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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 31/07/2017

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			10.80568	77.98567	10.78174	78.13200			0.00	0	2,000
ES33 On 02/11/2017 Bond Future			10.90866	75.63126	10.88385	75.78050			0.00	0	7,754
ES33 On 01/02/2018 Bond Future			11.01681	77.03487	10.99091	77.18810			0.00	0	0
ES33 On 03/05/2018 Bond Future			11.12249	74.69160	11.09595	74.84611			0.00	0	0
Total ES33 Future									0.00	0	9,754
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			1,501.87000	1.50187	1,648,200		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			1,438.86000	1.43886	1,585,190		0.00	0	0
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			1,564.96000	1.56496	1,711,290		0.00	0	0
ES33 On 02/11/2017 Bond Future	10.66	Put			1,366.98000	1.36698	1,516,220		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			1,305.12000	1.30512	1,454,360		0.00	0	0
ES33 On 02/11/2017 Bond Future	10.68	Call			0.00000	0.00000	0,000		0.00	0	0
ES33 On 02/11/2017 Bond Future	10.68	Put			1,243.34000	1.24334	1,392,580		0.00	0	0
ES33 On 02/11/2017 Bond Future	10.66	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			53.84000	0.05384	0,000		0.00	0	0
ES33	On	01/02/2018	Bond Future	11.00	Put			0.00000	0.00000	99,390		0.00	0	0
ES33	On	01/02/2018	Bond Future	11.01	Call			112.99000	0.11299	0,000		0.00	0	0
ES33	On	01/02/2018	Bond Future	11.01	Put			0.00000	0.00000	40,240		0.00	0	0
ES33	On	01/02/2018	Bond Future	10.99	Call			0.00000	0.00000	0,000		0.00	0	0
ES33	On	01/02/2018	Bond Future	10.99	Put			5.39000	0.00539	158,620		0.00	0	0
ES33	On	03/05/2018	Bond Future	11.20	Call			603.02000	0.60302	448,510		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			660.59000	0.66059	506,080		0.00	0	0
ES33	On	03/05/2018	Bond Future	11.21	Put			0.00000	0.00000	0,000		0.00	0	0
ES33	On	03/05/2018	Bond Future	11.22	Call			718.09000	0.71809	563,580		0.00	0	0
ES33	On	03/05/2018	Bond Future	11.22	Put			0.00000	0.00000	0,000		0.00	0	0
Total ES33 Option												0.00	0	0
Total For ES33												0.00	0	9,754
ES42	On	03/08/2017	Bond Future			11.08578	80.70640	11.06688	80.83544			0.00	0	7,957
ES42	On	02/11/2017	Bond Future			11.19012	77.93111	11.17051	78.06277			0.00	0	4,010
ES42	On	01/02/2018	Bond Future			11.29610	79.37716	11.27559	79.51262			0.00	0	0
ES42	On	03/05/2018	Bond Future			11.40493	76.60849	11.38394	76.74477			0.00	0	0
Total ES42 Future												0.00	0	11,967
Total For ES42												0.00	0	11,967
I2025	On	03/08/2017	Bond Future			127.47033	127.47033	127.47515	127.47515			0.00	0	2,414
I2025	On	02/11/2017	Bond Future			129.86690	129.86690	129.87259	129.87259			0.00	0	1,877
I2025	On	01/02/2018	Bond Future			130.98142	130.98142	130.98921	130.98921			0.00	0	0
I2025	On	03/05/2018	Bond Future			133.51311	133.51311	133.51932	133.51932			0.00	0	0
Total I2025 Future												0.00	0	4,291
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			6,494.85000	6.49485	6,499,670		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			6,504.85000	6.50485	6,509,670		0.00	0	0
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			6,484.85000	6.48485	6,489,670		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.98	Put			3,107.41000	3.10741	3,113,100		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			3,087.41000	3.08741	3,093,100		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.97	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.97	Put			3,097.41000	3.09741	3,103,100		0.00	0	0
I2025	On	02/11/2017	Bond Future	132.98	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	01/02/2018	Bond Future	133.88	Put			2,890.79000	2.89079	2,898,580		0.00	0	0
I2025	On	01/02/2018	Bond Future	133.89	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	01/02/2018	Bond Future	133.89	Put			2,900.79000	2.90079	2,908,580		0.00	0	0

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	133.90	Call			0.00000	0.00000	0,000		0.00	0	0
I2025	On	01/02/2018	Bond Future	133.90	Put			2,910.79000	2.91079	2,918,580		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	03/05/2018	Bond Future	133.22	Call			299.32000	0.29932	293,110		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.22	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.20	Call			319.32000	0.31932	313,110		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.20	Put			0.00000	0.00000	0,000		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.21	Call			309.32000	0.30932	303,110		0.00	0	0
I2025	On	03/05/2018	Bond Future	133.21	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2025 Option												0.00	0	0
Total For I2025												0.00	0	4,291
I2029	On	03/08/2017	Bond Future			99.45212	99.45212	99.45579	99.45579			0.00	0	0
I2029	On	02/11/2017	Bond Future			100.31464	100.31464	100.31900	100.31900			0.00	0	1,370
I2029	On	01/02/2018	Bond Future			102.21985	102.21985	102.22590	102.22590			0.00	0	0
I2029	On	03/05/2018	Bond Future			103.16760	103.16760	103.17239	103.17239			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			104.03570	104.03570	104.03953	104.03953			0.00	0	6,133
I2033	On	02/11/2017	Bond Future			104.91956	104.91956	104.92421	104.92421			0.00	0	401
I2033	On	01/02/2018	Bond Future			106.91223	106.91223	106.91853	106.91853			0.00	0	0
I2033	On	03/05/2018	Bond Future			107.88014	107.88014	107.88516	107.88516			0.00	0	0
Total I2033 Future												0.00	0	6,534
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			9,090.47000	9.09047	9,094,300		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			9,100.47000	9.10047	9,104,300		0.00	0	0
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			9,080.47000	9.08047	9,084,300		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.08	Put			5,155.79000	5.15579	5,160,440		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.09	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.09	Put			5,165.79000	5.16579	5,170,440		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.07	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.07	Put			5,145.79000	5.14579	5,150,440		0.00	0	0
I2033	On	02/11/2017	Bond Future	110.08	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.66	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.66	Put			2,741.47000	2.74147	2,747,770		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.64	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.64	Put			2,721.47000	2.72147	2,727,770		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.65	Call			0.00000	0.00000	0,000		0.00	0	0
I2033	On	01/02/2018	Bond Future	109.65	Put			2,731.47000	2.73147	2,737,770		0.00	0	0

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	107.70	Call			185.16000	0.18516	180,140		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.70	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.71	Call			175.16000	0.17516	170,140		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.71	Put			0.00000	0.00000	0,000		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.69	Call			195.16000	0.19516	190,140		0.00	0	0
I2033	On	03/05/2018	Bond Future	107.69	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2033 Option												0.00	0	0
Total For I2033												0.00	0	6,534
I2038	On	03/08/2017	Bond Future			127.85551	127.85551	127.86049	127.86049			0.00	0	21,645
I2038	On	02/11/2017	Bond Future			130.25928	130.25928	130.26532	130.26532			0.00	0	5,503
I2038	On	01/02/2018	Bond Future			131.21222	131.21222	131.22037	131.22037			0.00	0	0
I2038	On	03/05/2018	Bond Future			133.74844	133.74844	133.75489	133.75489			0.00	0	0
Total I2038 Future												0.00	0	27,148
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			13,299.51000	13.29951	13,304,490		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			13,309.51000	13.30951	13,314,490		0.00	0	0
