spot Bond				100.00000	0.00000	103.50000				0.00	0	0
Total BGR04 SPOT										0.00	0	0
Total For BGR04										0.00	0	0
BID04 On 23/11/2017 Spot Bond				100.00000	0.00000	101.51583				0.00	960,000,000	240,000,000
Total BID04 SPOT										0.00	960,000,000	240,000,000
Total For BID04										0.00	960,000,000	240,000,000
BID05 On 30/06/2019 Spot Bond				100.00000	0.00000	99.78026				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			8.80500	100.68073	8.80500	100.65703				0.00	0	2,200,000,000
Total BID06 SPOT										0.00	0	2,200,000,000
Total For BID06										0.00	0	2,200,000,000
BID07 On 30/06/2020 Spot Bond				100.00000	0.00000	100.59243				0.00	0	0
Total BID07 SPOT										0.00	0	0
Total For BID07										0.00	0	0
BID08 On 30/06/2022 Spot Bond				100.00000	0.00000	100.60535				0.00	0	0
Total BID08 SPOT										0.00	0	0
Total For BID08										0.00	0	0
BPPF01 On 22/03/2018 Spot Bond				100.00000	0.00000	100.73712				0.00	0	0
Total BPPF01 SPOT										0.00	0	0
Total For BPPF01										0.00	0	0
BPPF02 On 22/03/2020 Spot Bond				100.00000	0.00000	100.79747				0.00	0	0
Total BPPF02 SPOT										0.00	0	0
Total For BPPF02										0.00	0	0
BSR17 On 19/06/2018 Spot Bond				100.00000	0.00000	102.42032				0.00	0	0
Total BSR17 SPOT										0.00	0	0
Total For BSR17										0.00	0	0
BTC17 On 07/08/2017 Spot Bond				100.00000	0.00000	99.70587				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BTC175 SPOT										0.00	0	0
Total For BTC175										0.00	0	0
BTC175 On 07/08/2017 Spot Bond				100.00000	0.00000	99.70535				0.00	0	0
Total BTC176 SPOT										0.00	0	0
Total For BTC176										0.00	0	0
BTC176 On 17/08/2017 Spot Bond				100.00000	0.00000	99.49562				0.00	0	0
Total BTC177 SPOT										0.00	0	0
Total For BTC177										0.00	0	0
BTC177 On 22/08/2017 Spot Bond				100.00000	0.00000	99.39207				0.00	0	0
Total BTC178 SPOT										0.00	0	0
Total For BTC178										0.00	0	0
BTC178 On 31/08/2017 Spot Bond				100.00000	0.00000	99.20273				0.00	0	0
Total BTC179 SPOT										0.00	0	0
Total For BTC179										0.00	0	0
BTC179 On 05/09/2017 Spot Bond				100.00000	0.00000	99.09813				0.00	0	0
Total BTC180 SPOT										0.00	0	0
Total For BTC180										0.00	0	0
BTC180 On 11/09/2017 Spot Bond				100.00000	0.00000	98.97442				0.00	0	0
Total BTC181 SPOT										0.00	0	0
Total For BTC181										0.00	0	0
BTC181 On 18/09/2017 Spot Bond				100.00000	0.00000	98.82651				0.00	0	0
Total BTC182 SPOT										0.00	0	0
Total For BTC182										0.00	0	0
BTC182 On 29/09/2017 Spot Bond				100.00000	0.00000	98.59064				0.00	0	0
Total BTC183 SPOT										0.00	0	0
Total For BTC183										0.00	0	0
BTC183 On 06/10/2017 Spot Bond				100.00000	0.00000	98.44450				0.00	0	0
Total BTC184 SPOT										0.00	0	0
Total For BTC184										0.00	0	0
BTC184 On 13/10/2017 Spot Bond				100.00000	0.00000	98.29680				0.00	0	0
Total BTC185 SPOT										0.00	0	0
Total For BTC185										0.00	0	0
BWZ18 On 27/03/2018 Spot Bond				100.00000	0.00000	100.68726				0.00	0	0
Total BWZ18B SPOT										0.00	0	0
Total For BWZ18B										0.00	0	0
BWZ20 On 27/03/2020 Spot Bond				100.00000	0.00000	100.70899				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BWZ20A SPOT										0.00	0	0
Total For BWZ20A										0.00	0	0
BWZJ1: On 19/11/2018 Spot Bond				100.00000	0.00000	101.66700				0.00	0	0
Total BWZJ18 SPOT										0.00	0	0
Total For BWZJ18										0.00	0	0
BWZJ1: On 10/11/2019 Spot Bond				100.00000	0.00000	101.94118				0.00	0	0
Total BWZJ19 SPOT										0.00	0	0
Total For BWZJ19										0.00	0	0
BWZJ2 On 10/11/2021 Spot Bond				100.00000	0.00000	101.99228				0.00	0	0
Total BWZJ21 SPOT										0.00	0	0
Total For BWZJ21										0.00	0	0
BX161L On 01/10/2021 Spot Bond			100.00000	11.90619	100.00000	11.87735				0.00	0	0
Total BX161U SPOT										0.00	0	0
Total For BX161U										0.00	0	0
BX162L On 01/10/2021 Spot Bond			100.00000	11.84403	100.00000	11.81534				0.00	0	0
Total BX162U SPOT										0.00	0	0
Total For BX162U										0.00	0	0
BX163L On 01/10/2021 Spot Bond			100.00000	11.93728	100.00000	11.90836				0.00	0	0
Total BX163U SPOT										0.00	0	0
Total For BX163U										0.00	0	0
BX164L On 01/10/2021 Spot Bond			100.00000	11.93728	100.00000	11.90836				0.00	0	0
Total BX164U SPOT										0.00	0	0
Total For BX164U										0.00	0	0
BYA49L On 30/06/2018 Spot Bond			100.00000	59.64173	100.00000	59.49725				0.00	0	0
Total BYA49U SPOT										0.00	0	0
Total For BYA49U										0.00	0	0
BYB10L On 30/09/2021 Spot Bond			100.00000	18.34319	100.00000	18.29875				0.00	0	0
Total BYB10U SPOT										0.00	0	0
Total For BYB10U										0.00	0	0
CBL12 On 06/09/2018 Spot Bond			15.10500	100.53903	15.10500	100.49926				0.00	0	0
Total CBL12 SPOT										0.00	0	0
Total For CBL12										0.00	0	0
CBL13 On 01/02/2019 Spot Bond				100.00000	0.00000	103.73968				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			12.90500	103.72795	12.90500	103.69212				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CBL14 SPOT										0.00	0	0
Total For CBL14										0.00	0	0
CBL17 On 23/08/2019 Spot Bond				100.00000	0.00000	101.54635				0.00	0	0
Total CBL17 SPOT										0.00	0	0
Total For CBL17										0.00	0	0
CBL18 On 23/08/2019 Spot Bond			12.40500	102.22014	12.40500	102.18616				0.00	0	0
Total CBL18 SPOT										0.00	0	0
Total For CBL18										0.00	0	0
CBL20 On 14/12/2019 Spot Bond				100.00000	0.00000	100.76361				0.00	0	200,000,000
Total CBL20 SPOT										0.00	0	200,000,000
Total For CBL20										0.00	0	200,000,000
CBL22 On 06/05/2020 Spot Bond			9.74000	98.86290	9.74000	98.83736				0.00	0	0
Total CBL22 SPOT										0.00	0	0
Total For CBL22										0.00	0	0
CBL23 On 18/05/2018 Spot Bond				100.00000	0.00000	101.81060				0.00	0	0
Total CBL23 SPOT										0.00	0	0
Total For CBL23										0.00	0	0
CBL24 On 02/11/2020 Spot Bond				100.00000	0.00000	102.26754				0.00	0	0
Total CBL24 SPOT										0.00	0	0
Total For CBL24										0.00	0	0
CBL25 On 06/05/2019 Spot Bond				100.00000	0.00000	101.99894				0.00	0	0
Total CBL25 SPOT										0.00	0	0
Total For CBL25										0.00	0	0
CBL26 On 06/05/2021 Spot Bond			10.04000	105.68182	10.04000	105.65369				0.00	0	0
Total CBL26 SPOT										0.00	0	0
Total For CBL26										0.00	0	0
CBL27 On 12/05/2020 Spot Bond				100.00000	0.00000	101.88120				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			10.47000	110.16285	10.47000	110.13214				0.00	0	0
Total CCT01 SPOT										0.00	0	0
Total For CCT01										0.00	0	0
CCT02 On 12/06/2024 Spot Bond			10.47000	106.85630	10.47000	106.82651				0.00	0	350,000,000
Total CCT02 SPOT										0.00	0	350,000,000
Total For CCT02										0.00	0	350,000,000
CCT03 On 15/03/2025 Spot Bond			10.54500	107.14654	10.54500	107.11662			375,402,000,000.00		35,600,000	17,800,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CCT03 SPOT									375,402,000,000.00	35,600,000	17,800,000
Total For CCT03									375,402,000,000.00	35,600,000	17,800,000
CCT04 On 17/07/2027 Spot Bond			9.97500	106.63863	9.97500	101.40394			0.00	0	0
Total CCT04 SPOT									0.00	0	0
Total For CCT04									0.00	0	0
CGR14 On 13/02/2018 Spot Bond				100.00000	0.00000	103.81163			0.00	0	0
Total CGR14 SPOT									0.00	0	0
Total For CGR14									0.00	0	0
CGR14 On 25/11/2020 Spot Bond			10.00000	109.89980	10.00000	109.87110			0.00	0	0
Total CGR14/JIBAR SPOT									0.00	0	0
Total For CGR14/JIBAR									0.00	0	0
CGR15 On 21/07/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total CGR15 SPOT									0.00	0	0
Total For CGR15									0.00	0	0
CGR16 On 22/09/2017 Spot Bond				100.00000	0.00000	100.94841			0.00	0	0
Total CGR16 SPOT									0.00	0	0
Total For CGR16									0.00	0	0
CGR17 On 24/10/2017 Spot Bond				100.00000	0.00000	99.99983			0.00	0	0
Total CGR17 SPOT									0.00	0	0
Total For CGR17									0.00	0	0
CGR18 On 04/05/2018 Spot Bond			100.00000	65.74012	100.00000	67.84879			0.00	0	0
Total CGR18U SPOT									0.00	0	0
Total For CGR18U									0.00	0	0
CGR19 On 04/06/2018 Spot Bond			100.00000	63.09599	100.00000	62.94314			0.00	0	0
Total CGR19U SPOT									0.00	0	0
Total For CGR19U									0.00	0	0
CGR20 On 03/07/2018 Spot Bond			100.00000	58.81914	100.00000	58.67666			0.00	0	0
Total CGR20U SPOT									0.00	0	0
Total For CGR20U									0.00	0	0
CGR21 On 12/10/2020 Spot Bond				100.00000	0.00000	100.39045			0.00	0	0
Total CGR21 SPOT									0.00	0	0
Total For CGR21									0.00	0	0
CGR23 On 08/02/2019 Spot Bond				100.00000	0.00000	102.40130			0.00	0	0
Total CGR23 SPOT									0.00	0	0
Total For CGR23									0.00	0	0
CGR24 On 08/02/2021 Spot Bond				100.00000	0.00000	104.05007			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CGR24 SPOT										0.00	0	0
Total For CGR24										0.00	0	0
CGR25 On 27/06/2019 Spot Bond				100.00000	0.00000	100.84336				0.00	0	0
Total CGR25 SPOT										0.00	0	0
Total For CGR25										0.00	0	0
CGR27 On 25/11/2019 Spot Bond				100.00000	0.00000	101.87365				0.00	0	0
Total CGR27 SPOT										0.00	0	0
Total For CGR27										0.00	0	0
CGR28 On 08/02/2018 Spot Bond				100.00000	0.00000	101.91833				0.00	0	0
Total CGR28 SPOT										0.00	0	0
Total For CGR28										0.00	0	0
CGR29 On 08/02/2021 Spot Bond				100.00000	0.00000	102.47447				0.00	0	0
Total CGR29 SPOT										0.00	0	0
Total For CGR29										0.00	0	0
CGR31 On 27/06/2018 Spot Bond				100.00000	0.00000	100.67627				0.00	0	0
Total CGR31 SPOT										0.00	0	0
Total For CGR31										0.00	0	0
CGR32 On 21/07/2020 Spot Bond			100.00000	19.37273	100.00000	19.28753				0.00	0	3,800,000,000
Total CGR32 SPOT										0.00	0	3,800,000,000
Total For CGR32										0.00	0	3,800,000,000
CIG04 On 30/06/2018 Spot Bond				100.00000	0.00000	100.69332				0.00	0	0
Total CIG04 SPOT										0.00	0	0
Total For CIG04										0.00	0	0
CIG05 On 30/06/2019 Spot Bond				100.00000	0.00000	100.71921				0.00	0	0
Total CIG05 SPOT										0.00	0	0
Total For CIG05										0.00	0	0
CIG06 On 28/08/2018 Spot Bond				100.00000	0.00000	101.59846				0.00	0	0
Total CIG06 SPOT										0.00	0	0
Total For CIG06										0.00	0	0
CIG07 On 28/08/2020 Spot Bond				100.00000	0.00000	103.29019				0.00	0	0
Total CIG07 SPOT										0.00	0	0
Total For CIG07										0.00	0	0
CIG09L On 07/06/2019 Spot Bond			100.00000	32.71296	100.00000	32.63372				0.00	0	0
Total CIG09U SPOT										0.00	0	0
Total For CIG09U										0.00	0	0
CIG10 On 29/07/2019 Spot Bond				100.00000	0.00000	99.81238				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CIG10 SPOT										0.00	0	0
Total For CIG10										0.00	0	0
CIG11 On 29/07/2020 Spot Bond				100.00000	0.00000	99.80722				0.00	0	0
Total CIG11 SPOT										0.00	0	0
Total For CIG11										0.00	0	0
CIG12 On 29/07/2021 Spot Bond				100.00000	0.00000	99.79922				0.00	0	0
Total CIG12 SPOT										0.00	0	0
Total For CIG12										0.00	0	0
CLA1U On 21/11/2019 Spot Bond			100.00000	23.45072	100.00000	23.39391				0.00	0	0
Total CLA1U SPOT										0.00	0	0
Total For CLA1U										0.00	0	0
CLA2U On 21/11/2019 Spot Bond			100.00000	23.45072	100.00000	23.39391				0.00	0	0
Total CLA2U SPOT										0.00	0	0
Total For CLA2U										0.00	0	0
CLA3U On 21/11/2019 Spot Bond			100.00000	23.45072	100.00000	23.39391				0.00	0	0
Total CLA3U SPOT										0.00	0	0
Total For CLA3U										0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total CLB1U SPOT										0.00	0	0
Total For CLB1U										0.00	0	0
CLC1U On 21/11/2019 Spot Bond			100.00000	25.93410	100.00000	25.87128				0.00	0	0
Total CLC1U SPOT										0.00	0	0
Total For CLC1U										0.00	0	0
CLN18 On 01/07/2021 Spot Bond			10.11000	100.64530	10.11000	100.61833				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN19 On 29/08/2021 Spot Bond			3.14000	140.61959	3.14000	140.53308				0.00	0	0
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN19 On 13/09/2021 Spot Bond			3.80000	98.47007	3.80000	136.34856				0.00	0	0
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN23 On 25/11/2020 Spot Bond			10.00000	109.90000	10.00000	109.87100				0.00	0	0
Total CLN230/JIBAR SPOT										0.00	0	0
Total For CLN230/JIBAR										0.00	0	0
CLN23 On 25/11/2020 Spot Bond			10.00000	109.90000	10.00000	109.87100				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0
CLN242 On 24/02/2019 Spot Bond			13.50000	98.13633	13.50000	98.10093				0.00	0	0
Total CLN242 SPOT										0.00	0	0
Total For CLN242										0.00	0	0
CLN243 On 24/02/2018 Spot Bond			9.35000	103.88529	9.35000	103.85908				0.00	0	0
Total CLN243 SPOT										0.00	0	0
Total For CLN243										0.00	0	0
CLN262 On 26/03/2019 Spot Bond			9.33500	103.62533	9.33500	103.59964				0.00	0	0
Total CLN262 SPOT										0.00	0	0
Total For CLN262										0.00	0	0
CLN288 On 10/08/2017 Spot Bond				100.00000	0.00000	101.90792				0.00	0	0
Total CLN288 SPOT										0.00	0	0
Total For CLN288										0.00	0	0
CLN289 On 30/08/2017 Spot Bond				100.00000	0.00000	101.42606				0.00	0	0
Total CLN289 SPOT										0.00	0	0
Total For CLN289										0.00	0	0
CLN292 On 25/11/2020 Spot Bond			10.00000	109.90000	10.00000	109.87100				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN296 On 20/12/2017 Spot Bond				100.00000	0.00000	100.96648				0.00	0	0
Total CLN296 SPOT										0.00	0	0
Total For CLN296										0.00	0	0
CLN301 On 20/12/2017 Spot Bond				100.00000	0.00000	154.95526				0.00	0	0
Total CLN301 SPOT										0.00	0	0
Total For CLN301										0.00	0	0
CLN302 On 20/12/2017 Spot Bond				100.00000	0.00000	101.15368				0.00	0	0
Total CLN302 SPOT										0.00	0	0
Total For CLN302										0.00	0	0
CLN303 On 20/12/2017 Spot Bond				100.00000	0.00000	156.41166				0.00	0	0
Total CLN303 SPOT										0.00	0	0
Total For CLN303										0.00	0	0
CLN304 On 20/12/2017 Spot Bond				100.00000	0.00000	154.57365				0.00	0	0
Total CLN304 SPOT										0.00	0	0
Total For CLN304										0.00	0	0
CLN305 On 20/12/2017 Spot Bond				100.00000	0.00000	155.72905				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN305 SPOT										0.00	0	0
Total For CLN305										0.00	0	0
CLN313 On 14/11/2022 Spot Bond				100.00000	0.00000	101.94168				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			10.92500	96.36990	10.92500	96.34205				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			11.44500	97.81173	11.44500	97.78214				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN317 On 20/03/2023 Spot Bond				100.00000	0.00000	100.98021				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN318 On 14/11/2022 Spot Bond				100.00000	0.00000	101.90357				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN319 On 24/07/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN319 SPOT										0.00	0	0
Total For CLN319										0.00	0	0
CLN320 On 30/04/2018 Spot Bond				100.00000	0.00000	99.81590				0.00	0	0
Total CLN320 SPOT										0.00	0	0
Total For CLN320										0.00	0	0
CLN321 On 30/04/2018 Spot Bond			8.80500	102.03409	8.80500	102.01021				0.00	0	0
Total CLN321 SPOT										0.00	0	0
Total For CLN321										0.00	0	0
CLN322 On 24/07/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN323 SPOT										0.00	0	0
Total For CLN323										0.00	0	0
CLN323 On 20/06/2018 Spot Bond				100.00000	0.00000	100.91154				0.00	0	0
Total CLN325 SPOT										0.00	0	0
Total For CLN325										0.00	0	0
CLN324 On 20/06/2018 Spot Bond				100.00000	0.00000	100.92530				0.00	0	0
Total CLN326 SPOT										0.00	0	0
Total For CLN326										0.00	0	0
CLN327 On 20/06/2023 Spot Bond				100.00000	0.00000	100.97829				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN327 On 20/06/2018 Spot Bond				100.00000	0.00000	101.09158				0.00	0	0
Total CLN328 SPOT										0.00	0	0
Total For CLN328										0.00	0	0
CLN328 On 20/06/2018 Spot Bond				100.00000	0.00000	101.00596				0.00	0	0
Total CLN332 SPOT										0.00	0	0
Total For CLN332										0.00	0	0
CLN332 On 20/09/2018 Spot Bond				100.00000	0.00000	133.74741				0.00	0	0
Total CLN337 SPOT										0.00	0	0
Total For CLN337										0.00	0	0
CLN337 On 28/07/2017 Spot Bond				100.00000	0.00000	99.90147				0.00	0	0
Total CLN339 SPOT										0.00	0	0
Total For CLN339										0.00	0	0
CLN339 On 20/12/2018 Spot Bond				100.00000	0.00000	101.84684				0.00	0	0
Total CLN340 SPOT										0.00	0	0
Total For CLN340										0.00	0	0
CLN340 On 20/12/2023 Spot Bond				100.00000	0.00000	101.04229				0.00	0	0
Total CLN343 SPOT										0.00	0	0
Total For CLN343										0.00	0	0
CLN343 On 20/12/2018 Spot Bond				100.00000	0.00000	100.83165				0.00	0	0
Total CLN344 SPOT										0.00	0	0
Total For CLN344										0.00	0	0
CLN344 On 20/12/2023 Spot Bond				100.00000	0.00000	100.04419				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN345 On 28/07/2017 Spot Bond				100.00000	0.00000	99.90233				0.00	0	0
Total CLN346 SPOT										0.00	0	0
Total For CLN346										0.00	0	0
CLN346 On 28/10/2018 Spot Bond				100.00000	0.00000	99.90762				0.00	0	0
Total CLN350 SPOT										0.00	0	0
Total For CLN350										0.00	0	0
CLN350 On 30/04/2018 Spot Bond				100.00000	0.00000	99.82899				0.00	0	0
Total CLN358 SPOT										0.00	0	0
Total For CLN358										0.00	0	0
CLN358 On 24/07/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN359 SPOT										0.00	0	0
Total For CLN359										0.00	0	0
CLN36(On 20/03/2019 Spot Bond				100.00000	0.00000	100.81151				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN36(On 20/03/2024 Spot Bond			10.10500	105.73165	10.10500	105.70334				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN36(On 20/03/2024 Spot Bond				100.00000	0.00000	100.87334				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN36(On 06/08/2023 Spot Bond				100.00000	0.00000	102.31713				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN36(On 20/03/2024 Spot Bond			12.24500	107.71890	12.24500	107.68412				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN36(On 06/08/2023 Spot Bond				100.00000	0.00000	102.40112				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN36(On 06/08/2023 Spot Bond			12.27500	107.78493	12.27500	107.74946				0.00	0	0
Total CLN367 SPOT										0.00	0	0
Total For CLN367										0.00	0	0
CLN36(On 06/08/2023 Spot Bond				100.00000	0.00000	100.68077				0.00	0	0
Total CLN369 SPOT										0.00	0	0
Total For CLN369										0.00	0	0
CLN37(On 26/07/2022 Spot Bond				100.00000	0.00000	99.94922				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN37(On 20/03/2024 Spot Bond				100.00000	0.00000	83.23196				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN37(On 20/09/2023 Spot Bond				100.00000	0.00000	100.86184				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN37(On 20/09/2023 Spot Bond				100.00000	0.00000	100.87743				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN373 SPOT										0.00	0	0
Total For CLN373										0.00	0	0
CLN374 On 20/06/2019 Spot Bond				100.00000	0.00000	100.87759				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN375 On 20/03/2021 Spot Bond			9.44000	104.71915	9.44000	104.69290				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN377 On 20/06/2019 Spot Bond				100.00000	0.00000	97.50521				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN379 On 20/03/2024 Spot Bond			10.98000	101.61722	10.98000	101.58771				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN380 On 20/09/2024 Spot Bond			11.00000	103.76461	11.00000	103.73442				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN381 On 20/03/2021 Spot Bond				100.00000	0.00000	100.96886				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN383 On 22/07/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN383 SPOT										0.00	0	0
Total For CLN383										0.00	0	0
CLN384 On 20/09/2024 Spot Bond			12.03500	104.11565	12.03500	104.08260				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN385 On 20/09/2024 Spot Bond				100.00000	0.00000	101.04945				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN386 On 20/03/2021 Spot Bond				100.00000	0.00000	100.87730				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN387 On 26/01/2021 Spot Bond				100.00000	0.00000	99.94604				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN388 On 20/09/2019 Spot Bond				100.00000	0.00000	100.92797				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN393 On 20/12/2019 Spot Bond				100.00000	0.00000	96.40000				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN394 On 20/09/2022 Spot Bond				100.00000	0.00000	100.88201				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN395 On 02/03/2018 Spot Bond				100.00000	0.00000	101.28062				0.00	0	0
Total CLN395 SPOT										0.00	0	0
Total For CLN395										0.00	0	0
CLN396 On 20/03/2020 Spot Bond				100.00000	0.00000	100.94636				0.00	0	0
Total CLN396 SPOT										0.00	0	0
Total For CLN396										0.00	0	0
CLN397 On 20/06/2020 Spot Bond				100.00000	0.00000	101.65573				0.00	0	0
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN398 On 14/11/2022 Spot Bond				100.00000	0.00000	101.84257				0.00	0	0
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN399 On 14/11/2022 Spot Bond				100.00000	0.00000	101.83304				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN400 On 20/06/2020 Spot Bond				100.00000	0.00000	100.88191				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN404 On 21/02/2018 Spot Bond				100.00000	0.00000	101.96866				0.00	0	0
Total CLN404 SPOT										0.00	0	0
Total For CLN404										0.00	0	0
CLN406 On 20/06/2020 Spot Bond				100.00000	0.00000	98.25000				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN407 On 20/06/2020 Spot Bond				100.00000	0.00000	100.88649				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN409 On 18/07/2020 Spot Bond				100.00000	0.00000	100.17646				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN410 On 20/09/2020 Spot Bond				100.00000	0.00000	100.96893				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN411 On 20/09/2020 Spot Bond				100.00000	0.00000	100.97350				0.00	0	0
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN412 On 18/07/2020 Spot Bond				100.00000	0.00000	100.17725				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN413 On 20/09/2020 Spot Bond				100.00000	0.00000	100.95978				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN414 On 20/09/2020 Spot Bond				100.00000	0.00000	101.13340				0.00	0	0
Total CLN414 SPOT										0.00	0	0
Total For CLN414										0.00	0	0
CLN415 On 20/09/2020 Spot Bond				100.00000	0.00000	101.00552				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN416 On 18/07/2020 Spot Bond				100.00000	0.00000	100.18754				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN417 On 20/09/2020 Spot Bond			4.00000	101.37619	4.00000	115.66632				0.00	0	0
Total CLN417 SPOT										0.00	0	0
Total For CLN417										0.00	0	0
CLN418 On 23/09/2020 Spot Bond				100.00000	0.00000	100.91633				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN419 On 20/12/2020 Spot Bond				100.00000	0.00000	101.05127				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	48.33172	7.01000	48.32275				0.00	0	0
Total CLN42 SPOT										0.00	0	0
Total For CLN42										0.00	0	0
CLN420 On 20/12/2020 Spot Bond				100.00000	0.00000	101.06041				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN420 On 26/01/2021 Spot Bond				100.00000	0.00000	99.93262				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN421 On 20/12/2020 Spot Bond				100.00000	0.00000	110.54730				0.00	0	0
Total CLN422 SPOT										0.00	0	0
Total For CLN422										0.00	0	0
CLN422 On 20/12/2020 Spot Bond				100.00000	0.00000	106.51000				0.00	0	0
Total CLN423 SPOT										0.00	0	0
Total For CLN423										0.00	0	0
CLN423 On 20/12/2020 Spot Bond				100.00000	0.00000	107.56110				0.00	0	0
Total CLN424 SPOT										0.00	0	0
Total For CLN424										0.00	0	0
CLN424 On 20/12/2020 Spot Bond				100.00000	0.00000	103.90036				0.00	0	0
Total CLN425 SPOT										0.00	0	0
Total For CLN425										0.00	0	0
CLN425 On 20/12/2020 Spot Bond				100.00000	0.00000	107.33250				0.00	0	0
Total CLN426 SPOT										0.00	0	0
Total For CLN426										0.00	0	0
CLN426 On 20/12/2018 Spot Bond				100.00000	0.00000	102.96201				0.00	0	0
Total CLN427 SPOT										0.00	0	0
Total For CLN427										0.00	0	0
CLN427 On 15/11/2020 Spot Bond				100.00000	0.00000	101.90353				0.00	0	0
Total CLN428 SPOT										0.00	0	0
Total For CLN428										0.00	0	0
CLN428 On 20/12/2020 Spot Bond				100.00000	0.00000	101.24286				0.00	0	0
Total CLN429 SPOT										0.00	0	0
Total For CLN429										0.00	0	0
CLN429 On 20/12/2020 Spot Bond				100.00000	0.00000	118.72054				0.00	0	0
Total CLN430 SPOT										0.00	0	0
Total For CLN430										0.00	0	0
CLN430 On 20/12/2020 Spot Bond				100.00000	0.00000	116.14307				0.00	0	0
Total CLN431 SPOT										0.00	0	0
Total For CLN431										0.00	0	0
CLN431 On 20/12/2020 Spot Bond				100.00000	0.00000	115.25712				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN432 SPOT										0.00	0	0
Total For CLN432										0.00	0	0
CLN432 On 20/12/2020 Spot Bond				100.00000	0.00000	121.52148				0.00	0	0
Total CLN433 SPOT										0.00	0	0
Total For CLN433										0.00	0	0
CLN433 On 20/12/2020 Spot Bond				100.00000	0.00000	119.54812				0.00	0	0
Total CLN434 SPOT										0.00	0	0
Total For CLN434										0.00	0	0
CLN434 On 20/12/2020 Spot Bond				100.00000	0.00000	100.96438				0.00	0	0
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0
CLN436 On 20/12/2020 Spot Bond				100.00000	0.00000	100.92318				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN437 On 03/02/2021 Spot Bond				100.00000	0.00000	99.74404				0.00	0	0
Total CLN439 SPOT										0.00	0	0
Total For CLN439										0.00	0	0
CLN439 On 20/03/2021 Spot Bond				100.00000	0.00000	120.69164				0.00	0	0
Total CLN440 SPOT										0.00	0	0
Total For CLN440										0.00	0	0
CLN440 On 20/03/2021 Spot Bond				100.00000	0.00000	101.69612				0.00	0	0
Total CLN441 SPOT										0.00	0	0
Total For CLN441										0.00	0	0
CLN441 On 23/05/2021 Spot Bond				100.00000	0.00000	101.73576				0.00	0	0
Total CLN444 SPOT										0.00	0	0
Total For CLN444										0.00	0	0
CLN444 On 24/05/2021 Spot Bond			10.04000	105.94810	10.04000	105.91989				0.00	0	0
Total CLN445 SPOT										0.00	0	0
Total For CLN445										0.00	0	0
CLN445 On 31/01/2022 Spot Bond			4.50000	135.72883	4.50000	135.70788				0.00	0	0
Total CLN452 SPOT										0.00	0	0
Total For CLN452										0.00	0	0
CLN452 On 31/01/2025 Spot Bond			6.39000	97.70442	6.39000	97.68437				0.00	0	0
Total CLN453 SPOT										0.00	0	0
Total For CLN453										0.00	0	0
CLN453 On 31/01/2025 Spot Bond			6.03000	100.09362	6.03000	100.07404				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN454 SPOT										0.00	0	0
Total For CLN454										0.00	0	0
CLN454 On 04/05/2021 Spot Bond				100.00000	0.00000	101.69169				0.00	0	0
Total CLN455 SPOT										0.00	0	0
Total For CLN455										0.00	0	0
CLN455 On 20/12/2021 Spot Bond				100.00000	0.00000	101.08068				0.00	0	0
Total CLN456 SPOT										0.00	0	0
Total For CLN456										0.00	0	0
CLN456 On 17/11/2021 Spot Bond				100.00000	0.00000	101.79998				0.00	0	0
Total CLN457 SPOT										0.00	0	0
Total For CLN457										0.00	0	0
CLN457 On 29/11/2021 Spot Bond				100.00000	0.00000	101.49936				0.00	0	0
Total CLN458 SPOT										0.00	0	0
Total For CLN458										0.00	0	0
CLN458 On 29/11/2021 Spot Bond				100.00000	0.00000	101.48417				0.00	0	0
Total CLN460 SPOT										0.00	0	0
Total For CLN460										0.00	0	0
CLN460 On 15/02/2022 Spot Bond				100.00000	0.00000	102.03307				0.00	0	0
Total CLN461 SPOT										0.00	0	0
Total For CLN461										0.00	0	0
CLN461 On 16/02/2022 Spot Bond			10.61000	106.39712	10.61000	106.36674				0.00	0	0
Total CLN462 SPOT										0.00	0	0
Total For CLN462										0.00	0	0
CLN462 On 23/02/2018 Spot Bond				100.00000	0.00000	101.55473				0.00	0	0
Total CLN463 SPOT										0.00	0	0
Total For CLN463										0.00	0	0
CLN463 On 13/03/2022 Spot Bond			9.85500	104.33138	9.85500	104.30411				0.00	0	0
Total CLN464 SPOT										0.00	0	0
Total For CLN464										0.00	0	0
CLN464 On 14/03/2020 Spot Bond				100.00000	0.00000	100.99985				0.00	0	0
Total CLN465 SPOT										0.00	0	0
Total For CLN465										0.00	0	0
CLN465 On 21/02/2024 Spot Bond				100.00000	0.00000	101.70332				0.00	0	0
Total CLN466 SPOT										0.00	0	0
Total For CLN466										0.00	0	0
CLN466 On 27/03/2020 Spot Bond				100.00000	0.00000	100.66534				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN467 SPOT										0.00	0	0
Total For CLN467										0.00	0	0
CLN467 On 28/03/2020 Spot Bond				100.00000	0.00000	100.66142				0.00	0	0
Total CLN468 SPOT										0.00	0	0
Total For CLN468										0.00	0	0
CLN468 On 28/03/2022 Spot Bond				100.00000	0.00000	100.68957				0.00	0	0
Total CLN469 SPOT										0.00	0	0
Total For CLN469										0.00	0	0
CLN469 On 07/05/2018 Spot Bond				100.00000	0.00000	101.90480				0.00	0	0
Total CLN470 SPOT										0.00	0	0
Total For CLN470										0.00	0	0
CLN470 On 17/05/2019 Spot Bond				100.00000	0.00000	101.78181				0.00	0	0
Total CLN471 SPOT										0.00	0	0
Total For CLN471										0.00	0	0
CLN471 On 19/11/2022 Spot Bond				100.00000	0.00000	101.95300				0.00	0	0
Total CLN472 SPOT										0.00	0	0
Total For CLN472										0.00	0	0
CLN472 On 05/10/2022 Spot Bond				100.00000	0.00000	100.52172				0.00	0	0
Total CLN473 SPOT										0.00	0	0
Total For CLN473										0.00	0	0
CLN473 On 05/10/2022 Spot Bond			10.05500	101.72212	10.05500	101.68254				0.00	0	0
Total CLN474 SPOT										0.00	0	0
Total For CLN474										0.00	0	0
CLN474 On 23/06/2021 Spot Bond				100.00000	0.00000	101.57130				0.00	0	0
Total CLN475 SPOT										0.00	0	0
Total For CLN475										0.00	0	0
CLN475 On 20/09/2020 Spot Bond				100.00000	0.00000	100.97350				0.00	0	0
Total CLN476 SPOT										0.00	0	0
Total For CLN476										0.00	0	0
CLN476 On 29/11/2021 Spot Bond			100.00000	12.78653	100.00000	12.75437				0.00	0	0
Total CLN477 SPOT										0.00	0	0
Total For CLN477										0.00	0	0
CLN477 On 05/10/2022 Spot Bond			9.91000	100.86367	9.91000	99.04358				0.00	0	0
Total CLN478 SPOT										0.00	0	0
Total For CLN478										0.00	0	0
CLN478 On 05/10/2022 Spot Bond				100.00000	0.00000	100.69286				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN479 SPOT										0.00	0	0
Total For CLN479										0.00	0	0
CLN48(On 01/07/2022 Spot Bond			100.00000	18.68539	100.00000	18.62575				0.00	0	0
Total CLN480 SPOT										0.00	0	0
Total For CLN480										0.00	0	0
CLN48 On 07/06/2022 Spot Bond			100.00000		0.00000	100.88534				0.00	0	0
Total CLN481 SPOT										0.00	0	0
Total For CLN481										0.00	0	0
CLN48 On 20/05/2021 Spot Bond			100.00000		0.00000	100.66168				0.00	0	25,000,000,000
Total CLN482 SPOT										0.00	0	25,000,000,000
Total For CLN482										0.00	0	25,000,000,000
CLN48 On 20/05/2021 Spot Bond			100.00000		0.00000	100.66824				0.00	0	0
Total CLN483 SPOT										0.00	0	0
Total For CLN483										0.00	0	0
CLN48 On 02/12/2021 Spot Bond			100.00000		0.00000	100.49490				0.00	0	0
Total CLN484 SPOT										0.00	0	0
Total For CLN484										0.00	0	0