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			13,319.51000	13.31951	13,324,490		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			6,544.68000	6.54468	6,550,720		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.82	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.82	Put			6,554.68000	6.55468	6,560,720		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.80	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	02/11/2017	Bond Future	136.80	Put			6,534.68000	6.53468	6,540,720		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			5,719.63000	5.71963	5,727,780		0.00	0	0
I2038	On	01/02/2018	Bond Future	136.95	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	01/02/2018	Bond Future	136.95	Put			5,729.63000	5.72963	5,737,780		0.00	0	0
I2038	On	01/02/2018	Bond Future	136.93	Call			0.00000	0.00000	0,000		0.00	0	0
I2038	On	01/02/2018	Bond Future	136.93	Put			5,709.63000	5.70963	5,717,780		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.27	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.28	Call			1,474.89000	1.47489	1,468,440		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.28	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.29	Call			1,464.89000	1.46489	1,458,440		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.29	Put			0.00000	0.00000	0,000		0.00	0	0
I2038	On	03/05/2018	Bond Future	132.27	Call			1,484.89000	1.48489	1,478,440		0.00	0	0
Total I2038 Option												0.00	0	0
Total For I2038												0.00	0	27,148
I2046	On	03/08/2017	Bond Future			125.02960	125.02960	125.03414	125.03414			0.00	0	15,798

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			125.79743	125.79743	125.80301	125.80301			0.00	0	10,185
I2046	On	01/02/2018	Bond Future			128.18668	128.18668	128.19434	128.19434			0.00	0	0
I2046	On	03/05/2018	Bond Future			129.04904	129.04904	129.05506	129.05506			0.00	0	0
Total I2046 Future												0.00	0	25,983
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			16,135.86000	16.13586	16,140,400		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			16,145.86000	16.14586	16,150,400		0.00	0	0
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			16,155.86000	16.15586	16,160,400		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			10,506.99000	10.50699	10,512,570		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.32	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.32	Put			10,516.99000	10.51699	10,522,570		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.30	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	02/11/2017	Bond Future	136.30	Put			10,496.99000	10.49699	10,502,570		0.00	0	0
I2046	On	01/02/2018	Bond Future	132.90	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	01/02/2018	Bond Future	132.90	Put			4,705.66000	4.70566	4,713,320		0.00	0	0
I2046	On	01/02/2018	Bond Future	132.91	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	01/02/2018	Bond Future	132.91	Put			4,715.66000	4.71566	4,723,320		0.00	0	0
I2046	On	01/02/2018	Bond Future	132.92	Call			0.00000	0.00000	0,000		0.00	0	0
I2046	On	01/02/2018	Bond Future	132.92	Put			4,725.66000	4.72566	4,733,320		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.94	Call			1,115.06000	1.11506	1,109,040		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.94	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.95	Call			1,105.06000	1.10506	1,099,040		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.95	Put			0.00000	0.00000	0,000		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.93	Call			1,125.06000	1.12506	1,119,040		0.00	0	0
I2046	On	03/05/2018	Bond Future	127.93	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2046 Option												0.00	0	0
Total For I2046												0.00	0	25,983
I2050	On	03/08/2017	Bond Future			130.47800	130.47800	130.48298	130.48298			0.00	0	22,989
I2050	On	02/11/2017	Bond Future			132.93113	132.93113	132.93701	132.93701			0.00	0	6,183
I2050	On	01/02/2018	Bond Future			133.76459	133.76459	133.77231	133.77231			0.00	0	0
I2050	On	03/05/2018	Bond Future			136.35012	136.35012	136.35630	136.35630			0.00	0	0
Total I2050 Future												0.00	0	29,172
I2050	On	03/08/2017	Bond Future	149.23	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/08/2017	Bond Future	149.23	Put			18,747.02000	18.74702	18,752,000		0.00	0	0
I2050	On	03/08/2017	Bond Future	149.24	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/08/2017	Bond Future	149.24	Put			18,757.02000	18.75702	18,762,000		0.00	0	0
I2050	On	03/08/2017	Bond Future	149.22	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	149.22	Put			18,737.02000	18.73702	18,742,000		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.66	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.66	Put			11,722.99000	11.72299	11,728,870		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.67	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.67	Put			11,732.99000	11.73299	11,738,870		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.65	Call			0.00000	0.00000	0,000		0.00	0	0
I2050	On	02/11/2017	Bond Future	144.65	Put			11,712.99000	11.71299	11,718,870		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			6,467.69000	6.46769	6,475,410		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			6,477.69000	6.47769	6,485,410		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			6,457.69000	6.45769	6,465,410		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.62	Call			736.30000	0.73630	730,120		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			726.30000	0.72630	720,120		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.63	Put			0.00000	0.00000	0,000		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.61	Call			746.30000	0.74630	740,120		0.00	0	0
I2050	On	03/05/2018	Bond Future	135.61	Put			0.00000	0.00000	0,000		0.00	0	0
Total I2050 Option												0.00	0	0
Total For I2050												0.00	0	29,172
R186	On	03/08/2017	Bond Future			8.61277	113.32332	8.58322	113.52569		7.44	875,196,000.36	7,723	57,961
R186	On	02/11/2017	Bond Future			8.65975	115.40973	8.62891	115.61612		7.30	1,798,083,593.40	15,580	154,617
R186	On	01/02/2018	Bond Future			8.70810	112.25123	8.67565	112.46331		7.43	0.00	0	198
R186	On	03/05/2018	Bond Future			8.75618	114.36212	8.72268	114.57578		7.30	0.00	0	0
Total R186 Future												2,673,279,593.76	23,303	212,776
R186	On	03/08/2017	Bond Future	8.90	Call			2,154.14000	2.15414	1,943,570	7.68	0.00	0	0
R186	On	03/08/2017	Bond Future	8.90	Put			9.85000	0.00985	1,650	7.68	0.00	0	0
R186	On	03/08/2017	Bond Future	8.75	Call			1,216.71000	1.21671	976,840	7.59	0.00	0	0
R186	On	03/08/2017	Bond Future	8.75	Put			80.89000	0.08089	43,390	7.59	0.00	0	3,654
R186	On	03/08/2017	Bond Future	9.50	Call			6,057.82000	6.05782	5,855,450	8.05	0.00	0	0
R186	On	03/08/2017	Bond Future	8.91	Put			8.38000	0.00838	1,270	7.69	0.00	0	0
R186	On	03/08/2017	Bond Future	8.65	Call			695.28000	0.69528	451,960	7.53	0.00	0	0
R186	On	03/08/2017	Bond Future	8.65	Put			238.64000	0.23864	197,690	7.53	0.00	0	2,500
R186	On	03/08/2017	Bond Future	8.80	Call			1,516.20000	1.51620	1,287,720	7.62	0.00	0	0
R186	On	03/08/2017	Bond Future	8.80	Put			42.86000	0.04286	16,750	7.62	0.00	0	7,100
R186	On	03/08/2017	Bond Future	8.92	Put			7.11000	0.00711	0,970	7.69	0.00	0	0
R186	On	03/08/2017	Bond Future	9.00	Call			2,811.54000	2.81154	2,607,530	7.74	0.00	0	0
R186	On	03/08/2017	Bond Future	9.00	Put			1.73000	0.00173	0,090	7.74	0.00	0	0
R186	On	03/08/2017	Bond Future	8.93	Call			2,350.52000	2.35052	2,142,880	7.70	0.00	0	0

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	8.93	Put			6.01000	0.00601	0,740	7.70	0.00	0	0
R186	On	03/08/2017	Bond Future	8.91	Call			2,219.46000	2.21946	2,009,980	7.69	0.00	0	0
R186	On	03/08/2017	Bond Future	9.50	Put			0.00000	0.00000	0,000	8.05	0.00	0	6,500
R186	On	03/08/2017	Bond Future	9.35	Call			5,097.16000	5.09716	4,894,790	7.96	0.00	0	0
R186	On	03/08/2017	Bond Future	9.35	Put			0.00000	0.00000	0,000	7.96	0.00	0	733
R186	On	03/08/2017	Bond Future	8.85	Call			1,830.74000	1.83074	1,612,760	7.65	0.00	0	0
R186	On	03/08/2017	Bond Future	8.85	Put			21.25000	0.02125	5,640	7.65	0.00	0	733
R186	On	03/08/2017	Bond Future	8.92	Call			2,284.93000	2.28493	2,076,420	7.69	0.00	0	0
R186	On	02/11/2017	Bond Future	8.88	Put			1,030.65000	1.03065	1,079,000	7.37	0.00	0	0
R186	On	02/11/2017	Bond Future	8.75	Call			2,160.91000	2.16091	2,018,530	7.30	0.00	0	0
R186	On	02/11/2017	Bond Future	8.75	Put			1,353.44000	1.35344	1,417,450	7.30	0.00	0	2,500
R186	On	02/11/2017	Bond Future	8.89	Call			2,739.80000	2.73980	2,580,740	7.37	0.00	0	0
R186	On	02/11/2017	Bond Future	8.89	Put			1,008.41000	1.00841	1,055,740	7.37	0.00	0	0
R186	On	02/11/2017	Bond Future	9.00	Call			3,239.29000	3.23929	3,068,820	7.43	0.00	0	0
R186	On	02/11/2017	Bond Future	9.00	Put			789.13000	0.78913	825,050	7.43	0.00	0	5,000
R186	On	02/11/2017	Bond Future	8.90	Call			2,783.75000	2.78375	2,623,460	7.38	0.00	0	0
R186	On	02/11/2017	Bond Future	8.90	Put			986.76000	0.98676	1,032,860	7.38	0.00	0	0
R186	On	02/11/2017	Bond Future	8.88	Call			2,696.39000	2.69639	2,538,350	7.37	0.00	0	0
R186	On	01/02/2018	Bond Future	8.98	Put			1,554.61000	1.55461	1,614,620	7.56	0.00	0	0
R186	On	01/02/2018	Bond Future	8.50	Call			1,838.24000	1.83824	1,729,380	7.33	0.00	0	1,460
R186	On	01/02/2018	Bond Future	7.75	Put			6,703.56000	6.70356	6,875,330	7.05	0.00	0	0
R186	On	01/02/2018	Bond Future	7.75	Call			422.04000	0.42204	381,730	7.05	0.00	0	1,460
R186	On	01/02/2018	Bond Future	8.97	Call			3,481.62000	3.48162	3,330,340	7.55	0.00	0	0
R186	On	01/02/2018	Bond Future	8.97	Put			1,577.39000	1.57739	1,638,190	7.55	0.00	0	0
R186	On	01/02/2018	Bond Future	8.98	Call			3,522.78000	3.52278	3,370,710	7.56	0.00	0	0
R186	On	01/02/2018	Bond Future	8.96	Call			3,440.68000	3.44068	3,290,200	7.55	0.00	0	0
R186	On	01/02/2018	Bond Future	8.96	Put			1,600.43000	1.60043	1,662,030	7.55	0.00	0	0
R186	On	01/02/2018	Bond Future	8.50	Put			2,995.53000	2.99553	3,098,750	7.33	0.00	0	0
R186	On	03/05/2018	Bond Future	8.93	Call			3,639.60000	3.63960	3,501,680	7.39	0.00	0	0
R186	On	03/05/2018	Bond Future	8.93	Put			2,326.05000	2.32605	2,401,790	7.39	0.00	0	0
R186	On	03/05/2018	Bond Future	8.91	Call			3,565.50000	3.56550	3,428,980	7.38	0.00	0	0
R186	On	03/05/2018	Bond Future	8.91	Put			2,377.77000	2.37777	2,454,910	7.38	0.00	0	0
R186	On	03/05/2018	Bond Future	8.92	Call			3,602.26000	3.60226	3,465,050	7.39	0.00	0	0
R186	On	03/05/2018	Bond Future	8.92	Put			2,351.60000	2.35160	2,428,050	7.39	0.00	0	0
Total R186 Option												0.00	0	31,640
Total For R186												2,673,279,593.76	23,303	244,416
R197	On	03/08/2017	Bond Future			295.18106	295.18106	295.19255	295.19255			0.00	0	838
R197	On	02/11/2017	Bond Future			300.73075	300.73075	300.74408	300.74408			0.00	0	2,350
R197	On	01/02/2018	Bond Future			299.39231	299.39231	299.41070	299.41070			0.00	0	0
R197	On	03/05/2018	Bond Future			305.17915	305.17915	305.19376	305.19376			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R197 Future												0.00	0	3,188
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			12,867.45000	12.86745	12,878,940		0.00	0	0
R197	On	03/08/2017	Bond Future	308.07	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/08/2017	Bond Future	308.07	Put			12,877.45000	12.87745	12,888,940		0.00	0	0
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			12,857.45000	12.85745	12,868,940		0.00	0	0
R197	On	02/11/2017	Bond Future	305.17	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	02/11/2017	Bond Future	305.17	Put			4,425.92000	4.42592	4,439,250		0.00	0	0
R197	On	02/11/2017	Bond Future	305.15	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	02/11/2017	Bond Future	305.15	Put			4,405.92000	4.40592	4,419,250		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			4,415.92000	4.41592	4,429,250		0.00	0	0
R197	On	01/02/2018	Bond Future	301.68	Put			2,269.30000	2.26930	2,287,690		0.00	0	0
R197	On	01/02/2018	Bond Future	301.66	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	01/02/2018	Bond Future	301.66	Put			2,249.30000	2.24930	2,267,690		0.00	0	0
R197	On	01/02/2018	Bond Future	301.67	Call			0.00000	0.00000	0,000		0.00	0	0
R197	On	01/02/2018	Bond Future	301.67	Put			2,259.30000	2.25930	2,277,690		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	03/05/2018	Bond Future	304.45	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/05/2018	Bond Future	304.46	Call			733.76000	0.73376	719,150		0.00	0	0
R197	On	03/05/2018	Bond Future	304.46	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/05/2018	Bond Future	304.44	Call			753.76000	0.75376	739,150		0.00	0	0
R197	On	03/05/2018	Bond Future	304.44	Put			0.00000	0.00000	0,000		0.00	0	0
R197	On	03/05/2018	Bond Future	304.45	Call			743.76000	0.74376	729,150		0.00	0	0
Total R197 Option												0.00	0	0
Total For R197												0.00	0	3,188
R202	On	03/08/2017	Bond Future			236.90911	236.90911	236.91779	236.91779			0.00	0	20,323
R202	On	02/11/2017	Bond Future			241.36307	241.36307	241.37352	241.37352			0.00	0	13,247
R202	On	01/02/2018	Bond Future			242.20270	242.20270	242.21674	242.21674			0.00	0	0
R202	On	03/05/2018	Bond Future			246.88418	246.88418	246.89530	246.89530			0.00	0	0
Total R202 Future												0.00	0	33,570
R202	On	03/08/2017	Bond Future	258.36	Put			21,442.21000	21.44221	21,450,890		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			21,452.21000	21.45221	21,460,890		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	03/08/2017	Bond Future	258.35	Put			21,432.21000	21.43221	21,440,890		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	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			12,526.48000	12.52648	12,536,930		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	02/11/2017	Bond Future	253.91	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	02/11/2017	Bond Future	253.91	Put			12,536.48000	12.53648	12,546,930		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			12,516.48000	12.51648	12,526,930		0.00	0	0
R202	On	01/02/2018	Bond Future	249.07	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	01/02/2018	Bond Future	249.07	Put			6,853.26000	6.85326	6,867,300		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			6,863.26000	6.86326	6,877,300		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			6,843.26000	6.84326	6,857,300		0.00	0	0
R202	On	03/05/2018	Bond Future	247.47	Put			574.70000	0.57470	585,820		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			584.70000	0.58470	595,820		0.00	0	0
R202	On	03/05/2018	Bond Future	247.49	Call			0.00000	0.00000	0,000		0.00	0	0
R202	On	03/05/2018	Bond Future	247.49	Put			594.70000	0.59470	605,820		0.00	0	0
R202	On	03/05/2018	Bond Future	247.47	Call			0.00000	0.00000	0,000		0.00	0	0
Total R202 Option												0.00	0	0
Total For R202												0.00	0	33,570
R2023	On	03/08/2017	Bond Future			7.95174	102.48947	7.92697	102.59859		4.90	0.00	0	33,291
R2023	On	02/11/2017	Bond Future			7.98228	100.44815	7.95600	100.55960		4.45	0.00	0	23,402
R2023	On	01/02/2018	Bond Future			8.01464	102.31238	7.98634	102.42758		4.47	0.00	0	0
R2023	On	03/05/2018	Bond Future			8.03755	100.30612	8.00805	100.42130		4.45	0.00	0	0
Total R2023 Future												0.00	0	56,693
R2023	On	03/08/2017	Bond Future	8.59	Call			2,870.76000	2.87076	2,761,640	5.12	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.59	Put			0.00000	0.00000	0,000	5.12	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.60	Call			2,913.27000	2.91327	2,804,150	5.13	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.60	Put			0.00000	0.00000	0,000	5.13	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.58	Call			2,828.22000	2.82822	2,719,100	5.12	0.00	0	0