CLN48 On 02/12/2021 Spot Bond			9.54000	101.02940	9.54000	100.99781				0.00	0	0
Total CLN485 SPOT										0.00	0	0
Total For CLN485										0.00	0	0
CLN48 On 20/06/2022 Spot Bond			100.00000		0.00000	100.15795				0.00	0	0
Total CLN486 SPOT										0.00	0	0
Total For CLN486										0.00	0	0
CLN48 On 07/12/2021 Spot Bond			100.00000	15.12995	100.00000	15.08619			150,000,000,000,000.00	1,500,000,000	1,510,000,000	
Total CLN487 SPOT									150,000,000,000,000.00	1,500,000,000	1,510,000,000	
Total For CLN487									150,000,000,000,000.00	1,500,000,000	1,510,000,000	
CLN55 On 18/04/2028 Spot Bond			100.00000		0.00000	209.66109			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			9.05000	95.85011	9.05000	95.82694			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			8.66500	40.89917	8.66500	180.24341			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN88 SPOT										0.00	0	0
Total For CLN88										0.00	0	0
CLN89 On 02/03/2028 Spot Bond			8.66500	41.43339	8.66500	180.75943				0.00	0	0
Total CLN89 SPOT										0.00	0	0
Total For CLN89										0.00	0	0
CLNF10 On 24/07/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLNF10 SPOT										0.00	0	0
Total For CLNF10										0.00	0	0
CLNF11 On 20/03/2018 Spot Bond				100.00000	0.00000	100.82346				0.00	0	0
Total CLNF11 SPOT										0.00	0	0
Total For CLNF11										0.00	0	0
CLNF12 On 20/06/2019 Spot Bond				100.00000	0.00000	100.85923				0.00	0	0
Total CLNF12 SPOT										0.00	0	0
Total For CLNF12										0.00	0	0
CLNF13 On 20/06/2019 Spot Bond				100.00000	0.00000	101.29027				0.00	0	0
Total CLNF13 SPOT										0.00	0	0
Total For CLNF13										0.00	0	0
CLNF14 On 20/09/2019 Spot Bond				100.00000	0.00000	100.85917				0.00	0	0
Total CLNF14 SPOT										0.00	0	0
Total For CLNF14										0.00	0	0
CLNF15 On 20/06/2020 Spot Bond				100.00000	0.00000	100.89107				0.00	0	0
Total CLNF15 SPOT										0.00	0	0
Total For CLNF15										0.00	0	0
COH00 On 26/11/2018 Spot Bond				100.00000	0.00000	101.95424				0.00	0	0
Total COH001 SPOT										0.00	0	0
Total For COH001										0.00	0	0
COH00 On 15/04/2019 Spot Bond				100.00000	0.00000	100.19188				0.00	0	0
Total COH002 SPOT										0.00	0	0
Total For COH002										0.00	0	0
COJ04 On 05/06/2018 Spot Bond			8.53000	101.59430	8.53000	101.57111				0.00	0	915,454,000
Total COJ04 SPOT										0.00	0	915,454,000
Total For COJ04										0.00	0	915,454,000
COJ05 On 05/06/2023 Spot Bond			9.26000	114.73794	9.26000	114.70957				0.00	0	2,000,000,000
Total COJ05 SPOT										0.00	0	2,000,000,000
Total For COJ05										0.00	0	2,000,000,000
COJ07 On 23/03/2021 Spot Bond			9.65000	107.02294	9.65000	106.99553				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total COJ07 SPOT										0.00	0	0
Total For COJ07										0.00	0	0
COJ08 On 22/06/2026 Spot Bond			10.64500	105.60012	10.64500	105.57019				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			9.99500	102.16043	9.99500	102.13321				0.00	0	0
Total COJG01 SPOT										0.00	0	0
Total For COJG01										0.00	0	0
COT01 On 03/04/2023 Spot Bond			10.17000	98.28960	10.17000	98.26296				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			11.37500	95.95132	11.37500	95.92232				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			11.39500	89.38000	11.39500	89.35294				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			11.41500	98.06065	11.41500	98.03108				0.00	0	0
Total CPV01 SPOT										0.00	0	0
Total For CPV01										0.00	0	0
CS001 On 31/03/2018 Spot Bond				100.00000	0.00000	100.61268				0.00	0	0
Total CS001 SPOT										0.00	0	0
Total For CS001										0.00	0	0
CS002 On 17/12/2020 Spot Bond				100.00000	0.00000	100.86624				0.00	0	0
Total CS002 SPOT										0.00	0	0
Total For CS002										0.00	0	0
CS003 On 12/08/2021 Spot Bond				100.00000	0.00000	100.55784				0.00	0	0
Total CS003 SPOT										0.00	0	0
Total For CS003										0.00	0	0
CSA04I On 06/06/2020 Spot Bond			100.00000	18.76512	100.00000	18.70654				0.00	0	0
Total CSA04U SPOT										0.00	0	0
Total For CSA04U										0.00	0	0
CSD04I On 06/06/2020 Spot Bond			100.00000	17.62966	100.00000	17.57462				0.00	0	0
Total CSD04U SPOT										0.00	0	0
Total For CSD04U										0.00	0	0
DEN38I On 10/06/2018 Spot Bond			100.00000	61.41807	100.00000	61.26929				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DEN38U SPOT										0.00	0	0
Total For DEN38U										0.00	0	0
DEN40U On 10/06/2018 Spot Bond			100.00000	61.80342	100.00000	61.65370				0.00	0	0
Total DEN40U SPOT										0.00	0	0
Total For DEN40U										0.00	0	0
DENG4 On 29/09/2017 Spot Bond			8.16500	101.92516	8.16500	101.90270				0.00	0	0
Total DENG44 SPOT										0.00	0	0
Total For DENG44										0.00	0	0
DENG4 On 29/09/2017 Spot Bond			6.86000	102.16273	6.86000	102.14377				0.00	0	0
Total DENG44/R203 SPOT										0.00	0	0
Total For DENG44/R203										0.00	0	0
DENG6 On 29/08/2017 Spot Bond				100.00000	0.00000	101.29747				0.00	0	0
Total DENG64 SPOT										0.00	0	0
Total For DENG64										0.00	0	0
DENG6 On 22/09/2017 Spot Bond				100.00000	0.00000	100.73435				0.00	0	0
Total DENG65 SPOT										0.00	0	0
Total For DENG65										0.00	0	0
DENG6 On 29/08/2017 Spot Bond				100.00000	0.00000	101.29747				0.00	0	0
Total DENG67 SPOT										0.00	0	0
Total For DENG67										0.00	0	0
DENG6 On 29/08/2017 Spot Bond				100.00000	0.00000	101.29747				0.00	0	0
Total DENG68 SPOT										0.00	0	0
Total For DENG68										0.00	0	0
DENG6 On 29/08/2017 Spot Bond				100.00000	0.00000	99.18837				0.00	0	0
Total DENG69 SPOT										0.00	0	0
Total For DENG69										0.00	0	0
DLTB03 On 09/10/2017 Spot Bond				100.00000	0.00000	100.36673				0.00	0	0
Total DLTB03 SPOT										0.00	0	0
Total For DLTB03										0.00	0	0
DLTB03 On 09/10/2017 Spot Bond			100.00000	84.71724	100.00000	84.52557				0.00	0	0
DLTB03 On 09/10/2017 Spot Bond			100.00000	84.71724	100.00000	84.52557				0.00	0	0
Total DLTB03/JIBAR SPOT										0.00	0	0
Total For DLTB03/JIBAR										0.00	0	0
DNG60 On 04/08/2017 Spot Bond			100.00000	97.33333	100.00000	98.60980				0.00	0	0
Total DNG60U SPOT										0.00	0	0
Total For DNG60U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DOL00: On 20/09/2018 Spot Bond				100.00000	0.00000	101.11101			0.00	0	0
Total DOL003 SPOT									0.00	0	0
Total For DOL003									0.00	0	0
DOL00: On 24/01/2019 Spot Bond				100.00000	0.00000	99.99935			0.00	0	0
Total DOL004 SPOT									0.00	0	0
Total For DOL004									0.00	0	0
DOL00: On 20/12/2019 Spot Bond				100.00000	0.00000	70.33892			0.00	0	0
Total DOL009 SPOT									0.00	0	0
Total For DOL009									0.00	0	0
DOL01: On 20/12/2021 Spot Bond				100.00000	0.00000	100.34476			0.00	1,100,000,000	550,000,000
Total DOL012 SPOT									0.00	1,100,000,000	550,000,000
Total For DOL012									0.00	1,100,000,000	550,000,000
DV2021 On 18/06/2021 Spot Bond			9.21000	100.31792	9.21000	100.29325			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			8.73000	105.98563	8.73000	105.96062			0.00	0	350,000,000
Total DV22 SPOT									0.00	0	350,000,000
Total For DV22									0.00	0	350,000,000
DV22/R On 07/02/2020 Spot Bond			100.00000	25.35018	100.00000	25.29346			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			9.62500	105.66352	9.62500	105.63609			0.00	0	200,000,000
Total DV23 SPOT									0.00	0	200,000,000
Total For DV23									0.00	0	200,000,000
DV23/R On 27/02/2023 Spot Bond			100.00000	14.89747	100.00000	14.86414			0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	14.89747	100.00000	14.86414			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			9.70500	104.11769	9.70500	104.09043			0.00	0	0
Total DV24 SPOT									0.00	0	0
Total For DV24									0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	104.18931	9.69000	104.16208			0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	104.18931	9.69000	104.16208			0.00	0	0
Total DV24/R2023 SPOT									0.00	0	0
Total For DV24/R2023									0.00	0	0
DV29 On 18/02/2029 Spot Bond			11.06500	98.15298	11.06500	98.12378			0.00	0	696,666,700

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DV29 SPOT										0.00	0	696,666,700
Total For DV29										0.00	0	696,666,700
DV29/R On 18/02/2029 Spot Bond			10.10000	104.36599	10.10000	104.33759				0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	104.36599	10.10000	104.33759				0.00	0	0
Total DV29/R213 SPOT										0.00	0	0
Total For DV29/R213										0.00	0	0
DVC02 On 24/08/2017 Spot Bond				100.00000	0.00000	101.33154				0.00	0	0
Total DVC027 SPOT										0.00	0	0
Total For DVC027										0.00	0	0
DVC02 On 19/02/2018 Spot Bond				100.00000	0.00000	101.54213				0.00	0	0
Total DVC028 SPOT										0.00	0	0
Total For DVC028										0.00	0	0
DVC25 On 29/08/2017 Spot Bond				100.00000	0.00000	101.32099				0.00	0	0
Total DVC25 SPOT										0.00	0	0
Total For DVC25										0.00	0	0
DVC26 On 29/11/2017 Spot Bond				100.00000	0.00000	101.29426				0.00	0	0
Total DVC26 SPOT										0.00	0	0
Total For DVC26										0.00	0	0
DVF18 On 30/03/2018 Spot Bond				100.00000	0.00000	100.53096				0.00	0	0
Total DVF18 SPOT										0.00	0	0
Total For DVF18										0.00	0	0
DVF19 On 31/05/2019 Spot Bond				100.00000	0.00000	101.95209				0.00	11,600,000,000	1,700,000,000
Total DVF19 SPOT										0.00	11,600,000,000	1,700,000,000
Total For DVF19										0.00	11,600,000,000	1,700,000,000
DVF20 On 29/11/2019 Spot Bond				100.00000	0.00000	101.36270				0.00	0	0
Total DVF20 SPOT										0.00	0	0
Total For DVF20										0.00	0	0
DVF20 On 28/03/2020 Spot Bond				100.00000	0.00000	100.62292				0.00	0	0
Total DVF20B SPOT										0.00	0	0
Total For DVF20B										0.00	0	0
DVF21 On 29/11/2021 Spot Bond				100.00000	0.00000	101.41126				0.00	0	0
Total DVF21 SPOT										0.00	0	0
Total For DVF21										0.00	0	0
DVF22 On 28/03/2022 Spot Bond				100.00000	0.00000	100.75846				0.00	0	0
Total DVF22 SPOT										0.00	0	0
Total For DVF22										0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
E170	On	01/08/2020	Spot Bond			8.40000	113.10075	8.40000	113.07505			84,577,920,000.00	10,068,800	113,213,800
Total E170 SPOT												84,577,920,000.00	10,068,800	113,213,800
Total For E170												84,577,920,000.00	10,068,800	113,213,800
E170/R	On	01/08/2020	Spot Bond			100.00000	20.76577	100.00000	20.71930			0.00	0	0
Total E170/R207 SPOT												0.00	0	0
Total For E170/R207												0.00	0	0
ECN20	On	14/03/2020	Spot Bond			9.12000	104.68453	9.12000	104.65916			0.00	0	0
Total ECN20 SPOT												0.00	0	0
Total For ECN20												0.00	0	0
ECN22	On	14/03/2022	Spot Bond			9.25000	105.35345	9.25000	105.32756			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			9.64500	105.04270	9.64500	105.01581			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			3.69000	103.31041	3.69000	103.29688			0.00	0	0
Total ECN32 SPOT												0.00	0	0
Total For ECN32												0.00	0	0
EFS00E	On	23/10/2023	Spot Bond				100.00000	0.00000	99.86508			0.00	0	0
Total EFS00B SPOT												0.00	0	0
Total For EFS00B												0.00	0	0
EFS0A1	On	28/10/2023	Spot Bond				100.00000	0.00000	99.89224			0.00	0	0
Total EFS0A2 SPOT												0.00	0	0
Total For EFS0A2												0.00	0	0
EFS0C1	On	28/10/2023	Spot Bond			100.00000	16.58080	100.00000	16.54019			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			3.30000	97.69521	3.30000	97.68331			0.00	0	0
Total EL037 SPOT												0.00	0	0
Total For EL037												0.00	0	0
EL037/I	On	31/01/2037	Spot Bond			2.25000	114.97054	2.25000	114.95981			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			3.21000	126.86783	3.21000	126.85285			0.00	0	0
Total EL28 SPOT												0.00	0	0
Total For EL28												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EL29	On	19/11/2029	Spot Bond			3.22000	113.42539	3.22000	113.41198			0.00	0	0
Total EL29 SPOT												0.00	0	0
Total For EL29												0.00	0	0
EL30	On	29/07/2030	Spot Bond			3.24000	111.77608	3.24000	111.76264			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			3.33000	103.15716	3.33000	103.14461			0.00	0	0
Total EL31 SPOT												0.00	0	0
Total For EL31												0.00	0	0
EL36	On	31/01/2036	Spot Bond			3.29000	98.48251	3.29000	98.47054			0.00	0	0
Total EL36 SPOT												0.00	0	0
Total For EL36												0.00	0	0
EL36/I2	On	31/01/2036	Spot Bond			2.25000	114.97054	2.25000	114.95981			0.00	0	0
Total EL36/I2038 SPOT												0.00	0	0
Total For EL36/I2038												0.00	0	0
EMM01	On	28/07/2020	Spot Bond			9.24000	103.31369	9.24000	103.28791			0.00	0	0
Total EMM01 SPOT												0.00	0	0
Total For EMM01												0.00	0	0
EMM02	On	11/03/2021	Spot Bond			9.32000	108.16795	9.32000	108.14118			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			10.44500	100.32292	10.44500	100.29516			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			10.85000	91.07638	10.85000	95.27878			0.00	0	0
Total EMM04 SPOT												0.00	0	0
Total For EMM04												0.00	0	0
EMM05	On	17/04/2029	Spot Bond			11.11500	99.97239	11.11500	101.00135			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			10.54500	99.32037	10.54500	99.92842			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			10.39500	101.18310	10.39500	100.80561			0.00	0	0
Total EMM07 SPOT												0.00	0	0
Total For EMM07												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
EMM07 On 17/07/2032 Spot Bond			11.13500	107.34022	11.13500	89.67793				0.00	0	0
Total EMM07P SPOT										0.00	0	0
Total For EMM07P										0.00	0	0
EPF002 On 28/05/2018 Spot Bond				100.00000	0.00000	101.38571				0.00	0	0
Total EPF002 SPOT										0.00	0	0
Total For EPF002										0.00	0	0
EPF004 On 06/11/2017 Spot Bond				100.00000	0.00000	102.17544				0.00	0	0
Total EPF004 SPOT										0.00	0	0
Total For EPF004										0.00	0	0
EPF006 On 19/08/2018 Spot Bond				100.00000	0.00000	101.60592				0.00	0	0
Total EPF006 SPOT										0.00	0	0
Total For EPF006										0.00	0	0
EPF007 On 02/09/2020 Spot Bond				100.00000	0.00000	101.29452				0.00	0	0
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF008 On 12/09/2019 Spot Bond				100.00000	0.00000	101.15765				0.00	0	0
Total EPF008 SPOT										0.00	0	0
Total For EPF008										0.00	0	0
EPF009 On 30/03/2018 Spot Bond				100.00000	0.00000	100.57722				0.00	0	0
Total EPF009 SPOT										0.00	0	0
Total For EPF009										0.00	0	0
EPF010 On 07/11/2019 Spot Bond				100.00000	0.00000	101.93480				0.00	0	0
Total EPF010 SPOT										0.00	0	0
Total For EPF010										0.00	0	0
EPF011 On 12/06/2020 Spot Bond				100.00000	0.00000	101.08019				0.00	0	0
Total EPF011 SPOT										0.00	0	0
Total For EPF011										0.00	0	0
EPF01U On 01/09/2018 Spot Bond			100.00000	43.40815	100.00000	43.30299				0.00	0	0
Total EPF01U SPOT										0.00	0	0
Total For EPF01U										0.00	0	0
EPF02U On 01/09/2019 Spot Bond			100.00000	23.88639	100.00000	23.82853				0.00	0	0
Total EPF02U SPOT										0.00	0	0
Total For EPF02U										0.00	0	0
EPFC27 On 06/09/2017 Spot Bond				100.00000	0.00000	101.13588				0.00	0	0
Total EPFC27 SPOT										0.00	0	0
Total For EPFC27										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EPFC2 On 06/11/2017 Spot Bond				100.00000	0.00000	101.80243			0.00	0	0
Total EPFC29 SPOT									0.00	0	0
Total For EPFC29									0.00	0	0
EPFC3 On 02/03/2018 Spot Bond				100.00000	0.00000	101.22416			0.00	0	0
Total EPFC30 SPOT									0.00	0	0
Total For EPFC30									0.00	0	0
EPFC3 On 06/09/2017 Spot Bond				100.00000	0.00000	103.19315			0.00	0	0
Total EPFC31 SPOT									0.00	0	0
Total For EPFC31									0.00	0	0
EPFC3 On 03/11/2017 Spot Bond				100.00000	0.00000	99.77880			0.00	0	0
Total EPFC32 SPOT									0.00	0	0
Total For EPFC32									0.00	0	0
EQS05 On 28/04/2019 Spot Bond			100.00000	28.90756	100.00000	33.54160			0.00	0	0
Total EQS05 SPOT									0.00	0	0
Total For EQS05									0.00	0	0
EQS06 On 09/04/2020 Spot Bond				100.00000	0.00000	95.95183			0.00	0	0
Total EQS06 SPOT									0.00	0	0
Total For EQS06									0.00	0	0
EQS07 On 09/04/2018 Spot Bond			12.40500	100.03057	12.40500	99.99768			0.00	0	0
Total EQS07 SPOT									0.00	0	0
Total For EQS07									0.00	0	0
EQS08 On 04/10/2018 Spot Bond				100.00000	0.00000	99.29693			0.00	0	0
Total EQS08A SPOT									0.00	0	0
Total For EQS08A									0.00	0	0
EQS08 On 04/10/2018 Spot Bond			100.00000	41.01217	100.00000	40.91282			0.00	0	0
EQS08 On 04/10/2018 Spot Bond			100.00000	41.10061	100.00000	41.00104			0.00	0	0
Total EQS08A/JIBAR SPOT									0.00	0	0
Total For EQS08A/JIBAR									0.00	0	0
ERS3B On 17/08/2019 Spot Bond				100.00000	0.00000	101.72595			0.00	0	0
Total ERS3B4 SPOT									0.00	0	0
Total For ERS3B4									0.00	0	0
ERS3B On 17/05/2019 Spot Bond				100.00000	0.00000	101.75734			0.00	0	0
Total ERS3B5 SPOT									0.00	0	0
Total For ERS3B5									0.00	0	0
ERS3C On 17/08/2019 Spot Bond				100.00000	0.00000	101.81845			0.00	0	0
Total ERS3C4 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ERS3C4									0.00	0	0
ERS3C On 17/05/2019 Spot Bond				100.00000	0.00000	101.94122			0.00	0	0
Total ERS3C5 SPOT									0.00	0	0
Total For ERS3C5									0.00	0	0
ERSA1: On 25/11/2020 Spot Bond			10.00000	109.90000	10.00000	109.87100			0.00	0	0
Total ERSA12/JIBAR SPOT									0.00	0	0
Total For ERSA12/JIBAR									0.00	0	0
ERSA1: On 17/08/2017 Spot Bond				100.00000	0.00000	101.66137			0.00	0	0
Total ERSA15 SPOT									0.00	0	0
Total For ERSA15									0.00	0	0
ERSA1 On 17/08/2018 Spot Bond				100.00000	0.00000	101.53009			0.00	0	0
Total ERSA17 SPOT									0.00	0	0
Total For ERSA17									0.00	0	0
ERSA1: On 17/08/2017 Spot Bond				100.00000	0.00000	101.59654			0.00	0	0
Total ERSA18 SPOT									0.00	0	0
Total For ERSA18									0.00	0	0
ERSA2: On 17/08/2018 Spot Bond				100.00000	0.00000	101.86318			0.00	0	0
Total ERSA20 SPOT									0.00	0	0
Total For ERSA20									0.00	0	0
ERSA2 On 17/08/2020 Spot Bond				100.00000	0.00000	101.29940			0.00	0	0
Total ERSA21 SPOT									0.00	0	0
Total For ERSA21									0.00	0	0
ERSA2: On 17/05/2019 Spot Bond				100.00000	0.00000	102.12354			0.00	0	0
Total ERSA22 SPOT									0.00	0	0
Total For ERSA22									0.00	0	0
ERSA2 On 17/08/2019 Spot Bond				100.00000	0.00000	101.70745			0.00	0	0
Total ERSA23 SPOT									0.00	0	0
Total For ERSA23									0.00	0	0
ES18 On 20/04/2018 Spot Bond			8.27500	103.08696	8.27500	103.06412			0.00	0	41,100,000,000
Total ES18 SPOT									0.00	0	41,100,000,000
Total For ES18									0.00	0	41,100,000,000
ES18/R On 20/04/2018 Spot Bond			9.25000	102.40015	9.25000	102.37485			0.00	0	0
Total ES18/R204 SPOT									0.00	0	0
Total For ES18/R204									0.00	0	0
ES23 On 25/01/2023 Spot Bond			9.06500	103.98038	9.06500	103.95492		18,306,288,868,000.00	2,019,447,200	2,041,740,100	
Total ES23 SPOT								18,306,288,868,000.00	2,019,447,200	2,041,740,100	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ES23									18,306,288,868,000.00	2,019,447,200	2,041,740,100
ES23/R On 25/01/2023 Spot Bond			10.00000	100.00000	10.00000	99.97305			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			9.78500	91.27055	9.78500	91.24673			3,217,067,289,000.00	328,775,400	12,527,661,500
Total ES26 SPOT									3,217,067,289,000.00	328,775,400	12,527,661,500
Total For ES26									3,217,067,289,000.00	328,775,400	12,527,661,500
ES26/R On 02/04/2026 Spot Bond			7.85000	102.42731	7.85000	102.40576			0.00	0	0
Total ES26/R186 SPOT									0.00	0	0
Total For ES26/R186									0.00	0	0
ES33 On 15/09/2033 Spot Bond			10.70000	78.32366	10.76500	77.90092			2,480,940,520,000.00	231,863,600	59,073,719,000
Total ES33 SPOT									2,480,940,520,000.00	231,863,600	59,073,719,000
Total For ES33									2,480,940,520,000.00	231,863,600	59,073,719,000
ES33/R On 15/09/2033 Spot Bond			7.50000	102.67619	7.50000	102.65564			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			10.97500	81.13574	10.97500	81.11206			173,448,900,000.00	15,804,000	15,920,545,900
Total ES42 SPOT									173,448,900,000.00	15,804,000	15,920,545,900
Total For ES42									173,448,900,000.00	15,804,000	15,920,545,900
ES42/R On 25/04/2042 Spot Bond			8.50000	102.09128	8.50000	102.06806			0.00	0	0
Total ES42/R214 SPOT									0.00	0	0
Total For ES42/R214									0.00	0	0
EXX02 On 19/05/2019 Spot Bond				100.00000	0.00000	100.12874			0.00	0	0
Total EXX02 SPOT									0.00	0	0
Total For EXX02									0.00	0	0
FBJ20Z On 20/03/2020 Spot Bond				100.00000	0.00000	100.86380			0.00	0	0
Total FBJ20Z SPOT									0.00	0	0
Total For FBJ20Z									0.00	0	0
FBJ22Z On 20/03/2022 Spot Bond				100.00000	0.00000	100.89114			0.00	0	0
Total FBJ22Z SPOT									0.00	0	0
Total For FBJ22Z									0.00	0	0
FIF01U On 01/11/2018 Spot Bond			100.00000	45.41796	100.00000	45.30793			0.00	0	0
Total FIF01U SPOT									0.00	0	0
Total For FIF01U									0.00	0	0
FIF02U On 01/11/2019 Spot Bond			100.00000	23.84073	100.00000	23.78297			0.00	0	0
Total FIF02U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FIF02U										0.00	0	0
FIF03U On 01/11/2020 Spot Bond			100.00000	15.10472	100.00000	15.06813				0.00	0	0
Total FIF03U SPOT										0.00	0	0
Total For FIF03U										0.00	0	0
FIF04U On 01/11/2021 Spot Bond			100.00000	11.61330	100.00000	11.58516				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	14.26269	100.00000	14.22814				0.00	0	0
Total FIF05U SPOT										0.00	0	0
Total For FIF05U										0.00	0	0
FIF06U On 27/02/2023 Spot Bond			100.00000	11.31989	100.00000	11.29247				0.00	0	0
Total FIF06U SPOT										0.00	0	0
Total For FIF06U										0.00	0	0
FIFB04 On 21/11/2017 Spot Bond				100.00000	0.00000	101.57504				0.00	0	36,000,000
Total FIFB04 SPOT										0.00	0	36,000,000
Total For FIFB04										0.00	0	36,000,000
FIFB06 On 25/08/2017 Spot Bond				100.00000	0.00000	101.45904				0.00	0	0
Total FIFB06 SPOT										0.00	0	0
Total For FIFB06										0.00	0	0
FIFB07 On 27/11/2017 Spot Bond				100.00000	0.00000	101.39329				0.00	0	0
Total FIFB07 SPOT										0.00	0	0
Total For FIFB07										0.00	0	0
FIFB08 On 31/05/2019 Spot Bond				100.00000	0.00000	101.37199				0.00	0	0
Total FIFB08 SPOT										0.00	0	0
Total For FIFB08										0.00	0	0
FIFB09 On 27/06/2019 Spot Bond				100.00000	0.00000	100.68646				0.00	0	0
Total FIFB09 SPOT										0.00	0	0
Total For FIFB09										0.00	0	0
FIFB10 On 12/09/2019 Spot Bond				100.00000	0.00000	101.35644				0.00	0	0
Total FIFB10 SPOT										0.00	0	0
Total For FIFB10										0.00	0	0
FIFB11 On 07/02/2020 Spot Bond				100.00000	0.00000	101.92843				0.00	0	0
Total FIFB11 SPOT										0.00	0	0
Total For FIFB11										0.00	0	0
FIFB12 On 13/08/2020 Spot Bond				100.00000	0.00000	101.76649				0.00	0	0
Total FIFB12 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FIFB12										0.00	0	0
FMLA11 On 17/02/2039 Spot Bond			100.00000	5.75650	100.00000	5.74510				0.00	0	0
Total FMLA1U SPOT										0.00	0	0
Total For FMLA1U										0.00	0	0
FPA1U On 20/08/2023 Spot Bond			100.00000	13.01198	100.00000	12.98045				0.00	0	0
Total FPA1U SPOT										0.00	0	0
Total For FPA1U										0.00	0	0
FPB1U On 20/08/2023 Spot Bond			100.00000	29.08810	100.00000	29.01763				0.00	0	0
Total FPB1U SPOT										0.00	0	0
Total For FPB1U										0.00	0	0
FRB05 On 21/12/2018 Spot Bond			9.20500	99.86426	9.20500	99.83970				0.00	0	6,023,700,000
Total FRB05 SPOT										0.00	0	6,023,700,000
Total For FRB05										0.00	0	6,023,700,000
FRB11 On 11/12/2017 Spot Bond				100.00000	0.00000	101.67260				0.00	0	0
Total FRB11 SPOT										0.00	0	0
Total For FRB11										0.00	0	0
FRB12 On 02/06/2019 Spot Bond				100.00000	0.00000	101.80283				0.00	0	228,000,000
Total FRB12 SPOT										0.00	0	228,000,000
Total For FRB12										0.00	0	228,000,000
FRB13 On 02/06/2021 Spot Bond				100.00000	0.00000	98.22352				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			10.64000	99.43988	10.64000	99.41173				0.00	0	0
Total FRB14 SPOT										0.00	0	0
Total For FRB14										0.00	0	0
FRB15 On 06/03/2020 Spot Bond				100.00000	0.00000	103.15013				0.00	0	0
Total FRB15 SPOT										0.00	0	0
Total For FRB15										0.00	0	0
FRB16 On 08/07/2020 Spot Bond				100.00000	0.00000	101.30534				0.00	0	0
Total FRB16 SPOT										0.00	0	0
Total For FRB16										0.00	0	0
FRB17 On 08/01/2022 Spot Bond				100.00000	0.00000	100.37299				0.00	0	0
Total FRB17 SPOT										0.00	0	0
Total For FRB17										0.00	0	0
FRB17/ On 08/01/2027 Spot Bond			100.00000	11.38294	100.00000	11.35537				0.00	0	0
Total FRB17/JIBAR SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRB17/JIBAR									0.00	0	0
FRB18 On 13/04/2021 Spot Bond				100.00000	0.00000	102.32884			0.00	0	0
Total FRB18 SPOT									0.00	0	0
Total For FRB18									0.00	0	0
FRB19 On 14/04/2021 Spot Bond			11.34000	106.38200	11.34000	106.34994			0.00	0	0
Total FRB19 SPOT									0.00	0	0
Total For FRB19									0.00	0	0
FRB20 On 15/04/2021 Spot Bond				100.00000	0.00000	101.74321			0.00	0	0
Total FRB20 SPOT									0.00	0	0
Total For FRB20									0.00	0	0
FRB21 On 24/11/2021 Spot Bond				100.00000	0.00000	101.88181			0.00	0	0
Total FRB21 SPOT									0.00	0	0
Total For FRB21									0.00	0	0
FRB22 On 08/12/2022 Spot Bond				100.00000	0.00000	101.42479			0.00	0	0
Total FRB22 SPOT									0.00	0	0
Total For FRB22									0.00	0	0
FRBC2 On 21/12/2018 Spot Bond			10.21500	103.37796	10.21500	103.34982			0.00	0	60,000,000
Total FRBC21 SPOT									0.00	0	60,000,000
Total For FRBC21									0.00	0	60,000,000
FRBC2 On 21/12/2018 Spot Bond				100.00000	0.00000	102.84964			0.00	0	0
Total FRBC22 SPOT									0.00	0	0
Total For FRBC22									0.00	0	0
FRBI22 On 31/01/2022 Spot Bond			3.40000	142.13070	3.40000	142.11299			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			3.79000	110.31219	3.79000	274.26005			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			3.93000	109.81245	3.93000	115.39579			0.00	0	125,000,000
Total FRBI25 SPOT									0.00	0	125,000,000
Total For FRBI25									0.00	0	125,000,000
FRBI28 On 31/03/2028 Spot Bond			4.10000	87.94976	4.10000	159.32732			0.00	0	0
Total FRBI28 SPOT									0.00	0	0
Total For FRBI28									0.00	0	0
FRBI33 On 07/12/2033 Spot Bond			4.37000	89.77134	4.37000	188.98664			0.00	0	0
Total FRBI33 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRBI33										0.00	0	0
FRBI46 On 31/03/2046 Spot Bond			4.42000	69.74622	4.42000	86.68182				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	87.78584	4.43000	87.83321				0.00	0	0
Total FRBI50 SPOT										0.00	0	0
Total For FRBI50										0.00	0	0
FRBZ0 On 30/11/2020 Spot Bond			8.93000	75.08106	8.93000	75.48280				0.00	0	0
Total FRBZ01 SPOT										0.00	0	0
Total For FRBZ01										0.00	0	0
FRBZ0 On 28/10/2024 Spot Bond			10.05000	49.89360	10.05000	50.01750				0.00	0	0
Total FRBZ02 SPOT										0.00	0	0
Total For FRBZ02										0.00	0	0
FRBZ0 On 10/12/2024 Spot Bond			10.08000	49.23476	10.08000	49.34794				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	83.88171	100.00000	83.69364				0.00	0	0
Total FRC05U SPOT										0.00	0	0
Total For FRC05U										0.00	0	0
FRC06 On 31/12/2017 Spot Bond			100.00000	86.62804	100.00000	86.42935				0.00	0	0
Total FRC06U SPOT										0.00	0	0
Total For FRC06U										0.00	0	0
FRC10 On 03/06/2021 Spot Bond				100.00000	0.00000	101.56319				0.00	0	0
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0
FRC13 On 20/09/2017 Spot Bond				100.00000	0.00000	101.21141				0.00	0	0
Total FRC134 SPOT										0.00	0	0
Total For FRC134										0.00	0	0
FRC14 On 20/09/2017 Spot Bond				100.00000	0.00000	100.87935				0.00	0	0
Total FRC144 SPOT										0.00	0	0
Total For FRC144										0.00	0	0
FRC14 On 20/09/2017 Spot Bond				100.00000	0.00000	102.27176				0.00	0	0
Total FRC145 SPOT										0.00	0	0
Total For FRC145										0.00	0	0
FRC15 On 20/09/2017 Spot Bond				100.00000	0.00000	100.95269				0.00	0	0
Total FRC150 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC150										0.00	0	0
FRC15: On 20/09/2017 Spot Bond			5.76400	100.63143	5.76400	98.00000				0.00	0	0
Total FRC151 SPOT										0.00	0	0
Total For FRC151										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	100.96190				0.00	0	0
Total FRC152 SPOT										0.00	0	0
Total For FRC152										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	100.88947				0.00	0	0
Total FRC153 SPOT										0.00	0	0
Total For FRC153										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	100.91423				0.00	0	0
Total FRC154 SPOT										0.00	0	0
Total For FRC154										0.00	0	0
FRC15: On 20/12/2017 Spot Bond				100.00000	0.00000	101.15674				0.00	0	0
Total FRC155 SPOT										0.00	0	0
Total For FRC155										0.00	0	0
FRC16: On 20/12/2017 Spot Bond				100.00000	0.00000	100.90048				0.00	0	0
Total FRC161 SPOT										0.00	0	0
Total For FRC161										0.00	0	0
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	100.85654				0.00	0	0
Total FRC163 SPOT										0.00	0	0
Total For FRC163										0.00	0	0
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	100.85746				0.00	0	0
Total FRC166 SPOT										0.00	0	0
Total For FRC166										0.00	0	0
FRC16: On 20/03/2018 Spot Bond				100.00000	0.00000	101.18910				0.00	0	0
Total FRC167 SPOT										0.00	0	0
Total For FRC167										0.00	0	0
FRC16: On 20/06/2018 Spot Bond				100.00000	0.00000	100.85603				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			4.48500	107.40744	4.48500	111.10490				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	100.92347				0.00	0	0
Total FRC170 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC170										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	100.91059				0.00	0	0
Total FRC171 SPOT										0.00	0	0
Total For FRC171										0.00	0	0
FRC17: On 21/02/2018 Spot Bond				100.00000	0.00000	100.43462				0.00	0	0
Total FRC172 SPOT										0.00	0	0
Total For FRC172										0.00	0	0
FRC17: On 20/06/2018 Spot Bond				100.00000	0.00000	100.92347				0.00	0	0
Total FRC174 SPOT										0.00	0	0
Total For FRC174										0.00	0	0
FRC17: On 20/09/2018 Spot Bond				100.00000	0.00000	100.87752				0.00	0	0
Total FRC176 SPOT										0.00	0	0
Total For FRC176										0.00	0	0
FRC17: On 20/09/2018 Spot Bond				100.00000	0.00000	100.86009				0.00	0	0
Total FRC177 SPOT										0.00	0	0
Total For FRC177										0.00	0	0
FRC17: On 06/08/2023 Spot Bond				100.00000	0.00000	102.29612				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC17: On 20/09/2020 Spot Bond				100.00000	0.00000	100.98448				0.00	0	0
Total FRC179 SPOT										0.00	0	0
Total For FRC179										0.00	0	0
FRC18: On 06/08/2023 Spot Bond				100.00000	0.00000	109.84583				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	104.11395				0.00	0	0
Total FRC183 SPOT										0.00	0	0
Total For FRC183										0.00	0	0
FRC18: On 20/12/2018 Spot Bond				100.00000	0.00000	101.11016				0.00	0	0
Total FRC185 SPOT										0.00	0	0
Total For FRC185										0.00	0	0
FRC18: On 20/03/2019 Spot Bond				100.00000	0.00000	100.89165				0.00	0	0
Total FRC188 SPOT										0.00	0	0
Total For FRC188										0.00	0	0
FRC18: On 20/03/2019 Spot Bond				100.00000	0.00000	100.91438				0.00	0	0
Total FRC189 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC189										0.00	0	0