R2023	On	03/08/2017	Bond Future	8.58	Put			0.00000	0.00000	0,000	5.12	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.57	Put			166.34000	0.16634	174,530	4.62	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.58	Call			2,766.37000	2.76637	2,662,600	4.62	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.58	Put			161.06000	0.16106	168,740	4.62	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.56	Call			2,695.00000	2.69500	2,592,040	4.62	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.56	Put			171.88000	0.17188	180,370	4.62	0.00	0	0
R2023	On	02/11/2017	Bond Future	8.57	Call			2,730.56000	2.73056	2,627,300	4.62	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.32	Call			2,112.94000	2.11294	2,027,350	4.57	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.32	Put			765.07000	0.76507	794,680	4.57	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.33	Call			2,140.16000	2.14016	2,054,110	4.58	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.33	Put			752.24000	0.75224	781,390	4.58	0.00	0	0
R2023	On	01/02/2018	Bond Future	8.31	Call			2,086.14000	2.08614	2,001,020	4.57	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023	On	01/02/2018	Bond Future	8.31	Put			778.34000	0.77834	808,420	4.57	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.29	Call			2,185.35000	2.18535	2,107,400	4.53	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.29	Put			1,091.15000	1.09115	1,128,380	4.53	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.27	Call			2,137.25000	2.13725	2,059,790	4.53	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.27	Put			1,120.17000	1.12017	1,157,890	4.53	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.28	Call			2,161.23000	2.16123	2,083,360	4.53	0.00	0	0
R2023	On	03/05/2018	Bond Future	8.28	Put			1,105.58000	1.10558	1,142,890	4.53	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												0.00	0	56,693
R2030	On	03/08/2017	Bond Future			9.16809	91.59240	9.15366	91.69211			0.00	0	39,796
R2030	On	02/11/2017	Bond Future			9.22186	93.27870	9.20690	93.38051			0.00	0	18,846
R2030	On	01/02/2018	Bond Future			9.27742	91.00512	9.26171	91.11033			0.00	0	0
R2030	On	03/05/2018	Bond Future			9.33606	92.71638	9.32009	92.82161			0.00	0	0
Total R2030 Future												0.00	0	58,642
R2030	On	03/08/2017	Bond Future	9.35	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.33	Call			1,208.34000	1.20834	1,108,630		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.33	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/08/2017	Bond Future	9.34	Call			1,276.21000	1.27621	1,176,500		0.00	0	0
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			1,344.00000	1.34400	1,244,290		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.35	Call			967.59000	0.96759	865,780		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.35	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.36	Call			1,034.67000	1.03467	932,860		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.36	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.34	Call			900.43000	0.90043	798,620		0.00	0	0
R2030	On	02/11/2017	Bond Future	9.34	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.37	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	01/02/2018	Bond Future	9.38	Call			788.11000	0.78811	682,900		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			854.31000	0.85431	749,100		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			721.85000	0.72185	616,640		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.50	Call			1,175.92000	1.17592	1,070,690		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			1,240.67000	1.24067	1,135,440		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.51	Put			0.00000	0.00000	0,000		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.49	Call			1,111.10000	1.11110	1,005,870		0.00	0	0
R2030	On	03/05/2018	Bond Future	9.49	Put			0.00000	0.00000	0,000		0.00	0	0
Total R2030 Option												0.00	0	0
Total For R2030												0.00	0	58,642

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			9.37841	94.02236	9.36404	94.12837		10.62	0.00	0	14,287
R2032	On	02/11/2017	Bond Future			9.43781	91.59676	9.42293	91.70498		11.10	0.00	0	24,723
R2032	On	01/02/2018	Bond Future			9.49853	93.29659	9.48295	93.40829		10.71	0.00	0	0
R2032	On	03/05/2018	Bond Future			9.55820	90.89364	9.54237	91.00551		11.10	0.00	0	0
Total R2032 Future												0.00	0	39,010
R2032	On	03/08/2017	Bond Future	9.44	Call			835.53000	0.83553	635,290	10.77	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.44	Put			277.16000	0.27716	182,930	10.77	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.45	Call			885.28000	0.88528	686,830	10.78	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.45	Put			253.77000	0.25377	161,330	10.78	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.43	Call			787.24000	0.78724	585,740	10.76	0.00	0	0
R2032	On	03/08/2017	Bond Future	9.43	Put			302.10000	0.30210	206,610	10.76	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.49	Call			2,336.99000	2.33699	2,247,550	11.10	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.49	Put			1,850.65000	1.85065	1,869,430	11.10	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.50	Call			2,376.08000	2.37608	2,286,080	11.10	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.50	Put			1,817.54000	1.81754	1,835,760	11.10	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.48	Call			2,298.26000	2.29826	2,209,390	11.09	0.00	0	0
R2032	On	02/11/2017	Bond Future	9.48	Put			1,884.19000	1.88419	1,903,540	11.09	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.56	Call			3,148.40000	3.14840	3,067,530	10.76	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.56	Put			2,597.90000	2.59790	2,628,730	10.76	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.57	Call			3,187.02000	3.18702	3,105,720	10.76	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.57	Put			2,565.42000	2.56542	2,595,820	10.76	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.55	Call			3,109.74000	3.10974	3,029,310	10.75	0.00	0	0
R2032	On	01/02/2018	Bond Future	9.55	Put			2,630.42000	2.63042	2,661,690	10.75	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.71	Call			4,164.68000	4.16468	4,087,610	11.27	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.71	Put			2,990.03000	2.99003	3,024,830	11.27	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.72	Call			4,203.95000	4.20395	4,126,860	11.28	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.72	Put			2,959.91000	2.95991	2,994,690	11.28	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.70	Call			4,125.26000	4.12526	4,048,530	11.26	0.00	0	0
R2032	On	03/05/2018	Bond Future	9.70	Put			3,020.07000	3.02007	3,055,210	11.26	0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												0.00	0	39,010
R2035	On	03/08/2017	Bond Future			9.62857	97.54564	9.60422	97.74050			0.00	0	6,832
R2035	On	02/11/2017	Bond Future			9.69295	94.84305	9.66779	95.04174			0.00	0	4,309
R2035	On	01/02/2018	Bond Future			9.76001	96.60322	9.73381	96.80726			0.00	0	0
R2035	On	03/05/2018	Bond Future			9.82224	93.91900	9.79547	94.12481			0.00	0	0
Total R2035 Future												0.00	0	11,141
R2035	On	03/08/2017	Bond Future	9.52	Put			678.75000	0.67875	873,610		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			841.02000	0.84102	1,035,880		0.00	0	0
R2035	On	03/08/2017	Bond Future	9.51	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
R2035	On	03/08/2017	Bond Future	9.51	Put			759.83000	0.75983	954,690		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	02/11/2017	Bond Future	9.60	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.60	Put			538.56000	0.53856	737,250		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.61	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.61	Put			458.82000	0.45882	657,510		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.59	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	02/11/2017	Bond Future	9.59	Put			618.40000	0.61840	817,090		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.73	Put			29.73000	0.02973	233,770		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.74	Call			48.27000	0.04827	0,000		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.74	Put			0.00000	0.00000	155,770		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.75	Call			126.17000	0.12617	0,000		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.75	Put			0.00000	0.00000	77,870		0.00	0	0
R2035	On	01/02/2018	Bond Future	9.73	Call			0.00000	0.00000	0,000		0.00	0	0
R2035	On	03/05/2018	Bond Future	9.90	Call			799.71000	0.79971	593,900		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			875.67000	0.87567	669,860		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			723.66000	0.72366	517,850		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			9.70842	89.69737	9.68403	89.89186		12.59	14,351,579.20	160	32,581
R2037	On	02/11/2017	Bond Future			9.76869	91.34883	9.74353	91.54712		12.67	159,403,708.35	1,745	48,948
R2037	On	01/02/2018	Bond Future			9.83092	88.78906	9.80478	88.99250		12.80	14,206,249.60	160	160
R2037	On	03/05/2018	Bond Future			9.89560	90.45863	9.86889	90.66396		12.67	0.00	0	0
Total R2037 Future												187,961,537.15	2,065	81,689
R2037	On	03/08/2017	Bond Future	9.57	Call			230.20000	0.23020	71,690	12.49	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.57	Put			1,148.29000	1.14829	1,184,270	12.49	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.58	Call			252.27000	0.25227	83,630	12.50	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.58	Put			1,089.26000	1.08926	1,115,110	12.50	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.56	Call			209.59000	0.20959	61,160	12.48	0.00	0	0
R2037	On	03/08/2017	Bond Future	9.56	Put			1,208.89000	1.20889	1,254,950	12.48	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.66	Call			2,064.07000	2.06407	1,938,910	12.62	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.66	Put			2,727.31000	2.72731	2,800,440	12.62	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.67	Call			2,100.56000	2.10056	1,974,280	12.63	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.67	Put			2,684.00000	2.68400	2,756,010	12.63	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.65	Call			2,027.94000	2.02794	1,903,720	12.61	0.00	0	0
R2037	On	02/11/2017	Bond Future	9.65	Put			2,771.10000	2.77110	2,845,170	12.61	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.81	Call			3,288.31000	3.28831	3,162,380	12.85	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037	On	01/02/2018	Bond Future	9.81	Put			3,247.63000	3.24763	3,325,140	12.85	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.82	Call			3,328.40000	3.32840	3,201,680	12.86	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.82	Put			3,209.86000	3.20986	3,286,580	12.86	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.83	Call			3,368.73000	3.36873	3,241,230	12.87	0.00	0	0
R2037	On	01/02/2018	Bond Future	9.83	Put			3,172.44000	3.17244	3,248,380	12.87	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.99	Call			4,523.79000	4.52379	4,394,440	12.88	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.99	Put			3,598.68000	3.59868	3,674,660	12.88	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.97	Call			4,440.62000	4.44062	4,312,490	12.86	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.97	Put			3,667.24000	3.66724	3,744,440	12.86	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.98	Call			4,482.12000	4.48212	4,353,380	12.87	0.00	0	0
R2037	On	03/05/2018	Bond Future	9.98	Put			3,632.82000	3.63282	3,709,410	12.87	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												187,961,537.15	2,065	81,689
R204	On	03/08/2017	Bond Future			7.12784	102.15426	7.11211	102.17462		0.97	0.00	0	30,314
R204	On	02/11/2017	Bond Future			7.04703	104.03506	7.02737	104.05608		0.50	0.00	0	16,448
R204	On	01/02/2018	Bond Future			6.90846	101.92744	6.88092	101.95056		0.67	0.00	0	0
R204	On	03/05/2018	Bond Future			6.62469	103.84428	6.58938	103.86565		0.50	0.00	0	0
Total R204 Future												0.00	0	46,762
R204	On	03/08/2017	Bond Future	7.76	Call			834.05000	0.83405	813,690	1.03	0.00	0	0
R204	On	03/08/2017	Bond Future	7.76	Put			0.00000	0.00000	0,000	1.03	0.00	0	0
R204	On	03/08/2017	Bond Future	7.77	Call			846.84000	0.84684	826,480	1.03	0.00	0	0
R204	On	03/08/2017	Bond Future	7.77	Put			0.00000	0.00000	0,000	1.03	0.00	0	0
R204	On	03/08/2017	Bond Future	7.75	Call			821.25000	0.82125	800,890	1.03	0.00	0	0
R204	On	03/08/2017	Bond Future	7.75	Put			0.00000	0.00000	0,000	1.03	0.00	0	0
R204	On	02/11/2017	Bond Future	7.75	Call			768.72000	0.76872	747,800	0.55	0.00	0	0
R204	On	02/11/2017	Bond Future	7.75	Put			0.35000	0.00035	0,450	0.55	0.00	0	0
R204	On	02/11/2017	Bond Future	7.76	Call			779.25000	0.77925	758,320	0.55	0.00	0	0
R204	On	02/11/2017	Bond Future	7.76	Put			0.31000	0.00031	0,400	0.55	0.00	0	0
R204	On	02/11/2017	Bond Future	7.74	Call			758.18000	0.75818	737,260	0.55	0.00	0	0
R204	On	02/11/2017	Bond Future	7.74	Put			0.39000	0.00039	0,490	0.55	0.00	0	0
R204	On	01/02/2018	Bond Future	7.26	Call			396.28000	0.39628	380,460	0.69	0.00	0	0
R204	On	01/02/2018	Bond Future	7.26	Put			78.84000	0.07884	86,140	0.69	0.00	0	0
R204	On	01/02/2018	Bond Future	7.27	Call			402.70000	0.40270	386,740	0.69	0.00	0	0
R204	On	01/02/2018	Bond Future	7.27	Put			76.91000	0.07691	84,070	0.69	0.00	0	0
R204	On	01/02/2018	Bond Future	7.25	Call			389.90000	0.38990	374,210	0.69	0.00	0	0
R204	On	01/02/2018	Bond Future	7.25	Put			80.82000	0.08082	88,250	0.69	0.00	0	0
R204	On	03/05/2018	Bond Future	7.09	Call			371.82000	0.37182	356,110	0.51	0.00	0	0
R204	On	03/05/2018	Bond Future	7.09	Put			69.71000	0.06971	75,370	0.51	0.00	0	0
R204	On	03/05/2018	Bond Future	7.10	Call			376.32000	0.37632	360,810	0.51	0.00	0	0
R204	On	03/05/2018	Bond Future	7.10	Put			68.19000	0.06819	74,050	0.51	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	03/05/2018	Bond Future	7.08	Call			367.06000	0.36706	351,430	0.51	0.00	0	0
R204	On	03/05/2018	Bond Future	7.08	Put			70.97000	0.07097	76,710	0.51	0.00	0	0
Total R204 Option												0.00	0	0
Total For R204												0.00	0	46,762
R2040	On	03/08/2017	Bond Future			9.87357	92.35749	9.85423	92.52002		13.23	0.00	0	13,678
R2040	On	02/11/2017	Bond Future			9.93683	94.05791	9.91687	94.22369		13.34	0.00	0	581
R2040	On	01/02/2018	Bond Future			10.00221	91.29809	9.98143	91.46852		13.48	0.00	0	0
R2040	On	03/05/2018	Bond Future			10.06999	93.01485	10.04881	93.18643		13.34	0.00	0	0
Total R2040 Future												0.00	0	14,259
R2040	On	03/08/2017	Bond Future	9.61	Put			2,160.59000	2.16059	2,264,760	13.15	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.62	Call			75.62000	0.07562	10,900	13.15	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.62	Put			2,081.78000	2.08178	2,179,590	13.15	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.63	Call			84.87000	0.08487	13,360	13.16	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.63	Put			2,003.93000	2.00393	2,094,950	13.16	0.00	0	0
R2040	On	03/08/2017	Bond Future	9.61	Call			67.21000	0.06721	8,850	13.15	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.65	Put			3,862.18000	3.86218	3,934,630	13.15	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.66	Call			1,629.55000	1.62955	1,535,210	13.16	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.66	Put			3,807.32000	3.80732	3,878,760	13.16	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.67	Call			1,661.35000	1.66135	1,566,020	13.17	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.67	Put			3,752.78000	3.75278	3,823,230	13.17	0.00	0	0
R2040	On	02/11/2017	Bond Future	9.65	Call			1,597.94000	1.59794	1,504,610	13.15	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.88	Call			3,164.67000	3.16467	3,012,900	13.41	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.88	Put			4,004.08000	4.00408	4,022,740	13.41	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.89	Call			3,204.12000	3.20412	3,050,870	13.41	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.89	Put			3,960.22000	3.96022	3,977,400	13.41	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.87	Call			3,125.48000	3.12548	2,975,180	13.40	0.00	0	0