FRC19: On 02/04/2019 Spot Bond				100.00000	0.00000	100.54443				0.00	0	0
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0
FRC19: On 25/11/2020 Spot Bond			10.00000	109.90000	10.00000	109.87100				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC19: On 20/06/2024 Spot Bond				100.00000	0.00000	100.95805				0.00	0	0
Total FRC195 SPOT										0.00	0	0
Total For FRC195										0.00	0	0
FRC20: On 20/06/2019 Spot Bond				100.00000	0.00000	101.40262				0.00	0	0
Total FRC206 SPOT										0.00	0	0
Total For FRC206										0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	13.42948	100.00000	13.39695				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	12.58886	100.00000	12.55836				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC20: On 07/10/2020 Spot Bond				100.00000	0.00000	103.02634				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC21: On 20/12/2019 Spot Bond			100.00000	24.05184	100.00000	23.99358				0.00	0	0
FRC21: On 20/12/2019 Spot Bond				100.00000	0.00000	100.94175				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC21: On 29/10/2017 Spot Bond			100.00000	100.94514	100.00000	100.67232				0.00	0	0
Total FRC211 SPOT										0.00	0	0
Total For FRC211										0.00	0	0
FRC21: On 07/05/2020 Spot Bond				100.00000	0.00000	101.97057				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC21: On 04/06/2021 Spot Bond			100.00000	14.32708	100.00000	14.29238				0.00	0	0
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0
FRC21: On 07/11/2017 Spot Bond			100.00000	98.73025	100.00000	98.47179				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC214 SPOT										0.00	0	0
Total For FRC214										0.00	0	0
FRC214 On 07/11/2019 Spot Bond				100.00000	0.00000	101.97053				0.00	0	0
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0
FRC215 On 07/11/2017 Spot Bond			100.00000	98.72300	100.00000	98.46456				0.00	0	0
Total FRC216 SPOT										0.00	0	0
Total For FRC216										0.00	0	0
FRC216 On 07/11/2017 Spot Bond				100.00000	0.00000	101.96633				0.00	0	0
Total FRC217 SPOT										0.00	0	0
Total For FRC217										0.00	0	0
FRC217 On 07/11/2017 Spot Bond				100.00000	0.00000	101.88015				0.00	0	0
Total FRC218 SPOT										0.00	0	0
Total For FRC218										0.00	0	0
FRC218 On 04/11/2019 Spot Bond				100.00000	0.00000	102.08164				0.00	0	0
Total FRC219 SPOT										0.00	0	0
Total For FRC219										0.00	0	0
FRC219 On 04/11/2017 Spot Bond				100.00000	0.00000	101.97089				0.00	0	0
Total FRC220 SPOT										0.00	0	0
Total For FRC220										0.00	0	0
FRC220 On 31/01/2022 Spot Bond			3.91000	139.12027	3.91000	139.10101				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC221 On 20/05/2020 Spot Bond				100.00000	0.00000	101.62659				0.00	0	0
Total FRC225 SPOT										0.00	0	0
Total For FRC225										0.00	0	0
FRC225 On 25/06/2018 Spot Bond				100.00000	0.00000	100.69395				0.00	0	0
Total FRC231 SPOT										0.00	0	0
Total For FRC231										0.00	0	0
FRC231 On 31/01/2022 Spot Bond			4.77000	134.20868	4.77000	134.18697				0.00	0	0
Total FRC233 SPOT										0.00	0	0
Total For FRC233										0.00	0	0
FRC233 On 20/12/2020 Spot Bond				100.00000	0.00000	101.33114				0.00	0	0
Total FRC234 SPOT										0.00	0	0
Total For FRC234										0.00	0	0
FRC234 On 08/02/2020 Spot Bond				100.00000	0.00000	111.30607				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC236 SPOT										0.00	0	0
Total For FRC236										0.00	0	0
FRC237 On 19/10/2020 Spot Bond				100.00000	0.00000	119.77366				0.00	0	0
Total FRC237 SPOT										0.00	0	0
Total For FRC237										0.00	0	0
FRC238 On 08/02/2020 Spot Bond				100.00000	0.00000	111.88203				0.00	0	0
Total FRC238 SPOT										0.00	0	0
Total For FRC238										0.00	0	0
FRC239 On 19/10/2020 Spot Bond				100.00000	0.00000	120.58802				0.00	0	0
Total FRC239 SPOT										0.00	0	0
Total For FRC239										0.00	0	0
FRC240 On 19/10/2020 Spot Bond				100.00000	0.00000	119.46996				0.00	0	0
Total FRC240 SPOT										0.00	0	0
Total For FRC240										0.00	0	0
FRC241 On 08/02/2020 Spot Bond				100.00000	0.00000	111.22993				0.00	0	0
Total FRC241 SPOT										0.00	0	0
Total For FRC241										0.00	0	0
FRC242 On 08/02/2020 Spot Bond				100.00000	0.00000	110.81884				0.00	0	0
Total FRC242 SPOT										0.00	0	0
Total For FRC242										0.00	0	0
FRC243 On 19/10/2020 Spot Bond				100.00000	0.00000	100.16817				0.00	0	0
Total FRC243 SPOT										0.00	0	0
Total For FRC243										0.00	0	0
FRC244 On 08/02/2020 Spot Bond				100.00000	0.00000	111.34253				0.00	0	0
Total FRC244 SPOT										0.00	0	0
Total For FRC244										0.00	0	0
FRC245 On 19/10/2020 Spot Bond				100.00000	0.00000	100.16555				0.00	0	0
Total FRC245 SPOT										0.00	0	0
Total For FRC245										0.00	0	0
FRC246 On 19/10/2020 Spot Bond				100.00000	0.00000	100.11415				0.00	0	0
Total FRC246 SPOT										0.00	0	0
Total For FRC246										0.00	0	0
FRC247 On 08/02/2020 Spot Bond				100.00000	0.00000	110.91502				0.00	0	0
Total FRC247 SPOT										0.00	0	0
Total For FRC247										0.00	0	0
FRC248 On 08/02/2020 Spot Bond				100.00000	0.00000	99.99918				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC248 SPOT										0.00	0	0
Total For FRC248										0.00	0	0
FRC248 On 19/10/2020 Spot Bond				100.00000	0.00000	117.75023				0.00	0	0
Total FRC249 SPOT										0.00	0	0
Total For FRC249										0.00	0	0
FRC249 On 19/10/2020 Spot Bond				100.00000	0.00000	97.83877				0.00	0	0
Total FRC250 SPOT										0.00	0	0
Total For FRC250										0.00	0	0
FRC250 On 13/02/2022 Spot Bond				100.00000	0.00000	102.07120				0.00	0	0
Total FRC251 SPOT										0.00	0	0
Total For FRC251										0.00	0	0
FRC251 On 14/03/2022 Spot Bond				100.00000	0.00000	100.88124				0.00	0	0
Total FRC252 SPOT										0.00	0	0
Total For FRC252										0.00	0	0
FRC252 On 27/03/2020 Spot Bond				100.00000	0.00000	100.59435				0.00	0	0
Total FRC254 SPOT										0.00	0	0
Total For FRC254										0.00	0	0
FRC254 On 10/09/2017 Spot Bond				100.00000	0.00000	101.12415				0.00	0	0
Total FRC46 SPOT										0.00	0	0
Total For FRC46										0.00	0	0
FRC46 On 28/07/2017 Spot Bond				100.00000	0.00000	99.90136				0.00	0	0
Total FRC61 SPOT										0.00	0	0
Total For FRC61										0.00	0	0
FRC61 On 31/01/2022 Spot Bond			4.43000	94.51987	4.43000	138.11313				0.00	0	0
Total FRC66 SPOT										0.00	0	0
Total For FRC66										0.00	0	0
FRC66 On 31/01/2022 Spot Bond			4.49000	94.28675	4.49000	137.77227				0.00	0	0
Total FRC69 SPOT										0.00	0	0
Total For FRC69										0.00	0	0
FRC69 On 31/01/2022 Spot Bond			4.47000	94.36438	4.47000	137.88578				0.00	0	0
Total FRC71 SPOT										0.00	0	0
Total For FRC71										0.00	0	0
FRC71 On 28/07/2017 Spot Bond				100.00000	0.00000	99.89046				0.00	0	0
Total FRC76 SPOT										0.00	0	0
Total For FRC76										0.00	0	0
FRD01 On 31/10/2020 Spot Bond				100.00000	0.00000	102.82703				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRD013 SPOT										0.00	0	0
Total For FRD013										0.00	0	0
FRD011 On 22/12/2018 Spot Bond			100.00000	40.61522	100.00000	40.51683				0.00	0	0
Total FRD01U SPOT										0.00	0	0
Total For FRD01U										0.00	0	0
FRD151 On 31/12/2017 Spot Bond			100.00000	86.83764	100.00000	86.63846				0.00	0	0
Total FRD15U SPOT										0.00	0	0
Total For FRD15U										0.00	0	0
FRD171 On 15/02/2021 Spot Bond			100.00000	13.00964	100.00000	15.95548				0.00	0	0
Total FRD17U SPOT										0.00	0	0
Total For FRD17U										0.00	0	0
FRI33 On 28/02/2033 Spot Bond			4.16000	83.34377	4.16000	83.98945				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			4.23000	96.25455	4.23000	96.24114				0.00	0	0
Total FRI38 SPOT										0.00	0	0
Total For FRI38										0.00	0	0
FRJ18 On 21/02/2018 Spot Bond				100.00000	0.00000	102.01743				0.00	0	0
Total FRJ18 SPOT										0.00	0	0
Total For FRJ18										0.00	0	0
FRJ19 On 04/04/2019 Spot Bond				100.00000	0.00000	100.64886				0.00	50,000,000	50,000,000
Total FRJ19 SPOT										0.00	50,000,000	50,000,000
Total For FRJ19										0.00	50,000,000	50,000,000
FRJ20 On 20/09/2020 Spot Bond				100.00000	0.00000	100.23325				0.00	0	240,000,000
Total FRJ20 SPOT										0.00	0	240,000,000
Total For FRJ20										0.00	0	240,000,000
FRJ21 On 15/09/2021 Spot Bond				100.00000	0.00000	100.15960				0.00	0	0
Total FRJ21 SPOT										0.00	0	0
Total For FRJ21										0.00	0	0
FRJ22 On 07/03/2022 Spot Bond				100.00000	0.00000	101.42187				0.00	0	0
Total FRJ22 SPOT										0.00	0	0
Total For FRJ22										0.00	0	0
FRJ25 On 09/03/2025 Spot Bond				100.00000	0.00000	102.19809				0.00	0	0
Total FRJ25 SPOT										0.00	0	0
Total For FRJ25										0.00	0	0
FRJ27 On 25/01/2027 Spot Bond				100.00000	0.00000	100.19457				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRJ27 SPOT										0.00	0	0
Total For FRJ27										0.00	0	0
FRS011 On 13/05/2021 Spot Bond			100.00000	7.17936	100.00000	7.16574				0.00	0	0
Total FRS01U SPOT										0.00	0	0
Total For FRS01U										0.00	0	0
FRS021 On 13/05/2021 Spot Bond			100.00000	7.17936	100.00000	7.16574				0.00	0	0
Total FRS02U SPOT										0.00	0	0
Total For FRS02U										0.00	0	0
FRS100 On 15/01/2024 Spot Bond			2.76800	83.79146	2.76800	104.80557				0.00	0	0
Total FRS100 SPOT										0.00	0	0
Total For FRS100										0.00	0	0
FRS101 On 31/01/2038 Spot Bond			3.15000	105.16762	3.15000	113.98332				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS103 On 23/01/2024 Spot Bond				100.00000	0.00000	99.99992				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS104 On 23/01/2024 Spot Bond				100.00000	0.00000	99.99992				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS108 On 31/01/2038 Spot Bond			3.29000	102.68874	3.29000	111.47378				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS109 On 07/12/2033 Spot Bond			3.38000	213.33961	3.38000	213.31335				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS110 On 31/01/2038 Spot Bond			4.24500	96.03343	4.24500	96.01926				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS112 On 07/12/2033 Spot Bond			3.41000	212.54804	3.41000	212.52170				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS113 On 29/04/2019 Spot Bond				100.00000	0.00000	102.61354				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			3.74000	116.92283	3.74000	116.90717				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS114 On 31/01/2038 Spot Bond			3.45500	108.61417	3.45500	108.60048				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS115 On 31/01/2038 Spot Bond			3.45500	108.61417	3.45500	108.60048				0.00	0	0
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS119 On 07/12/2033 Spot Bond			3.53000	116.02427	3.53000	209.39073				0.00	0	0
Total FRS120 SPOT										0.00	0	0
Total For FRS120										0.00	0	0
FRS120 On 07/12/2033 Spot Bond			3.58000	208.12953	3.58000	208.10280				0.00	0	0
Total FRS121 SPOT										0.00	0	0
Total For FRS121										0.00	0	0
FRS121 On 31/01/2025 Spot Bond			3.27000	105.71952	3.27000	105.70672				0.00	0	0
Total FRS122 SPOT										0.00	0	0
Total For FRS122										0.00	0	0
FRS122 On 07/12/2033 Spot Bond			3.61000	207.36148	3.61000	207.33467				0.00	0	0
Total FRS123 SPOT										0.00	0	0
Total For FRS123										0.00	0	0
FRS123 On 31/01/2038 Spot Bond			4.36500	94.28070	4.36500	94.26648				0.00	0	0
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0
FRS124 On 31/03/2028 Spot Bond			3.85500	162.91317	3.85500	162.89106				0.00	0	0
Total FRS126 SPOT										0.00	0	0
Total For FRS126										0.00	0	0
FRS126 On 31/01/2038 Spot Bond			4.18000	84.67377	4.18000	96.98527				0.00	0	0
Total FRS127 SPOT										0.00	0	0
Total For FRS127										0.00	0	0
FRS127 On 31/03/2028 Spot Bond			3.83000	103.75230	3.83000	163.25987				0.00	0	0
Total FRS129 SPOT										0.00	0	0
Total For FRS129										0.00	0	0
FRS129 On 11/08/2017 Spot Bond			100.00000	99.65837	100.00000	99.39817				0.00	0	0
Total FRS130 SPOT										0.00	0	0
Total For FRS130										0.00	0	0
FRS130 On 31/03/2028 Spot Bond			3.89000	162.39856	3.89000	162.37636				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS131 SPOT										0.00	0	0
Total For FRS131										0.00	0	0
FRS131 On 07/12/2033 Spot Bond			4.12000	194.82091	4.12000	194.79306				0.00	0	0
Total FRS132 SPOT										0.00	0	0
Total For FRS132										0.00	0	0
FRS132 On 24/03/2020 Spot Bond				100.00000	0.00000	99.94007				0.00	0	0
Total FRS133 SPOT										0.00	0	0
Total For FRS133										0.00	0	0
FRS133 On 31/01/2038 Spot Bond			4.11000	85.30047	4.11000	98.03885				0.00	0	0
Total FRS134 SPOT										0.00	0	0
Total For FRS134										0.00	0	0
FRS134 On 31/01/2038 Spot Bond			4.36500	81.96893	4.36500	94.26648				0.00	0	0
Total FRS135 SPOT										0.00	0	0
Total For FRS135										0.00	0	0
FRS135 On 31/01/2038 Spot Bond			3.89000	101.45578	3.89000	101.44179				0.00	0	0
Total FRS136 SPOT										0.00	0	0
Total For FRS136										0.00	0	0
FRS136 On 31/03/2028 Spot Bond			3.70000	165.21505	3.70000	165.19330				0.00	0	0
Total FRS137 SPOT										0.00	0	0
Total For FRS137										0.00	0	0
FRS137 On 07/12/2033 Spot Bond			3.89000	200.35776	3.89000	200.33035				0.00	0	0
Total FRS138 SPOT										0.00	0	0
Total For FRS138										0.00	0	0
FRS138 On 31/03/2028 Spot Bond			3.83000	163.28193	3.83000	163.25987				0.00	0	0
Total FRS142 SPOT										0.00	0	0
Total For FRS142										0.00	0	0
FRS142 On 31/03/2028 Spot Bond			3.83000	163.28193	3.83000	163.25987				0.00	0	0
Total FRS143 SPOT										0.00	0	0
Total For FRS143										0.00	0	0
FRS143 On 31/03/2028 Spot Bond			4.12000	95.40279	4.12000	159.04041				0.00	0	0
Total FRS145 SPOT										0.00	0	0
Total For FRS145										0.00	0	0
FRS145 On 31/01/2025 Spot Bond			4.04000	114.54706	4.04000	114.53079				0.00	0	0
Total FRS146 SPOT										0.00	0	0
Total For FRS146										0.00	0	0
FRS146 On 31/01/2022 Spot Bond			3.61000	140.88211	3.61000	140.86376				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS147 SPOT										0.00	0	0
Total For FRS147										0.00	0	0
FRS147 On 06/05/2021 Spot Bond				100.00000	0.00000	109.60400				0.00	0	0
Total FRS148 SPOT										0.00	0	0
Total For FRS148										0.00	0	0
FRS148 On 31/03/2028 Spot Bond			4.18000	158.20613	4.18000	158.18326				0.00	0	0
Total FRS149 SPOT										0.00	0	0
Total For FRS149										0.00	0	0
FRS149 On 31/03/2028 Spot Bond			4.22000	157.63776	4.22000	157.61480				0.00	0	0
Total FRS150 SPOT										0.00	0	0
Total For FRS150										0.00	0	0
FRS150 On 31/01/2025 Spot Bond			4.01000	114.78217	4.01000	114.76598				0.00	0	0
Total FRS151 SPOT										0.00	0	0
Total For FRS151										0.00	0	0
FRS151 On 31/03/2028 Spot Bond			4.19000	158.06381	4.19000	158.04093				0.00	0	0
Total FRS152 SPOT										0.00	0	0
Total For FRS152										0.00	0	0
FRS152 On 31/03/2028 Spot Bond			4.23000	157.49604	4.23000	157.47307				0.00	0	0
Total FRS153 SPOT										0.00	0	0
Total For FRS153										0.00	0	0
FRS153 On 19/05/2019 Spot Bond				100.00000	0.00000	105.42148				0.00	0	0
Total FRS157 SPOT										0.00	0	0
Total For FRS157										0.00	0	0
FRS157 On 20/06/2022 Spot Bond				100.00000	0.00000	163.45400				0.00	0	0
Total FRS158 SPOT										0.00	0	0
Total For FRS158										0.00	0	0
FRS158 On 06/06/2023 Spot Bond				100.00000	0.00000	77.65258				0.00	0	0
Total FRS159 SPOT										0.00	0	0
Total For FRS159										0.00	0	0
FRS159 On 06/06/2024 Spot Bond				100.00000	0.00000	105.80962				0.00	0	0
Total FRS160 SPOT										0.00	0	0
Total For FRS160										0.00	0	0
FRS160 On 06/06/2025 Spot Bond				100.00000	0.00000	102.17407				0.00	0	0
Total FRS161 SPOT										0.00	0	0
Total For FRS161										0.00	0	0
FRS161 On 20/06/2022 Spot Bond				100.00000	0.00000	94.01399				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS162 SPOT										0.00	0	0
Total For FRS162										0.00	0	0
FRS162 On 06/06/2023 Spot Bond				100.00000	0.00000	90.63770				0.00	0	0
Total FRS163 SPOT										0.00	0	0
Total For FRS163										0.00	0	0
FRS163 On 06/06/2024 Spot Bond				100.00000	0.00000	89.90891				0.00	0	0
Total FRS164 SPOT										0.00	0	0
Total For FRS164										0.00	0	0
FRS164 On 06/06/2025 Spot Bond				100.00000	0.00000	88.08938				0.00	0	0
Total FRS165 SPOT										0.00	0	0
Total For FRS165										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			3.20000	113.87456	3.20000	283.12134				0.00	0	0
Total FRS36 SPOT										0.00	0	0
Total For FRS36										0.00	0	0
FRS37 On 07/12/2023 Spot Bond			3.09000	114.55377	3.09000	284.81089				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			3.81000	110.19378	3.81000	273.96550				0.00	0	0
Total FRS43 SPOT										0.00	0	0
Total For FRS43										0.00	0	0
FRS46 On 31/01/2022 Spot Bond			3.57000	97.93642	3.57000	143.10875				0.00	0	0
Total FRS46 SPOT										0.00	0	0
Total For FRS46										0.00	0	0
FRS49 On 27/10/2020 Spot Bond				100.00000	0.00000	99.92989				0.00	0	0
Total FRS49 SPOT										0.00	0	0
Total For FRS49										0.00	0	0
FRS51 On 31/01/2022 Spot Bond			3.10000	99.86450	3.10000	143.91981				0.00	0	0
Total FRS51 SPOT										0.00	0	0
Total For FRS51										0.00	0	0
FRS62 On 04/11/2026 Spot Bond				100.00000	0.00000	102.03724				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			3.13000	80.75926	3.13000	109.49818				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			2.90000	88.94214	2.90000	116.12510				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS81 SPOT										0.00	0	0
Total For FRS81										0.00	0	0
FRS85 On 31/01/2025 Spot Bond			3.20000	92.00621	3.20000	121.32513				0.00	0	0
Total FRS85 SPOT										0.00	0	0
Total For FRS85										0.00	0	0
FRS86 On 23/04/2018 Spot Bond				100.00000	0.00000	99.70099				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			3.23000	91.81648	3.23000	121.07484				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			4.00000	109.07637	4.00000	271.18600				0.00	0	30,000,000
Total FRS90 SPOT										0.00	0	30,000,000
Total For FRS90										0.00	0	30,000,000
FRS94 On 08/08/2018 Spot Bond				100.00000	0.00000	101.89744				0.00	0	0
Total FRS94 SPOT										0.00	0	0
Total For FRS94										0.00	0	0
FRS96 On 27/08/2018 Spot Bond				100.00000	0.00000	101.41617				0.00	0	0
Total FRS96 SPOT										0.00	0	0
Total For FRS96										0.00	0	0
FRX17 On 15/09/2017 Spot Bond			7.25000	103.18423	7.25000	103.16395				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			7.88500	104.70052	7.88500	104.67839				0.00	0	300,000,000
Total FRX18 SPOT										0.00	0	300,000,000
Total For FRX18										0.00	0	300,000,000
FRX19 On 15/11/2019 Spot Bond			8.16000	103.44962	8.16000	103.42715				0.00	0	260,000,000
Total FRX19 SPOT										0.00	0	260,000,000
Total For FRX19										0.00	0	260,000,000
FRX20 On 01/10/2020 Spot Bond			8.41000	103.66145	8.41000	103.63812				0.00	0	0
Total FRX20 SPOT										0.00	0	0
Total For FRX20										0.00	0	0
FRX23 On 28/02/2023 Spot Bond			9.10500	97.23836	9.10500	97.21484				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			9.39500	108.39494	9.39500	108.36775				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRX24 SPOT										0.00	0	0
Total For FRX24										0.00	0	0
FRX26 On 01/10/2026 Spot Bond			9.90500	100.55167	9.90500	100.52511				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			9.90500	105.59617	9.90500	105.56844				0.00	0	0
Total FRX27 SPOT										0.00	0	0
Total For FRX27										0.00	0	0
FRX30 On 31/01/2030 Spot Bond			10.26000	101.15951	10.26000	101.13156				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			10.34500	97.93525	10.34500	97.90797				0.00	0	0
Total FRX31 SPOT										0.00	0	0
Total For FRX31										0.00	0	0
FRX32 On 31/03/2032 Spot Bond			10.25500	102.45524	10.25500	105.26386				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			10.94500	76.69865	10.94500	76.67632				0.00	0	0
Total FRX45 SPOT										0.00	0	0
Total For FRX45										0.00	0	0
FS1A5 On 20/09/2018 Spot Bond				100.00000	0.00000	100.92267				0.00	0	0
Total FS1A5 SPOT										0.00	0	0
Total For FS1A5										0.00	0	0
FS1B1 On 20/09/2018 Spot Bond				100.00000	0.00000	101.12306				0.00	0	0
Total FS1B1 SPOT										0.00	0	0
Total For FS1B1										0.00	0	0
FS1C1 On 20/09/2018 Spot Bond				100.00000	0.00000	100.87752				0.00	0	0
Total FS1C1 SPOT										0.00	0	0
Total For FS1C1										0.00	0	0
FS1D1 On 20/09/2018 Spot Bond				100.00000	0.00000	100.99667				0.00	0	0
Total FS1D1 SPOT										0.00	0	0
Total For FS1D1										0.00	0	0
FS2A4 On 20/11/2018 Spot Bond				100.00000	0.00000	101.40146				0.00	0	0
Total FS2A4 SPOT										0.00	0	0
Total For FS2A4										0.00	0	0
FS2A5 On 20/02/2019 Spot Bond				100.00000	0.00000	101.42474				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS2A5 SPOT										0.00	0	0
Total For FS2A5										0.00	0	0
FS2B1 On 20/02/2019 Spot Bond				100.00000	0.00000	101.54937				0.00	0	0
Total FS2B1 SPOT										0.00	0	0
Total For FS2B1										0.00	0	0
FS2C1 On 20/02/2019 Spot Bond				100.00000	0.00000	101.59222				0.00	0	0
Total FS2C1 SPOT										0.00	0	0
Total For FS2C1										0.00	0	0
FS2D1 On 20/02/2019 Spot Bond				100.00000	0.00000	101.78065				0.00	0	0
Total FS2D1 SPOT										0.00	0	0
Total For FS2D1										0.00	0	0
FS3A3L On 20/02/2020 Spot Bond			100.00000	10.08120	100.00000	10.05678				0.00	0	0
Total FS3A3U SPOT										0.00	0	0
Total For FS3A3U										0.00	0	0
FS3A4L On 20/02/2020 Spot Bond			100.00000	10.08120	100.00000	10.05678				0.00	0	0
Total FS3A4U SPOT										0.00	0	0
Total For FS3A4U										0.00	0	0
FS3A5L On 20/02/2020 Spot Bond			100.00000	10.08120	100.00000	10.05678				0.00	0	0
Total FS3A5U SPOT										0.00	0	0
Total For FS3A5U										0.00	0	0
FS3B1L On 20/02/2020 Spot Bond			100.00000	10.08120	100.00000	10.05678				0.00	0	0
Total FS3B1U SPOT										0.00	0	0
Total For FS3B1U										0.00	0	0
FS3C1L On 20/02/2020 Spot Bond			100.00000	10.08120	100.00000	10.05678				0.00	0	0
Total FS3C1U SPOT										0.00	0	0
Total For FS3C1U										0.00	0	0
FS3D1L On 20/02/2020 Spot Bond			100.00000	19.62907	100.00000	19.58152				0.00	0	0
Total FS3D1U SPOT										0.00	0	0
Total For FS3D1U										0.00	0	0
FS4A3L On 20/03/2020 Spot Bond			100.00000	9.35099	100.00000	9.32834				0.00	0	0
Total FS4A3U SPOT										0.00	0	0
Total For FS4A3U										0.00	0	0
FS4A4L On 20/03/2020 Spot Bond			100.00000	16.57335	100.00000	16.53320				0.00	0	0
Total FS4A4U SPOT										0.00	0	0
Total For FS4A4U										0.00	0	0
FS4A5L On 20/03/2020 Spot Bond			100.00000	16.67286	100.00000	16.63247				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS4A5U SPOT										0.00	0	0
Total For FS4A5U										0.00	0	0
FS4B1L On 20/03/2020 Spot Bond			100.00000	16.87188	100.00000	16.83100				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	17.12065	100.00000	17.07917				0.00	0	0
Total FS4C1U SPOT										0.00	0	0
Total For FS4C1U										0.00	0	0
FS4D1L On 20/03/2020 Spot Bond			100.00000	17.41918	100.00000	17.37698				0.00	0	0
Total FS4D1U SPOT										0.00	0	0
Total For FS4D1U										0.00	0	0
FS5A1L On 20/04/2019 Spot Bond			100.00000	27.62042	100.00000	27.55350				0.00	0	0
Total FS5A1U SPOT										0.00	0	0
Total For FS5A1U										0.00	0	0
FS5A2L On 20/04/2021 Spot Bond			100.00000	11.51274	100.00000	11.48485				0.00	0	0
Total FS5A2U SPOT										0.00	0	0
Total For FS5A2U										0.00	0	0
FS5A3L On 20/04/2023 Spot Bond			100.00000	8.99143	100.00000	8.96966				0.00	0	0
Total FS5A3U SPOT										0.00	0	0
Total For FS5A3U										0.00	0	0
FS5A4L On 20/04/2021 Spot Bond			100.00000	12.04987	100.00000	12.02067				0.00	0	0
Total FS5A4U SPOT										0.00	0	0
Total For FS5A4U										0.00	0	0
FS5A5L On 20/04/2021 Spot Bond			100.00000	12.14753	100.00000	12.11810				0.00	0	0
Total FS5A5U SPOT										0.00	0	0
Total For FS5A5U										0.00	0	0
FS5B1L On 20/04/2021 Spot Bond			100.00000	12.34284	100.00000	12.31294				0.00	0	0
Total FS5B1U SPOT										0.00	0	0
Total For FS5B1U										0.00	0	0
FS5C1L On 20/04/2021 Spot Bond			100.00000	12.58699	100.00000	12.55649				0.00	0	0
Total FS5C1U SPOT										0.00	0	0
Total For FS5C1U										0.00	0	0
FS5D1L On 20/04/2021 Spot Bond			100.00000	12.87996	100.00000	12.84876				0.00	0	0
Total FS5D1U SPOT										0.00	0	0
Total For FS5D1U										0.00	0	0
FS5E1L On 20/04/2021 Spot Bond			100.00000	14.34485	100.00000	14.31010				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS5E1U SPOT										0.00	0	0
Total For FS5E1U										0.00	0	0
GBL02 On 15/10/2018 Spot Bond				100.00000	0.00000	100.18429				0.00	0	0
Total GBL02 SPOT										0.00	0	0
Total For GBL02										0.00	0	0
GH31A On 25/02/2018 Spot Bond				100.00000	0.00000	101.59013				0.00	0	0
Total GH31A1 SPOT										0.00	0	0
Total For GH31A1										0.00	0	0
GH31A On 25/02/2020 Spot Bond				100.00000	0.00000	101.45835				0.00	0	0
Total GH31A2 SPOT										0.00	0	0
Total For GH31A2										0.00	0	0
GH31A On 25/02/2020 Spot Bond				100.00000	0.00000	101.47465				0.00	0	0
Total GH31A3 SPOT										0.00	0	0
Total For GH31A3										0.00	0	0
GH31B On 25/02/2020 Spot Bond				100.00000	0.00000	101.58055				0.00	0	0
Total GH31B SPOT										0.00	0	0
Total For GH31B										0.00	0	0
GH31C On 25/02/2020 Spot Bond				100.00000	0.00000	101.71081				0.00	0	0
Total GH31C SPOT										0.00	0	0
Total For GH31C										0.00	0	0
GH31D On 25/02/2020 Spot Bond				100.00000	0.00000	101.79218				0.00	0	0
Total GH31D SPOT										0.00	0	0
Total For GH31D										0.00	0	0
GH41U On 25/10/2020 Spot Bond			100.00000	13.16832	100.00000	14.39581				0.00	0	0
Total GH41U SPOT										0.00	0	0
Total For GH41U										0.00	0	0
GPT41 On 06/09/2017 Spot Bond				100.00000	0.00000	101.02023				0.00	0	0
Total GPT41 SPOT										0.00	0	0
Total For GPT41										0.00	0	0
GRB01 On 08/12/2019 Spot Bond			100.00000	22.35189	100.00000	22.29774				0.00	0	0
Total GRB01U SPOT										0.00	0	0
Total For GRB01U										0.00	0	0
GRB02 On 08/12/2017 Spot Bond			100.00000	90.75990	100.00000	90.54067				0.00	0	0
Total GRB02U SPOT										0.00	0	0
Total For GRB02U										0.00	0	0
GRB03 On 03/03/2019 Spot Bond			100.00000	30.54405	100.00000	30.47006				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRB03U SPOT										0.00	0	0
Total For GRB03U										0.00	0	0
GRB04 On 15/05/2020 Spot Bond			100.00000	18.48407	100.00000	18.43929				0.00	0	0
Total GRB04U SPOT										0.00	0	0
Total For GRB04U										0.00	0	0
GRB05 On 10/06/2019 Spot Bond			100.00000	31.19068	100.00000	31.11512				0.00	0	0
Total GRB05U SPOT										0.00	0	0
Total For GRB05U										0.00	0	0
GRB06 On 10/06/2020 Spot Bond			100.00000	18.75625	100.00000	18.71081				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	4.35692	100.00000	4.34865				0.00	0	0
Total GRB07U SPOT										0.00	0	0
Total For GRB07U										0.00	0	0
GRB10 On 31/07/2017 Spot Bond			100.00000	98.38275	100.00000	98.11828				0.00	0	0
Total GRB10U SPOT										0.00	0	0
Total For GRB10U										0.00	0	0
GRB11 On 31/01/2018 Spot Bond			100.00000	69.71070	100.00000	69.57844				0.00	0	0
Total GRB11U SPOT										0.00	0	0
Total For GRB11U										0.00	0	0
GRB12 On 31/07/2018 Spot Bond			100.00000	44.14920	100.00000	44.10018				0.00	0	0
Total GRB12U SPOT										0.00	0	0
Total For GRB12U										0.00	0	0
GRB13 On 31/01/2019 Spot Bond			100.00000	34.85535	100.00000	34.78922				0.00	0	0
Total GRB13U SPOT										0.00	0	0
Total For GRB13U										0.00	0	0
GRB14 On 31/07/2019 Spot Bond			100.00000	19.62187	100.00000	19.60008				0.00	0	0
Total GRB14U SPOT										0.00	0	0
Total For GRB14U										0.00	0	0
GRB15 On 31/01/2020 Spot Bond			100.00000	17.42768	100.00000	17.39461				0.00	0	0
Total GRB15U SPOT										0.00	0	0
Total For GRB15U										0.00	0	0
GRB16 On 31/07/2020 Spot Bond			100.00000	8.72083	100.00000	8.71115				0.00	0	0
Total GRB16U SPOT										0.00	0	0
Total For GRB16U										0.00	0	0
GRB17 On 29/01/2021 Spot Bond			100.00000	8.74700	100.00000	8.73040				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRB17U SPOT										0.00	0	0
Total For GRB17U										0.00	0	0
GRB18 On 30/07/2021 Spot Bond			100.00000	3.88023	100.00000	3.87592				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	4.35692	100.00000	4.34865				0.00	0	0
Total GRB19U SPOT										0.00	0	0
Total For GRB19U										0.00	0	0
GRB20 On 17/03/2020 Spot Bond			100.00000	16.70506	100.00000	16.65377				0.00	0	0
Total GRB20U SPOT										0.00	0	0
Total For GRB20U										0.00	0	0
GRB21 On 17/03/2021 Spot Bond			100.00000	12.02598	100.00000	11.98906				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	9.60424	100.00000	9.57476				0.00	0	0
Total GRB22U SPOT										0.00	0	0
Total For GRB22U										0.00	0	0
GRB23 On 07/06/2022 Spot Bond			100.00000	10.77208	100.00000	10.73845				0.00	0	0
Total GRB23U SPOT										0.00	0	0
Total For GRB23U										0.00	0	0
GRH1A On 25/10/2017 Spot Bond				100.00000	0.00000	100.08687				0.00	0	0
Total GRH1A3 SPOT										0.00	0	0
Total For GRH1A3										0.00	0	0
GRH1B On 25/10/2017 Spot Bond				100.00000	0.00000	99.97612				0.00	0	0
Total GRH1B SPOT										0.00	0	0
Total For GRH1B										0.00	0	0
GRH1C On 25/10/2017 Spot Bond				100.00000	0.00000	99.97475				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	80.88204	100.00000	99.72603				0.00	0	0
Total GRH1YU SPOT										0.00	0	0
Total For GRH1YU										0.00	0	0
GRT06 On 11/12/2017 Spot Bond				100.00000	0.00000	101.32737				0.00	0	0
Total GRT06 SPOT										0.00	0	0
Total For GRT06										0.00	0	0
GRT07 On 21/02/2024 Spot Bond				100.00000	0.00000	101.97792				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRT07 SPOT										0.00	0	0
Total For GRT07										0.00	0	0
GRT08 On 24/06/2019 Spot Bond				100.00000	0.00000	101.29831				0.00	0	0
Total GRT08 SPOT										0.00	0	0
Total For GRT08										0.00	0	0
GRT09 On 15/10/2018 Spot Bond				100.00000	0.00000	100.74946				0.00	500,000,000	1,000,000,000
Total GRT09 SPOT										0.00	500,000,000	1,000,000,000
Total For GRT09										0.00	500,000,000	1,000,000,000
GRT10 On 13/05/2019 Spot Bond				100.00000	0.00000	101.71891				0.00	0	0
Total GRT10 SPOT										0.00	0	0
Total For GRT10										0.00	0	0
GRT11 On 13/05/2021 Spot Bond				100.00000	0.00000	101.73069				0.00	0	0
Total GRT11 SPOT										0.00	0	0
Total For GRT11										0.00	0	0
GRT12 On 24/06/2020 Spot Bond				100.00000	0.00000	101.02139				0.00	0	0
Total GRT12 SPOT										0.00	0	0
Total For GRT12										0.00	0	0
GRT13 On 15/04/2020 Spot Bond				100.00000	0.00000	100.17069				0.00	0	0
Total GRT13 SPOT										0.00	0	0
Total For GRT13										0.00	0	0
GRT14 On 15/09/2021 Spot Bond				100.00000	0.00000	100.99528				0.00	0	0
Total GRT14 SPOT										0.00	0	0
Total For GRT14										0.00	0	0
GRT15 On 15/04/2020 Spot Bond				100.00000	0.00000	100.29175				0.00	0	29,000,000
Total GRT15 SPOT										0.00	0	29,000,000
Total For GRT15										0.00	0	29,000,000
GRT16 On 17/10/2021 Spot Bond				100.00000	0.00000	100.17413				0.00	0	0
Total GRT16 SPOT										0.00	0	0
Total For GRT16										0.00	0	0
GRT17 On 17/10/2023 Spot Bond			9.57500	105.36777	9.57500	105.34085				0.00	0	0