R2040	On	01/02/2018	Bond Future	9.87	Put			4,048.33000	4.04833	4,068,460	13.40	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.06	Call			4,386.54000	4.38654	4,280,780	13.39	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.06	Put			4,295.82000	4.29582	4,361,640	13.39	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.07	Call			4,428.43000	4.42843	4,322,150	13.40	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.07	Put			4,256.77000	4.25677	4,322,070	13.40	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.08	Call			4,470.17000	4.47017	4,363,380	13.41	0.00	0	0
R2040	On	03/05/2018	Bond Future	10.08	Put			4,217.68000	4.21768	4,282,470	13.41	0.00	0	0
Total R2040 Option												0.00	0	0
Total For R2040												0.00	0	14,259
R2044	On	03/08/2017	Bond Future			9.89346	89.52438	9.87409	89.68875		13.84	0.00	0	20,324
R2044	On	02/11/2017	Bond Future			9.95465	91.17264	9.93468	91.34023		13.99	0.00	0	18,488
R2044	On	01/02/2018	Bond Future			10.01779	88.48446	9.99702	88.65669		14.12	0.00	0	0
R2044	On	03/05/2018	Bond Future			10.08313	90.14827	10.06196	90.32177		13.99	0.00	0	0
Total R2044 Future												0.00	0	38,812

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	03/08/2017	Bond Future	9.62	Put			2,266.47000	2.26647	2,376,270	13.61	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.63	Call			69.30000	0.06930	8,580	13.62	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.63	Put			2,185.77000	2.18577	2,289,420	13.62	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.64	Call			77.91000	0.07791	10,600	13.62	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.64	Put			2,106.00000	2.10600	2,203,060	13.62	0.00	0	0
R2044	On	03/08/2017	Bond Future	9.62	Call			61.48000	0.06148	6,910	13.61	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.67	Call			1,638.04000	1.63804	1,541,000	13.80	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.67	Put			3,911.13000	3.91113	3,981,680	13.80	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.68	Call			1,670.14000	1.67014	1,572,070	13.80	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.68	Put			3,855.56000	3.85556	3,925,080	13.80	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.66	Call			1,606.52000	1.60652	1,510,490	13.79	0.00	0	0
R2044	On	02/11/2017	Bond Future	9.66	Put			3,967.42000	3.96742	4,038,980	13.79	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.90	Call			3,238.97000	3.23897	3,081,100	14.06	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.90	Put			4,051.13000	4.05113	4,065,490	14.06	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.91	Call			3,279.10000	3.27910	3,119,530	14.07	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.91	Put			4,006.97000	4.00697	4,019,630	14.07	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.89	Call			3,199.33000	3.19933	3,042,920	14.05	0.00	0	0
R2044	On	01/02/2018	Bond Future	9.89	Put			4,095.93000	4.09593	4,111,750	14.05	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.10	Call			4,577.02000	4.57702	4,465,840	14.08	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.10	Put			4,265.68000	4.26568	4,328,000	14.08	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.11	Call			4,619.64000	4.61964	4,507,950	14.09	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.11	Put			4,226.76000	4.22676	4,288,570	14.09	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.09	Call			4,534.57000	4.53457	4,423,910	14.07	0.00	0	0
R2044	On	03/05/2018	Bond Future	10.09	Put			4,304.89000	4.30489	4,367,730	14.07	0.00	0	0
Total R2044 Option												0.00	0	0
Total For R2044												0.00	0	38,812
R2048	On	03/08/2017	Bond Future			9.85845	93.16665	9.83408	93.37916		13.67	15,838,330.50	170	62,398
R2048	On	02/11/2017	Bond Future			9.92053	90.44674	9.89539	90.66345		14.51	0.00	0	64,240
R2048	On	01/02/2018	Bond Future			9.98487	92.12541	9.95878	92.34761		13.95	15,661,319.70	170	170
R2048	On	03/05/2018	Bond Future			10.04467	89.42034	10.01803	89.64475		14.51	0.00	0	0
Total R2048 Future												31,499,650.20	340	126,808
R2048	On	03/08/2017	Bond Future	9.57	Call			55.63000	0.05563	5,410	13.56	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.57	Put			2,417.08000	2.41708	2,579,370	13.56	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.58	Call			62.89000	0.06289	6,760	13.57	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.58	Put			2,332.92000	2.33292	2,489,300	13.57	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.56	Call			49.08000	0.04908	4,310	13.56	0.00	0	0
R2048	On	03/08/2017	Bond Future	9.56	Put			2,502.11000	2.50211	2,669,850	13.56	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.65	Call			1,748.30000	1.74830	1,627,900	14.29	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.65	Put			3,913.80000	3.91380	4,010,110	14.29	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.66	Call			1,782.06000	1.78206	1,660,380	14.30	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048	On	02/11/2017	Bond Future	9.66	Put			3,857.50000	3.85750	3,952,530	14.30	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.64	Call			1,714.94000	1.71494	1,595,820	14.28	0.00	0	0
R2048	On	02/11/2017	Bond Future	9.64	Put			3,970.66000	3.97066	4,068,250	14.28	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.90	Call			3,485.73000	3.48573	3,295,490	13.89	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.90	Put			3,989.99000	3.98999	4,021,950	13.89	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.91	Call			3,528.02000	3.52802	3,335,870	13.90	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.91	Put			3,946.14000	3.94614	3,976,190	13.90	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.89	Call			3,443.94000	3.44394	3,255,350	13.88	0.00	0	0
R2048	On	01/02/2018	Bond Future	9.89	Put			4,034.50000	4.03450	4,068,110	13.88	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.06	Call			4,715.49000	4.71549	4,576,570	14.57	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.06	Put			4,362.40000	4.36240	4,447,890	14.57	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.07	Call			4,759.20000	4.75920	4,619,620	14.57	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.07	Put			4,322.35000	4.32235	4,407,180	14.57	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.05	Call			4,671.64000	4.67164	4,533,700	14.56	0.00	0	0
R2048	On	03/05/2018	Bond Future	10.05	Put			4,402.45000	4.40245	4,488,920	14.56	0.00	0	0
Total R2048 Option												0.00	0	0
Total For R2048												31,499,650.20	340	126,808
R207	On	03/08/2017	Bond Future			7.36995	100.20247	7.35981	100.22467		1.85	0.00	0	37,135
R207	On	02/11/2017	Bond Future			7.35212	102.04734	7.34060	102.07023		1.40	0.00	0	12,862
R207	On	01/02/2018	Bond Future			7.32519	100.30002	7.31113	100.32501		1.52	0.00	0	0
R207	On	03/05/2018	Bond Future			7.28949	102.18621	7.27458	102.20952		1.40	0.00	0	0
Total R207 Future												0.00	0	49,997
R207	On	03/08/2017	Bond Future	8.40	Call			2,245.77000	2.24577	2,223,570	2.03	0.00	0	0
R207	On	03/08/2017	Bond Future	8.40	Put			0.00000	0.00000	0,000	2.03	0.00	0	0
R207	On	03/08/2017	Bond Future	8.41	Call			2,267.05000	2.26705	2,244,850	2.03	0.00	0	0
R207	On	03/08/2017	Bond Future	8.41	Put			0.00000	0.00000	0,000	2.03	0.00	0	0
R207	On	03/08/2017	Bond Future	8.39	Call			2,224.49000	2.22449	2,202,290	2.03	0.00	0	0
R207	On	03/08/2017	Bond Future	8.39	Put			0.00000	0.00000	0,000	2.03	0.00	0	0
R207	On	03/08/2017	Bond Future	8.19	Put			0.00000	0.00000	0,000	2.02	0.00	0	0
R207	On	03/08/2017	Bond Future	8.19	Call			1,797.55000	1.79755	1,775,350	2.02	0.00	0	51
R207	On	02/11/2017	Bond Future	8.03	Call			1,370.67000	1.37067	1,349,500	1.53	0.00	0	0
R207	On	02/11/2017	Bond Future	8.03	Put			12.56000	0.01256	14,280	1.53	0.00	0	0
R207	On	02/11/2017	Bond Future	8.04	Call			1,389.48000	1.38948	1,368,230	1.53	0.00	0	0