Total GRT17 SPOT										0.00	0	0
Total For GRT17										0.00	0	0
GRT18 On 13/03/2020 Spot Bond				100.00000	0.00000	100.99110				0.00	0	0
Total GRT18 SPOT										0.00	0	0
Total For GRT18										0.00	0	0
GRT19 On 14/03/2022 Spot Bond				100.00000	0.00000	101.18906				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRT19 SPOT										0.00	0	0
Total For GRT19										0.00	0	0
GRT20 On 03/04/2024 Spot Bond				100.00000	0.00000	100.53941				0.00	0	0
Total GRT20 SPOT										0.00	0	0
Total For GRT20										0.00	0	0
GRT21 On 03/04/2024 Spot Bond			10.19500	98.40133	10.19500	100.98535				0.00	0	0
Total GRT21 SPOT										0.00	0	0
Total For GRT21										0.00	0	0
GRX01 On 03/07/2032 Spot Bond			100.00000	0.00009	100.00000	0.00009				0.00	0	0
Total GRX01U SPOT										0.00	0	0
Total For GRX01U										0.00	0	0
HC1M1 On 31/10/2017 Spot Bond				100.00000	0.00000	117.11644				0.00	0	0
Total HC1M1 SPOT										0.00	0	0
Total For HC1M1										0.00	0	0
HC1M2 On 31/10/2017 Spot Bond				100.00000	0.00000	112.22603				0.00	0	0
Total HC1M2 SPOT										0.00	0	0
Total For HC1M2										0.00	0	0
HC1M3 On 31/10/2017 Spot Bond				100.00000	0.00000	101.98222				0.00	0	0
Total HC1M3 SPOT										0.00	0	0
Total For HC1M3										0.00	0	0
HC2T1 On 05/10/2017 Spot Bond				100.00000	0.00000	100.46062				0.00	0	0
Total HC2T1 SPOT										0.00	0	0
Total For HC2T1										0.00	0	0
HC4T1 On 15/12/2017 Spot Bond				100.00000	0.00000	100.92132				0.00	0	0
Total HC4T1 SPOT										0.00	0	0
Total For HC4T1										0.00	0	0
HIL01U On 21/11/2019 Spot Bond			100.00000	23.40004	100.00000	23.34335				0.00	0	0
Total HIL01U SPOT										0.00	0	0
Total For HIL01U										0.00	0	0
HILB02 On 13/09/2017 Spot Bond				100.00000	0.00000	101.00271				0.00	0	0
Total HILB02 SPOT										0.00	0	0
Total For HILB02										0.00	0	0
HILB03 On 02/05/2018 Spot Bond				100.00000	0.00000	99.79543				0.00	0	0
Total HILB03 SPOT										0.00	0	0
Total For HILB03										0.00	0	0
HILB04 On 01/11/2019 Spot Bond				100.00000	0.00000	99.48957				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total HILB04 SPOT										0.00	0	0
Total For HILB04										0.00	0	0
HILB05 On 11/07/2019 Spot Bond				100.00000	0.00000	100.32604				0.00	0	0
Total HILB05 SPOT										0.00	0	0
Total For HILB05										0.00	0	0
HILB06 On 11/07/2020 Spot Bond				100.00000	0.00000	100.32928				0.00	0	0
Total HILB06 SPOT										0.00	0	0
Total For HILB06										0.00	0	0
HILB07 On 11/07/2021 Spot Bond				100.00000	0.00000	100.33319				0.00	0	0
Total HILB07 SPOT										0.00	0	0
Total For HILB07										0.00	0	0
HM1C4 On 19/07/2048 Spot Bond			100.00000	9.29225	100.00000	9.26974				0.00	0	0
Total HM1C4U SPOT										0.00	0	0
Total For HM1C4U										0.00	0	0
HM1C5 On 19/07/2048 Spot Bond			100.00000	9.29225	100.00000	9.26974				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	9.97715	100.00000	9.95298				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	9.97715	100.00000	9.95298				0.00	0	0
Total HM1D5U SPOT										0.00	0	0
Total For HM1D5U										0.00	0	0
HM1E4 On 19/07/2048 Spot Bond			100.00000	10.81424	100.00000	10.78804				0.00	0	0
Total HM1E4U SPOT										0.00	0	0
Total For HM1E4U										0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	109.90000	10.00000	109.87100				0.00	0	0
Total HPF04/JIBAR SPOT										0.00	0	0
Total For HPF04/JIBAR										0.00	0	0
HPF06 On 20/02/2020 Spot Bond				100.00000	0.00000	101.76352				0.00	0	0
Total HPF06 SPOT										0.00	0	0
Total For HPF06										0.00	0	0
HPF07 On 20/08/2017 Spot Bond				100.00000	0.00000	101.71514				0.00	0	0
Total HPF07 SPOT										0.00	0	0
Total For HPF07										0.00	0	0
HPF08 On 15/04/2019 Spot Bond				100.00000	0.00000	100.19941				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total HPF08 SPOT										0.00	0	0
Total For HPF08										0.00	0	0
HPF09 On 15/04/2019 Spot Bond				100.00000	0.00000	100.17998				0.00	0	0
Total HPF09 SPOT										0.00	0	0
Total For HPF09										0.00	0	0
HPF10 On 17/02/2018 Spot Bond				100.00000	0.00000	101.60558				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			8.41000	103.34771	8.41000	103.32418				0.00	0	8,490,000,000
Total HWAY20 SPOT										0.00	0	8,490,000,000
Total For HWAY20										0.00	0	8,490,000,000
HWAY2 On 31/07/2020 Spot Bond			100.00000	17.43723	100.00000	17.39821				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			3.24000	113.62876	3.24000	282.50991				0.00	0	0
Total HWAY23 SPOT										0.00	0	0
Total For HWAY23										0.00	0	0
HWAY2 On 07/12/2024 Spot Bond			2.95000	117.49541	2.95000	292.12567				0.00	0	0
Total HWAY24 SPOT										0.00	0	0
Total For HWAY24										0.00	0	0
HWAY3 On 28/02/2033 Spot Bond			3.24000	88.84858	3.24000	98.34291				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			10.64500	88.98970	10.64500	88.96420				0.00	0	2,920,000,000
Total HWAY34 SPOT										0.00	0	2,920,000,000
Total For HWAY34										0.00	0	2,920,000,000
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.12660	100.00000	9.10617				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			10.61500	88.98654	10.61500	88.96111				0.00	0	0
Total HWAY35 SPOT										0.00	0	0
Total For HWAY35										0.00	0	0
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.12655	100.00000	9.10612				0.00	0	0
Total HWAY35/R209 SPOT										0.00	0	0
Total For HWAY35/R209										0.00	0	0
HWF08 On 15/07/2019 Spot Bond				100.00000	0.00000	100.17001				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total HWF08 SPOT										0.00	0	0
Total For HWF08										0.00	0	0
HWF09 On 19/09/2019 Spot Bond				100.00000	0.00000	100.90810				0.00	0	0
Total HWF09 SPOT										0.00	0	0
Total For HWF09										0.00	0	0
HWF10 On 30/09/2019 Spot Bond			100.00000	22.44612	100.00000	22.39174				0.00	0	0
Total HWF10U SPOT										0.00	0	0
Total For HWF10U										0.00	0	0
HWY02 On 25/11/2020 Spot Bond			10.00000	109.90000	10.00000	109.87100				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			2.60000	126.46738	2.59000	126.54189			29,634,800,000,000.00	11,398,000,000	55,988,269,900	
Total I2025 SPOT									29,634,800,000,000.00	11,398,000,000	55,988,269,900	
Total For I2025									29,634,800,000,000.00	11,398,000,000	55,988,269,900	
I2029 On 31/03/2029 Spot Bond			2.62000	98.23512	2.62000	98.22503			50,844,506,000,000.00	19,406,300,000	25,580,700,000	
Total I2029 SPOT									50,844,506,000,000.00	19,406,300,000	25,580,700,000	
Total For I2029									50,844,506,000,000.00	19,406,300,000	25,580,700,000	
I2033 On 28/02/2033 Spot Bond			2.61000	102.73558	2.61000	102.72510			4,698,000,000,000.00	1,800,000,000	62,559,893,300	
Total I2033 SPOT									4,698,000,000,000.00	1,800,000,000	62,559,893,300	
Total For I2033									4,698,000,000,000.00	1,800,000,000	62,559,893,300	
I2038 On 31/01/2038 Spot Bond			2.51000	126.36099	2.53000	125.93856			6,881,215,200,000.00	2,741,520,000	155,776,878,100	
Total I2038 SPOT									6,881,215,200,000.00	2,741,520,000	155,776,878,100	
Total For I2038									6,881,215,200,000.00	2,741,520,000	155,776,878,100	
I2046 On 31/03/2046 Spot Bond			2.58000	123.27642	2.58000	123.26390			1,648,981,200,000.00	639,140,000	116,078,191,900	
Total I2046 SPOT									1,648,981,200,000.00	639,140,000	116,078,191,900	
Total For I2046									1,648,981,200,000.00	639,140,000	116,078,191,900	
I2050 On 31/12/2050 Spot Bond			2.57000	129.92260	2.58000	129.61851			10,036,653,125,000.00	3,905,312,500	67,153,098,433	
Total I2050 SPOT									10,036,653,125,000.00	3,905,312,500	67,153,098,433	
Total For I2050									10,036,653,125,000.00	3,905,312,500	67,153,098,433	
IB105U On 20/10/2017 Spot Bond			100.00000	80.75221	100.00000	80.57395			0.00	0	5,000,000,000	
Total IB105U SPOT									0.00	0	5,000,000,000	
Total For IB105U									0.00	0	5,000,000,000	
IBL02U On 24/05/2022 Spot Bond			100.00000	11.15810	100.00000	11.12326			0.00	0	0	
Total IBL02U SPOT									0.00	0	0	
Total For IBL02U									0.00	0	0	
IBL100 On 24/05/2020 Spot Bond			100.00000		0.00000	101.47621			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL100 SPOT										0.00	0	0
Total For IBL100										0.00	0	0
IBL101 On 24/05/2022 Spot Bond			9.05000	101.60269	9.05000	101.57825				0.00	0	0
Total IBL101 SPOT										0.00	0	0
Total For IBL101										0.00	0	0
IBL102 On 24/05/2022 Spot Bond				100.00000	0.00000	101.50942				0.00	0	0
Total IBL102 SPOT										0.00	0	0
Total For IBL102										0.00	0	0
IBL103 On 08/06/2018 Spot Bond				100.00000	0.00000	101.02625				0.00	0	0
Total IBL103 SPOT										0.00	0	0
Total For IBL103										0.00	0	0
IBL104 On 17/07/2018 Spot Bond			8.70500	100.37116	8.70500	100.16395				0.00	0	0
Total IBL104 SPOT										0.00	0	0
Total For IBL104										0.00	0	0
IBL22 On 15/03/2018 Spot Bond			8.39000	104.54162	8.39000	104.51827				0.00	0	0
Total IBL22 SPOT										0.00	0	0
Total For IBL22										0.00	0	0
IBL36 On 31/01/2022 Spot Bond			3.17000	98.20027	3.17000	143.49586				0.00	0	0
Total IBL36 SPOT										0.00	0	0
Total For IBL36										0.00	0	0
IBL39 On 02/04/2018 Spot Bond			8.51000	102.87570	8.51000	102.85228				0.00	0	0
Total IBL39 SPOT										0.00	0	0
Total For IBL39										0.00	0	0
IBL43/J On 25/11/2020 Spot Bond			10.00000	109.90000	10.00000	109.87100				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			8.83500	99.64762	8.83500	99.62408				0.00	0	0
Total IBL45 SPOT										0.00	0	0
Total For IBL45										0.00	0	0
IBL46 On 15/01/2020 Spot Bond			9.14000	96.09264	9.14000	96.06931				0.00	0	0
Total IBL46 SPOT										0.00	0	0
Total For IBL46										0.00	0	0
IBL49 On 02/04/2018 Spot Bond			8.70000	101.37278	8.70000	101.34920				0.00	0	0
Total IBL49 SPOT										0.00	0	0
Total For IBL49										0.00	0	0
IBL49/F On 02/04/2018 Spot Bond			7.34000	102.26583	7.34000	102.24569				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IBL49/R203 SPOT									0.00	0	0
Total For IBL49/R203									0.00	0	0
IBL50 On 02/08/2020 Spot Bond			9.13000	99.72584	9.13000	99.70125			0.00	0	0
Total IBL50 SPOT									0.00	0	0
Total For IBL50									0.00	0	0
IBL53 On 31/07/2018 Spot Bond				100.00000	0.00000	99.84671			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			8.61500	99.38681	8.61500	99.36366			0.00	0	0
Total IBL55 SPOT									0.00	0	0
Total For IBL55									0.00	0	0
IBL56 On 31/01/2019 Spot Bond				100.00000	0.00000	99.83251			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			8.57500	104.92009	8.57500	104.89576			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			9.73500	106.94161	9.73500	106.91353			0.00	0	0
Total IBL60 SPOT									0.00	0	0
Total For IBL60									0.00	0	0
IBL61 On 31/03/2019 Spot Bond				100.00000	0.00000	100.40840			0.00	0	0
Total IBL61 SPOT									0.00	0	0
Total For IBL61									0.00	0	0
IBL63 On 29/07/2017 Spot Bond				100.00000	0.00000	99.85564			0.00	0	0
Total IBL63 SPOT									0.00	0	0
Total For IBL63									0.00	0	0
IBL64 On 29/07/2019 Spot Bond				100.00000	0.00000	99.38781			0.00	0	0
Total IBL64 SPOT									0.00	0	0
Total For IBL64									0.00	0	0
IBL65 On 29/07/2021 Spot Bond				100.00000	0.00000	99.84303			0.00	0	0
Total IBL65 SPOT									0.00	0	0
Total For IBL65									0.00	0	0
IBL66 On 12/03/2018 Spot Bond				100.00000	0.00000	101.10172			0.00	0	0
Total IBL66 SPOT									0.00	0	0
Total For IBL66									0.00	0	0
IBL67 On 31/01/2022 Spot Bond			3.90000	139.17858	3.90000	139.15936			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL67 SPOT										0.00	0	0
Total For IBL67										0.00	0	0
IBL68 On 29/06/2018 Spot Bond				100.00000	0.00000	100.69302				0.00	0	0
Total IBL68 SPOT										0.00	0	0
Total For IBL68										0.00	0	0
IBL69U On 22/07/2018 Spot Bond			100.00000	55.58016	100.00000	55.44551				0.00	0	0
Total IBL69U SPOT										0.00	0	0
Total For IBL69U										0.00	0	0
IBL73 On 19/08/2018 Spot Bond				100.00000	0.00000	101.69682				0.00	0	0
Total IBL73 SPOT										0.00	0	0
Total For IBL73										0.00	0	0
IBL75 On 19/08/2020 Spot Bond				100.00000	0.00000	101.64004				0.00	0	0
Total IBL75 SPOT										0.00	0	0
Total For IBL75										0.00	0	0
IBL76 On 25/11/2018 Spot Bond				100.00000	0.00000	101.85318				0.00	0	0
Total IBL76 SPOT										0.00	0	0
Total For IBL76										0.00	0	0
IBL77 On 25/11/2020 Spot Bond				100.00000	0.00000	101.49093				0.00	0	0
Total IBL77 SPOT										0.00	0	0
Total For IBL77										0.00	0	0
IBL78 On 25/11/2022 Spot Bond			9.78500	102.65700	9.78500	102.63036				0.00	0	0
Total IBL78 SPOT										0.00	0	0
Total For IBL78										0.00	0	0
IBL79 On 27/01/2019 Spot Bond			8.40500	102.15818	8.40500	102.13495				0.00	0	0
Total IBL79 SPOT										0.00	0	0
Total For IBL79										0.00	0	0
IBL80U On 02/02/2019 Spot Bond			100.00000	31.88578	100.00000	31.80854				0.00	0	0
Total IBL80U SPOT										0.00	0	0
Total For IBL80U										0.00	0	0
IBL81U On 02/02/2021 Spot Bond			100.00000	12.54890	100.00000	12.51849				0.00	0	0
Total IBL81U SPOT										0.00	0	0
Total For IBL81U										0.00	0	0
IBL82 On 29/01/2019 Spot Bond				100.00000	0.00000	99.86836				0.00	0	0
Total IBL82 SPOT										0.00	0	0
Total For IBL82										0.00	0	0
IBL83 On 22/03/2019 Spot Bond				100.00000	0.00000	100.78897				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL83 SPOT										0.00	0	0
Total For IBL83										0.00	0	0
IBL84U On 21/04/2019 Spot Bond			100.00000	27.63969	100.00000	27.57273				0.00	0	177,500,000
Total IBL84U SPOT										0.00	0	177,500,000
Total For IBL84U										0.00	0	177,500,000
IBL85 On 20/05/2019 Spot Bond				100.00000	0.00000	101.88411				0.00	0	0
Total IBL85 SPOT										0.00	0	0
Total For IBL85										0.00	0	0
IBL86 On 20/05/2021 Spot Bond				100.00000	0.00000	103.05872				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			8.70500	103.44987	8.70500	103.42592				0.00	0	0
Total IBL87 SPOT										0.00	0	0
Total For IBL87										0.00	0	0
IBL88 On 20/05/2021 Spot Bond			9.08000	105.75366	9.08000	105.72815				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	15.98252	100.00000	15.94734				0.00	0	0
Total IBL88/R208 SPOT										0.00	0	0
Total For IBL88/R208										0.00	0	0
IBL89 On 26/05/2021 Spot Bond				100.00000	0.00000	101.55798				0.00	0	0
Total IBL89 SPOT										0.00	0	0
Total For IBL89										0.00	0	0
IBL90U On 20/05/2019 Spot Bond			100.00000	32.86691	100.00000	32.78728				0.00	0	0
Total IBL90U SPOT										0.00	0	0
Total For IBL90U										0.00	0	0
IBL91 On 02/06/2018 Spot Bond				100.00000	0.00000	101.27476				0.00	0	0
Total IBL91 SPOT										0.00	0	0
Total For IBL91										0.00	0	0
IBL92 On 12/01/2020 Spot Bond				100.00000	0.00000	100.29915				0.00	0	0
Total IBL92 SPOT										0.00	0	0
Total For IBL92										0.00	0	0
IBL93 On 31/08/2018 Spot Bond				100.00000	0.00000	101.46410				0.00	0	0
Total IBL93 SPOT										0.00	0	0
Total For IBL93										0.00	0	0
IBL94 On 06/09/2019 Spot Bond				100.00000	0.00000	101.40564				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL94 SPOT										0.00	0	0
Total For IBL94										0.00	0	0
IBL95 On 12/09/2021 Spot Bond				100.00000	0.00000	101.88483				0.00	0	0
Total IBL95 SPOT										0.00	0	0
Total For IBL95										0.00	0	0
IBL96 On 21/09/2019 Spot Bond				100.00000	0.00000	100.80808				0.00	0	0
Total IBL96 SPOT										0.00	0	0
Total For IBL96										0.00	0	0
IBL97 On 03/10/2019 Spot Bond				100.00000	0.00000	100.51920				0.00	0	0
Total IBL97 SPOT										0.00	0	0
Total For IBL97										0.00	0	0
IBL98 On 03/10/2023 Spot Bond				100.00000	0.00000	100.54226				0.00	0	0
Total IBL98 SPOT										0.00	0	0
Total For IBL98										0.00	0	0
IBL99 On 21/10/2019 Spot Bond			8.57500	103.16238	8.57500	103.13871				0.00	0	115,000,000
Total IBL99 SPOT										0.00	0	115,000,000
Total For IBL99										0.00	0	115,000,000
IDC01L On 08/11/2026 Spot Bond			100.00000	10.49919	100.00000	10.47608				0.00	0	0
Total IDC01U SPOT										0.00	0	0
Total For IDC01U										0.00	0	0
IDCG02 On 22/10/2018 Spot Bond				100.00000	0.00000	100.00007				0.00	4,000,000,000	800,000,000
Total IDCG02 SPOT										0.00	4,000,000,000	800,000,000
Total For IDCG02										0.00	4,000,000,000	800,000,000
IDCG03 On 22/10/2020 Spot Bond			9.40000	99.21283	9.40000	99.18793				0.00	0	82,000,000
Total IDCG03 SPOT										0.00	0	82,000,000
Total For IDCG03										0.00	0	82,000,000
IDCG04 On 24/11/2017 Spot Bond				100.00000	0.00000	101.43494				0.00	0	0
Total IDCG04 SPOT										0.00	0	0
Total For IDCG04										0.00	0	0
IDCG05 On 24/11/2019 Spot Bond				100.00000	0.00000	101.38775				0.00	0	0
Total IDCG05 SPOT										0.00	0	0
Total For IDCG05										0.00	0	0
IDCG06 On 24/11/2024 Spot Bond			10.49500	96.83108	10.49500	96.80417				0.00	0	0
Total IDCG06 SPOT										0.00	0	0
Total For IDCG06										0.00	0	0
IDCG07 On 13/11/2020 Spot Bond				100.00000	0.00000	101.71875				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IDCG07 SPOT										0.00	0	0
Total For IDCG07										0.00	0	0
IDCG0£ On 13/05/2030 Spot Bond			11.51500	100.61186	11.51500	100.55419				0.00	0	0
Total IDCG08 SPOT										0.00	0	0
Total For IDCG08										0.00	0	0
IDCG0£ On 05/12/2019 Spot Bond				100.00000	0.00000	101.21512				0.00	0	0
Total IDCG09 SPOT										0.00	0	0
Total For IDCG09										0.00	0	0
IDCG1C On 05/12/2021 Spot Bond				100.00000	0.00000	101.23221				0.00	0	0
Total IDCG10 SPOT										0.00	0	0
Total For IDCG10										0.00	0	0
IDCG11 On 05/12/2026 Spot Bond			10.59500	102.64679	10.59500	102.61784				0.00	0	0
Total IDCG11 SPOT										0.00	0	0
Total For IDCG11										0.00	0	0
IDCP04 On 19/10/2017 Spot Bond			5.00000	101.30653	5.00000	101.29281				0.00	0	0
Total IDCP04 SPOT										0.00	0	0
Total For IDCP04										0.00	0	0
IDCP0£ On 14/03/2018 Spot Bond			4.00000	101.44167	4.00000	101.43077				0.00	0	0
Total IDCP05 SPOT										0.00	0	0
Total For IDCP05										0.00	0	0
IDCP0£ On 17/10/2019 Spot Bond			4.00000	101.07705	4.00000	101.06611				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	8.03859	100.00000	8.02089				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			8.89500	100.12252	8.89500	100.09871				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			7.79000	105.52007	7.79000	105.49803				0.00	0	0
Total IFC02 SPOT										0.00	0	0
Total For IFC02										0.00	0	0
IN269U On 25/07/2017 Spot Bond			100.00000	100.00000	100.00000	99.72678				0.00	0	0
Total IN269U SPOT										0.00	0	0
Total For IN269U										0.00	0	0
IN272U On 10/11/2017 Spot Bond			100.00000	97.52863	100.00000	97.27530				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IN272U SPOT										0.00	0	0
Total For IN272U										0.00	0	0
IN276U On 30/06/2021 Spot Bond			100.00000	12.07576	100.00000	12.04650				0.00	0	0
Total IN276U SPOT										0.00	0	0
Total For IN276U										0.00	0	0
IN277U On 30/06/2021 Spot Bond			100.00000	11.92199	100.00000	11.89311				0.00	0	0
Total IN277U SPOT										0.00	0	0
Total For IN277U										0.00	0	0
IN281U On 28/11/2019 Spot Bond			100.00000	22.81676	100.00000	22.76148				0.00	0	0
Total IN281U SPOT										0.00	0	0
Total For IN281U										0.00	0	0
IN286U On 15/07/2019 Spot Bond			100.00000	27.49832	100.00000	27.43171				0.00	0	0
Total IN286U SPOT										0.00	0	0
Total For IN286U										0.00	0	0
IN289U On 30/06/2025 Spot Bond			100.00000	8.82741	100.00000	8.80787				0.00	0	0
Total IN289U SPOT										0.00	0	0
Total For IN289U										0.00	0	0
IN306U On 24/06/2020 Spot Bond			100.00000	17.13668	100.00000	17.09517				0.00	0	0
Total IN306U SPOT										0.00	0	0
Total For IN306U										0.00	0	0
IN313U On 11/12/2018 Spot Bond			100.00000	43.54840	100.00000	43.44290				0.00	0	0
Total IN313U SPOT										0.00	0	0
Total For IN313U										0.00	0	0
IN319U On 20/12/2017 Spot Bond			100.00000	73.80720	100.00000	73.66361				0.00	0	0
Total IN319U SPOT										0.00	0	0
Total For IN319U										0.00	0	0
IN327U On 15/02/2021 Spot Bond			100.00000	14.53262	100.00000	14.49742				0.00	0	0
Total IN327U SPOT										0.00	0	0
Total For IN327U										0.00	0	0
IN329U On 22/03/2021 Spot Bond			100.00000	14.29827	100.00000	14.26364				0.00	0	0
Total IN329U SPOT										0.00	0	0
Total For IN329U										0.00	0	0
IN334U On 22/09/2021 Spot Bond			100.00000	13.24907	100.00000	13.21698				0.00	0	0
Total IN334U SPOT										0.00	0	0
Total For IN334U										0.00	0	0
IN339U On 12/12/2017 Spot Bond			100.00000	92.58939	100.00000	92.36189				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IN339U SPOT										0.00	0	0
Total For IN339U										0.00	0	0
IN341U On 12/12/2017 Spot Bond			100.00000	92.64763	100.00000	92.41999				0.00	0	0
Total IN341U SPOT										0.00	0	0
Total For IN341U										0.00	0	0
IN342U On 31/03/2032 Spot Bond			100.00000	10.66842	100.00000	10.64481				0.00	0	0
Total IN342U SPOT										0.00	0	0
Total For IN342U										0.00	0	0
IN343U On 28/02/2035 Spot Bond			100.00000	12.27022	100.00000	12.24320				0.00	0	0
Total IN343U SPOT										0.00	0	0
Total For IN343U										0.00	0	0
IN345U On 31/01/2030 Spot Bond			100.00000	7.89678	100.00000	7.87912				0.00	0	0
Total IN345U SPOT										0.00	0	0
Total For IN345U										0.00	0	0
IN346U On 15/04/2018 Spot Bond			100.00000	56.78636	100.00000	56.64879				0.00	0	0
Total IN346U SPOT										0.00	0	0
Total For IN346U										0.00	0	0
IN347U On 21/12/2026 Spot Bond			100.00000	11.36507	100.00000	11.33993				0.00	0	0
Total IN347U SPOT										0.00	0	0
Total For IN347U										0.00	0	0
IN355U On 22/03/2022 Spot Bond			100.00000	12.43382	100.00000	12.40371				0.00	0	0
Total IN355U SPOT										0.00	0	0
Total For IN355U										0.00	0	0
IN357U On 31/08/2017 Spot Bond			100.00000	95.00166	100.00000	94.76592				0.00	0	0
Total IN357U SPOT										0.00	0	0
Total For IN357U										0.00	0	0
IN359U On 01/07/2018 Spot Bond			100.00000	52.30424	100.00000	52.13545				0.00	0	0
Total IN359U SPOT										0.00	0	0
Total For IN359U										0.00	0	0
ING132 On 22/12/2018 Spot Bond				100.00000	0.00000	100.87925				0.00	0	0
Total ING132 SPOT										0.00	0	0
Total For ING132										0.00	0	0
ING196 On 30/06/2027 Spot Bond				100.00000	0.00000	78.65983				0.00	0	0
Total ING196 SPOT										0.00	0	0
Total For ING196										0.00	0	0
ING211 On 25/11/2020 Spot Bond			10.00000	109.90000	10.00000	109.87100				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ING211/JIBAR SPOT										0.00	0	0
Total For ING211/JIBAR										0.00	0	0
ING228 On 22/09/2018 Spot Bond				100.00000	0.00000	100.86189				0.00	0	0
Total ING228 SPOT										0.00	0	0
Total For ING228										0.00	0	0
ING232 On 04/10/2018 Spot Bond				100.00000	0.00000	107.11987				0.00	0	0
Total ING232 SPOT										0.00	0	0
Total For ING232										0.00	0	0
ING335 On 15/08/2019 Spot Bond				100.00000	0.00000	97.83366				0.00	0	0
Total ING335 SPOT										0.00	0	0
Total For ING335										0.00	0	0
INLV01 On 12/08/2024 Spot Bond				100.00000	0.00000	102.37610				0.00	0	0
Total INLV01 SPOT										0.00	0	0
Total For INLV01										0.00	0	0
INLV02 On 20/10/2020 Spot Bond				100.00000	0.00000	101.34184				0.00	0	0
Total INLV02 SPOT										0.00	0	0
Total For INLV02										0.00	0	0
INLV03 On 11/02/2021 Spot Bond				100.00000	0.00000	102.37925				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			11.44000	109.56063	11.44000	109.52697				0.00	0	0
Total INLV04 SPOT										0.00	0	0
Total For INLV04										0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	109.90000	10.00000	109.87100				0.00	0	0
Total IPF01/JIBAR SPOT										0.00	0	0
Total For IPF01/JIBAR										0.00	0	0
IPF08 On 01/07/2018 Spot Bond				100.00000	0.00000	100.52522				0.00	0	0
Total IPF08 SPOT										0.00	0	0
Total For IPF08										0.00	0	0
IPF09 On 01/07/2019 Spot Bond				100.00000	0.00000	100.97424				0.00	0	0
Total IPF09 SPOT										0.00	0	0
Total For IPF09										0.00	0	0
IPF11 On 15/10/2018 Spot Bond			100.00000	39.82153	100.00000	39.72506				0.00	0	0
Total IPF11 SPOT										0.00	0	0
Total For IPF11										0.00	0	0
IPF12 On 15/04/2018 Spot Bond				100.00000	0.00000	100.17106				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IPF12 SPOT										0.00	0	0
Total For IPF12										0.00	0	0
IPF13 On 04/12/2020 Spot Bond				100.00000	0.00000	101.22597				0.00	0	0
Total IPF13 SPOT										0.00	0	0
Total For IPF13										0.00	0	0
IPF14 On 17/12/2018 Spot Bond				100.00000	0.00000	100.85678				0.00	0	0
Total IPF14 SPOT										0.00	0	0
Total For IPF14										0.00	0	0
IPF15 On 17/12/2020 Spot Bond				100.00000	0.00000	100.88043				0.00	0	0
Total IPF15 SPOT										0.00	0	0
Total For IPF15										0.00	0	0
IPF16 On 17/12/2021 Spot Bond				100.00000	0.00000	100.89462				0.00	0	0
Total IPF16 SPOT										0.00	0	0
Total For IPF16										0.00	0	0
IPF17 On 22/12/2020 Spot Bond				100.00000	0.00000	100.79313				0.00	0	0
Total IPF17 SPOT										0.00	0	0
Total For IPF17										0.00	0	0
IPF18 On 22/12/2021 Spot Bond				100.00000	0.00000	100.80176				0.00	0	0
Total IPF18 SPOT										0.00	0	0
Total For IPF18										0.00	0	0
IPF19 On 22/12/2022 Spot Bond				100.00000	0.00000	100.81039				0.00	0	0
Total IPF19 SPOT										0.00	0	0
Total For IPF19										0.00	0	0
IPF20 On 17/03/2020 Spot Bond				100.00000	0.00000	100.85497				0.00	0	0
Total IPF20 SPOT										0.00	0	0
Total For IPF20										0.00	0	0
IPF21 On 17/03/2022 Spot Bond				100.00000	0.00000	100.88525				0.00	0	0
Total IPF21 SPOT										0.00	0	0
Total For IPF21										0.00	0	0
IPF22 On 14/06/2022 Spot Bond				100.00000	0.00000	101.01075				0.00	0	0
Total IPF22 SPOT										0.00	0	0
Total For IPF22										0.00	0	0
IPFC14 On 26/07/2017 Spot Bond				100.00000	0.00000	102.89969				0.00	0	0
Total IPFC14 SPOT										0.00	0	0
Total For IPFC14										0.00	0	0
IPL10 On 20/05/2021 Spot Bond			9.47000	101.34117	9.47000	101.31569				0.00	0	1,850,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IPL10 SPOT									0.00	0	1,850,000,000
Total For IPL10									0.00	0	1,850,000,000
IPL11 On 24/05/2022 Spot Bond				100.00000	0.00000	101.58400			0.00	0	0
Total IPL11 SPOT									0.00	0	0
Total For IPL11									0.00	0	0
IPL6 On 28/09/2017 Spot Bond			8.34000	103.35497	8.34000	103.33170		6,263,339,166,000.00	750,999,900	250,333,300	
Total IPL6 SPOT								6,263,339,166,000.00	750,999,900	250,333,300	
Total For IPL6								6,263,339,166,000.00	750,999,900	250,333,300	
IPL6/R2 On 28/09/2017 Spot Bond			100.00000	89.03454	100.00000	88.82795		0.00	0	0	
Total IPL6/R203 SPOT								0.00	0	0	
Total For IPL6/R203								0.00	0	0	
IPL7 On 05/04/2018 Spot Bond				100.00000	0.00000	100.46832		0.00	0	0	
Total IPL7 SPOT								0.00	0	0	
Total For IPL7								0.00	0	0	
IPL7/JIB On 05/04/2018 Spot Bond			100.00000	58.28248	100.00000	58.14128		0.00	0	0	
Total IPL7/JIBAR SPOT								0.00	0	0	
Total For IPL7/JIBAR								0.00	0	0	
IPL8 On 10/10/2020 Spot Bond				100.00000	0.00000	100.57611		0.00	500,000,000	925,000,000	
Total IPL8 SPOT								0.00	500,000,000	925,000,000	
Total For IPL8								0.00	500,000,000	925,000,000	
IPL8/JIB On 10/10/2020 Spot Bond			100.00000	13.93359	100.00000	13.89983		0.00	0	0	
Total IPL8/JIBAR SPOT								0.00	0	0	
Total For IPL8/JIBAR								0.00	0	0	
IPL9 On 20/05/2021 Spot Bond				100.00000	0.00000	101.01655		0.00	0	0	
Total IPL9 SPOT								0.00	0	0	
Total For IPL9								0.00	0	0	
IV015 On 20/09/2017 Spot Bond				100.00000	0.00000	101.03899		0.00	0	0	
Total IV015 SPOT								0.00	0	0	
Total For IV015								0.00	0	0	
IV017/F On 31/01/2022 Spot Bond			2.75000	99.95474	2.75000	99.94720		0.00	0	0	
Total IV017/R212 SPOT								0.00	0	0	
Total For IV017/R212								0.00	0	0	
IV019 On 31/03/2028 Spot Bond			5.74000	137.70098	5.74000	137.67535		0.00	0	0	
Total IV019 SPOT								0.00	0	0	
Total For IV019								0.00	0	0	
IV024 On 27/07/2017 Spot Bond				100.00000	0.00000	99.92286		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IV024 SPOT										0.00	0	0
Total For IV024										0.00	0	0
IV025 On 12/09/2019 Spot Bond				100.00000	0.00000	100.07605				0.00	0	0
Total IV025 SPOT										0.00	0	0
Total For IV025										0.00	0	0
IV026 On 27/09/2019 Spot Bond				100.00000	0.00000	99.55115				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			4.59000	83.65868	4.59000	110.31341				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			4.59000	109.28446	4.59000	110.31341				0.00	0	0
Total IV030A SPOT										0.00	0	0
Total For IV030A										0.00	0	0
IV031 On 11/03/2020 Spot Bond				100.00000	0.00000	101.19236				0.00	0	0
Total IV031 SPOT										0.00	0	0
Total For IV031										0.00	0	0
IV032 On 14/08/2018 Spot Bond				100.00000	0.00000	103.40624				0.00	0	0
Total IV032 SPOT										0.00	0	0
Total For IV032										0.00	0	0
IV033 On 11/02/2021 Spot Bond				100.00000	0.00000	103.08639				0.00	0	0
Total IV033 SPOT										0.00	0	0
Total For IV033										0.00	0	0
IV034 On 11/02/2021 Spot Bond			11.34000	108.86103	11.34000	108.82785				0.00	0	0
Total IV034 SPOT										0.00	0	0
Total For IV034										0.00	0	0
IV035 On 07/04/2022 Spot Bond				100.00000	0.00000	102.91839				0.00	0	0
Total IV035 SPOT										0.00	0	0
Total For IV035										0.00	0	0
IV036 On 22/07/2021 Spot Bond				100.00000	0.00000	100.00023				0.00	0	0
Total IV036 SPOT										0.00	0	0
Total For IV036										0.00	0	0
IV038 On 23/09/2021 Spot Bond				100.00000	0.00000	100.98707				0.00	0	0
Total IV038 SPOT										0.00	0	0
Total For IV038										0.00	0	0
IV039 On 31/01/2022 Spot Bond			5.35000	89.64441	5.35000	130.98583				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IV039 SPOT										0.00	0	0
Total For IV039										0.00	0	0
IV040 On 29/09/2021 Spot Bond				100.00000	0.00000	100.79885				0.00	0	85,000,000
Total IV040 SPOT										0.00	0	85,000,000
Total For IV040										0.00	0	85,000,000
IV041 On 29/09/2021 Spot Bond			11.69000	104.70439	11.69000	104.67208				0.00	0	0
Total IV041 SPOT										0.00	0	0
Total For IV041										0.00	0	0
IV042 On 18/11/2021 Spot Bond				100.00000	0.00000	102.13803				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			11.58000	105.22925	11.58000	105.19706				0.00	0	0
Total IV043 SPOT										0.00	0	0
Total For IV043										0.00	0	0
IV044 On 31/01/2022 Spot Bond				100.00000	0.00000	99.79005				0.00	0	0
Total IV044 SPOT										0.00	0	0
Total For IV044										0.00	0	0
IV045 On 31/01/2022 Spot Bond			5.60000	129.65711	5.60000	129.63326				0.00	0	0
Total IV045 SPOT										0.00	0	0
Total For IV045										0.00	0	0
IV046 On 21/06/2022 Spot Bond				100.00000	0.00000	101.02046				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			9.10500	106.52565	9.10500	106.49988				0.00	0	0
Total IV08 SPOT										0.00	0	0
Total For IV08										0.00	0	0
IV09 On 30/04/2018 Spot Bond				100.00000	0.00000	100.34454				0.00	0	0
Total IV09 SPOT										0.00	0	0
Total For IV09										0.00	0	0
IV100U On 19/12/2021 Spot Bond			100.00000	4.72763	100.00000	4.71866				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	3.28941	100.00000	3.28317				0.00	0	0
Total IV115U SPOT										0.00	0	0
Total For IV115U										0.00	0	0
IV19A On 31/03/2028 Spot Bond			4.49000	153.86265	4.49000	153.83914				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IV19A SPOT									0.00	0	0
Total For IV19A									0.00	0	0
IVA682 On 20/07/2017 Spot Bond			7.60000	99.89600	7.60000	99.91678			0.00	0	0
Total IVA682 SPOT									0.00	0	0
Total For IVA682									0.00	0	0
IVA686 On 17/08/2017 Spot Bond			7.60000	99.52338	7.60000	99.39979			0.00	0	0
Total IVA686 SPOT									0.00	0	0
Total For IVA686									0.00	0	0
IVA687 On 24/08/2017 Spot Bond			7.70000	99.37110	7.70000	99.24627			0.00	0	0
Total IVA687 SPOT									0.00	0	0
Total For IVA687									0.00	0	0
IVA689 On 07/09/2017 Spot Bond			7.70000	99.08032	7.70000	98.95622			0.00	0	0
Total IVA689 SPOT									0.00	0	0
Total For IVA689									0.00	0	0
IVA690 On 14/09/2017 Spot Bond			7.80000	98.92189	7.80000	98.79658			0.00	0	0
Total IVA690 SPOT									0.00	0	0
Total For IVA690									0.00	0	0
IVA691 On 21/09/2017 Spot Bond			7.85000	98.76797	7.85000	98.64225			0.00	0	0
Total IVA691 SPOT									0.00	0	0
Total For IVA691									0.00	0	0
IVA694 On 12/10/2017 Spot Bond			7.85000	98.32934	7.85000	98.20474			0.00	0	1,500,000,000
Total IVA694 SPOT									0.00	0	1,500,000,000
Total For IVA694									0.00	0	1,500,000,000
IVA695 On 19/10/2017 Spot Bond			7.85000	98.18400	7.85000	98.05976			0.00	0	0
Total IVA695 SPOT									0.00	0	0
Total For IVA695									0.00	0	0
IVA696 On 26/10/2017 Spot Bond			100.00000	79.69432	100.00000	79.52070		450,000,000,000,000.00	24,500,000,000	24,500,000,000	24,500,000,000
Total IVA696 SPOT								50,000,000,000,000.00	24,500,000,000	24,500,000,000	24,500,000,000
Total For IVA696								50,000,000,000,000.00	24,500,000,000	24,500,000,000	24,500,000,000
IVC005 On 25/11/2020 Spot Bond			10.00000	109.90000	10.00000	109.87100			0.00	0	0
Total IVC005/JIBAR SPOT									0.00	0	0
Total For IVC005/JIBAR									0.00	0	0
IVC027 On 03/04/2019 Spot Bond				100.00000	0.00000	100.53449			0.00	0	0
Total IVC027 SPOT									0.00	0	0
Total For IVC027									0.00	0	0
IVC033 On 30/06/2019 Spot Bond				100.00000	0.00000	100.59674			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC033 SPOT										0.00	0	0
Total For IVC033										0.00	0	0
IVC034 On 30/06/2021 Spot Bond				100.00000	0.00000	100.60965				0.00	0	0
Total IVC034 SPOT										0.00	0	0
Total For IVC034										0.00	0	0
IVC035 On 30/06/2019 Spot Bond				100.00000	0.00000	96.40023				0.00	0	0
Total IVC035 SPOT										0.00	0	0
Total For IVC035										0.00	0	0
IVC036 On 16/07/2019 Spot Bond			9.17500	100.42595	9.17500	100.40147				0.00	0	0
Total IVC036 SPOT										0.00	0	0
Total For IVC036										0.00	0	0
IVC037 On 16/07/2019 Spot Bond			100.00000	27.75302	100.00000	27.69193				0.00	0	0
Total IVC037 SPOT										0.00	0	0
Total For IVC037										0.00	0	0
IVC038 On 16/07/2019 Spot Bond			100.00000	28.70388	100.00000	28.63434				0.00	0	0
Total IVC038 SPOT										0.00	0	0
Total For IVC038										0.00	0	0
IVC040 On 24/07/2021 Spot Bond			9.21000	100.48432	9.21000	100.45974				0.00	0	0
Total IVC040 SPOT										0.00	0	0
Total For IVC040										0.00	0	0
IVC041 On 29/07/2017 Spot Bond				100.00000	0.00000	99.83640				0.00	0	0
Total IVC041 SPOT										0.00	0	0
Total For IVC041										0.00	0	0
IVC046 On 24/10/2017 Spot Bond				100.00000	0.00000	100.06164				0.00	0	0
Total IVC046 SPOT										0.00	0	0
Total For IVC046										0.00	0	0
IVC048 On 06/11/2017 Spot Bond				100.00000	0.00000	102.13594				0.00	0	0
Total IVC048 SPOT										0.00	0	0
Total For IVC048										0.00	0	0
IVC049 On 21/11/2019 Spot Bond				100.00000	0.00000	101.60931				0.00	0	0
Total IVC049 SPOT										0.00	0	0
Total For IVC049										0.00	0	0
IVC050 On 03/12/2017 Spot Bond				100.00000	0.00000	101.24596				0.00	0	0
Total IVC050 SPOT										0.00	0	0
Total For IVC050										0.00	0	0
IVC051 On 03/02/2018 Spot Bond				100.00000	0.00000	102.08846				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC051 SPOT										0.00	0	0
Total For IVC051										0.00	0	0
IVC053 On 11/02/2018 Spot Bond				100.00000	0.00000	101.90568				0.00	0	0
Total IVC053 SPOT										0.00	0	0
Total For IVC053										0.00	0	0
IVC055 On 26/03/2020 Spot Bond				100.00000	0.00000	100.72404				0.00	0	0
Total IVC055 SPOT										0.00	0	0
Total For IVC055										0.00	0	0
IVC060 On 31/07/2018 Spot Bond				100.00000	0.00000	99.83358				0.00	0	0
Total IVC060 SPOT										0.00	0	0
Total For IVC060										0.00	0	0
IVC061 On 01/07/2018 Spot Bond				100.00000	0.00000	100.63811				0.00	0	0
Total IVC061 SPOT										0.00	0	0
Total For IVC061										0.00	0	0
IVC063 On 07/08/2020 Spot Bond				100.00000	0.00000	102.05456				0.00	0	0
Total IVC063 SPOT										0.00	0	0
Total For IVC063										0.00	0	0
IVC064 On 15/09/2018 Spot Bond				100.00000	0.00000	101.15832				0.00	0	0
Total IVC064 SPOT										0.00	0	0
Total For IVC064										0.00	0	0
IVC065 On 10/09/2018 Spot Bond				100.00000	0.00000	101.08449				0.00	0	0
Total IVC065 SPOT										0.00	0	0
Total For IVC065										0.00	0	0
IVC066 On 18/09/2017 Spot Bond			100.00000	88.84209	100.00000	88.63106				0.00	0	0
Total IVC066 SPOT										0.00	0	0
Total For IVC066										0.00	0	0
IVC067 On 04/11/2017 Spot Bond				100.00000	0.00000	102.19030				0.00	0	600,000,000
Total IVC067 SPOT										0.00	0	600,000,000
Total For IVC067										0.00	0	600,000,000
IVC070 On 20/01/2019 Spot Bond				100.00000	0.00000	100.72120				0.00	0	0
Total IVC070 SPOT										0.00	0	0
Total For IVC070										0.00	0	0
IVC075 On 21/04/2019 Spot Bond				100.00000	0.00000	100.07345				0.00	0	0
Total IVC075 SPOT										0.00	0	0
Total For IVC075										0.00	0	0
IVC077 On 04/05/2018 Spot Bond				100.00000	0.00000	102.19742				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC077 SPOT										0.00	0	0
Total For IVC077										0.00	0	0
IVC081 On 14/07/2019 Spot Bond				100.00000	0.00000	100.25777				0.00	0	0
Total IVC081 SPOT										0.00	0	0
Total For IVC081										0.00	0	0
IVC086 On 15/08/2017 Spot Bond				100.00000	0.00000	101.74949				0.00	0	0
Total IVC086 SPOT										0.00	0	0
Total For IVC086										0.00	0	0
IVC087 On 10/10/2017 Spot Bond				100.00000	0.00000	100.43616				0.00	0	0
Total IVC087 SPOT										0.00	0	0
Total For IVC087										0.00	0	0
IVC088 On 12/04/2018 Spot Bond				100.00000	0.00000	100.28484				0.00	0	0
Total IVC088 SPOT										0.00	0	0
Total For IVC088										0.00	0	0
IVC089 On 31/10/2017 Spot Bond				100.00000	0.00000	99.97944				0.00	0	0
Total IVC089 SPOT										0.00	0	0
Total For IVC089										0.00	0	0
IVC090 On 31/10/2017 Spot Bond				100.00000	0.00000	99.94999				0.00	0	0
Total IVC090 SPOT										0.00	0	0
Total For IVC090										0.00	0	0
IVC092 On 24/11/2019 Spot Bond				100.00000	0.00000	101.60873				0.00	0	0
Total IVC092 SPOT										0.00	0	0
Total For IVC092										0.00	0	0
IVC093 On 24/11/2018 Spot Bond				100.00000	0.00000	101.54239				0.00	0	0
Total IVC093 SPOT										0.00	0	0
Total For IVC093										0.00	0	0
IVC094 On 06/12/2021 Spot Bond			10.06000	103.98385	10.06000	103.95596				0.00	0	0
Total IVC094 SPOT										0.00	0	0
Total For IVC094										0.00	0	0
IVC097 On 29/06/2021 Spot Bond				100.00000	0.00000	100.66814				0.00	0	0
Total IVC097 SPOT										0.00	0	0
Total For IVC097										0.00	0	0
IVC098 On 14/06/2018 Spot Bond			8.57500	101.31948	8.57500	101.29624				0.00	0	0
Total IVC098 SPOT										0.00	0	0
Total For IVC098										0.00	0	0
IVC101 On 24/01/2018 Spot Bond				100.00000	0.00000	99.99990				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC101 SPOT										0.00	0	0
Total For IVC101										0.00	0	0
IVC102 On 31/01/2020 Spot Bond				100.00000	0.00000	99.81465				0.00	0	0
Total IVC102 SPOT										0.00	0	0
Total For IVC102										0.00	0	0
IVC103 On 29/06/2021 Spot Bond				100.00000	0.00000	100.67822				0.00	0	0
Total IVC103 SPOT										0.00	0	0
Total For IVC103										0.00	0	0
IVC105 On 08/03/2020 Spot Bond				100.00000	0.00000	101.19730				0.00	0	0
Total IVC105 SPOT										0.00	0	0
Total For IVC105										0.00	0	0
IVC106 On 13/03/2020 Spot Bond				100.00000	0.00000	101.05820				0.00	0	0
Total IVC106 SPOT										0.00	0	0
Total For IVC106										0.00	0	0
IVC107 On 29/06/2021 Spot Bond				100.00000	0.00000	100.67150				0.00	0	0
Total IVC107 SPOT										0.00	0	0
Total For IVC107										0.00	0	0
IVC108 On 29/07/2019 Spot Bond				100.00000	0.00000	99.82074				0.00	0	0
Total IVC108 SPOT										0.00	0	0
Total For IVC108										0.00	0	0
IVC109 On 19/05/2021 Spot Bond				100.00000	0.00000	101.79271				0.00	0	0
Total IVC109 SPOT										0.00	0	0
Total For IVC109										0.00	0	0
IVC110 On 19/05/2021 Spot Bond			9.71000	101.93970	9.71000	101.91344				0.00	0	0
Total IVC110 SPOT										0.00	0	0
Total For IVC110										0.00	0	0
IVC111 On 19/05/2020 Spot Bond				100.00000	0.00000	101.61315				0.00	0	0
Total IVC111 SPOT										0.00	0	0
Total For IVC111										0.00	0	0
IVC112 On 24/05/2018 Spot Bond				100.00000	0.00000	101.48465				0.00	0	0
Total IVC112 SPOT										0.00	0	0
Total For IVC112										0.00	0	0
IVC113 On 26/08/2018 Spot Bond				100.00000	0.00000	101.49862				0.00	0	0
Total IVC113 SPOT										0.00	0	0
Total For IVC113										0.00	0	0
IVC114 On 14/09/2021 Spot Bond				100.00000	0.00000	101.05932				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC114 SPOT										0.00	0	0
Total For IVC114										0.00	0	0
IVC68U On 07/12/2020 Spot Bond			100.00000	9.67320	100.00000	9.65485				0.00	0	0
Total IVC68U SPOT										0.00	0	0
Total For IVC68U										0.00	0	0
IVC73U On 22/03/2018 Spot Bond			100.00000	60.21555	100.00000	60.06968				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	87.96436	100.00000	87.75738				0.00	0	0
Total IVC74U SPOT										0.00	0	0
Total For IVC74U										0.00	0	0
IVC80U On 27/05/2021 Spot Bond			100.00000	6.99101	100.00000	6.97774				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	6.16747	100.00000	6.15577				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	6.03997	100.00000	6.02851				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	5.12015	100.00000	5.11043				0.00	0	0
Total IVC91U SPOT										0.00	0	0
Total For IVC91U										0.00	0	0
IVC95U On 02/12/2021 Spot Bond			100.00000	4.88274	100.00000	4.87348				0.00	0	0
Total IVC95U SPOT										0.00	0	0
Total For IVC95U										0.00	0	0
IVC96U On 02/12/2021 Spot Bond			100.00000	4.88274	100.00000	4.87348				0.00	0	0
Total IVC96U SPOT										0.00	0	0
Total For IVC96U										0.00	0	0
IVC99U On 14/12/2021 Spot Bond			100.00000	4.77273	100.00000	4.76368				0.00	0	0
Total IVC99U SPOT										0.00	0	0
Total For IVC99U										0.00	0	0
JAS01 On 31/01/2019 Spot Bond				100.00000	0.00000	99.80715				0.00	0	1,500,000,000
Total JAS01 SPOT										0.00	0	1,500,000,000
Total For JAS01										0.00	0	1,500,000,000
JIBAR On 15/03/2060 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total JIBAR SPOT										0.00	0	0
Total For JIBAR										0.00	0	0
KAP002 On 13/06/2019 Spot Bond				100.00000	0.00000	101.06266				0.00	0	0
Total KAP002 SPOT										0.00	0	0
Total For KAP002										0.00	0	0
KAP003 On 06/06/2019 Spot Bond				100.00000	0.00000	101.24521				0.00	0	0
Total KAP003 SPOT										0.00	0	0
Total For KAP003										0.00	0	0
KAP005 On 29/06/2018 Spot Bond				100.00000	0.00000	100.62788				0.00	0	0
Total KAP005 SPOT										0.00	0	0
Total For KAP005										0.00	0	0
KAP006 On 29/06/2021 Spot Bond				100.00000	0.00000	100.66478				0.00	0	0
Total KAP006 SPOT										0.00	0	0
Total For KAP006										0.00	0	0
KAP007 On 26/10/2021 Spot Bond			9.61000	104.60218	9.61000	104.57536				0.00	0	0
Total KAP007 SPOT										0.00	0	0
Total For KAP007										0.00	0	0
KAP008 On 28/11/2019 Spot Bond				100.00000	0.00000	101.44640				0.00	0	0
Total KAP008 SPOT										0.00	0	0
Total For KAP008										0.00	0	0
KAP009 On 24/05/2020 Spot Bond				100.00000	0.00000	101.56736				0.00	0	0
Total KAP009 SPOT										0.00	0	0
Total For KAP009										0.00	0	0
KAP04U On 01/07/2019 Spot Bond			100.00000	30.58832	100.00000	30.51422				0.00	0	0
Total KAP04U SPOT										0.00	0	0
Total For KAP04U										0.00	0	0
KSB007 On 31/08/2017 Spot Bond				100.00000	0.00000	103.98638				0.00	0	0
Total KSB007 SPOT										0.00	0	0
Total For KSB007										0.00	0	0
KSB008 On 01/11/2017 Spot Bond				100.00000	0.00000	102.42590				0.00	0	0
Total KSB008 SPOT										0.00	0	0
Total For KSB008										0.00	0	0
KSB009 On 05/08/2020 Spot Bond				100.00000	0.00000	102.46170				0.00	0	0
Total KSB009 SPOT										0.00	0	0
Total For KSB009										0.00	0	0
KST01 On 12/07/2020 Spot Bond				100.00000	0.00000	100.31620				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total KST01 SPOT										0.00	0	0
Total For KST01										0.00	0	0
KW01 On 31/10/2027 Spot Bond			9.04500	132.50998	9.04500	132.47813				0.00	0	0
Total KW01 SPOT										0.00	0	0
Total For KW01										0.00	0	0
LBK05 On 28/02/2019 Spot Bond				100.00000	0.00000	100.82908				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	100.77352				0.00	0	0
Total LBK07 SPOT										0.00	0	0
Total For LBK07										0.00	0	0
LBK08 On 30/10/2019 Spot Bond				100.00000	0.00000	99.83268				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	24.13597	100.00000	24.07686				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			9.71000	101.30706	9.71000	101.28096				0.00	0	0
Total LBK11 SPOT										0.00	0	0
Total For LBK11										0.00	0	0
LBK11/ On 28/11/2019 Spot Bond			9.62000	101.49188	9.62000	101.46597				0.00	0	0
Total LBK11/R207 SPOT										0.00	0	0
Total For LBK11/R207										0.00	0	0
LBK12L On 25/02/2020 Spot Bond			9.71000	104.00706	9.71000	103.97983				0.00	0	0
Total LBK12U SPOT										0.00	0	0
Total For LBK12U										0.00	0	0
LBK14L On 31/03/2018 Spot Bond			100.00000	59.13618	100.00000	58.99293				0.00	0	0
Total LBK14U SPOT										0.00	0	0
Total For LBK14U										0.00	0	0
LBK15 On 12/10/2021 Spot Bond				100.00000	0.00000	100.34251				0.00	0	0
Total LBK15 SPOT										0.00	0	0
Total For LBK15										0.00	0	0
LBK16 On 30/11/2019 Spot Bond				100.00000	0.00000	101.42062				0.00	0	0
Total LBK16 SPOT										0.00	0	0
Total For LBK16										0.00	0	0
LBK17 On 22/03/2020 Spot Bond				100.00000	0.00000	100.81904				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LBK17 SPOT										0.00	0	0
Total For LBK17										0.00	0	0
LBK18 On 22/03/2022 Spot Bond				100.00000	0.00000	100.71647				0.00	0	0
Total LBK18 SPOT										0.00	0	0
Total For LBK18										0.00	0	0
LBK19 On 23/03/2018 Spot Bond				100.00000	0.00000	100.74966				0.00	0	0
Total LBK19 SPOT										0.00	0	0
Total For LBK19										0.00	0	0
LBK20 On 08/06/2022 Spot Bond			10.35000	100.72255	10.35000	100.69479				0.00	0	0
Total LBK20 SPOT										0.00	0	0
Total For LBK20										0.00	0	0
LGL02 On 13/08/2017 Spot Bond			7.79000	103.41564	7.79000	103.39367				0.00	0	0
Total LGL02 SPOT										0.00	0	0
Total For LGL02										0.00	0	0
LGL03 On 03/04/2018 Spot Bond			9.29000	101.25767	9.29000	101.23255				0.00	0	0
Total LGL03 SPOT										0.00	0	0
Total For LGL03										0.00	0	0
LGL04 On 14/08/2020 Spot Bond			9.41000	103.42803	9.41000	103.40176				0.00	0	580,000,000
Total LGL04 SPOT										0.00	0	580,000,000
Total For LGL04										0.00	0	580,000,000
LGL05 On 12/12/2021 Spot Bond				100.00000	0.00000	101.31820				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			9.88500	104.34810	9.88500	104.32060				0.00	0	2,500,000,000
Total LGL06 SPOT										0.00	0	2,500,000,000
Total For LGL06										0.00	0	2,500,000,000
LGL07 On 04/10/2022 Spot Bond				100.00000	0.00000	100.53683				0.00	0	0
Total LGL07 SPOT										0.00	0	0
Total For LGL07										0.00	0	0
LHC01U On 12/07/2023 Spot Bond			100.00000	8.95151	100.00000	8.91215				0.00	0	0
Total LHC01U SPOT										0.00	0	0
Total For LHC01U										0.00	0	0
LHC02U On 12/07/2023 Spot Bond			100.00000	9.44539	100.00000	9.40386				0.00	0	0
Total LHC02U SPOT										0.00	0	0
Total For LHC02U										0.00	0	0
LHL17 On 14/11/2018 Spot Bond				100.00000	0.00000	102.47137				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LHL17 SPOT										0.00	0	0
Total For LHL17										0.00	0	0
LHL18 On 14/11/2018 Spot Bond			12.90500	103.04062	12.90500	103.00560				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			13.71000	103.87458	13.71000	103.83716				0.00	0	0
Total LHL19 SPOT										0.00	0	0
Total For LHL19										0.00	0	0
LHL22 On 13/09/2017 Spot Bond				100.00000	0.00000	101.10247				0.00	0	0
Total LHL22 SPOT										0.00	0	0
Total For LHL22										0.00	0	0
LHL26 On 13/11/2020 Spot Bond				100.00000	0.00000	102.56662				0.00	0	0
Total LHL26 SPOT										0.00	0	0
Total For LHL26										0.00	0	0
LOM01 On 25/11/2019 Spot Bond				100.00000	0.00000	103.52430				0.00	0	0
Total LOM01 SPOT										0.00	0	0
Total For LOM01										0.00	0	0
LRFA2 On 20/11/2019 Spot Bond				100.00000	0.00000	101.56689				0.00	0	0
Total LRFA2 SPOT										0.00	0	0
Total For LRFA2										0.00	0	0
LRFB2 On 20/11/2019 Spot Bond				100.00000	0.00000	102.03336				0.00	0	0
Total LRFB2 SPOT										0.00	0	0
Total For LRFB2										0.00	0	0
LRFC2 On 20/11/2019 Spot Bond				100.00000	0.00000	101.76246				0.00	0	0
Total LRFC2 SPOT										0.00	0	0
Total For LRFC2										0.00	0	0
MAQ09 On 10/11/2017 Spot Bond				100.00000	0.00000	101.71628				0.00	0	0
Total MAQ090 SPOT										0.00	0	0
Total For MAQ090										0.00	0	0
MAQ09 On 11/12/2017 Spot Bond				100.00000	0.00000	101.03425				0.00	0	0
Total MAQ093 SPOT										0.00	0	0
Total For MAQ093										0.00	0	0
MAQ09 On 01/02/2018 Spot Bond				100.00000	0.00000	99.82890				0.00	0	0
Total MAQ096 SPOT										0.00	0	0
Total For MAQ096										0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MAQ0A1 SPOT										0.00	0	0
Total For MAQ0A1										0.00	0	0
MAQ0A On 31/08/2017 Spot Bond				100.00000	0.00000	103.16235				0.00	0	0
Total MAQ0A2 SPOT										0.00	0	0
Total For MAQ0A2										0.00	0	0
MAQ0A On 31/08/2018 Spot Bond				100.00000	0.00000	102.64166				0.00	0	0
Total MAQ0A3 SPOT										0.00	0	0
Total For MAQ0A3										0.00	0	0
MAQ0A On 31/08/2018 Spot Bond				100.00000	0.00000	102.76791				0.00	0	0
Total MAQ0A4 SPOT										0.00	0	0
Total For MAQ0A4										0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	103.06357				0.00	0	0
Total MAQ0A5 SPOT										0.00	0	0
Total For MAQ0A5										0.00	0	0
MAQ0J On 28/02/2020 Spot Bond				100.00000	0.00000	103.08325				0.00	0	0
Total MAQ0J1 SPOT										0.00	0	0
Total For MAQ0J1										0.00	0	0
MAQ0J On 28/12/2020 Spot Bond				100.00000	0.00000	102.98988				0.00	0	0
Total MAQ0J2 SPOT										0.00	0	0
Total For MAQ0J2										0.00	0	0
MAQ10 On 17/08/2017 Spot Bond				100.00000	0.00000	99.50161				0.00	0	0
Total MAQ101 SPOT										0.00	0	0
Total For MAQ101										0.00	0	0
MAQ10 On 15/09/2017 Spot Bond				100.00000	0.00000	98.90083				0.00	0	0
Total MAQ103 SPOT										0.00	0	0
Total For MAQ103										0.00	0	0
MBF03 On 01/10/2017 Spot Bond				100.00000	0.00000	100.62553				0.00	0	0
Total MBF030 SPOT										0.00	0	0
Total For MBF030										0.00	0	0
MBF04 On 07/08/2017 Spot Bond				100.00000	0.00000	101.80629				0.00	0	0
Total MBF042 SPOT										0.00	0	0
Total For MBF042										0.00	0	0
MBF04 On 13/04/2018 Spot Bond				100.00000	0.00000	100.44869				0.00	500,000,000	500,000,000
Total MBF045 SPOT										0.00	500,000,000	500,000,000
Total For MBF045										0.00	500,000,000	500,000,000
MBF04 On 17/08/2018 Spot Bond				100.00000	0.00000	101.87422				0.00	0	524,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MBF046 SPOT										0.00	0	524,000,000
Total For MBF046										0.00	0	524,000,000
MBF04 On 07/06/2019 Spot Bond				100.00000	0.00000	101.64150				0.00	10,800,000,000	2,140,000,000
Total MBF047 SPOT										0.00	10,800,000,000	2,140,000,000
Total For MBF047										0.00	10,800,000,000	2,140,000,000
MBF04 On 14/03/2019 Spot Bond				100.00000	0.00000	101.43372				0.00	2,200,000,000	1,600,000,000
Total MBF049 SPOT										0.00	2,200,000,000	1,600,000,000
Total For MBF049										0.00	2,200,000,000	1,600,000,000
MBF05 On 17/05/2019 Spot Bond				100.00000	0.00000	101.95768				0.00	0	0
Total MBF051 SPOT										0.00	0	0
Total For MBF051										0.00	0	0
MBF05 On 16/05/2019 Spot Bond			100.00000	33.00229	100.00000	32.92235				0.00	0	0
Total MBF051/JIBAR SPOT										0.00	0	0
Total For MBF051/JIBAR										0.00	0	0
MBF05 On 28/09/2017 Spot Bond				100.00000	0.00000	100.59496				0.00	0	0
Total MBF052 SPOT										0.00	0	0
Total For MBF052										0.00	0	0
MBF05 On 28/09/2019 Spot Bond				100.00000	0.00000	101.12580				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				100.00000	0.00000	100.61365				0.00	0	0
Total MBF054 SPOT										0.00	0	0
Total For MBF054										0.00	0	0
MBF05 On 27/03/2020 Spot Bond				100.00000	0.00000	100.85722				0.00	0	0
Total MBF055 SPOT										0.00	0	0
Total For MBF055										0.00	0	0
MBLSA On 30/10/2017 Spot Bond			2.30000	99.39248	2.30000	98.27929				0.00	0	0
Total MBLSA2 SPOT										0.00	0	0
Total For MBLSA2										0.00	0	0
MBLSA On 11/12/2017 Spot Bond				100.00000	0.00000	97.41023				0.00	0	0
Total MBLSA3 SPOT										0.00	0	0
Total For MBLSA3										0.00	0	0
MBP03 On 12/09/2019 Spot Bond				100.00000	0.00000	101.02140				0.00	0	0
Total MBP035 SPOT										0.00	0	0
Total For MBP035										0.00	0	0
MBP03 On 11/04/2020 Spot Bond				100.00000	0.00000	100.30875				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total MBP036 SPOT									0.00	0	0
Total For MBP036									0.00	0	0
MBP03 On 26/05/2020 Spot Bond				100.00000	0.00000	101.39678			0.00	0	0
Total MBP037 SPOT									0.00	0	0
Total For MBP037									0.00	0	0
MBP29 On 23/09/2017 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total MBP29U SPOT									0.00	0	0
Total For MBP29U									0.00	0	0
MBP30 On 24/10/2017 Spot Bond			100.00000	81.47965	100.00000	81.30135			0.00	0	0
Total MBP30U SPOT									0.00	0	0
Total For MBP30U									0.00	0	0
MBP31 On 24/10/2017 Spot Bond			100.00000	81.49765	100.00000	81.31932			0.00	0	0
Total MBP31U SPOT									0.00	0	0
Total For MBP31U									0.00	0	0
MBP32 On 10/11/2017 Spot Bond			100.00000	97.57390	100.00000	97.32047			0.00	0	0
Total MBP32U SPOT									0.00	0	0
Total For MBP32U									0.00	0	0
MBP34 On 29/04/2018 Spot Bond			100.00000		0.00000	99.84583			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			8.80500	102.80557	8.80500	102.78138			0.00	0	0
Total MBSA01 SPOT									0.00	0	0
Total For MBSA01									0.00	0	0
MBSA0 On 16/04/2019 Spot Bond			8.00000	104.08550	8.00000	104.06320			0.00	0	0
Total MBSA01/R204 SPOT									0.00	0	0
Total For MBSA01/R204									0.00	0	0
MBSA0 On 15/04/2019 Spot Bond			8.85500	102.51187	8.85500	102.48761			0.00	0	0
Total MBSA02 SPOT									0.00	0	0
Total For MBSA02									0.00	0	0
MBSA0 On 15/04/2019 Spot Bond			8.91000	102.42554	8.91000	102.40116			0.00	0	0
Total MBSA02/R204 SPOT									0.00	0	0
Total For MBSA02/R204									0.00	0	0
MEFSA On 05/01/2019 Spot Bond				100.00000	0.00000	100.45218			0.00	0	0
Total MEFSA4 SPOT									0.00	0	0
Total For MEFSA4									0.00	0	0
MEFSA On 05/07/2026 Spot Bond				100.00000	0.00000	100.46897			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MEFSA6 SPOT										0.00	0	0
Total For MEFSA6										0.00	0	0
MEFSB On 05/01/2019 Spot Bond			8.82500	101.18281	8.82500	101.15906				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			9.46500	102.47390	9.46500	102.44816				0.00	0	0
Total MEFSB5 SPOT										0.00	0	0
Total For MEFSB5										0.00	0	0
MFS1A On 20/12/2018 Spot Bond				100.00000	0.00000	100.80868				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			9.51000	102.39440	9.51000	102.36824				0.00	0	0
Total MFS1B SPOT										0.00	0	0
Total For MFS1B										0.00	0	0
MMF10 On 15/12/2024 Spot Bond				100.00000	0.00000	100.28002				0.00	0	0
Total MMF101 SPOT										0.00	0	0
Total For MMF101										0.00	0	0
MMF20 On 15/12/2024 Spot Bond				100.00000	0.00000	100.30091				0.00	0	0
Total MMF201 SPOT										0.00	0	0
Total For MMF201										0.00	0	0
MMF30 On 15/12/2024 Spot Bond				100.00000	0.00000	100.37785				0.00	0	0
Total MMF301 SPOT										0.00	0	0
Total For MMF301										0.00	0	0
MMF40 On 15/12/2024 Spot Bond				100.00000	0.00000	100.37785				0.00	0	0
Total MMF401 SPOT										0.00	0	0
Total For MMF401										0.00	0	0
MMIG0 On 17/03/2019 Spot Bond				100.00000	0.00000	100.33670				0.00	0	0
Total MMIG01 SPOT										0.00	0	0
Total For MMIG01										0.00	0	0
MMIG0 On 17/03/2021 Spot Bond			9.34000	105.72959	9.34000	105.70338				0.00	0	400,000,000
Total MMIG02 SPOT										0.00	0	400,000,000
Total For MMIG02										0.00	0	400,000,000
MMIG0 On 01/06/2020 Spot Bond				100.00000	0.00000	100.91754				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			11.44500	104.32422	11.44500	104.29215				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MMIG04 SPOT										0.00	0	0
Total For MMIG04										0.00	0	0
MMIG0 On 12/08/2022 Spot Bond			10.28500	107.09929	10.28500	107.06961				0.00	0	1,050,000,000
Total MMIG05 SPOT										0.00	0	1,050,000,000
Total For MMIG05										0.00	0	1,050,000,000
MTN06 On 13/07/2020 Spot Bond				100.00000	0.00000	100.27836				0.00	60,000,000	30,000,000
Total MTN06 SPOT										0.00	60,000,000	30,000,000
Total For MTN06										0.00	60,000,000	30,000,000
MTN07 On 13/07/2022 Spot Bond				100.00000	0.00000	100.28424				0.00	0	0
Total MTN07 SPOT										0.00	0	0
Total For MTN07										0.00	0	0
MTN08 On 20/04/2019 Spot Bond			100.00000	28.54033	100.00000	28.47120				0.00	0	0
Total MTN08U SPOT										0.00	0	0
Total For MTN08U										0.00	0	0
MTN09 On 20/04/2019 Spot Bond			100.00000	34.44100	100.00000	34.36478				0.00	0	0
Total MTN09U SPOT										0.00	0	0
Total For MTN09U										0.00	0	0
MTNC1 On 15/11/2017 Spot Bond				100.00000	0.00000	101.59984				0.00	0	0
Total MTNC18 SPOT										0.00	0	0
Total For MTNC18										0.00	0	0
MTNC1 On 15/05/2018 Spot Bond				100.00000	0.00000	101.64266				0.00	0	0
Total MTNC19 SPOT										0.00	0	0
Total For MTNC19										0.00	0	0
MWA1L On 18/07/2021 Spot Bond			100.00000	12.90138	100.00000	12.87012				0.00	0	0
Total MWA1U SPOT										0.00	0	0
Total For MWA1U										0.00	0	0
MWAR(On 22/11/2019 Spot Bond				100.00000	0.00000	101.61753				0.00	0	0
Total MWAR01 SPOT										0.00	0	0
Total For MWAR01										0.00	0	0
N4A211 On 14/08/2020 Spot Bond			100.89771	12.66207	100.89771	12.63115				0.00	0	0
Total N4A211 SPOT										0.00	0	0
Total For N4A211										0.00	0	0
N5C23 On 20/12/2018 Spot Bond				100.00000	0.00000	100.96307				0.00	0	0
Total N5C23 SPOT										0.00	0	0
Total For N5C23										0.00	0	0
N5D23 On 20/09/2019 Spot Bond				100.00000	0.00000	100.93163				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total N5D23 SPOT										0.00	0	0
Total For N5D23										0.00	0	0
N5E23 On 20/06/2023 Spot Bond				100.00000	0.00000	110.18310				0.00	0	0
Total N5E23 SPOT										0.00	0	0
Total For N5E23										0.00	0	0
N5F23L On 20/06/2023 Spot Bond			100.00000	12.02922	100.00000	12.00008				0.00	0	0
Total N5F23U SPOT										0.00	0	0
Total For N5F23U										0.00	0	0
N5G23I On 20/06/2023 Spot Bond			100.00000	12.84085	100.00000	12.80974				0.00	0	0
Total N5G23U SPOT										0.00	0	0
Total For N5G23U										0.00	0	0
NAM01 On 19/11/2022 Spot Bond			10.13500	93.91563	10.13500	93.89040				0.00	0	0
Total NAM01 SPOT										0.00	0	0
Total For NAM01										0.00	0	0
NAM02 On 29/06/2020 Spot Bond			9.16000	101.76437	9.16000	101.73947				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			9.73500	101.26480	9.73500	101.23821				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			10.44500	100.17598	10.44500	100.14780				0.00	0	0
Total NAM04 SPOT										0.00	0	0
Total For NAM04										0.00	0	0
NBK11/ On 28/11/2020 Spot Bond			8.67500	102.08338	8.67500	102.05983				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			9.36500	103.28533	9.36500	103.25965				0.00	0	0
Total NBK12A SPOT										0.00	0	0
Total For NBK12A										0.00	0	0
NBK12/ On 19/03/2021 Spot Bond			9.38000	103.23978	9.38000	103.21408				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			9.43500	104.79388	9.43500	104.76764				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			8.94000	101.86300	8.94000	101.85913				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK14A SPOT										0.00	0	0
Total For NBK14A										0.00	0	0
NBK15/On 11/02/2022 Spot Bond			9.39000	101.79379	9.39000	101.76799				0.00	0	0
Total NBK15A SPOT										0.00	0	0
Total For NBK15A										0.00	0	0
NBK15I On 27/08/2017 Spot Bond				100.00000	0.00000	101.39298				0.00	0	0
Total NBK15B SPOT										0.00	0	0
Total For NBK15B										0.00	0	0
NBK16/On 12/02/2025 Spot Bond			10.34500	99.57683	10.34500	99.54909				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			9.88000	102.92910	9.88000	102.90198				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			9.14000	101.64022	9.14000	101.61540				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			9.54000	101.78034	9.54000	101.75443				0.00	0	0
Total NBK19A SPOT										0.00	0	0
Total For NBK19A										0.00	0	0
NBK20/On 01/06/2026 Spot Bond			10.43500	101.07456	10.43500	101.04648				0.00	0	0
Total NBK20A SPOT										0.00	0	0
Total For NBK20A										0.00	0	0
NBK20I On 25/06/2021 Spot Bond				100.00000	0.00000	98.86651				0.00	0	0
Total NBK20B SPOT										0.00	0	0
Total For NBK20B										0.00	0	0
NBK21/On 21/07/2027 Spot Bond			11.09500	97.34664	11.09500	97.31808				0.00	0	0
Total NBK21A SPOT										0.00	0	0
Total For NBK21A										0.00	0	0
NBK21I On 10/11/2017 Spot Bond				100.00000	0.00000	101.84469				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			9.77500	103.00682	9.77500	102.98011				0.00	0	0
Total NBK22A SPOT										0.00	0	0
Total For NBK22A										0.00	0	0
NBK22I On 12/02/2018 Spot Bond				100.00000	0.00000	101.86652				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK22B SPOT										0.00	0	0
Total For NBK22B										0.00	0	0
NBK23/On 19/11/2025 Spot Bond			10.29500	104.05905	10.29500	104.03066				0.00	0	0
Total NBK23A SPOT										0.00	0	0
Total For NBK23A										0.00	0	0
NBK23I On 12/02/2020 Spot Bond				100.00000	0.00000	101.88560				0.00	0	0
Total NBK23B SPOT										0.00	0	0
Total For NBK23B										0.00	0	0
NBK24/On 19/11/2027 Spot Bond			10.19500	106.61619	10.19500	106.58739				0.00	0	1,000,000,000
Total NBK24A SPOT										0.00	0	1,000,000,000
Total For NBK24A										0.00	0	1,000,000,000
NBK24I On 11/02/2022 Spot Bond				100.00000	0.00000	101.81493				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			9.67500	108.80095	9.67500	108.77255				0.00	0	0
Total NBK25A SPOT										0.00	0	0
Total For NBK25A										0.00	0	0
NBK25I On 12/02/2025 Spot Bond				100.00000	0.00000	101.82711				0.00	0	0
Total NBK25B SPOT										0.00	0	0
Total For NBK25B										0.00	0	0
NBK26/On 10/05/2023 Spot Bond			100.00000	13.44106	100.00000	13.41147				0.00	0	0