R207	On	02/11/2017	Bond Future	8.04	Put			11.84000	0.01184	13,480	1.53	0.00	0	0
R207	On	02/11/2017	Bond Future	8.05	Call			1,408.35000	1.40835	1,387,030	1.53	0.00	0	0
R207	On	02/11/2017	Bond Future	8.05	Put			11.19000	0.01119	12,760	1.53	0.00	0	0
R207	On	01/02/2018	Bond Future	7.60	Call			745.09000	0.74509	733,770	1.58	0.00	0	0
R207	On	01/02/2018	Bond Future	7.60	Put			233.29000	0.23329	246,960	1.58	0.00	0	0
R207	On	01/02/2018	Bond Future	7.61	Call			757.57000	0.75757	746,070	1.58	0.00	0	0
R207	On	01/02/2018	Bond Future	7.61	Put			228.12000	0.22812	241,610	1.58	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
R207	On	01/02/2018	Bond Future	7.62	Call			769.90000	0.76990	758,470	1.58	0.00	0	0
R207	On	01/02/2018	Bond Future	7.62	Put			222.80000	0.22280	236,360	1.58	0.00	0	0
R207	On	03/05/2018	Bond Future	7.58	Call			776.01000	0.77601	771,690	1.45	0.00	0	0
R207	On	03/05/2018	Bond Future	7.58	Put			300.01000	0.30001	319,000	1.45	0.00	0	0
R207	On	03/05/2018	Bond Future	7.56	Call			755.11000	0.75511	751,090	1.45	0.00	0	0
R207	On	03/05/2018	Bond Future	7.56	Put			310.19000	0.31019	329,480	1.45	0.00	0	0
R207	On	03/05/2018	Bond Future	7.57	Call			765.36000	0.76536	761,190	1.45	0.00	0	0
R207	On	03/05/2018	Bond Future	7.57	Put			304.90000	0.30490	324,040	1.45	0.00	0	0
Total R207 Option												0.00	0	51
Total For R207												0.00	0	50,048
R208	On	03/08/2017	Bond Future			7.52580	99.95125	7.51084	99.99751		2.99	0.00	0	30,344
R208	On	02/11/2017	Bond Future			7.53156	98.39055	7.51527	98.43793		2.51	0.00	0	18,983
R208	On	01/02/2018	Bond Future			7.53506	100.21650	7.51671	100.26643		2.57	0.00	0	0
R208	On	03/05/2018	Bond Future			7.52788	98.69972	7.50861	98.74847		2.51	0.00	0	0
Total R208 Future												0.00	0	49,327
R208	On	03/08/2017	Bond Future	8.32	Put			0.00000	0.00000	0,000	3.20	0.00	0	0
R208	On	03/08/2017	Bond Future	8.30	Call			2,404.52000	2.40452	2,358,260	3.19	0.00	0	0
R208	On	03/08/2017	Bond Future	8.30	Put			0.00000	0.00000	0,000	3.19	0.00	0	0
R208	On	03/08/2017	Bond Future	8.31	Call			2,434.52000	2.43452	2,388,260	3.19	0.00	0	0
R208	On	03/08/2017	Bond Future	8.31	Put			0.00000	0.00000	0,000	3.19	0.00	0	0
R208	On	03/08/2017	Bond Future	8.32	Call			2,464.51000	2.46451	2,418,250	3.20	0.00	0	0
R208	On	02/11/2017	Bond Future	8.19	Call			1,980.60000	1.98060	1,933,900	2.63	0.00	0	0
R208	On	02/11/2017	Bond Future	8.19	Put			41.56000	0.04156	42,240	2.63	0.00	0	0
R208	On	02/11/2017	Bond Future	8.20	Call			2,007.11000	2.00711	1,960,360	2.63	0.00	0	0
R208	On	02/11/2017	Bond Future	8.20	Put			39.69000	0.03969	40,320	2.63	0.00	0	0
R208	On	02/11/2017	Bond Future	8.18	Call			1,954.15000	1.95415	1,907,570	2.63	0.00	0	0
R208	On	02/11/2017	Bond Future	8.18	Put			43.51000	0.04351	44,310	2.63	0.00	0	0
R208	On	01/02/2018	Bond Future	7.84	Call			1,271.92000	1.27192	1,232,640	2.64	0.00	0	0
R208	On	01/02/2018	Bond Future	7.84	Put			396.90000	0.39690	407,550	2.64	0.00	0	0
R208	On	01/02/2018	Bond Future	7.85	Call			1,290.66000	1.29066	1,251,150	2.64	0.00	0	0
R208	On	01/02/2018	Bond Future	7.85	Put			388.73000	0.38873	399,150	2.64	0.00	0	0
R208	On	01/02/2018	Bond Future	7.83	Call			1,253.05000	1.25305	1,213,990	2.64	0.00	0	0
R208	On	01/02/2018	Bond Future	7.83	Put			404.95000	0.40495	415,820	2.64	0.00	0	0
R208	On	03/05/2018	Bond Future	7.79	Call			1,276.83000	1.27683	1,242,420	2.56	0.00	0	0
R208	On	03/05/2018	Bond Future	7.79	Put			567.92000	0.56792	582,260	2.56	0.00	0	0
R208	On	03/05/2018	Bond Future	7.77	Call			1,244.85000	1.24485	1,210,510	2.55	0.00	0	0
R208	On	03/05/2018	Bond Future	7.77	Put			586.11000	0.58611	600,520	2.55	0.00	0	0
R208	On	03/05/2018	Bond Future	7.78	Call			1,260.95000	1.26095	1,226,410	2.56	0.00	0	0
R208	On	03/05/2018	Bond Future	7.78	Put			577.12000	0.57712	591,330	2.56	0.00	0	0
Total R208 Option												0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R208												0.00	0	49,327
R209	On	03/08/2017	Bond Future			9.59324	73.42868	9.56883	73.59226		12.53	0.00	0	61,283
R209	On	02/11/2017	Bond Future			9.64985	71.63154	9.62469	71.79839		13.33	79,439,377.86	1,109	18,117
R209	On	01/02/2018	Bond Future			9.70739	72.96088	9.68131	73.13201		12.82	0.00	0	0
R209	On	03/05/2018	Bond Future			9.76382	71.18341	9.73721	71.35621		13.33	0.00	0	0
Total R209 Future												79,439,377.86	1,109	79,400
R209	On	03/08/2017	Bond Future	9.44	Call			158.53000	0.15853	43,510	12.49	0.00	0	0
R209	On	03/08/2017	Bond Future	9.44	Put			1,031.28000	1.03128	1,079,840	12.49	0.00	0	0
R209	On	03/08/2017	Bond Future	9.45	Call			174.89000	0.17489	51,420	12.50	0.00	0	0
R209	On	03/08/2017	Bond Future	9.45	Put			979.33000	0.97933	1,019,440	12.50	0.00	0	0
R209	On	03/08/2017	Bond Future	9.43	Call			143.39000	0.14339	36,620	12.49	0.00	0	0
R209	On	03/08/2017	Bond Future	9.43	Put			1,084.56000	1.08456	1,141,370	12.49	0.00	0	0
R209	On	02/11/2017	Bond Future	9.54	Call			1,682.63000	1.68263	1,580,040	13.20	0.00	0	0
R209	On	02/11/2017	Bond Future	9.54	Put			2,248.57000	2.24857	2,312,830	13.20	0.00	0	0
R209	On	02/11/2017	Bond Future	9.52	Call			1,622.28000	1.62228	1,521,640	13.19	0.00	0	0
R209	On	02/11/2017	Bond Future	9.52	Put			2,322.85000	2.32285	2,389,060	13.19	0.00	0	0
R209	On	02/11/2017	Bond Future	9.00	Put			4,843.49000	4.84349	4,961,340	12.89	0.00	0	0
R209	On	02/11/2017	Bond Future	9.00	Call			505.96000	0.50596	456,960	12.89	0.00	0	4,100
R209	On	02/11/2017	Bond Future	10.00	Call			3,412.33000	3.41233	3,272,680	13.56	0.00	0	0
R209	On	02/11/2017	Bond Future	10.00	Put			983.35000	0.98335	1,010,550	13.56	0.00	0	3,360
R209	On	02/11/2017	Bond Future	9.53	Call			1,652.29000	1.65229	1,550,680	13.20	0.00	0	0
R209	On	02/11/2017	Bond Future	9.53	Put			2,285.50000	2.28550	2,350,740	13.20	0.00	0	0
R209	On	02/11/2017	Bond Future	10.60	Call			6,329.87000	6.32987	6,167,920	14.10	0.00	0	0
R209	On	02/11/2017	Bond Future	10.60	Put			270.80000	0.27080	275,700	14.10	0.00	0	1,300
R209	On	02/11/2017	Bond Future	9.75	Call			2,392.47000	2.39247	2,270,930	13.33	0.00	0	0
R209	On	02/11/2017	Bond Future	9.75	Put			1,567.29000	1.56729	1,612,600	13.33	0.00	0	6,500
R209	On	02/11/2017	Bond Future	8.30	Put			9,729.16000	9.72916	9,887,640	12.74	0.00	0	0
R209	On	02/11/2017	Bond Future	8.30	Call			51.22000	0.05122	42,850	12.74	0.00	0	2,800
R209	On	01/02/2018	Bond Future	9.73	Call			2,878.01000	2.87801	2,725,110	12.81	0.00	0	0
R209	On	01/02/2018	Bond Future	9.73	Put			2,559.01000	2.55901	2,577,240	12.81	0.00	0	0
R209	On	01/02/2018	Bond Future	9.71	Call			2,809.15000	2.80915	2,658,980	12.80	0.00	0	0
R209	On	01/02/2018	Bond Future	9.71	Put			2,620.92000	2.62092	2,641,880	12.80	0.00	0	0
R209	On	01/02/2018	Bond Future	9.72	Call			2,843.59000	2.84359	2,691,940	12.80	0.00	0	0
R209	On	01/02/2018	Bond Future	9.72	Put			2,589.93000	2.58993	2,609,410	12.80	0.00	0	0
R209	On	03/05/2018	Bond Future	9.85	Call			3,690.91000	3.69091	3,584,750	13.42	0.00	0	0
R209	On	03/05/2018	Bond Future	9.85	Put			2,962.79000	2.96279	3,029,430	13.42	0.00	0	0
R209	On	03/05/2018	Bond Future	9.86	Call			3,725.97000	3.72597	3,619,280	13.43	0.00	0	0
R209	On	03/05/2018	Bond Future	9.86	Put			2,933.84000	2.93384	2,999,950	13.43	0.00	0	0
R209	On	03/05/2018	Bond Future	9.84	Call			3,656.00000	3.65600	3,550,370	13.41	0.00	0	0
R209	On	03/05/2018	Bond Future	9.84	Put			2,991.98000	2.99198	3,059,150	13.41	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R209 Option									0.00	0	18,060
Total For R209									79,439,377.86	1,109	97,460
R210 On 03/08/2017 Bond Future			184.73339	184.73339	184.74034	184.74034			0.00	0	1,535
R210 On 02/11/2017 Bond Future			185.80735	185.80735	185.81558	185.81558			0.00	0	754
R210 On 01/02/2018 Bond Future			189.33616	189.33616	189.34749	189.34749			0.00	0	0
R210 On 03/05/2018 Bond Future			190.54707	190.54707	190.55606	190.55606			0.00	0	0
Total R210 Future									0.00	0	2,289