Total NBK26A SPOT										0.00	0	0
Total For NBK26A										0.00	0	0
NBK26I On 22/04/2026 Spot Bond				100.00000	0.00000	100.71035				0.00	0	0
Total NBK26B SPOT										0.00	0	0
Total For NBK26B										0.00	0	0
NBK27/On 10/05/2026 Spot Bond			10.08500	108.38418	10.08500	108.35522				0.00	0	0
Total NBK27A SPOT										0.00	0	0
Total For NBK27A										0.00	0	0
NBK27I On 01/06/2018 Spot Bond				100.00000	0.00000	101.58018				0.00	0	0
Total NBK27B SPOT										0.00	0	0
Total For NBK27B										0.00	0	0
NBK28/On 02/08/2023 Spot Bond			9.68500	106.23588	9.68500	106.20813				0.00	0	0
Total NBK28A SPOT										0.00	0	0
Total For NBK28A										0.00	0	0
NBK28I On 19/11/2020 Spot Bond				100.00000	0.00000	101.62203				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NBK28B SPOT									0.00	0	0
Total For NBK28B									0.00	0	0
NBK29/On 31/07/2026 Spot Bond			10.34500	105.96656	10.34500	105.93704			380,696,000,000.00	36,800,000	18,400,000
Total NBK29A SPOT									380,696,000,000.00	36,800,000	18,400,000
Total For NBK29A									380,696,000,000.00	36,800,000	18,400,000
NBK29I On 18/02/2019 Spot Bond				100.00000	0.00000	101.87614			0.00	4,400,000,000	1,149,000,000
Total NBK29B SPOT									0.00	4,400,000,000	1,149,000,000
Total For NBK29B									0.00	4,400,000,000	1,149,000,000
NBK30/On 20/02/2024 Spot Bond			9.47500	104.69803	9.47500	104.67126			0.00	0	0
Total NBK30A SPOT									0.00	0	0
Total For NBK30A									0.00	0	0
NBK30I On 18/02/2021 Spot Bond				100.00000	0.00000	101.69177			0.00	0	0
Total NBK30B SPOT									0.00	0	0
Total For NBK30B									0.00	0	0
NBK31I On 17/02/2023 Spot Bond				100.00000	0.00000	101.72975			0.00	0	0
Total NBK31B SPOT									0.00	0	0
Total For NBK31B									0.00	0	0
NBK32I On 26/02/2019 Spot Bond				100.00000	0.00000	101.43449			0.00	0	0
Total NBK32B SPOT									0.00	0	0
Total For NBK32B									0.00	0	0
NBK33I On 10/05/2019 Spot Bond				100.00000	0.00000	102.02488			0.00	0	79,500,000
Total NBK33B SPOT									0.00	0	79,500,000
Total For NBK33B									0.00	0	79,500,000
NBK34I On 10/05/2021 Spot Bond				100.00000	0.00000	101.89017			0.00	0	79,500,000
Total NBK34B SPOT									0.00	0	79,500,000
Total For NBK34B									0.00	0	79,500,000
NBK35I On 10/05/2023 Spot Bond				100.00000	0.00000	101.93106			0.00	0	0
Total NBK35B SPOT									0.00	0	0
Total For NBK35B									0.00	0	0
NBK36I On 10/05/2026 Spot Bond				100.00000	0.00000	101.98200			0.00	0	0
Total NBK36B SPOT									0.00	0	0
Total For NBK36B									0.00	0	0
NBK37I On 02/08/2019 Spot Bond				100.00000	0.00000	102.03241			0.00	0	300,000,000
Total NBK37B SPOT									0.00	0	300,000,000
Total For NBK37B									0.00	0	300,000,000
NBK38I On 02/08/2021 Spot Bond				100.00000	0.00000	102.07486			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK38B SPOT										0.00	0	0
Total For NBK38B										0.00	0	0
NBK3A On 09/09/2019 Spot Bond			8.47500	109.81083	8.47500	109.78606				0.00	0	0
Total NBK3A SPOT										0.00	0	0
Total For NBK3A										0.00	0	0
NBK3A On 09/09/2019 Spot Bond			100.00000	31.25398	100.00000	31.18518				0.00	0	0
Total NBK3A/R204 SPOT										0.00	0	0
Total For NBK3A/R204										0.00	0	0
NBK4 On 28/10/2024 Spot Bond			11.22000	46.20613	11.22000	46.19267				0.00	0	0
Total NBK4 SPOT										0.00	0	0
Total For NBK4										0.00	0	0
NBK40I On 31/07/2026 Spot Bond				100.00000	0.00000	102.27996				0.00	0	0
Total NBK40B SPOT										0.00	0	0
Total For NBK40B										0.00	0	0
NBK41I On 20/02/2020 Spot Bond				100.00000	0.00000	101.59682				0.00	0	0
Total NBK41B SPOT										0.00	0	0
Total For NBK41B										0.00	0	0
NBK42I On 21/02/2022 Spot Bond				100.00000	0.00000	101.54920				0.00	0	0
Total NBK42B SPOT										0.00	0	0
Total For NBK42B										0.00	0	0
NBK43I On 20/02/2024 Spot Bond				100.00000	0.00000	101.59211				0.00	0	0
Total NBK43B SPOT										0.00	0	0
Total For NBK43B										0.00	0	0
NBK7B On 19/04/2020 Spot Bond				100.00000	0.00000	100.02911				0.00	0	0
Total NBK7B SPOT										0.00	0	0
Total For NBK7B										0.00	0	0
NCLN7 On 15/08/2017 Spot Bond				100.00000	0.00000	101.78188				0.00	0	0
Total NCLN74 SPOT										0.00	0	0
Total For NCLN74										0.00	0	0
NCLN7 On 20/09/2017 Spot Bond				100.00000	0.00000	100.83851				0.00	0	0
Total NCLN75 SPOT										0.00	0	0
Total For NCLN75										0.00	0	0
NCLN7 On 09/10/2017 Spot Bond				100.00000	0.00000	100.41872				0.00	0	0
Total NCLN77 SPOT										0.00	0	0
Total For NCLN77										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	100.87747				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NCLN82 SPOT									0.00	0	0
Total For NCLN82									0.00	0	0
NCLN8: On 20/03/2024 Spot Bond			100.00000	9.60253	100.00000	9.57926			0.00	0	0
NCLN8: On 20/03/2024 Spot Bond			100.00000	9.60253	100.00000	9.57926			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			10.39000	104.92423	10.39000	104.89535			0.00	0	0
Total NCLN83 SPOT									0.00	0	0
Total For NCLN83									0.00	0	0
NCLN8: On 20/03/2024 Spot Bond				100.00000	0.00000	100.87288			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			10.42500	103.89807	10.42500	103.86938			0.00	0	0
Total NCLN85 SPOT									0.00	0	0
Total For NCLN85									0.00	0	0
NCLN8: On 20/03/2024 Spot Bond				100.00000	0.00000	100.87747			0.00	0	0
Total NCLN87 SPOT									0.00	0	0
Total For NCLN87									0.00	0	0
NCLN9: On 20/09/2024 Spot Bond				100.00000	0.00000	100.88470			0.00	0	0
Total NCLN90 SPOT									0.00	0	0
Total For NCLN90									0.00	0	0
NCLN9: On 20/09/2024 Spot Bond				100.00000	0.00000	100.89387			0.00	0	0
Total NCLN91 SPOT									0.00	0	0
Total For NCLN91									0.00	0	0
NCLN9: On 02/03/2018 Spot Bond				100.00000	0.00000	101.28767			0.00	0	0
Total NCLN92 SPOT									0.00	0	0
Total For NCLN92									0.00	0	0
NCLN9: On 09/04/2018 Spot Bond				100.00000	0.00000	100.34908			0.00	0	0
Total NCLN93 SPOT									0.00	0	0
Total For NCLN93									0.00	0	0
NCLN9: On 20/09/2020 Spot Bond				100.00000	0.00000	100.79279			0.00	0	0
Total NCLN94 SPOT									0.00	0	0
Total For NCLN94									0.00	0	0
NCLN9: On 08/10/2018 Spot Bond				100.00000	0.00000	100.34913			0.00	0	0
Total NCLN95 SPOT									0.00	0	0
Total For NCLN95									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NED01 On 22/12/2021 Spot Bond			100.00000	14.46685	100.00000	14.43180				0.00	0	0
Total NED01U SPOT										0.00	0	0
Total For NED01U										0.00	0	0
NED02 On 15/03/2022 Spot Bond			100.00000	14.53781	100.00000	14.50903				0.00	0	0
Total NED02U SPOT										0.00	0	0
Total For NED02U										0.00	0	0
NED03 On 26/05/2022 Spot Bond			100.00000	14.31158	100.00000	14.27691				0.00	0	0
Total NED03U SPOT										0.00	0	0
Total For NED03U										0.00	0	0
NED04 On 01/07/2022 Spot Bond			100.00000	15.08204	100.00000	15.04550				0.00	0	0
Total NED04U SPOT										0.00	0	0
Total For NED04U										0.00	0	0
NED13 On 25/07/2018 Spot Bond				100.00000	0.00000	100.68440				0.00	0	0
Total NED13 SPOT										0.00	0	0
Total For NED13										0.00	0	0
NED14 On 29/11/2018 Spot Bond				100.00000	0.00000	101.84359				0.00	0	0
Total NED14 SPOT										0.00	0	0
Total For NED14										0.00	0	0
NED15 On 08/04/2019 Spot Bond			9.35500	104.81754	9.35500	104.79135				0.00	0	0
Total NED15 SPOT										0.00	0	0
Total For NED15										0.00	0	0
NED16 On 08/04/2019 Spot Bond				100.00000	0.00000	100.50179				0.00	0	0
Total NED16 SPOT										0.00	0	0
Total For NED16										0.00	0	0
NED17 On 14/10/2019 Spot Bond				100.00000	0.00000	100.27584				0.00	0	0
Total NED17 SPOT										0.00	0	0
Total For NED17										0.00	0	0
NED18 On 16/01/2020 Spot Bond				100.00000	0.00000	100.19440				0.00	0	0
Total NED18 SPOT										0.00	0	0
Total For NED18										0.00	0	0
NED19 On 01/07/2020 Spot Bond				100.00000	0.00000	101.89346				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			10.76000	102.02384	10.76000	101.99478				0.00	0	2,990,000,000
Total NED20 SPOT										0.00	0	2,990,000,000
Total For NED20										0.00	0	2,990,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NEDT1 On 21/05/2021 Spot Bond				100.00000	0.00000	104.70347				0.00	0	0
Total NEDT1A SPOT										0.00	0	0
Total For NEDT1A										0.00	0	0
NEDT1 On 26/11/2021 Spot Bond				100.00000	0.00000	102.20188				0.00	0	33,000,000
Total NEDT1B SPOT										0.00	0	33,000,000
Total For NEDT1B										0.00	0	33,000,000
NET50 On 08/08/2017 Spot Bond				100.00000	0.00000	103.81950				0.00	0	0
Total NET50 SPOT										0.00	0	0
Total For NET50										0.00	0	0
NGL01 On 22/09/2021 Spot Bond				100.00000	0.00000	103.17497				0.00	0	0
Total NGL01 SPOT										0.00	0	0
Total For NGL01										0.00	0	0
NGL02 On 15/03/2022 Spot Bond				100.00000	0.00000	102.02993				0.00	0	40,000,000
Total NGL02 SPOT										0.00	0	40,000,000
Total For NGL02										0.00	0	40,000,000
NGL03 On 26/05/2022 Spot Bond				100.00000	0.00000	101.83517				0.00	0	0
Total NGL03 SPOT										0.00	0	0
Total For NGL03										0.00	0	0
NGLT1 On 01/07/2022 Spot Bond				100.00000	0.00000	100.85246				0.00	0	0
Total NGLT1A SPOT										0.00	0	0
Total For NGLT1A										0.00	0	0
NHM00 On 25/11/2020 Spot Bond			10.00000	109.90000	10.00000	109.87100				0.00	0	0
Total NHM001/JIBAR SPOT										0.00	0	0
Total For NHM001/JIBAR										0.00	0	0
NHM00 On 12/05/2021 Spot Bond			13.50000	102.66179	13.50000	102.62535				0.00	0	0
Total NHM002 SPOT										0.00	0	0
Total For NHM002										0.00	0	0
NHM00 On 09/10/2019 Spot Bond				100.00000	0.00000	101.36112				0.00	0	0
Total NHM003 SPOT										0.00	0	0
Total For NHM003										0.00	0	0
NILB11 On 31/01/2025 Spot Bond			3.45000	105.79590	3.45000	120.57486				0.00	0	0
Total NILB11 SPOT										0.00	0	0
Total For NILB11										0.00	0	0
NILB12 On 07/12/2033 Spot Bond			3.45000	169.60561	3.45000	169.58442				0.00	0	0
Total NILB12 SPOT										0.00	0	0
Total For NILB12										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NILB13 On 31/01/2025 Spot Bond			3.84000	117.44281	3.84000	116.10897				0.00	0	0
Total NILB13 SPOT										0.00	0	0
Total For NILB13										0.00	0	0
NILB14 On 31/03/2028 Spot Bond			3.98000	158.74538	3.98000	161.06143				0.00	0	0
Total NILB14 SPOT										0.00	0	0
Total For NILB14										0.00	0	0
NILB15 On 31/03/2028 Spot Bond			4.05000	159.97250	4.05000	160.04721				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			4.00000	79.01359	4.00000	101.19820				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			8.56000	102.07515	8.56000	102.05190				0.00	0	0
Total NMP20N SPOT										0.00	0	0
Total For NMP20N										0.00	0	0
NQ1A10 On 22/05/2020 Spot Bond			9.19000	104.63568	9.19000	104.85055				0.00	0	0
Total NQ1A10 SPOT										0.00	0	0
Total For NQ1A10										0.00	0	0
NQ1A17 On 22/05/2018 Spot Bond				100.00000	0.00000	101.45655				0.00	0	0
Total NQ1A17 SPOT										0.00	0	0
Total For NQ1A17										0.00	0	0
NQ1A19 On 22/05/2050 Spot Bond				100.00000	0.00000	101.43516				0.00	0	0
Total NQ1A19 SPOT										0.00	0	0
Total For NQ1A19										0.00	0	0
NQ1A21 On 22/05/2019 Spot Bond				100.00000	0.00000	101.52737				0.00	0	0
Total NQ1A21 SPOT										0.00	0	0
Total For NQ1A21										0.00	0	0
NQ1A23 On 22/05/2018 Spot Bond				100.00000	0.00000	101.46382				0.00	0	0
Total NQ1A23 SPOT										0.00	0	0
Total For NQ1A23										0.00	0	0
NQ1A24 On 22/05/2020 Spot Bond				100.00000	0.00000	101.55801				0.00	0	0
Total NQ1A24 SPOT										0.00	0	0
Total For NQ1A24										0.00	0	0
NQ1A25 On 22/05/2022 Spot Bond				100.00000	0.00000	101.59903				0.00	0	0
Total NQ1A25 SPOT										0.00	0	0
Total For NQ1A25										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NQ1A2 On 22/05/2018 Spot Bond				100.00000	0.00000	101.46382				0.00	0	0
Total NQ1A26 SPOT										0.00	0	0
Total For NQ1A26										0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			9.39000	104.66268	9.39000	104.87566				0.00	0	0
Total NQ1B10 SPOT										0.00	0	0
Total For NQ1B10										0.00	0	0
NQ1B1 On 22/05/2018 Spot Bond				100.00000	0.00000	101.53769				0.00	0	0
Total NQ1B15 SPOT										0.00	0	0
Total For NQ1B15										0.00	0	0
NQ1B1 On 22/05/2052 Spot Bond				100.00000	0.00000	101.59569				0.00	0	0
Total NQ1B17 SPOT										0.00	0	0
Total For NQ1B17										0.00	0	0
NQ1B1 On 22/05/2018 Spot Bond				100.00000	0.00000	101.49811				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			9.59000	104.68971	9.59000	104.90081				0.00	0	0
Total NQ1C10 SPOT										0.00	0	0
Total For NQ1C10										0.00	0	0
NQ1C1 On 22/05/2018 Spot Bond				100.00000	0.00000	101.51525				0.00	0	0
Total NQ1C15 SPOT										0.00	0	0
Total For NQ1C15										0.00	0	0
NQ1C1 On 22/05/2052 Spot Bond				100.00000	0.00000	101.66934				0.00	0	0
Total NQ1C17 SPOT										0.00	0	0
Total For NQ1C17										0.00	0	0
NQ1C1 On 22/05/2018 Spot Bond				100.00000	0.00000	101.56338				0.00	0	0
Total NQ1C19 SPOT										0.00	0	0
Total For NQ1C19										0.00	0	0
NQF1D On 22/05/2020 Spot Bond				100.00000	0.00000	101.84051				0.00	0	0
Total NQF1D5 SPOT										0.00	0	0
Total For NQF1D5										0.00	0	0
NQF1D On 22/05/2018 Spot Bond				100.00000	0.00000	101.54954				0.00	0	0
Total NQF1D7 SPOT										0.00	0	0
Total For NQF1D7										0.00	0	0
NQF1D On 22/05/2019 Spot Bond				100.00000	0.00000	101.74498				0.00	0	0
Total NQF1D8 SPOT										0.00	0	0
Total For NQF1D8										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA01: On 30/11/2018 Spot Bond			8.58500	106.39273	8.58500	106.36830			0.00	0	0
Total NRA018 SPOT									0.00	0	0
Total For NRA018									0.00	0	0
NRA02: On 31/10/2022 Spot Bond			9.34000	114.71943	9.34000	114.69097			0.00	0	400,000,000
Total NRA022 SPOT									0.00	0	400,000,000
Total For NRA022									0.00	0	400,000,000
NRA02: On 31/05/2023 Spot Bond			3.79000	173.35794	3.79000	173.33470			0.00	0	5,700,000,000
Total NRA023 SPOT									0.00	0	5,700,000,000
Total For NRA023									0.00	0	5,700,000,000
NRA02: On 30/11/2028 Spot Bond			11.14500	108.82553	11.14500	108.79329			0.00	0	5,540,000,000
Total NRA028 SPOT									0.00	0	5,540,000,000
Total For NRA028									0.00	0	5,540,000,000
NRA02: On 30/11/2028 Spot Bond			100.00000	13.84640	100.00000	13.81575			0.00	0	0
Total NRA028/R186 SPOT									0.00	0	0
Total For NRA028/R186									0.00	0	0
NTC16 On 22/03/2018 Spot Bond				100.00000	0.00000	100.79419			0.00	0	0
Total NTC16 SPOT									0.00	0	0
Total For NTC16									0.00	0	0
NTC18 On 27/02/2019 Spot Bond				100.00000	0.00000	101.81501			0.00	0	0
Total NTC18 SPOT									0.00	0	0
Total For NTC18									0.00	0	0
NTC19 On 27/07/2020 Spot Bond				100.00000	0.00000	99.92873			0.00	0	0
Total NTC19 SPOT									0.00	0	0
Total For NTC19									0.00	0	0
OML02 On 27/11/2019 Spot Bond				100.00000	0.00000	102.03196			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			9.71000	100.52770	9.71000	100.50181			0.00	0	0
Total OML03 SPOT									0.00	0	0
Total For OML03									0.00	0	0
OML04 On 19/03/2020 Spot Bond				100.00000	0.00000	101.04827			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			9.87000	103.11852	9.87000	103.09153			0.00	0	1,565,000,000
Total OML05 SPOT									0.00	0	1,565,000,000
Total For OML05									0.00	0	1,565,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OML06 On 19/03/2022 Spot Bond			10.61500	102.49978	10.61500	102.47097			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			11.54500	100.83229	11.54500	100.80154			0.00	0	960,000,000
Total OML07 SPOT									0.00	0	960,000,000
Total For OML07									0.00	0	960,000,000
OML08 On 14/09/2020 Spot Bond				100.00000	0.00000	101.32992			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			10.60500	105.05709	10.60500	105.02760			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			11.54500	103.05847	11.54500	103.02705			0.00	0	940,000,000
Total OML10 SPOT									0.00	0	940,000,000
Total For OML10									0.00	0	940,000,000
PMM12 On 25/11/2020 Spot Bond			10.00000	109.90000	10.00000	109.87100			0.00	0	0
Total PMM12/JIBAR SPOT									0.00	0	0
Total For PMM12/JIBAR									0.00	0	0
PMM29 On 04/09/2017 Spot Bond				100.00000	0.00000	101.12159			0.00	0	0
Total PMM29 SPOT									0.00	0	0
Total For PMM29									0.00	0	0
PMM30 On 07/09/2017 Spot Bond				100.00000	0.00000	101.12517			0.00	0	0
Total PMM30 SPOT									0.00	0	0
Total For PMM30									0.00	0	0
PMM33 On 01/09/2017 Spot Bond				100.00000	0.00000	101.19848			0.00	0	0
Total PMM33 SPOT									0.00	0	0
Total For PMM33									0.00	0	0
PMM34 On 07/03/2018 Spot Bond				100.00000	0.00000	100.76770			0.00	0	0
Total PMM34 SPOT									0.00	0	0
Total For PMM34									0.00	0	0
PMM35 On 06/11/2017 Spot Bond				100.00000	0.00000	101.84527			0.00	0	0
Total PMM35 SPOT									0.00	0	0
Total For PMM35									0.00	0	0
PMM36 On 04/05/2018 Spot Bond				100.00000	0.00000	101.92688			0.00	0	0
Total PMM36 SPOT									0.00	0	0
Total For PMM36									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PMM37 On 27/11/2017 Spot Bond				100.00000	0.00000	101.35820			0.00	0	0
Total PMM37 SPOT									0.00	0	0
Total For PMM37									0.00	0	0
PMM38 On 12/06/2020 Spot Bond				100.00000	0.00000	101.01916			0.00	0	0
Total PMM38 SPOT									0.00	0	0
Total For PMM38									0.00	0	0
PPC002 On 31/12/2018 Spot Bond				100.00000	0.00000	97.31067			0.00	0	0
Total PPC002 SPOT									0.00	0	0
Total For PPC002									0.00	0	0
PPC003 On 31/10/2019 Spot Bond				100.00000	0.00000	96.78805			0.00	0	0
Total PPC003 SPOT									0.00	0	0
Total For PPC003									0.00	0	0
PRE1A On 27/01/2028 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total PRE1A1 SPOT									0.00	0	0
Total For PRE1A1									0.00	0	0
PRE1A3 On 27/01/2018 Spot Bond				100.00000	0.00000	100.00293			0.00	0	0
Total PRE1A3 SPOT									0.00	0	0
Total For PRE1A3									0.00	0	0
PRE1B On 27/01/2018 Spot Bond				100.00000	0.00000	99.93109			0.00	0	0
Total PRE1B1 SPOT									0.00	0	0
Total For PRE1B1									0.00	0	0
PRE1C On 27/01/2018 Spot Bond				100.00000	0.00000	99.92399			0.00	0	0
Total PRE1C1 SPOT									0.00	0	0
Total For PRE1C1									0.00	0	0
PRE1D On 27/01/2018 Spot Bond				100.00000	0.00000	99.92234			0.00	0	0
Total PRE1D1 SPOT									0.00	0	0
Total For PRE1D1									0.00	0	0
PRE2A On 20/02/2022 Spot Bond				100.00000	0.00000	102.64514			0.00	0	0
Total PRE2A1 SPOT									0.00	0	0
Total For PRE2A1									0.00	0	0
PRE2A2 On 20/02/2022 Spot Bond				100.00000	0.00000	102.76994			0.00	0	0
Total PRE2A2 SPOT									0.00	0	0
Total For PRE2A2									0.00	0	0
PRE2A3 On 20/02/2022 Spot Bond				100.00000	0.00000	102.87910			0.00	0	0
Total PRE2A3 SPOT									0.00	0	0
Total For PRE2A3									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRE2B On 20/02/2022 Spot Bond				100.00000	0.00000	103.09729			0.00	0	0
Total PRE2B1 SPOT									0.00	0	0
Total For PRE2B1									0.00	0	0
PRE2C On 20/02/2022 Spot Bond				100.00000	0.00000	103.12845			0.00	0	0
Total PRE2C1 SPOT									0.00	0	0
Total For PRE2C1									0.00	0	0
PRE2D On 20/02/2022 Spot Bond				100.00000	0.00000	103.15960			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			8.54500	113.42454	8.64500	112.71153		715,091,089,797,500.00	1,839,097,845,500	758,134,651,800	
Total R186 SPOT								15,091,089,797,500.00	839,097,845,500	758,134,651,800	
Total For R186								15,091,089,797,500.00	839,097,845,500	758,134,651,800	
R197 On 07/12/2023 Spot Bond			2.58000	292.83220	2.59000	292.64323		12,016,891,800,000.00	4,657,710,000	32,631,400,000	
Total R197 SPOT								12,016,891,800,000.00	4,657,710,000	32,631,400,000	
Total For R197								12,016,891,800,000.00	4,657,710,000	32,631,400,000	
R202 On 07/12/2033 Spot Bond			2.60000	235.23513	2.58000	235.80744		8,183,981,000,000.00	3,147,685,000	190,387,382,600	
Total R202 SPOT								8,183,981,000,000.00	3,147,685,000	190,387,382,600	
Total For R202								8,183,981,000,000.00	3,147,685,000	190,387,382,600	
R2023 On 28/02/2023 Spot Bond			7.88500	102.48187	8.03500	101.79635		138,739,423,041,000.00	398,064,606,600	711,838,482,600	
Total R2023 SPOT								18,739,423,041,000.00	398,064,606,600	711,838,482,600	
Total For R2023								18,739,423,041,000.00	398,064,606,600	711,838,482,600	
R203 On 15/09/2017 Spot Bond			7.20000	103.06778	7.39000	103.01953		936,702,000,000,000.00	130,097,500,000	583,762,500,000	
Total R203 SPOT								16,702,000,000,000.00	130,097,500,000	583,762,500,000	
Total For R203								16,702,000,000,000.00	130,097,500,000	583,762,500,000	
R2030 On 31/01/2030 Spot Bond			9.19000	91.12704	9.19000	91.10443		355,177,592,268,000.00	147,462,197,200	495,089,986,000	
Total R2030 SPOT								15,177,592,268,000.00	147,462,197,200	495,089,986,000	
Total For R2030								15,177,592,268,000.00	147,462,197,200	495,089,986,000	
R2032 On 31/03/2032 Spot Bond			9.38500	93.64470	9.38500	93.62124		790,210,231,538,000.00	84,199,278,800	88,103,400,000	
Total R2032 SPOT								10,210,231,538,000.00	84,199,278,800	88,103,400,000	
Total For R2032								10,210,231,538,000.00	84,199,278,800	88,103,400,000	
R2035 On 28/02/2035 Spot Bond			9.58500	97.54669	9.58500	97.52187		215,390,148,029,000.00	126,801,267,400	328,595,725,500	
Total R2035 SPOT								15,390,148,029,000.00	126,801,267,400	328,595,725,500	
Total For R2035								15,390,148,029,000.00	126,801,267,400	328,595,725,500	
R2037 On 31/01/2037 Spot Bond			9.67500	89.63895	9.67500	89.61557		573,183,712,240,000.00	265,962,140,800	789,092,859,100	
Total R2037 SPOT								3,183,712,240,000.00	265,962,140,800	789,092,859,100	
Total For R2037								3,183,712,240,000.00	265,962,140,800	789,092,859,100	

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 21/12/2018 Spot Bond			7.20000	101.78515	7.40500	101.49349			85,375,783,440,000.00	11,857,747,700	201,202,060,600
Total R204 SPOT									15,375,783,440,000.00	11,857,747,700	201,202,060,600
Total For R204									15,375,783,440,000.00	11,857,747,700	201,202,060,600
R2040 On 31/01/2040 Spot Bond			9.79500	92.68051	9.79500	92.65604			436,131,363,449,000.00	146,618,822,200	575,888,668,600
Total R2040 SPOT									16,131,363,449,000.00	146,618,822,200	575,888,668,600
Total For R2040									16,131,363,449,000.00	146,618,822,200	575,888,668,600
R2044 On 31/01/2044 Spot Bond			9.82500	89.77714	9.82500	89.75336			127,117,082,380,000.00	216,500,466,400	705,869,861,300
Total R2044 SPOT									27,117,082,380,000.00	216,500,466,400	705,869,861,300
Total For R2044									27,117,082,380,000.00	216,500,466,400	705,869,861,300
R2048 On 28/02/2048 Spot Bond			9.79000	93.42549	9.79000	93.40123			462,932,723,338,000.00	353,721,422,200	1,177,428,501,600
Total R2048 SPOT									12,932,723,338,000.00	353,721,422,200	1,177,428,501,600
Total For R2048									12,932,723,338,000.00	353,721,422,200	1,177,428,501,600
R207 On 15/01/2020 Spot Bond			7.33500	100.00459	7.51000	99.59668			484,801,763,116,500.00	66,094,309,900	476,473,572,700
Total R207 SPOT									34,801,763,116,500.00	66,094,309,900	476,473,572,700
Total For R207									34,801,763,116,500.00	66,094,309,900	476,473,572,700
R208 On 31/03/2021 Spot Bond			7.48500	99.79659	7.64000	99.29338			490,611,188,745,000.00	65,545,917,000	590,947,449,700
Total R208 SPOT									30,611,188,745,000.00	65,545,917,000	590,947,449,700
Total For R208									30,611,188,745,000.00	65,545,917,000	590,947,449,700
R209 On 31/03/2036 Spot Bond			9.49000	73.86197	9.55500	73.40385			818,242,239,186,000.00	613,091,911,400	1,101,790,159,500
Total R209 SPOT									18,242,239,186,000.00	613,091,911,400	1,101,790,159,500
Total For R209									18,242,239,186,000.00	613,091,911,400	1,101,790,159,500
R210 On 31/03/2028 Spot Bond			2.49000	184.53202	2.49000	184.51374			25,127,038,200,000.00	10,091,180,000	95,391,256,700
Total R210 SPOT									15,127,038,200,000.00	10,091,180,000	95,391,256,700
Total For R210									15,127,038,200,000.00	10,091,180,000	95,391,256,700
R212 On 31/01/2022 Spot Bond			2.60000	147.00534	2.60000	146.99023			106,499,848,000,000.00	40,961,480,000	151,007,234,700
Total R212 SPOT									16,499,848,000,000.00	40,961,480,000	151,007,234,700
Total For R212									16,499,848,000,000.00	40,961,480,000	151,007,234,700
R213 On 28/02/2031 Spot Bond			9.17500	86.07594	9.26500	85.44849			877,681,754,780,000.00	422,635,613,600	557,888,436,500
Total R213 SPOT									17,681,754,780,000.00	422,635,613,600	557,888,436,500
Total For R213									17,681,754,780,000.00	422,635,613,600	557,888,436,500
R214 On 28/02/2041 Spot Bond			9.71500	73.01799	9.71500	72.99916			922,766,864,836,000.00	197,917,330,400	801,314,642,000
Total R214 SPOT									12,766,864,836,000.00	197,917,330,400	801,314,642,000
Total For R214									12,766,864,836,000.00	197,917,330,400	801,314,642,000
RCG01 On 24/10/2019 Spot Bond				100.00000	0.00000	99.99993			0.00	0	0
Total RCG01B SPOT									0.00	0	0
Total For RCG01B									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RCG01 On 24/10/2017 Spot Bond				100.00000	0.00000	99.99996				0.00	0	0
Total RCG01C SPOT										0.00	0	0
Total For RCG01C										0.00	0	0
RCSB0 On 12/04/2018 Spot Bond				100.00000	0.00000	100.94406				0.00	0	0
Total RCSB05 SPOT										0.00	0	0
Total For RCSB05										0.00	0	0
RCSB0 On 10/12/2017 Spot Bond				100.00000	0.00000	101.37658				0.00	0	0
Total RCSB07 SPOT										0.00	0	0
Total For RCSB07										0.00	0	0
RCSB2 On 24/07/2017 Spot Bond			100.00000	99.72678	100.00000	100.00000				0.00	0	0
Total RCSB2U SPOT										0.00	0	0
Total For RCSB2U										0.00	0	0
RCSB6 On 31/03/2018 Spot Bond			100.00000	58.91582	100.00000	58.77309				0.00	0	0
Total RCSB6U SPOT										0.00	0	0
Total For RCSB6U										0.00	0	0
RDF01I On 04/09/2017 Spot Bond			100.00000	98.02598	100.00000	97.77003				0.00	0	0
Total RDF01U SPOT										0.00	0	0
Total For RDF01U										0.00	0	0
RDF02I On 04/12/2020 Spot Bond			100.00000	13.33245	100.00000	13.29508				0.00	0	0
Total RDF02U SPOT										0.00	0	0
Total For RDF02U										0.00	0	0
RDF03I On 04/04/2018 Spot Bond			100.00000	63.81026	100.00000	63.64572				0.00	0	0
Total RDF03U SPOT										0.00	0	0
Total For RDF03U										0.00	0	0
RDF04I On 04/10/2018 Spot Bond			100.00000	42.60825	100.00000	42.49838				0.00	0	0
Total RDF04U SPOT										0.00	0	0
Total For RDF04U										0.00	0	0
RDF05I On 04/12/2019 Spot Bond			100.00000	21.42386	100.00000	21.36862				0.00	0	0
Total RDF05U SPOT										0.00	0	0
Total For RDF05U										0.00	0	0
RDFB0 On 11/03/2018 Spot Bond				100.00000	0.00000	101.03896				0.00	0	0
Total RDFB02 SPOT										0.00	0	0
Total For RDFB02										0.00	0	0
RDFB0 On 27/11/2017 Spot Bond				100.00000	0.00000	101.65588				0.00	0	0
Total RDFB04 SPOT										0.00	0	0
Total For RDFB04										0.00	0	0

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 27/11/2019 Spot Bond				100.00000	0.00000	102.52056				0.00	0	0
Total RDFB05 SPOT										0.00	0	0
Total For RDFB05										0.00	0	0
RDFB0 On 22/03/2019 Spot Bond				100.00000	0.00000	101.43620				0.00	0	0
Total RDFB06 SPOT										0.00	0	0
Total For RDFB06										0.00	0	0
RDFB0 On 22/03/2019 Spot Bond			100.00000	30.68806	100.00000	30.61370				0.00	0	0
Total RDFB06/JIBAR SPOT										0.00	0	0
Total For RDFB06/JIBAR										0.00	0	0
RDFB0 On 30/09/2019 Spot Bond				100.00000	0.00000	100.79431				0.00	0	0
Total RDFB07 SPOT										0.00	0	0
Total For RDFB07										0.00	0	0
RDFB0 On 30/09/2021 Spot Bond				100.00000	0.00000	100.69947				0.00	0	0
Total RDFB08 SPOT										0.00	0	0
Total For RDFB08										0.00	0	0
RDFB0 On 02/12/2021 Spot Bond				100.00000	0.00000	101.32273				0.00	0	0
Total RDFB09 SPOT										0.00	0	0
Total For RDFB09										0.00	0	0
RDFB1 On 27/03/2020 Spot Bond				100.00000	0.00000	100.87817				0.00	0	1,000,000,000
Total RDFB10 SPOT										0.00	0	1,000,000,000
Total For RDFB10										0.00	0	1,000,000,000
RDFB1 On 27/03/2022 Spot Bond				100.00000	0.00000	100.67981				0.00	0	0
Total RDFB11 SPOT										0.00	0	0
Total For RDFB11										0.00	0	0
RDFC3 On 27/07/2017 Spot Bond			100.00000	99.45504	100.00000	100.00000				0.00	0	0
Total RDFC34 SPOT										0.00	0	0
Total For RDFC34										0.00	0	0
RDFC3 On 05/10/2017 Spot Bond				100.00000	0.00000	100.44528				0.00	0	0
Total RDFC35 SPOT										0.00	0	0
Total For RDFC35										0.00	0	0
RDFC3 On 22/09/2017 Spot Bond				100.00000	0.00000	100.61434				0.00	0	0
Total RDFC36 SPOT										0.00	0	0
Total For RDFC36										0.00	0	0
RDFC3 On 04/06/2018 Spot Bond				100.00000	0.00000	101.20285				0.00	50,000,000	128,000,000
Total RDFC38 SPOT										0.00	50,000,000	128,000,000
Total For RDFC38										0.00	50,000,000	128,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
REB01 On 21/05/2018 Spot Bond				100.00000	0.00000	101.67957			0.00	0	0
Total REB01 SPOT									0.00	0	0
Total For REB01									0.00	0	0
REB01J On 21/05/2018 Spot Bond			100.00000	65.17076	100.00000	65.01288			0.00	0	0
Total REB01/JIBAR SPOT									0.00	0	0
Total For REB01/JIBAR									0.00	0	0
REB02 On 21/05/2018 Spot Bond				100.00000	0.00000	101.62659			0.00	0	0
Total REB02 SPOT									0.00	0	0
Total For REB02									0.00	0	0
REBC0 On 17/11/2017 Spot Bond				100.00000	0.00000	101.50907			0.00	0	0
Total REBC05 SPOT									0.00	0	0
Total For REBC05									0.00	0	0
RED20 On 05/07/2018 Spot Bond				100.00000	0.00000	100.62128			0.00	0	0
Total RED201 SPOT									0.00	0	0
Total For RED201									0.00	0	0
RED20 On 05/04/2019 Spot Bond				100.00000	0.00000	100.65415			0.00	0	0
Total RED202 SPOT									0.00	0	0
Total For RED202									0.00	0	0
RED20 On 05/04/2019 Spot Bond				100.00000	0.00000	100.78318			0.00	0	0
Total RED203 SPOT									0.00	0	0
Total For RED203									0.00	0	0
RED20 On 05/01/2020 Spot Bond				100.00000	0.00000	100.64597			0.00	0	0
Total RED204 SPOT									0.00	0	0
Total For RED204									0.00	0	0
RED30 On 16/09/2021 Spot Bond				100.00000	0.00000	101.14014			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	62.44110	100.00000	62.28983			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	30.72337	100.00000	30.64894			0.00	0	0
Total RES02U SPOT									0.00	0	0
Total For RES02U									0.00	0	0
RES03U On 02/03/2020 Spot Bond			100.00000	17.77240	100.00000	17.72935			0.00	0	0
Total RES03U SPOT									0.00	0	0
Total For RES03U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES04I On 02/03/2021 Spot Bond			100.00000	12.55899	100.00000	12.52857			0.00	0	0
Total RES04U SPOT									0.00	0	0
Total For RES04U									0.00	0	0
RES15 On 12/11/2017 Spot Bond				100.00000	0.00000	101.91143			0.00	0	0
Total RES15 SPOT									0.00	0	0
Total For RES15									0.00	0	0
RES18 On 05/02/2018 Spot Bond				100.00000	0.00000	101.99218			0.00	0	0
Total RES18 SPOT									0.00	0	0
Total For RES18									0.00	0	0
RES30 On 07/03/2021 Spot Bond				100.00000	0.00000	101.18244			0.00	0	0
Total RES30 SPOT									0.00	0	0
Total For RES30									0.00	0	0
RES32 On 20/10/2017 Spot Bond				100.00000	0.00000	100.11940			0.00	0	0
Total RES32 SPOT									0.00	0	0
Total For RES32									0.00	0	0
RES34 On 25/08/2019 Spot Bond				100.00000	0.00000	102.69042			0.00	0	0
Total RES34 SPOT									0.00	0	0
Total For RES34									0.00	0	0
RES35 On 25/08/2021 Spot Bond				100.00000	0.00000	101.53172			0.00	0	0
Total RES35 SPOT									0.00	0	0
Total For RES35									0.00	0	0
RES36 On 21/10/2019 Spot Bond				100.00000	0.00000	100.07014			0.00	0	0
Total RES36 SPOT									0.00	0	0
Total For RES36									0.00	0	0
RES38 On 01/08/2020 Spot Bond				100.00000	0.00000	99.81049			0.00	0	0
Total RES38 SPOT									0.00	0	0
Total For RES38									0.00	0	0
RES39I On 03/05/2018 Spot Bond			100.00000	64.99806	100.00000	62.95230			0.00	0	0
Total RES39U SPOT									0.00	0	0
Total For RES39U									0.00	0	0
RMBI0€ On 24/07/2038 Spot Bond			100.00000		100.00000	0.00000			0.00	0	0
Total RMBI06 SPOT									0.00	0	0
Total For RMBI06									0.00	0	0
RP014 On 27/09/2019 Spot Bond				100.00000	0.00000	80.39932			0.00	0	0
Total RP014 SPOT									0.00	0	0
Total For RP014									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RPP011 On 31/08/2018 Spot Bond			100.00000	46.38936	100.00000	37.39059			0.00	0	0
Total RPP01U SPOT									0.00	0	0
Total For RPP01U									0.00	0	0
RPP081 On 30/04/2020 Spot Bond			100.00000	20.12836	100.00000	19.97919			0.00	0	0
Total RPP08U SPOT									0.00	0	0
Total For RPP08U									0.00	0	0
RPS001 On 16/11/2022 Spot Bond				100.00000	0.00000	103.21831			0.00	0	0
Total RPS001 SPOT									0.00	0	0
Total For RPS001									0.00	0	0
RPS002 On 30/04/2025 Spot Bond				100.00000	0.00000	45.21872			0.00	0	0
Total RPS002 SPOT									0.00	0	0
Total For RPS002									0.00	0	0
RW21 On 21/04/2021 Spot Bond			9.31000	104.60471	9.31000	104.57871			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			9.71500	100.19065	9.71500	100.16468			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			10.96500	96.61733	10.96500	96.58915			0.00	0	0
Total RW28 SPOT									0.00	0	0
Total For RW28									0.00	0	0
S1327L On 02/08/2017 Spot Bond			100.00000	97.85523	100.00000	97.59358			0.00	0	0
Total S1327U SPOT									0.00	0	0
Total For S1327U									0.00	0	0
SBK12/ On 25/11/2020 Spot Bond			10.00000	109.90000	10.00000	109.87100			0.00	0	0
Total SBK12/R157 SPOT									0.00	0	0
Total For SBK12/R157									0.00	0	0
SBK14 On 01/12/2017 Spot Bond			8.49000	101.77613	8.49000	101.75315		5,007,402,000,000.00	589,800,000	294,900,000	
Total SBK14 SPOT								5,007,402,000,000.00	589,800,000	294,900,000	
Total For SBK14								5,007,402,000,000.00	589,800,000	294,900,000	
SBK16 On 15/03/2018 Spot Bond				100.00000	0.00000	101.20235			0.00	60,000,000	60,000,000
Total SBK16 SPOT									0.00	60,000,000	60,000,000
Total For SBK16									0.00	60,000,000	60,000,000
SBK17 On 30/07/2019 Spot Bond				100.00000	0.00000	98.83215			0.00	1,827,250,000	1,737,250,000
Total SBK17 SPOT									0.00	1,827,250,000	1,737,250,000
Total For SBK17									0.00	1,827,250,000	1,737,250,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK18 On 24/10/2020 Spot Bond				100.00000	0.00000	98.48360			0.00	0	0
Total SBK18 SPOT									0.00	0	0
Total For SBK18									0.00	0	0
SBK19 On 24/10/2019 Spot Bond				100.00000	0.00000	99.99990			0.00	0	0
Total SBK19 SPOT									0.00	0	0
Total For SBK19									0.00	0	0
SBK20 On 02/12/2019 Spot Bond				100.00000	0.00000	103.01357			0.00	420,000,000	210,000,000
Total SBK20 SPOT									0.00	420,000,000	210,000,000
Total For SBK20									0.00	420,000,000	210,000,000
SBK21 On 28/01/2020 Spot Bond				100.00000	0.00000	99.56140			0.00	0	0
Total SBK21 SPOT									0.00	0	0
Total For SBK21									0.00	0	0
SBK22 On 28/05/2025 Spot Bond				100.00000	0.00000	102.85034			0.00	0	0
Total SBK22 SPOT									0.00	0	0
Total For SBK22									0.00	0	0
SBK23 On 28/05/2022 Spot Bond			11.33500	102.60885	11.33500	102.57811			0.00	0	1,910,000,000
Total SBK23 SPOT									0.00	0	1,910,000,000
Total For SBK23									0.00	0	1,910,000,000
SBK24 On 19/10/2020 Spot Bond				100.00000	0.00000	102.10924			0.00	135,000,000	45,000,000
Total SBK24 SPOT									0.00	135,000,000	45,000,000
Total For SBK24									0.00	135,000,000	45,000,000
SBK24/ On 19/10/2025 Spot Bond			100.00000	10.99033	100.00000	10.96371			0.00	0	0
Total SBK24/JIBAR SPOT									0.00	0	0
Total For SBK24/JIBAR									0.00	0	0
SBK25 On 25/04/2021 Spot Bond				100.00000	0.00000	102.28335			0.00	0	0
Total SBK25 SPOT									0.00	0	0
Total For SBK25									0.00	0	0
SBK26 On 25/04/2021 Spot Bond			11.38000	105.60112	11.38000	105.56919			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			8.75500	102.17137	8.75500	102.14746			0.00	0	3,060,000,000
Total SBK9 SPOT									0.00	0	3,060,000,000
Total For SBK9									0.00	0	3,060,000,000
SBN33 On 15/09/2017 Spot Bond			8.79000	102.83719	8.79000	102.81274			0.00	0	0
Total SBN33 SPOT									0.00	0	0
Total For SBN33									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN45 On 15/09/2017 Spot Bond				100.00000	0.00000	100.97830			0.00	0	0
Total SBN45 SPOT									0.00	0	0
Total For SBN45									0.00	0	0
SBS13 On 22/09/2017 Spot Bond			8.01000	103.11491	8.01000	103.09257			0.00	0	0
Total SBS13 SPOT									0.00	0	0
Total For SBS13									0.00	0	0
SBS16 On 22/09/2018 Spot Bond				100.00000	0.00000	101.11631			0.00	0	0
Total SBS16 SPOT									0.00	0	0
Total For SBS16									0.00	0	0
SBS18 On 23/06/2018 Spot Bond				100.00000	0.00000	101.45464			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			8.94000	104.89350	8.94000	104.86844		938,700,000,000.00		105,000,000	52,500,000
Total SBS19 SPOT								938,700,000,000.00		105,000,000	52,500,000
Total For SBS19								938,700,000,000.00		105,000,000	52,500,000
SBS20 On 15/05/2026 Spot Bond			9.81000	103.30449	9.81000	103.27761			0.00	0	100,000,000
Total SBS20 SPOT									0.00	0	100,000,000
Total For SBS20									0.00	0	100,000,000
SBS21 On 15/05/2026 Spot Bond				100.00000	0.00000	103.30101			0.00	0	0
Total SBS21 SPOT									0.00	0	0
Total For SBS21									0.00	0	0
SBS24 On 24/05/2019 Spot Bond				100.00000	0.00000	102.23424			0.00	0	156,000,000
Total SBS24 SPOT									0.00	0	156,000,000
Total For SBS24									0.00	0	156,000,000
SBS25 On 24/05/2019 Spot Bond			8.19500	102.60127	8.19500	102.57888			0.00	0	0
Total SBS25 SPOT									0.00	0	0
Total For SBS25									0.00	0	0
SBS27 On 20/02/2024 Spot Bond			9.38500	107.91658	9.38500	107.88924			0.00	0	0
Total SBS27 SPOT									0.00	0	0
Total For SBS27									0.00	0	0
SBS29 On 12/06/2019 Spot Bond			8.21000	101.82705	8.21000	101.80467			0.00	0	0
Total SBS29 SPOT									0.00	0	0
Total For SBS29									0.00	0	0
SBS3 On 25/05/2026 Spot Bond			9.99000	90.99228	9.99000	90.96818		255,744,000,000.00		25,600,000	12,800,000
Total SBS3 SPOT								255,744,000,000.00		25,600,000	12,800,000
Total For SBS3								255,744,000,000.00		25,600,000	12,800,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS30 On 12/06/2019 Spot Bond				100.00000	0.00000	100.88940			0.00	0	0
Total SBS30 SPOT									0.00	0	0
Total For SBS30									0.00	0	0
SBS31 On 27/06/2027 Spot Bond			10.04500	99.52239	10.04500	99.49576			0.00	0	0
Total SBS31 SPOT									0.00	0	0
Total For SBS31									0.00	0	0
SBS32 On 19/09/2017 Spot Bond				100.00000	0.00000	100.76203			0.00	0	0
Total SBS32 SPOT									0.00	0	0
Total For SBS32									0.00	0	0
SBS33 On 19/09/2019 Spot Bond				100.00000	0.00000	100.83721			0.00	0	0
Total SBS33 SPOT									0.00	0	0
Total For SBS33									0.00	0	0
SBS34 On 19/09/2024 Spot Bond			10.04500	103.76267	10.04500	103.73504			0.00	0	1,450,000,000
Total SBS34 SPOT									0.00	0	1,450,000,000
Total For SBS34									0.00	0	1,450,000,000
SBS35 On 29/01/2018 Spot Bond				100.00000	0.00000	100.06417			0.00	200,000,000	381,500,000
Total SBS35 SPOT									0.00	200,000,000	381,500,000
Total For SBS35									0.00	200,000,000	381,500,000
SBS36 On 29/01/2020 Spot Bond				100.00000	0.00000	99.69614			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			8.38500	99.00239	8.38500	98.97993			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			9.61500	97.13868	9.61500	97.11349			0.00	0	0
Total SBS38 SPOT									0.00	0	0
Total For SBS38									0.00	0	0
SBS39 On 29/01/2030 Spot Bond			10.28500	95.89890	10.28500	95.87234			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			8.96000	100.34968	8.96000	100.32577			0.00	0	580,000,000
Total SBS4 SPOT									0.00	0	580,000,000
Total For SBS4									0.00	0	580,000,000
SBS40 On 12/11/2020 Spot Bond				100.00000	0.00000	102.36409			0.00	0	0
Total SBS40 SPOT									0.00	0	0
Total For SBS40									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBS41 On 12/11/2022 Spot Bond			9.14000	105.44697	9.14000	105.42137				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			9.66500	107.58829	9.66500	107.56070				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			9.99500	107.37527	9.99500	107.34682				0.00	0	0
Total SBS43 SPOT										0.00	0	0
Total For SBS43										0.00	0	0
SBS44 On 15/02/2019 Spot Bond				100.00000	0.00000	101.90811				0.00	0	0
Total SBS44 SPOT										0.00	0	0
Total For SBS44										0.00	0	0
SBS45 On 15/02/2021 Spot Bond				100.00000	0.00000	102.40915				0.00	0	56,000,000
Total SBS45 SPOT										0.00	0	56,000,000
Total For SBS45										0.00	0	56,000,000
SBS46 On 15/02/2023 Spot Bond			9.13500	111.18487	9.13500	111.15744				0.00	0	0
Total SBS46 SPOT										0.00	0	0
Total For SBS46										0.00	0	0
SBS47 On 15/02/2023 Spot Bond				100.00000	0.00000	102.31844				0.00	0	0
Total SBS47 SPOT										0.00	0	0
Total For SBS47										0.00	0	0
SBS48 On 31/01/2020 Spot Bond				100.00000	0.00000	99.84381				0.00	0	0
Total SBS48 SPOT										0.00	0	0
Total For SBS48										0.00	0	0
SBS49 On 31/01/2022 Spot Bond				100.00000	0.00000	99.83883				0.00	0	0
Total SBS49 SPOT										0.00	0	0
Total For SBS49										0.00	0	0
SBS50 On 31/01/2022 Spot Bond			9.13500	101.00982	9.13500	100.98490				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			9.68500	100.26945	9.68500	100.24325				0.00	0	0
Total SBS51 SPOT										0.00	0	0
Total For SBS51										0.00	0	0
SBS52 On 29/01/2030 Spot Bond				100.00000	0.00000	99.82972				0.00	0	0
Total SBS52 SPOT										0.00	0	0
Total For SBS52										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS53 On 03/05/2027 Spot Bond				100.00000	0.00000	99.75820			0.00	0	25,000,000,000
Total SBS53 SPOT									0.00	0	25,000,000,000
Total For SBS53									0.00	0	25,000,000,000
SBS54 On 12/06/2020 Spot Bond				100.00000	0.00000	101.00633			0.00	0	1,000,000,000
Total SBS54 SPOT									0.00	0	1,000,000,000
Total For SBS54									0.00	0	1,000,000,000
SBS55 On 12/06/2022 Spot Bond				100.00000	0.00000	101.04261			0.00	0	0
Total SBS55 SPOT									0.00	0	0
Total For SBS55									0.00	0	0
SBS56 On 12/06/2022 Spot Bond			9.16500	100.20223	9.16500	100.17770			0.00	0	0
Total SBS56 SPOT									0.00	0	0
Total For SBS56									0.00	0	0
SBS57 On 12/06/2024 Spot Bond				100.00000	0.00000	101.05397			0.00	0	0
Total SBS57 SPOT									0.00	0	0
Total For SBS57									0.00	0	0
SBS58 On 12/06/2027 Spot Bond				100.00000	0.00000	101.14381			0.00	0	0
Total SBS58 SPOT									0.00	0	0
Total For SBS58									0.00	0	0
SBSI11 On 07/12/2023 Spot Bond			4.04000	270.64322	4.04000	270.60513			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			4.13000	194.32013	4.13000	194.55662			0.00	0	0
Total SBSI14 SPOT									0.00	0	0
Total For SBSI14									0.00	0	0
SBT101 On 31/03/2022 Spot Bond				100.00000	0.00000	100.85974			0.00	180,000,000	60,000,000
Total SBT101 SPOT									0.00	180,000,000	60,000,000
Total For SBT101									0.00	180,000,000	60,000,000
SCM10 On 15/09/2017 Spot Bond			100.00000	89.55477	100.00000	89.34052			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	61.41475	100.00000	61.26597			0.00	0	0
Total SF2A2U SPOT									0.00	0	0
Total For SF2A2U									0.00	0	0
SF2BU On 11/02/2018 Spot Bond			100.00000	61.41475	100.00000	61.26597			0.00	0	0
Total SF2BU SPOT									0.00	0	0
Total For SF2BU									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SF2CU On 11/02/2018 Spot Bond			100.00000	61.41475	100.00000	61.26597				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	61.41475	100.00000	61.26597				0.00	0	0
Total SF2DU SPOT										0.00	0	0
Total For SF2DU										0.00	0	0
SGI004 On 20/01/2021 Spot Bond				100.00000	0.00000	100.49318				0.00	0	0
Total SGI004 SPOT										0.00	0	0
Total For SGI004										0.00	0	0
SGI005 On 10/07/2021 Spot Bond				100.00000	0.00000	100.49330				0.00	0	0
Total SGI005 SPOT										0.00	0	0
Total For SGI005										0.00	0	0
SHI02 On 01/10/2021 Spot Bond				189.84961	0.00000	82.63494				0.00	0	0
Total SHI02 SPOT										0.00	0	0
Total For SHI02										0.00	0	0
SHS06 On 12/12/2017 Spot Bond				100.00000	0.00000	101.42683				0.00	0	0
Total SHS06 SPOT										0.00	0	0
Total For SHS06										0.00	0	0
SHS11U On 25/11/2020 Spot Bond			10.00000	109.90000	10.00000	109.87100				0.00	0	0
Total SHS11U/JIBAR SPOT										0.00	0	0
Total For SHS11U/JIBAR										0.00	0	0
SHS19 On 10/09/2017 Spot Bond			8.99000	103.87750	8.99000	103.85221				0.00	0	0
Total SHS19 SPOT										0.00	0	0
Total For SHS19										0.00	0	0
SHS22 On 23/02/2020 Spot Bond				100.00000	0.00000	101.94461				0.00	0	0
Total SHS22 SPOT										0.00	0	0
Total For SHS22										0.00	0	0
SHS23 On 29/06/2018 Spot Bond				100.00000	0.00000	100.62451				0.00	0	0
Total SHS23 SPOT										0.00	0	0
Total For SHS23										0.00	0	0
SHS24 On 29/06/2020 Spot Bond				100.00000	0.00000	100.64461				0.00	0	0
Total SHS24 SPOT										0.00	0	0
Total For SHS24										0.00	0	0
SHS25 On 29/06/2020 Spot Bond			9.54000	101.41058	9.54000	101.38476				0.00	0	0
Total SHS25 SPOT										0.00	0	0
Total For SHS25										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS26 On 29/06/2020 Spot Bond				100.00000	0.00000	100.64461			0.00	0	0
Total SHS26 SPOT									0.00	0	0
Total For SHS26									0.00	0	0
SHS28 On 15/04/2018 Spot Bond				100.00000	0.00000	100.70915			0.00	0	0
Total SHS28 SPOT									0.00	0	0
Total For SHS28									0.00	0	0
SHS29I On 03/12/2018 Spot Bond			100.00000	43.40173	100.00000	43.29658			0.00	0	0
Total SHS29U SPOT									0.00	0	0
Total For SHS29U									0.00	0	0
SHS30 On 05/04/2020 Spot Bond				100.00000	0.00000	100.48346			0.00	0	0
Total SHS30 SPOT									0.00	0	0
Total For SHS30									0.00	0	0
SHS31 On 05/10/2022 Spot Bond				100.00000	0.00000	100.49370			0.00	0	0
Total SHS31 SPOT									0.00	0	0
Total For SHS31									0.00	0	0
SHS32 On 10/07/2020 Spot Bond				100.00000	0.00000	100.35547			0.00	0	0
Total SHS32 SPOT									0.00	0	0
Total For SHS32									0.00	0	0
SHS33 On 10/10/2022 Spot Bond				100.00000	0.00000	100.36290			0.00	0	0
Total SHS33 SPOT									0.00	0	0
Total For SHS33									0.00	0	0
SLI3 On 15/08/2018 Spot Bond			8.65500	103.88038	8.65500	103.85607		1,731,000,000,000.00	200,000,000	50,000,000	
Total SLI3 SPOT								1,731,000,000,000.00	200,000,000	50,000,000	
Total For SLI3								1,731,000,000,000.00	200,000,000	50,000,000	
SLI4 On 15/08/2021 Spot Bond				100.00000	0.00000	101.84265			0.00	0	0
Total SLI4 SPOT									0.00	0	0
Total For SLI4									0.00	0	0
SLRA1 On 15/08/2019 Spot Bond				100.00000	0.00000	101.75325			0.00	0	0
Total SLRA1 SPOT									0.00	0	0
Total For SLRA1									0.00	0	0
SLRA2 On 15/11/2021 Spot Bond				100.00000	0.00000	101.80072			0.00	0	0
Total SLRA2 SPOT									0.00	0	0
Total For SLRA2									0.00	0	0
SLRB1 On 15/08/2019 Spot Bond				100.00000	0.00000	101.82953			0.00	0	0
Total SLRB1 SPOT									0.00	0	0
Total For SLRB1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SLRB2 On 15/11/2021 Spot Bond				100.00000	0.00000	101.84836			0.00	0	0
Total SLRB2 SPOT									0.00	0	0
Total For SLRB2									0.00	0	0
SLRC1 On 15/08/2019 Spot Bond				100.00000	0.00000	101.98393			0.00	0	0
Total SLRC1 SPOT									0.00	0	0
Total For SLRC1									0.00	0	0
SLRC2 On 15/08/2021 Spot Bond				100.00000	0.00000	102.02361			0.00	0	0
Total SLRC2 SPOT									0.00	0	0
Total For SLRC2									0.00	0	0
SNT01 On 15/09/2017 Spot Bond			8.59000	102.86614	8.59000	102.84223		1,219,780,000,000.00	142,000,000	3,805,500,000	
Total SNT01 SPOT								1,219,780,000,000.00	142,000,000	3,805,500,000	
Total For SNT01								1,219,780,000,000.00	142,000,000	3,805,500,000	
SNT02 On 12/04/2021 Spot Bond				100.00000	0.00000	100.32493			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			10.63500	55.30708	10.63500	108.04621			0.00	0	1,550,000,000
Total SNT03 SPOT									0.00	0	1,550,000,000
Total For SNT03									0.00	0	1,550,000,000
SNT04 On 27/06/2022 Spot Bond				100.00000	0.00000	100.70527			0.00	0	0
Total SNT04 SPOT									0.00	0	0
Total For SNT04									0.00	0	0
SPDA10 On 21/08/2021 Spot Bond				100.00000	0.00000	101.59027			0.00	0	0
Total SPDA10 SPOT									0.00	0	0
Total For SPDA10									0.00	0	0
SPDA4 On 21/08/2017 Spot Bond				100.00000	0.00000	101.59717			0.00	0	0
Total SPDA4 SPOT									0.00	0	0
Total For SPDA4									0.00	0	0
SPDA5 On 21/08/2017 Spot Bond				100.00000	0.00000	101.51322			0.00	0	0
Total SPDA5 SPOT									0.00	0	0
Total For SPDA5									0.00	0	0
SPDA6 On 21/08/2019 Spot Bond				100.00000	0.00000	101.53224			0.00	0	0
Total SPDA6 SPOT									0.00	0	0
Total For SPDA6									0.00	0	0
SPDA7 On 21/08/2019 Spot Bond				100.00000	0.00000	101.52943			0.00	55,000,000	55,000,000
Total SPDA7 SPOT									0.00	55,000,000	55,000,000
Total For SPDA7									0.00	55,000,000	55,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SPDA8 On 21/08/2021 Spot Bond				100.00000	0.00000	101.57540				0.00	0	0
Total SPDA8 SPOT										0.00	0	0
Total For SPDA8										0.00	0	0
SPDA9 On 21/08/2019 Spot Bond				100.00000	0.00000	101.56310				0.00	0	0
Total SPDA9 SPOT										0.00	0	0
Total For SPDA9										0.00	0	0
SPG00: On 09/09/2019 Spot Bond				100.00000	0.00000	101.19878				0.00	0	0
Total SPG002 SPOT										0.00	0	0
Total For SPG002										0.00	0	0
SPG00: On 31/10/2019 Spot Bond				100.00000	0.00000	99.82600				0.00	0	0
Total SPG003 SPOT										0.00	0	0
Total For SPG003										0.00	0	0
SSA05 On 16/04/2018 Spot Bond				100.00000	0.00000	100.39850				0.00	0	0
Total SSA05 SPOT										0.00	0	0
Total For SSA05										0.00	0	0
SSA06 On 16/04/2020 Spot Bond			9.34000	99.15956	9.34000	99.13484				0.00	0	300,000,000
Total SSA06 SPOT										0.00	0	300,000,000
Total For SSA06										0.00	0	300,000,000
SSN00: On 31/03/2021 Spot Bond			9.21000	94.58281	9.21000	94.55954				0.00	0	0
Total SSN004 SPOT										0.00	0	0
Total For SSN004										0.00	0	0
SSN00: On 31/03/2021 Spot Bond			9.21000	94.58281	9.21000	94.55954				0.00	0	0
Total SSN005 SPOT										0.00	0	0
Total For SSN005										0.00	0	0
SSN00: On 15/09/2017 Spot Bond			8.27000	102.91249	8.27000	102.88945				0.00	0	0
Total SSN009 SPOT										0.00	0	0
Total For SSN009										0.00	0	0
SSN01: On 31/01/2025 Spot Bond			4.00500	114.38519	4.00500	114.80522				0.00	0	0
Total SSN011 SPOT										0.00	0	0
Total For SSN011										0.00	0	0
SSN01: On 21/12/2026 Spot Bond			10.14500	103.07577	10.14500	103.04791				0.00	0	0
Total SSN017 SPOT										0.00	0	0
Total For SSN017										0.00	0	0
SSN02: On 28/02/2031 Spot Bond			11.13500	74.15196	11.13500	74.13012				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0

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 21/01/2019 Spot Bond				100.00000	0.00000	100.06977				0.00	0	0
Total SSN024 SPOT										0.00	0	0
Total For SSN024										0.00	0	0
SSN02: On 16/01/2019 Spot Bond				100.00000	0.00000	100.16816				0.00	0	0
Total SSN026 SPOT										0.00	0	0
Total For SSN026										0.00	0	0
SSN02: On 25/09/2019 Spot Bond				100.00000	0.00000	100.72409				0.00	0	0
Total SSN027 SPOT										0.00	0	0
Total For SSN027										0.00	0	0
SSN02: On 07/12/2023 Spot Bond				100.00000	0.00000	101.37317				0.00	0	0
Total SSN029 SPOT										0.00	0	0
Total For SSN029										0.00	0	0
SSN03: On 17/03/2020 Spot Bond				100.00000	0.00000	100.87698				0.00	0	0
Total SSN033 SPOT										0.00	0	0
Total For SSN033										0.00	0	0
SSN03: On 02/06/2020 Spot Bond				100.00000	0.00000	101.34392				0.00	0	0
Total SSN034 SPOT										0.00	0	0
Total For SSN034										0.00	0	0
SSN03: On 17/11/2020 Spot Bond				100.00000	0.00000	101.75373				0.00	0	0
Total SSN035 SPOT										0.00	0	0
Total For SSN035										0.00	0	0
SSN03: On 18/12/2020 Spot Bond				100.00000	0.00000	107.38958				0.00	0	0
Total SSN036 SPOT										0.00	0	0
Total For SSN036										0.00	0	0
SSN03: On 01/06/2021 Spot Bond				100.00000	0.00000	101.44593				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	99.97424	9.55000	99.94847				0.00	0	0
Total SSN038 SPOT										0.00	0	0
Total For SSN038										0.00	0	0
SSN04: On 11/10/2023 Spot Bond				100.00000	0.00000	100.27831				0.00	0	0
Total SSN040 SPOT										0.00	0	0
Total For SSN040										0.00	0	0
SSN04: On 13/10/2023 Spot Bond			9.43500	104.39361	9.43500	104.36731				0.00	0	0
Total SSN041 SPOT										0.00	0	0
Total For SSN041										0.00	0	0

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 03/12/2018 Spot Bond				100.00000	0.00000	95.29970				0.00	0	0
Total SSN042 SPOT										0.00	0	0
Total For SSN042										0.00	0	0
SSN04: On 31/01/2038 Spot Bond			4.13000	97.74941	4.13000	97.73641				0.00	0	0
Total SSN043 SPOT										0.00	0	0
Total For SSN043										0.00	0	0
SSN04: On 09/02/2027 Spot Bond				100.00000	0.00000	101.95642				0.00	0	0
Total SSN044 SPOT										0.00	0	0
Total For SSN044										0.00	0	0
SSN04: On 14/02/2018 Spot Bond				100.00000	0.00000	101.59945				0.00	0	0
Total SSN045 SPOT										0.00	0	0
Total For SSN045										0.00	0	0
SSN04: On 30/04/2027 Spot Bond				100.00000	0.00000	99.81056				0.00	0	0
Total SSN046 SPOT										0.00	0	0
Total For SSN046										0.00	0	0
SSN04: On 05/04/2027 Spot Bond				100.00000	0.00000	100.36223				0.00	0	0
Total SSN047 SPOT										0.00	0	0
Total For SSN047										0.00	0	0
SSN04: On 21/06/2018 Spot Bond				100.00000	0.00000	100.74273				0.00	0	0
Total SSN048 SPOT										0.00	0	0
Total For SSN048										0.00	0	0
SZ25 On 30/09/2025 Spot Bond			9.59500	99.50688	9.59500	99.48141				0.00	0	0
Total SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0
T12A10 On 21/02/2019 Spot Bond				100.00000	0.00000	101.52367				0.00	0	0
Total T12A10 SPOT										0.00	0	0
Total For T12A10										0.00	0	0
T12A11 On 21/08/2019 Spot Bond				100.00000	0.00000	102.14941				0.00	0	0
Total T12A11 SPOT										0.00	0	0
Total For T12A11										0.00	0	0
T12A12 On 21/08/2019 Spot Bond			9.16000	101.34669	9.16000	103.56232				0.00	0	0
Total T12A12 SPOT										0.00	0	0
Total For T12A12										0.00	0	0
T13A10 On 21/08/2018 Spot Bond				100.00000	0.00000	101.76969				0.00	0	0
Total T13A10 SPOT										0.00	0	0
Total For T13A10										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
T13A11 On 21/08/2020 Spot Bond				100.00000	0.00000	101.59582				0.00	0	0
Total T13A11 SPOT										0.00	0	0
Total For T13A11										0.00	0	0
T13A12 On 21/08/2020 Spot Bond			9.06000	104.61560	9.06000	108.00198				0.00	0	0
Total T13A12 SPOT										0.00	0	0
Total For T13A12										0.00	0	0
T13A13 On 21/08/2018 Spot Bond				100.00000	0.00000	101.47324				0.00	0	0
Total T13A13 SPOT										0.00	0	0
Total For T13A13										0.00	0	0
T13A14 On 21/08/2018 Spot Bond				100.00000	0.00000	101.76969				0.00	50,000,000	50,000,000
Total T13A14 SPOT										0.00	50,000,000	50,000,000
Total For T13A14										0.00	50,000,000	50,000,000
T13A15 On 21/08/2020 Spot Bond				100.00000	0.00000	101.59242				0.00	52,000,000	52,000,000
Total T13A15 SPOT										0.00	52,000,000	52,000,000
Total For T13A15										0.00	52,000,000	52,000,000
T13A16 On 21/08/2020 Spot Bond			9.16000	107.39332	9.16000	107.36676				0.00	0	0
Total T13A16 SPOT										0.00	0	0
Total For T13A16										0.00	0	0
T13A18 On 25/08/2018 Spot Bond				100.00000	0.00000	101.55796				0.00	0	0
Total T13A18 SPOT										0.00	0	0
Total For T13A18										0.00	0	0
T13A19 On 21/08/2020 Spot Bond				100.00000	0.00000	101.29429				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			9.11000	101.59332	9.11000	105.76057				0.00	0	0
Total T13A20 SPOT										0.00	0	0
Total For T13A20										0.00	0	0
T14A10 On 21/11/2019 Spot Bond				100.00000	0.00000	101.54933				0.00	0	0
Total T14A10 SPOT										0.00	0	0
Total For T14A10										0.00	0	0
T14A11 On 21/11/2021 Spot Bond				100.00000	0.00000	101.58344				0.00	0	0
Total T14A11 SPOT										0.00	0	0
Total For T14A11										0.00	0	0
T14A12 On 21/11/2021 Spot Bond			9.15000	101.57678	9.15000	101.55196				0.00	0	0
Total T14A12 SPOT										0.00	0	0
Total For T14A12										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TFS117 On 02/09/2018 Spot Bond				100.00000	0.00000	101.22401				0.00	0	0
Total TFS117 SPOT										0.00	0	0
Total For TFS117										0.00	0	0
TFS123 On 20/03/2019 Spot Bond				100.00000	0.00000	100.48888				0.00	0	0
Total TFS123 SPOT										0.00	0	0
Total For TFS123										0.00	0	0
TFS135 On 06/07/2018 Spot Bond				100.00000	0.00000	100.43434				0.00	0	0
Total TFS135 SPOT										0.00	0	0
Total For TFS135										0.00	0	0
TFS136 On 06/07/2020 Spot Bond				100.00000	0.00000	100.44345				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS139 On 27/05/2019 Spot Bond				100.00000	0.00000	101.61648				0.00	0	0
Total TFS139 SPOT										0.00	0	0
Total For TFS139										0.00	0	0
TFS141 On 28/10/2019 Spot Bond				100.00000	0.00000	99.91039				0.00	0	0
Total TFS141 SPOT										0.00	0	0
Total For TFS141										0.00	0	0
TFS142 On 28/10/2021 Spot Bond				100.00000	0.00000	99.90708				0.00	0	0
Total TFS142 SPOT										0.00	0	0
Total For TFS142										0.00	0	0
TFS143 On 17/11/2017 Spot Bond				100.00000	0.00000	101.54092				0.00	0	0
Total TFS143 SPOT										0.00	0	0
Total For TFS143										0.00	0	0
TFS144 On 20/03/2020 Spot Bond				100.00000	0.00000	100.80778				0.00	0	0
Total TFS144 SPOT										0.00	0	0
Total For TFS144										0.00	0	0
TFS145 On 20/03/2022 Spot Bond				100.00000	0.00000	100.83153				0.00	0	0
Total TFS145 SPOT										0.00	0	0
Total For TFS145										0.00	0	0
TFS146 On 25/04/2018 Spot Bond				100.00000	0.00000	99.54607				0.00	0	0
Total TFS146 SPOT										0.00	0	0
Total For TFS146										0.00	0	0
TH10A1 On 18/10/2038 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TH10A1 SPOT										0.00	0	0
Total For TH10A1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH10A7 On 18/10/2038 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH11A1 On 18/07/2018 Spot Bond				100.00000	0.00000	100.14052				0.00	0	0
Total TH11A1 SPOT										0.00	0	0
Total For TH11A1										0.00	0	0
TH11A2 On 18/07/2018 Spot Bond				100.00000	0.00000	100.14567				0.00	0	0
Total TH11A2 SPOT										0.00	0	0
Total For TH11A2										0.00	0	0
TH11A3 On 18/07/2018 Spot Bond			8.73000	100.16267	8.73000	100.13942				0.00	0	0
Total TH11A3 SPOT										0.00	0	0
Total For TH11A3										0.00	0	0
TH11A4 On 18/07/2018 Spot Bond				100.00000	0.00000	99.99996				0.00	0	0
Total TH11A4 SPOT										0.00	0	0
Total For TH11A4										0.00	0	0
TH11A5 On 18/07/2018 Spot Bond				100.00000	0.00000	100.32218				0.00	0	0
Total TH11A5 SPOT										0.00	0	0
Total For TH11A5										0.00	0	0
TH11A6 On 18/07/2018 Spot Bond			8.90500	99.66077	8.90500	99.48065				0.00	0	4,000,000,000
Total TH11A6 SPOT										0.00	0	4,000,000,000
Total For TH11A6										0.00	0	4,000,000,000
TH11A7 On 18/07/2018 Spot Bond				100.00000	0.00000	99.98961				0.00	0	0
Total TH11A7 SPOT										0.00	0	0
Total For TH11A7										0.00	0	0
TH11A8 On 18/07/2018 Spot Bond				100.00000	0.00000	100.32218				0.00	0	0
Total TH11A8 SPOT										0.00	0	0
Total For TH11A8										0.00	0	0
TH11B1 On 18/07/2018 Spot Bond				100.00000	0.00000	100.38580				0.00	0	0
Total TH11B1 SPOT										0.00	0	0
Total For TH11B1										0.00	0	0
TH11B2 On 18/07/2018 Spot Bond				100.00000	0.00000	100.15114				0.00	0	0
Total TH11B2 SPOT										0.00	0	0
Total For TH11B2										0.00	0	0
TH11B3 On 18/07/2018 Spot Bond				100.00000	0.00000	100.15049				0.00	0	0
Total TH11B3 SPOT										0.00	0	0
Total For TH11B3										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH11C1 On 18/07/2018 Spot Bond				100.00000	0.00000	100.16704				0.00	0	0
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0
TH11C2 On 18/07/2018 Spot Bond				100.00000	0.00000	100.16640				0.00	0	0
Total TH11C2 SPOT										0.00	0	0
Total For TH11C2										0.00	0	0
TH11C3 On 18/07/2018 Spot Bond				100.00000	0.00000	100.16078				0.00	0	0
Total TH11C3 SPOT										0.00	0	0
Total For TH11C3										0.00	0	0
TH11D1 On 18/07/2018 Spot Bond				100.00000	0.00000	100.21691				0.00	0	0
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11D2 On 18/07/2041 Spot Bond				100.00000	0.00000	100.21755				0.00	0	0
Total TH11D2 SPOT										0.00	0	0
Total For TH11D2										0.00	0	0
TH11D3 On 18/07/2018 Spot Bond				100.00000	0.00000	100.21437				0.00	0	0
Total TH11D3 SPOT										0.00	0	0
Total For TH11D3										0.00	0	0
TH12A1 On 21/08/2019 Spot Bond				100.00000	0.00000	101.48764				0.00	0	113,574,400
Total TH12A1 SPOT										0.00	0	113,574,400
Total For TH12A1										0.00	0	113,574,400
TH12A2 On 21/08/2019 Spot Bond				100.00000	0.00000	101.54938				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			9.11000	102.70554	9.11000	103.97357				0.00	0	0
Total TH12A3 SPOT										0.00	0	0
Total For TH12A3										0.00	0	0
TH12A4 On 21/08/2019 Spot Bond				100.00000	0.00000	101.52367				0.00	0	0
Total TH12A4 SPOT										0.00	0	0
Total For TH12A4										0.00	0	0
TH12A5 On 21/08/2019 Spot Bond				100.00000	0.00000	101.58366				0.00	0	0
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0
TH12A6 On 21/08/2019 Spot Bond			9.02000	102.73096	9.02000	102.70593				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH12A7 On 21/08/2019 Spot Bond				100.00000	0.00000	101.51510				0.00	0	0
Total TH12A7 SPOT										0.00	0	0
Total For TH12A7										0.00	0	0
TH12A8 On 21/08/2019 Spot Bond				100.00000	0.00000	101.58366				0.00	0	0
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
TH12A9 On 21/08/2019 Spot Bond			9.13000	102.00485	9.13000	101.97970				0.00	0	0
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12B1 On 21/08/2019 Spot Bond				100.00000	0.00000	101.66078				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B2 On 21/08/2019 Spot Bond				100.00000	0.00000	101.66078				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B3 On 21/08/2019 Spot Bond				100.00000	0.00000	101.66078				0.00	0	0
Total TH12B3 SPOT										0.00	0	0
Total For TH12B3										0.00	0	0
TH12B4 On 21/08/2019 Spot Bond				100.00000	0.00000	101.66078				0.00	0	0
Total TH12B4 SPOT										0.00	0	0
Total For TH12B4										0.00	0	0
TH12C1 On 21/08/2019 Spot Bond				100.00000	0.00000	101.79780				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C2 On 21/08/2019 Spot Bond				100.00000	0.00000	101.79780				0.00	0	0
Total TH12C2 SPOT										0.00	0	0
Total For TH12C2										0.00	0	0
TH12C3 On 21/08/2019 Spot Bond				100.00000	0.00000	101.79780				0.00	0	0
Total TH12C3 SPOT										0.00	0	0
Total For TH12C3										0.00	0	0
TH12C4 On 21/08/2019 Spot Bond				100.00000	0.00000	101.79609				0.00	0	0
Total TH12C4 SPOT										0.00	0	0
Total For TH12C4										0.00	0	0
TH12D1 On 21/08/2019 Spot Bond				100.00000	0.00000	102.35362				0.00	0	0
Total TH12D1 SPOT										0.00	0	0
Total For TH12D1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH12D: On 21/08/2019 Spot Bond				100.00000	0.00000	102.35362			0.00	0	0
Total TH12D2 SPOT									0.00	0	0
Total For TH12D2									0.00	0	0
TH12D: On 21/08/2019 Spot Bond				100.00000	0.00000	102.46106			0.00	0	0
Total TH12D3 SPOT									0.00	0	0
Total For TH12D3									0.00	0	0
TH12D: On 21/08/2019 Spot Bond				100.00000	0.00000	102.34337			0.00	0	0
Total TH12D4 SPOT									0.00	0	0
Total For TH12D4									0.00	0	0
TH13A: On 21/08/2018 Spot Bond				100.00000	0.00000	101.48424			0.00	0	43,659,700
Total TH13A1 SPOT									0.00	0	43,659,700
Total For TH13A1									0.00	0	43,659,700
TH13A: On 21/08/2018 Spot Bond				100.00000	0.00000	101.52196			0.00	0	0
Total TH13A2 SPOT									0.00	0	0
Total For TH13A2									0.00	0	0
TH13A: On 21/08/2020 Spot Bond				100.00000	0.00000	101.98556			0.00	0	0
Total TH13A3 SPOT									0.00	0	0
Total For TH13A3									0.00	0	0
TH13A: On 21/08/2020 Spot Bond			9.26000	104.10882	9.26000	104.08279			0.00	0	0
Total TH13A4 SPOT									0.00	0	0
Total For TH13A4									0.00	0	0
TH13A: On 21/08/2018 Spot Bond				100.00000	0.00000	101.48595			0.00	0	0
Total TH13A5 SPOT									0.00	0	0
Total For TH13A5									0.00	0	0
TH13A: On 21/08/2018 Spot Bond				100.00000	0.00000	101.62559			0.00	0	0
Total TH13A6 SPOT									0.00	0	0
Total For TH13A6									0.00	0	0
TH13A: On 21/08/2020 Spot Bond				100.00000	0.00000	100.97992			0.00	0	0
Total TH13A7 SPOT									0.00	0	0
Total For TH13A7									0.00	0	0
TH13A: On 21/08/2020 Spot Bond			9.15000	103.98580	9.15000	105.31854			0.00	0	0
Total TH13A8 SPOT									0.00	0	0
Total For TH13A8									0.00	0	0
TH13A: On 21/08/2018 Spot Bond				100.00000	0.00000	101.47324			0.00	0	0
Total TH13A9 SPOT									0.00	0	0
Total For TH13A9									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH13B On 21/08/2020 Spot Bond				100.00000	0.00000	101.66068				0.00	0	0
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0
TH13B2 On 21/08/2020 Spot Bond				100.00000	0.00000	101.66239				0.00	0	0
Total TH13B2 SPOT										0.00	0	0
Total For TH13B2										0.00	0	0
TH13B3 On 21/08/2020 Spot Bond				100.00000	0.00000	101.68597				0.00	0	0
Total TH13B3 SPOT										0.00	0	0
Total For TH13B3										0.00	0	0
TH13B4 On 21/08/2020 Spot Bond				100.00000	0.00000	101.65196				0.00	0	0
Total TH13B4 SPOT										0.00	0	0
Total For TH13B4										0.00	0	0
TH13B5 On 21/08/2020 Spot Bond				100.00000	0.00000	101.65554				0.00	0	0
Total TH13B5 SPOT										0.00	0	0
Total For TH13B5										0.00	0	0
TH13C On 21/08/2020 Spot Bond				100.00000	0.00000	101.78054				0.00	0	0
Total TH13C1 SPOT										0.00	0	0
Total For TH13C1										0.00	0	0
TH13C2 On 21/08/2020 Spot Bond				100.00000	0.00000	101.79424				0.00	0	0
Total TH13C2 SPOT										0.00	0	0
Total For TH13C2										0.00	0	0
TH13C3 On 21/08/2020 Spot Bond				100.00000	0.00000	101.77095				0.00	0	0
Total TH13C3 SPOT										0.00	0	0
Total For TH13C3										0.00	0	0
TH13C4 On 21/08/2020 Spot Bond				100.00000	0.00000	101.80492				0.00	0	0
Total TH13C4 SPOT										0.00	0	0
Total For TH13C4										0.00	0	0
TH13C5 On 21/08/2020 Spot Bond				100.00000	0.00000	101.87468				0.00	0	0
Total TH13C5 SPOT										0.00	0	0
Total For TH13C5										0.00	0	0
TH13D On 21/08/2020 Spot Bond				100.00000	0.00000	102.34476				0.00	0	0
Total TH13D1 SPOT										0.00	0	0
Total For TH13D1										0.00	0	0
TH13D2 On 21/08/2020 Spot Bond				100.00000	0.00000	102.34476				0.00	0	0
Total TH13D2 SPOT										0.00	0	0
Total For TH13D2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH13D: On 21/08/2020 Spot Bond				100.00000	0.00000	102.36401				0.00	0	0
Total TH13D3 SPOT										0.00	0	0
Total For TH13D3										0.00	0	0
TH13D: On 21/08/2020 Spot Bond				100.00000	0.00000	102.33866				0.00	0	0
Total TH13D4 SPOT										0.00	0	0
Total For TH13D4										0.00	0	0
TH13D: On 21/08/2020 Spot Bond				100.00000	0.00000	102.37891				0.00	0	0
Total TH13D5 SPOT										0.00	0	0
Total For TH13D5										0.00	0	0
TH14A: On 21/11/2017 Spot Bond				100.00000	0.00000	101.37787				0.00	0	0
Total TH14A1 SPOT										0.00	0	0
Total For TH14A1										0.00	0	0
TH14A: On 21/11/2019 Spot Bond				100.00000	0.00000	101.22420				0.00	0	0
Total TH14A2 SPOT										0.00	0	0
Total For TH14A2										0.00	0	0
TH14A: On 21/11/2021 Spot Bond				100.00000	0.00000	101.60741				0.00	0	0
Total TH14A3 SPOT										0.00	0	0
Total For TH14A3										0.00	0	0
TH14A: On 21/11/2021 Spot Bond			9.18000	104.97397	9.18000	104.94838				0.00	0	0
Total TH14A4 SPOT										0.00	0	0
Total For TH14A4										0.00	0	0
TH14A: On 21/02/2018 Spot Bond				100.00000	0.00000	101.41216				0.00	0	0
Total TH14A5 SPOT										0.00	0	0
Total For TH14A5										0.00	0	0
TH14A: On 21/11/2019 Spot Bond				100.00000	0.00000	101.54933				0.00	0	0
Total TH14A6 SPOT										0.00	0	0
Total For TH14A6										0.00	0	0
TH14A: On 21/11/2021 Spot Bond				100.00000	0.00000	101.59371				0.00	0	0
Total TH14A7 SPOT										0.00	0	0
Total For TH14A7										0.00	0	0
TH14A: On 21/11/2021 Spot Bond			9.13000	101.85071	9.13000	102.37447				0.00	0	0
Total TH14A8 SPOT										0.00	0	0
Total For TH14A8										0.00	0	0
TH14A: On 21/05/2018 Spot Bond				100.00000	0.00000	101.43282				0.00	0	0
Total TH14A9 SPOT										0.00	0	0
Total For TH14A9										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH14B On 21/11/2021 Spot Bond				100.00000	0.00000	101.71184				0.00	0	0
Total TH14B1 SPOT										0.00	0	0
Total For TH14B1										0.00	0	0
TH14B2 On 21/11/2021 Spot Bond				100.00000	0.00000	101.66049				0.00	0	0
Total TH14B2 SPOT										0.00	0	0
Total For TH14B2										0.00	0	0
TH14B3 On 21/11/2021 Spot Bond				100.00000	0.00000	101.63994				0.00	0	0
Total TH14B3 SPOT										0.00	0	0
Total For TH14B3										0.00	0	0
TH14C On 21/11/2021 Spot Bond				100.00000	0.00000	101.79740				0.00	0	0
Total TH14C1 SPOT										0.00	0	0
Total For TH14C1										0.00	0	0
TH14C2 On 21/11/2021 Spot Bond				100.00000	0.00000	101.76318				0.00	0	0
Total TH14C2 SPOT										0.00	0	0
Total For TH14C2										0.00	0	0
TH14C3 On 21/11/2021 Spot Bond				100.00000	0.00000	101.74265				0.00	0	0
Total TH14C3 SPOT										0.00	0	0
Total For TH14C3										0.00	0	0
TH14D On 21/11/2021 Spot Bond				100.00000	0.00000	102.31005				0.00	0	0
Total TH14D1 SPOT										0.00	0	0
Total For TH14D1										0.00	0	0
TH14D2 On 21/11/2021 Spot Bond				100.00000	0.00000	102.27421				0.00	0	0
Total TH14D2 SPOT										0.00	0	0
Total For TH14D2										0.00	0	0
TH14D3 On 21/11/2021 Spot Bond				100.00000	0.00000	102.22470				0.00	0	0
Total TH14D3 SPOT										0.00	0	0
Total For TH14D3										0.00	0	0
THE8A On 18/04/2036 Spot Bond			101.06155	5.86950	101.06155	5.85514				0.00	0	0
Total THE8A1 SPOT										0.00	0	0
Total For THE8A1										0.00	0	0
THE8A2 On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8A2 SPOT										0.00	0	0
Total For THE8A2										0.00	0	0
THE8A3 On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8A3 SPOT										0.00	0	0
Total For THE8A3										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
THE8B On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8B1 SPOT										0.00	0	0
Total For THE8B1										0.00	0	0
THE8C On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8C1 SPOT										0.00	0	0
Total For THE8C1										0.00	0	0
THE8D On 18/04/2036 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE8D1 SPOT										0.00	0	0
Total For THE8D1										0.00	0	0
THE9A On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE9A6 SPOT										0.00	0	0
Total For THE9A6										0.00	0	0
THE9A On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE9A7 SPOT										0.00	0	0
Total For THE9A7										0.00	0	0
THE9B On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE9B2 SPOT										0.00	0	0
Total For THE9B2										0.00	0	0
THE9B On 18/07/2019 Spot Bond				100.00000	0.00000	100.15692				0.00	0	0
Total THE9B4 SPOT										0.00	0	0
Total For THE9B4										0.00	0	0
THE9C On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE9C2 SPOT										0.00	0	0
Total For THE9C2										0.00	0	0
THE9C On 18/07/2019 Spot Bond				100.00000	0.00000	101.51401				0.00	0	0
Total THE9C4 SPOT										0.00	0	0
Total For THE9C4										0.00	0	0
THE9D On 18/07/2039 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total THE9D2 SPOT										0.00	0	0
Total For THE9D2										0.00	0	0
THE9D On 18/07/2019 Spot Bond				100.00000	0.00000	100.22245				0.00	0	0
Total THE9D4 SPOT										0.00	0	0
Total For THE9D4										0.00	0	0
TL20 On 22/02/2020 Spot Bond			9.18000	95.42549	9.18000	95.36418				0.00	0	0
Total TL20 SPOT										0.00	0	0
Total For TL20										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TL20/R On 22/02/2020 Spot Bond			100.00000	23.73469	100.00000	23.68966			0.00	0	0
TL20/R On 25/11/2020 Spot Bond			10.00000	109.90000	10.00000	109.87100			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	12.91685	100.00000	12.87652			0.00	0	0
Total TL21U SPOT									0.00	0	0
Total For TL21U									0.00	0	0
TLC01 On 22/09/2017 Spot Bond				100.00000	0.00000	102.82414			0.00	0	0
Total TLC01 SPOT									0.00	0	0
Total For TLC01									0.00	0	0
TLC02 On 22/03/2018 Spot Bond				100.00000	0.00000	100.74577			0.00	0	0
Total TLC02 SPOT									0.00	0	0
Total For TLC02									0.00	0	0
TN17 On 14/11/2017 Spot Bond			8.08000	102.09375	8.08000	102.07170			0.00	0	0
Total TN17 SPOT									0.00	0	0
Total For TN17									0.00	0	0
TN17/R On 14/11/2017 Spot Bond			100.00000	80.05896	100.00000	79.89148			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			8.92000	107.93887	8.92000	107.91328		289,008,000,000.00		32,400,000	47,116,200,000
Total TN20 SPOT								289,008,000,000.00		32,400,000	47,116,200,000
Total For TN20								289,008,000,000.00		32,400,000	47,116,200,000
TN20/R On 17/09/2020 Spot Bond			100.00000	20.95888	100.00000	20.91275			0.00	0	0
Total TN20/R208 SPOT									0.00	0	0
Total For TN20/R208									0.00	0	0
TN20U On 14/04/2020 Spot Bond			100.00000	8.82220	100.00000	8.80083			0.00	0	0
Total TN20U SPOT									0.00	0	0
Total For TN20U									0.00	0	0
TN21U On 13/05/2021 Spot Bond			100.00000	13.30496	100.00000	13.25894			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			9.55500	108.09791	9.55500	108.07050		598,143,000,000.00		62,600,000	4,261,300,000
Total TN23 SPOT								598,143,000,000.00		62,600,000	4,261,300,000
Total For TN23								598,143,000,000.00		62,600,000	4,261,300,000
TN23/R On 06/11/2023 Spot Bond			100.00000	13.42874	100.00000	13.39918			0.00	0	0
Total TN23/R2023 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 TN23/R2023									0.00	0	0
TN25 On 19/08/2025 Spot Bond			10.48500	98.80356	10.48500	98.77568			0.00	0	15,808,000,000
Total TN25 SPOT									0.00	0	15,808,000,000
Total For TN25									0.00	0	15,808,000,000
TN25/R On 19/08/2025 Spot Bond			100.00000	13.60416	100.00000	13.57372			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			10.52000	91.66898	10.52000	91.64343			0.00	0	1,010,000,000
Total TN27 SPOT									0.00	0	1,010,000,000
Total For TN27									0.00	0	1,010,000,000
TN27/R On 14/11/2027 Spot Bond			100.00000	10.45167	100.00000	10.42866			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			11.29000	97.67770	11.29000	97.64840			0.00	0	9,300,000,000
Total TN30 SPOT									0.00	0	9,300,000,000
Total For TN30									0.00	0	9,300,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	123.20521	8.00000	123.17882			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			11.84500	94.50054	11.84500	94.47084			0.00	0	2,800,000,000
Total TN40 SPOT									0.00	0	2,800,000,000
Total For TN40									0.00	0	2,800,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	103.10854	10.75000	103.07905			0.00	0	0
Total TN40/R214 SPOT									0.00	0	0
Total For TN40/R214									0.00	0	0
TNF18 On 22/08/2018 Spot Bond			100.00000		0.00000	101.55773			0.00	0	0
Total TNF18 SPOT									0.00	0	0
Total For TNF18									0.00	0	0
TORQ1 On 15/08/2018 Spot Bond			100.00000		0.00000	101.99538			0.00	0	0
Total TORQ10 SPOT									0.00	0	0
Total For TORQ10									0.00	0	0
TORQ2 On 15/04/2022 Spot Bond			100.00000		0.00000	100.00000			0.00	0	0
Total TORQ2 SPOT									0.00	0	0
Total For TORQ2									0.00	0	0
TORQ3 On 15/08/2017 Spot Bond			100.00000		0.00000	101.71997			0.00	0	0
Total TORQ3 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 TORQ3										0.00	0	0
TORQ4 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TORQ4 SPOT										0.00	0	0
Total For TORQ4										0.00	0	0
TORQ5 On 15/04/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TORQ5 SPOT										0.00	0	0
Total For TORQ5										0.00	0	0
TORQ6 On 15/08/2017 Spot Bond				100.00000	0.00000	102.28114				0.00	0	0
Total TORQ6 SPOT										0.00	0	0
Total For TORQ6										0.00	0	0
TORQ7 On 15/08/2019 Spot Bond				100.00000	0.00000	101.72846				0.00	0	0
Total TORQ7 SPOT										0.00	0	0
Total For TORQ7										0.00	0	0
TORQ8 On 15/08/2018 Spot Bond				100.00000	0.00000	101.76661				0.00	0	0
Total TORQ8 SPOT										0.00	0	0
Total For TORQ8										0.00	0	0
TORQ9 On 15/08/2018 Spot Bond				100.00000	0.00000	101.82381				0.00	0	0
Total TORQ9 SPOT										0.00	0	0
Total For TORQ9										0.00	0	0
TPDA0 On 25/11/2020 Spot Bond			10.00000	109.90000	10.00000	109.87100				0.00	0	0
Total TPDA01/JIBAR SPOT										0.00	0	0
Total For TPDA01/JIBAR										0.00	0	0
TPDA0: On 05/04/2018 Spot Bond				100.00000	0.00000	100.46065				0.00	0	0
Total TPDA03 SPOT										0.00	0	0
Total For TPDA03										0.00	0	0
TPDA0: On 10/04/2019 Spot Bond				100.00000	0.00000	100.57225				0.00	0	500,000,000
Total TPDA05 SPOT										0.00	0	500,000,000
Total For TPDA05										0.00	0	500,000,000
TPDA0: On 30/11/2018 Spot Bond				100.00000	0.00000	101.59901				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			9.14000	102.45667	9.14000	102.43179				0.00	0	0
Total TPDA08 SPOT										0.00	0	0
Total For TPDA08										0.00	0	0
TR30 On 31/12/2099 Spot Bond			10.00000	99.83951	10.00000	99.81278				0.00	0	0
Total TR30 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 TR30									0.00	0	0
TR31 On 31/12/2099 Spot Bond			9.75000	99.84350	9.75000	99.81744			0.00	0	0
Total TR31 SPOT									0.00	0	0
Total For TR31									0.00	0	0
TR32 On 31/12/2099 Spot Bond			100.00000	9.84628	100.00000	9.82088			0.00	0	0
Total TR32 SPOT									0.00	0	0
Total For TR32									0.00	0	0
TRA2A On 14/12/2018 Spot Bond				100.00000	0.00000	100.97185			0.00	0	0
Total TRA2A1 SPOT									0.00	0	0
Total For TRA2A1									0.00	0	0
TRA2A: On 14/12/2020 Spot Bond				100.00000	0.00000	101.01612			0.00	0	0
Total TRA2A2 SPOT									0.00	0	0
Total For TRA2A2									0.00	0	0
TRA2A: On 14/12/2020 Spot Bond			9.41000	101.80361	9.41000	101.77804			0.00	0	0
Total TRA2A3 SPOT									0.00	0	0
Total For TRA2A3									0.00	0	0
TRA2A: On 14/12/2018 Spot Bond				100.00000	0.00000	100.97293			0.00	14,500,000	34,368,200
Total TRA2A4 SPOT									0.00	14,500,000	34,368,200
Total For TRA2A4									0.00	14,500,000	34,368,200
TRA2A: On 14/12/2020 Spot Bond				100.00000	0.00000	101.01612			0.00	0	0
Total TRA2A5 SPOT									0.00	0	0
Total For TRA2A5									0.00	0	0
TRA2A: On 14/12/2020 Spot Bond			9.21000	102.36830	9.21000	102.41169			0.00	0	0
Total TRA2A6 SPOT									0.00	0	0
Total For TRA2A6									0.00	0	0
TRA2B On 14/12/2020 Spot Bond				100.00000	0.00000	101.08635			0.00	0	0
Total TRA2B1 SPOT									0.00	0	0
Total For TRA2B1									0.00	0	0
TRA2B: On 14/12/2020 Spot Bond				100.00000	0.00000	101.11334			0.00	0	0
Total TRA2B2 SPOT									0.00	0	0
Total For TRA2B2									0.00	0	0
TRA2C On 14/12/2020 Spot Bond				100.00000	0.00000	101.22661			0.00	0	0
Total TRA2C1 SPOT									0.00	0	0
Total For TRA2C1									0.00	0	0
TRA2C: On 14/12/2020 Spot Bond				100.00000	0.00000	101.26972			0.00	0	0
Total TRA2C2 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 TRA2C2										0.00	0	0
TRA2D On 14/12/2020 Spot Bond				100.00000	0.00000	101.54930				0.00	0	0
Total TRA2D1 SPOT										0.00	0	0
Total For TRA2D1										0.00	0	0
TRA2D On 14/12/2020 Spot Bond				100.00000	0.00000	101.54930				0.00	0	0
Total TRA2D2 SPOT										0.00	0	0
Total For TRA2D2										0.00	0	0
TRAA2 On 14/06/2019 Spot Bond				100.00000	0.00000	101.01727				0.00	9,340,400	9,340,400
Total TRAA2 SPOT										0.00	9,340,400	9,340,400
Total For TRAA2										0.00	9,340,400	9,340,400
TRAA4 On 14/06/2019 Spot Bond			100.00000	30.24183	100.00000	30.16857				0.00	0	0
Total TRAA4U SPOT										0.00	0	0
Total For TRAA4U										0.00	0	0
TRAB1 On 14/06/2019 Spot Bond				100.00000	0.00000	101.02706				0.00	0	0
Total TRAB1 SPOT										0.00	0	0
Total For TRAB1										0.00	0	0
TRAB2 On 14/06/2019 Spot Bond			100.00000	30.50371	100.00000	30.42981				0.00	0	0
Total TRAB2U SPOT										0.00	0	0
Total For TRAB2U										0.00	0	0
TRAC1 On 14/06/2019 Spot Bond				100.00000	0.00000	101.03247				0.00	0	0
Total TRAC1 SPOT										0.00	0	0
Total For TRAC1										0.00	0	0
TRAC2 On 14/06/2019 Spot Bond			100.00000	30.72193	100.00000	30.64751				0.00	0	0
Total TRAC2U SPOT										0.00	0	0
Total For TRAC2U										0.00	0	0
TRAD1 On 14/06/2019 Spot Bond				100.00000	0.00000	100.81996				0.00	0	0
Total TRAD1 SPOT										0.00	0	0
Total For TRAD1										0.00	0	0
TRAD2 On 14/06/2019 Spot Bond			100.00000	33.38433	100.00000	33.30345				0.00	0	0
Total TRAD2U SPOT										0.00	0	0
Total For TRAD2U										0.00	0	0
TRAE1 On 14/06/2019 Spot Bond				100.00000	0.00000	104.02078				0.00	0	0
Total TRAE1 SPOT										0.00	0	0
Total For TRAE1										0.00	0	0
TRAE2 On 14/06/2019 Spot Bond			100.00000	36.30859	100.00000	36.22063				0.00	0	0
Total TRAE2U 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 TRAE2U										0.00	0	0
TSE01L On 31/07/2019 Spot Bond			100.00000	24.21030	100.00000	24.15165				0.00	0	0
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSE03L On 31/10/2020 Spot Bond			100.00000	6.77267	100.00000	6.75626				0.00	0	0
Total TSE03U SPOT										0.00	0	0
Total For TSE03U										0.00	0	0
TSP217 On 20/07/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TSP217 SPOT										0.00	0	0
Total For TSP217										0.00	0	0
TSP218 On 03/08/2017 Spot Bond				100.00000	0.00000	99.77803				0.00	0	0
Total TSP218 SPOT										0.00	0	0
Total For TSP218										0.00	0	0
TSP219 On 17/08/2017 Spot Bond				100.00000	0.00000	99.47040				0.00	0	0
Total TSP219 SPOT										0.00	0	0
Total For TSP219										0.00	0	0
TSP220 On 26/10/2017 Spot Bond				100.00000	0.00000	97.98775				0.00	0	0
Total TSP220 SPOT										0.00	0	0
Total For TSP220										0.00	0	0
TSP221 On 26/04/2018 Spot Bond				100.00000	0.00000	94.05752				0.00	0	0
Total TSP221 SPOT										0.00	0	0
Total For TSP221										0.00	0	0
TSP222 On 10/05/2018 Spot Bond				100.00000	0.00000	93.74731				0.00	0	0
Total TSP222 SPOT										0.00	0	0
Total For TSP222										0.00	0	0
TSP223 On 23/11/2017 Spot Bond				100.00000	0.00000	97.39061				0.00	0	0
Total TSP223 SPOT										0.00	0	0
Total For TSP223										0.00	0	0
TSP224 On 24/05/2018 Spot Bond				100.00000	0.00000	93.46314				0.00	0	0
Total TSP224 SPOT										0.00	0	0
Total For TSP224										0.00	0	0
TSP225 On 07/12/2017 Spot Bond				100.00000	0.00000	97.09392				0.00	0	0
Total TSP225 SPOT										0.00	0	0
Total For TSP225										0.00	0	0
TSP226 On 07/06/2018 Spot Bond				100.00000	0.00000	93.22041				0.00	0	0
Total TSP226 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 TSP226										0.00	0	0
TSP227 On 21/06/2018 Spot Bond				100.00000	0.00000	92.94236				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	26.58575	100.00000	26.52135				0.00	0	0
Total TTO01U SPOT										0.00	0	0
Total For TTO01U										0.00	0	0
TUHF0 On 26/01/2020 Spot Bond				100.00000	0.00000	99.94467				0.00	0	0
Total TUHF01 SPOT										0.00	0	0
Total For TUHF01										0.00	0	0
TWC23 On 24/07/2017 Spot Bond				100.00000	0.00000	102.01958				0.00	0	0
Total TWC233 SPOT										0.00	0	0
Total For TWC233										0.00	0	0
TWC23 On 26/07/2017 Spot Bond				101.90864	0.00000	101.95513				0.00	0	0
Total TWC234 SPOT										0.00	0	0
Total For TWC234										0.00	0	0
TWC23 On 11/08/2017 Spot Bond				100.00000	0.00000	101.63285				0.00	0	0
Total TWC235 SPOT										0.00	0	0
Total For TWC235										0.00	0	0
TWC23 On 17/08/2017 Spot Bond				100.00000	0.00000	101.50203				0.00	0	0
Total TWC236 SPOT										0.00	0	0
Total For TWC236										0.00	0	0
TWC23 On 18/08/2017 Spot Bond				100.00000	0.00000	101.46098				0.00	0	0
Total TWC237 SPOT										0.00	0	0
Total For TWC237										0.00	0	0
TWC23 On 31/08/2017 Spot Bond				100.00000	0.00000	101.11593				0.00	0	0
Total TWC238 SPOT										0.00	0	0
Total For TWC238										0.00	0	0
TWC23 On 09/10/2017 Spot Bond				100.00000	0.00000	100.36524				0.00	0	0
Total TWC239 SPOT										0.00	0	0
Total For TWC239										0.00	0	0
TWC24 On 13/10/2017 Spot Bond				100.00000	0.00000	100.24138				0.00	0	0
Total TWC240 SPOT										0.00	0	0
Total For TWC240										0.00	0	0
TWC24 On 28/08/2017 Spot Bond				100.00000	0.00000	101.19871				0.00	0	0
Total TWC241 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 TWC241									0.00	0	0
TWC24 On 16/10/2017 Spot Bond				100.00000	0.00000	100.21485			0.00	0	0
Total TWC242 SPOT									0.00	0	0
Total For TWC242									0.00	0	0
UG21 On 02/03/2021 Spot Bond			9.24000	108.58834	9.24000	108.56169			0.00	0	0
Total UG21 SPOT									0.00	0	0
Total For UG21									0.00	0	0
UG26 On 09/03/2026 Spot Bond			10.61500	108.07792	10.61500	108.04755			0.00	0	0
Total UG26 SPOT									0.00	0	0
Total For UG26									0.00	0	0
VCJA1U On 20/07/2025 Spot Bond			100.00000	9.06260	100.00000	9.02275		340,000,000,000,000.00	103,400,000,000	103,400,000,000	
Total VCJA1U SPOT								10,000,000,000,000.00	103,400,000,000	103,400,000,000	
Total For VCJA1U								10,000,000,000,000.00	103,400,000,000	103,400,000,000	
VCJB1U On 20/07/2025 Spot Bond			100.00000	8.93641	100.00000	8.89712		660,000,000,000,000.00	6,600,000,000	6,600,000,000	
Total VCJB1U SPOT								10,000,000,000,000.00	6,600,000,000	6,600,000,000	
Total For VCJB1U								10,000,000,000,000.00	6,600,000,000	6,600,000,000	
VCPA1U On 20/07/2025 Spot Bond			100.00000	8.75084	100.00000	8.71236		625,000,000,000,000.00	236,250,000,000	236,250,000,000	
Total VCPA1U SPOT								15,000,000,000,000.00	236,250,000,000	236,250,000,000	
Total For VCPA1U								15,000,000,000,000.00	236,250,000,000	236,250,000,000	
VCPB1U On 20/07/2025 Spot Bond			100.00000	8.58733	100.00000	8.54957		375,000,000,000,000.00	13,750,000,000	13,750,000,000	
Total VCPB1U SPOT								15,000,000,000,000.00	13,750,000,000	13,750,000,000	
Total For VCPB1U								15,000,000,000,000.00	13,750,000,000	13,750,000,000	
VJA01U On 20/01/2023 Spot Bond			100.00000	8.22141	100.00000	8.20150		0.00	0	0	
Total VJA01U SPOT								0.00	0	0	
Total For VJA01U								0.00	0	0	
VJA02U On 20/04/2023 Spot Bond			100.00000	7.82633	100.00000	7.80737		0.00	0	0	
Total VJA02U SPOT								0.00	0	0	
Total For VJA02U								0.00	0	0	
VJA03U On 20/10/2023 Spot Bond			100.00000	7.98415	100.00000	7.96480		0.00	0	0	
Total VJA03U SPOT								0.00	0	0	
Total For VJA03U								0.00	0	0	
VJA04U On 20/01/2024 Spot Bond			100.00000	8.34051	100.00000	8.32031		0.00	0	0	
Total VJA04U SPOT								0.00	0	0	
Total For VJA04U								0.00	0	0	
VJA05U On 20/04/2024 Spot Bond			100.00000	8.83775	100.00000	8.81633		0.00	0	0	
Total VJA05U 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 VJA05U										0.00	0	0
VJA06L On 20/07/2024 Spot Bond			100.00000	8.89998	100.00000	8.87843				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	8.94186	100.00000	8.92019				0.00	0	0
Total VJA07U SPOT										0.00	0	0
Total For VJA07U										0.00	0	0
VJA08L On 20/01/2025 Spot Bond			100.00000	0.15663	100.00000	0.15625				0.00	0	0
Total VJA08U SPOT										0.00	0	0
Total For VJA08U										0.00	0	0
VJA09L On 20/04/2025 Spot Bond			100.00000	10.27625	100.00000	10.24417				0.00	0	0
Total VJA09U SPOT										0.00	0	0
Total For VJA09U										0.00	0	0
VJB01L On 20/01/2023 Spot Bond			100.00000	8.05093	100.00000	8.03143				0.00	0	0
Total VJB01U SPOT										0.00	0	0
Total For VJB01U										0.00	0	0
VJB02L On 20/04/2023 Spot Bond			100.00000	7.74271	100.00000	7.72395				0.00	0	0
Total VJB02U SPOT										0.00	0	0
Total For VJB02U										0.00	0	0
VJB03L On 20/10/2023 Spot Bond			100.00000	7.78994	100.00000	7.77106				0.00	0	0
Total VJB03U SPOT										0.00	0	0
Total For VJB03U										0.00	0	0
VJB04L On 20/01/2024 Spot Bond			100.00000	8.12976	100.00000	8.11007				0.00	0	0
Total VJB04U SPOT										0.00	0	0
Total For VJB04U										0.00	0	0
VJB05L On 20/04/2024 Spot Bond			100.00000	8.61661	100.00000	8.59573				0.00	0	0
Total VJB05U SPOT										0.00	0	0
Total For VJB05U										0.00	0	0
VJB06L On 20/07/2024 Spot Bond			100.00000	8.74450	100.00000	8.72332				0.00	0	0
Total VJB06U SPOT										0.00	0	0
Total For VJB06U										0.00	0	0
VJB07L On 20/10/2024 Spot Bond			100.00000	8.77178	100.00000	8.75054				0.00	0	0
Total VJB07U SPOT										0.00	0	0
Total For VJB07U										0.00	0	0
VJB08L On 20/01/2025 Spot Bond			100.00000	0.15663	100.00000	0.15625				0.00	0	0
Total VJB08U 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 VJB08U										0.00	0	0
VJB09L On 20/04/2025 Spot Bond			100.00000	10.07859	100.00000	10.04712				0.00	0	0
Total VJB09U SPOT										0.00	0	0
Total For VJB09U										0.00	0	0
VKC19 On 06/09/2017 Spot Bond				100.00000	0.00000	103.19315				0.00	0	0
Total VKC19 SPOT										0.00	0	0
Total For VKC19										0.00	0	0
VKC20 On 29/09/2017 Spot Bond				100.00000	0.00000	100.54404				0.00	0	0
Total VKC20 SPOT										0.00	0	0
Total For VKC20										0.00	0	0
VKE01L On 01/04/2018 Spot Bond			100.00000	58.86361	100.00000	58.72101				0.00	0	0
Total VKE01U SPOT										0.00	0	0
Total For VKE01U										0.00	0	0
VKE05 On 28/03/2018 Spot Bond				100.00000	0.00000	100.89787				0.00	0	0
Total VKE05 SPOT										0.00	0	0
Total For VKE05										0.00	0	0
VKE06 On 08/05/2018 Spot Bond				100.00000	0.00000	101.85966				0.00	0	0
Total VKE06 SPOT										0.00	0	0
Total For VKE06										0.00	0	0
VKE07 On 08/06/2020 Spot Bond				100.00000	0.00000	101.14502				0.00	0	0
Total VKE07 SPOT										0.00	0	0
Total For VKE07										0.00	0	0
VKE08 On 29/03/2019 Spot Bond				100.00000	0.00000	100.63466				0.00	0	0
Total VKE08 SPOT										0.00	0	0
Total For VKE08										0.00	0	0
VKE09 On 08/07/2020 Spot Bond				100.00000	0.00000	100.35061				0.00	0	0
Total VKE09 SPOT										0.00	0	0
Total For VKE09										0.00	0	0
VKE10 On 08/07/2022 Spot Bond				100.00000	0.00000	100.35663				0.00	0	0
Total VKE10 SPOT										0.00	0	0
Total For VKE10										0.00	0	0
VPA01L On 20/01/2023 Spot Bond			100.00000	7.77012	100.00000	7.75130				0.00	0	0
Total VPA01U SPOT										0.00	0	0
Total For VPA01U										0.00	0	0
VPA02L On 20/04/2023 Spot Bond			100.00000	7.51540	100.00000	7.49719				0.00	0	0
Total VPA02U 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 VPA02U										0.00	0	0
VPA03L On 20/10/2023 Spot Bond			100.00000	9.03146	100.00000	9.00958				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	4.83338	100.00000	4.82166				0.00	0	0
Total VPA04U SPOT										0.00	0	0
Total For VPA04U										0.00	0	0
VPA05L On 20/04/2024 Spot Bond			100.00000	8.66204	100.00000	8.64106				0.00	0	0
Total VPA05U SPOT										0.00	0	0
Total For VPA05U										0.00	0	0
VPA06L On 20/07/2024 Spot Bond			100.00000	8.74581	100.00000	8.72462				0.00	0	0
Total VPA06U SPOT										0.00	0	0
Total For VPA06U										0.00	0	0
VPA07L On 20/10/2024 Spot Bond			100.00000	8.66737	100.00000	8.64638				0.00	0	0
Total VPA07U SPOT										0.00	0	0
Total For VPA07U										0.00	0	0
VPA08L On 20/01/2025 Spot Bond			100.00000	0.15663	100.00000	0.15625				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	9.98461	100.00000	9.95344				0.00	0	0
Total VPA09U SPOT										0.00	0	0
Total For VPA09U										0.00	0	0
VPB01L On 20/01/2023 Spot Bond			100.00000	7.59963	100.00000	7.58122				0.00	0	0
Total VPB01U SPOT										0.00	0	0
Total For VPB01U										0.00	0	0
VPB02L On 20/04/2023 Spot Bond			100.00000	7.43179	100.00000	7.41378				0.00	0	0
Total VPB02U SPOT										0.00	0	0
Total For VPB02U										0.00	0	0
VPB03L On 20/10/2023 Spot Bond			100.00000	9.22587	100.00000	9.20352				0.00	0	0
Total VPB03U SPOT										0.00	0	0
Total For VPB03U										0.00	0	0
VPB04L On 20/01/2024 Spot Bond			100.00000	4.62262	100.00000	4.61142				0.00	0	0
Total VPB04U SPOT										0.00	0	0
Total For VPB04U										0.00	0	0
VPB05L On 20/04/2024 Spot Bond			100.00000	8.39042	100.00000	8.37010				0.00	0	0
Total VPB05U 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 VPB05U										0.00	0	0
VPB06I On 20/07/2024 Spot Bond			100.00000	8.53986	100.00000	8.51918				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	8.45849	100.00000	8.43800				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	0.15663	100.00000	0.15625				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	9.74278	100.00000	9.71235				0.00	0	0
Total VPB09U SPOT										0.00	0	0
Total For VPB09U										0.00	0	0
WRS1L On 25/11/2029 Spot Bond			100.00000	0.00207	100.00000	0.00206				0.00	0	0
Total WRS1U SPOT										0.00	0	0
Total For WRS1U										0.00	0	0
WRS2L On 25/11/2019 Spot Bond			100.00000	24.49416	100.00000	24.43482				0.00	0	0
Total WRS2U SPOT										0.00	0	0
Total For WRS2U										0.00	0	0
WS05 On 01/08/2018 Spot Bond			3.18000	248.40334	3.18000	248.37388				0.00	0	7,560,000,000
Total WS05 SPOT										0.00	0	7,560,000,000
Total For WS05										0.00	0	7,560,000,000
WSP3 On 28/05/2019 Spot Bond			7.96500	103.14113	7.96500	103.11924				0.00	0	0
Total WSP3 SPOT										0.00	0	0
Total For WSP3										0.00	0	0
WSP4 On 28/05/2020 Spot Bond			8.15000	103.51763	8.15000	103.49516				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			8.39000	103.36739	8.39000	103.34431				0.00	0	0
Total WSP5 SPOT										0.00	0	0
Total For WSP5										0.00	0	0
WSP5/I On 28/05/2021 Spot Bond			100.00000	14.26180	100.00000	14.23040				0.00	0	0
Total WSP5/R203 SPOT										0.00	0	0
Total For WSP5/R203										0.00	0	0
Z083 On 30/09/2019 Spot Bond			7.35000	85.42725	7.35000	85.41050				0.00	0	0
Total Z083 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 Z083									0.00	0	0
Total for SPOT									84,327,048,412,372,000.00	5,615,726,553,900	570,380,223,233
Total for SPOT :									84,327,048,412,372,000.00	615,726,553,900	570,380,223,233
Total Futures									84 327 049 723 553 900.00	615,726,565,135	570,381,127,038
Total Options									0.00	0	44,331
Grand Total:									84,327,049,723,553,900.00	615,726,565,135	570,381,171,369