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			11,549.66000	11.54966	11,556,610		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			11,559.66000	11.55966	11,566,610		0.00	0	0
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			11,539.66000	11.53966	11,546,610		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			6,254.42000	6.25442	6,262,650		0.00	0	0
R210 On 02/11/2017 Bond Future	192.08	Call			0.00000	0.00000	0,000		0.00	0	0
R210 On 02/11/2017 Bond Future	192.08	Put			6,264.42000	6.26442	6,272,650		0.00	0	0
R210 On 02/11/2017 Bond Future	192.09	Call			0.00000	0.00000	0,000		0.00	0	0
R210 On 02/11/2017 Bond Future	192.09	Put			6,274.42000	6.27442	6,282,650		0.00	0	0
R210 On 01/02/2018 Bond Future	192.37	Call			0.00000	0.00000	0,000		0.00	0	0
R210 On 01/02/2018 Bond Future	192.37	Put			3,022.51000	3.02251	3,033,840		0.00	0	0
R210 On 01/02/2018 Bond Future	192.38	Call			0.00000	0.00000	0,000		0.00	0	0
R210 On 01/02/2018 Bond Future	192.38	Put			3,032.51000	3.03251	3,043,840		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			3,012.51000	3.01251	3,023,840		0.00	0	0
R210 On 03/05/2018 Bond Future	191.46	Put			903.94000	0.90394	912,930		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			883.94000	0.88394	892,930		0.00	0	0
R210 On 03/05/2018 Bond Future	191.45	Call			0.00000	0.00000	0,000		0.00	0	0
R210 On 03/05/2018 Bond Future	191.45	Put			893.94000	0.89394	902,930		0.00	0	0
R210 On 03/05/2018 Bond Future	191.46	Call			0.00000	0.00000	0,000		0.00	0	0
Total R210 Option									0.00	0	0
Total For R210									0.00	0	2,289
R212 On 03/08/2017 Bond Future			148.29967	148.29967	148.24316	148.24316			0.00	0	3,258
R212 On 02/11/2017 Bond Future			151.08780	151.08780	151.03112	151.03112			18,130,536.00	120	3,812
R212 On 01/02/2018 Bond Future			151.89730	151.89730	151.84192	151.84192			0.00	0	0
R212 On 03/05/2018 Bond Future			154.83330	154.83330	154.77480	154.77480			0.00	0	0
Total R212 Future									18,130,536.00	120	7,070
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			5,106.84000	5.10684	5,050,330		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	03/08/2017	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			5,116.84000	5.11684	5,060,330		0.00	0	0
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			5,096.84000	5.09684	5,040,330		0.00	0	0
R212	On	02/11/2017	Bond Future	152.41	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	02/11/2017	Bond Future	152.41	Put			1,378.88000	1.37888	1,322,200		0.00	0	0
R212	On	02/11/2017	Bond Future	152.42	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	02/11/2017	Bond Future	152.42	Put			1,388.88000	1.38888	1,332,200		0.00	0	0
R212	On	02/11/2017	Bond Future	152.40	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	02/11/2017	Bond Future	152.40	Put			1,368.88000	1.36888	1,312,200		0.00	0	0
R212	On	01/02/2018	Bond Future	154.71	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	01/02/2018	Bond Future	154.71	Put			2,868.08000	2.86808	2,812,700		0.00	0	0
R212	On	01/02/2018	Bond Future	154.69	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	01/02/2018	Bond Future	154.69	Put			2,848.08000	2.84808	2,792,700		0.00	0	0
R212	On	01/02/2018	Bond Future	154.70	Call			0.00000	0.00000	0,000		0.00	0	0
R212	On	01/02/2018	Bond Future	154.70	Put			2,858.08000	2.85808	2,802,700		0.00	0	0
R212	On	03/05/2018	Bond Future	154.28	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/05/2018	Bond Future	154.29	Call			484.80000	0.48480	543,300		0.00	0	0
R212	On	03/05/2018	Bond Future	154.29	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/05/2018	Bond Future	154.30	Call			474.80000	0.47480	533,300		0.00	0	0
R212	On	03/05/2018	Bond Future	154.30	Put			0.00000	0.00000	0,000		0.00	0	0
R212	On	03/05/2018	Bond Future	154.28	Call			494.80000	0.49480	553,300		0.00	0	0
Total R212 Option												0.00	0	0
Total For R212												18,130,536.00	120	7,070
R213	On	03/08/2017	Bond Future			9.25313	85.84405	9.23870	85.94088		10.36	0.00	0	44,306
R213	On	02/11/2017	Bond Future			9.30947	83.87643	9.29454	83.97524		10.88	0.00	0	19,898
R213	On	01/02/2018	Bond Future			9.36819	85.43314	9.35255	85.53517		10.50	0.00	0	0
R213	On	03/05/2018	Bond Future			9.42199	83.48977	9.40612	83.59190		10.88	0.00	0	0
Total R213 Future												0.00	0	64,204
R213	On	03/08/2017	Bond Future	9.34	Call			872.09000	0.87209	692,050	10.43	0.00	0	0
R213	On	03/08/2017	Bond Future	9.34	Put			195.65000	0.19565	112,440	10.43	0.00	0	0
R213	On	03/08/2017	Bond Future	9.35	Call			920.85000	0.92085	743,610	10.44	0.00	0	0
R213	On	03/08/2017	Bond Future	9.35	Put			178.04000	0.17804	97,630	10.44	0.00	0	0
R213	On	03/08/2017	Bond Future	9.33	Call			824.58000	0.82458	642,120	10.42	0.00	0	0
R213	On	03/08/2017	Bond Future	9.33	Put			214.57000	0.21457	128,940	10.42	0.00	0	0
R213	On	02/11/2017	Bond Future	9.35	Call			2,073.79000	2.07379	1,994,030	10.96	0.00	0	0
R213	On	02/11/2017	Bond Future	9.35	Put			1,707.54000	1.70754	1,726,590	10.96	0.00	0	0
R213	On	02/11/2017	Bond Future	9.36	Call			2,109.53000	2.10953	2,029,250	10.96	0.00	0	0
R213	On	02/11/2017	Bond Future	9.36	Put			1,677.48000	1.67748	1,696,010	10.96	0.00	0	0
R213	On	02/11/2017	Bond Future	9.34	Call			2,038.36000	2.03836	1,959,150	10.95	0.00	0	0

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	02/11/2017	Bond Future	9.34	Put			1,737.98000	1.73798	1,757,580	10.95	0.00	0	0
R213	On	01/02/2018	Bond Future	9.42	Call			2,821.02000	2.82102	2,746,990	10.64	0.00	0	0
R213	On	01/02/2018	Bond Future	9.42	Put			2,382.22000	2.38222	2,410,220	10.64	0.00	0	0
R213	On	01/02/2018	Bond Future	9.43	Call			2,856.24000	2.85624	2,781,800	10.64	0.00	0	0
R213	On	01/02/2018	Bond Future	9.43	Put			2,352.66000	2.35266	2,380,250	10.64	0.00	0	0
R213	On	01/02/2018	Bond Future	9.41	Call			2,786.26000	2.78626	2,712,380	10.63	0.00	0	0
R213	On	01/02/2018	Bond Future	9.41	Put			2,412.32000	2.41232	2,440,470	10.63	0.00	0	0
R213	On	03/05/2018	Bond Future	9.57	Call			3,768.74000	3.76874	3,697,210	11.13	0.00	0	0
R213	On	03/05/2018	Bond Future	9.57	Put			2,722.38000	2.72238	2,752,980	11.13	0.00	0	0
R213	On	03/05/2018	Bond Future	9.58	Call			3,804.80000	3.80480	3,732,960	11.13	0.00	0	0
R213	On	03/05/2018	Bond Future	9.58	Put			2,695.19000	2.69519	2,725,480	11.13	0.00	0	0
R213	On	03/05/2018	Bond Future	9.56	Call			3,733.12000	3.73312	3,661,610	11.12	0.00	0	0
R213	On	03/05/2018	Bond Future	9.56	Put			2,750.09000	2.75009	2,780,710	11.12	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	64,204
R214	On	03/08/2017	Bond Future			9.78332	72.80998	9.76393	72.94341		13.24	0.00	0	33,810
R214	On	02/11/2017	Bond Future			9.84293	70.85588	9.82295	70.99196		14.18	0.00	0	14,319
R214	On	01/02/2018	Bond Future			9.90466	72.17089	9.88392	72.31063		13.59	0.00	0	0
R214	On	03/05/2018	Bond Future			9.96189	70.23168	9.94078	70.37252		14.18	0.00	0	0
Total R214 Future												0.00	0	48,129
R214	On	03/08/2017	Bond Future	9.52	Call			46.73000	0.04673	5,510	13.10	0.00	0	0
R214	On	03/08/2017	Bond Future	9.52	Put			1,761.40000	1.76140	1,853,610	13.10	0.00	0	0
R214	On	03/08/2017	Bond Future	9.53	Call			52.99000	0.05299	6,890	13.11	0.00	0	0
R214	On	03/08/2017	Bond Future	9.53	Put			1,696.03000	1.69603	1,783,360	13.11	0.00	0	0
R214	On	03/08/2017	Bond Future	9.51	Call			41.10000	0.04110	4,380	13.10	0.00	0	0
R214	On	03/08/2017	Bond Future	9.51	Put			1,827.52000	1.82752	1,924,230	13.10	0.00	0	0
R214	On	02/11/2017	Bond Future	9.59	Call			1,363.99000	1.36399	1,265,490	13.93	0.00	0	0
R214	On	02/11/2017	Bond Future	9.59	Put			2,983.05000	2.98305	3,020,630	13.93	0.00	0	0
R214	On	02/11/2017	Bond Future	9.60	Call			1,390.92000	1.39092	1,291,360	13.94	0.00	0	0
R214	On	02/11/2017	Bond Future	9.60	Put			2,939.23000	2.93923	2,975,750	13.94	0.00	0	0
R214	On	02/11/2017	Bond Future	9.58	Call			1,337.53000	1.33753	1,239,950	13.93	0.00	0	0
R214	On	02/11/2017	Bond Future	9.58	Put			3,027.45000	3.02745	3,065,950	13.93	0.00	0	0
R214	On	01/02/2018	Bond Future	9.83	Call			2,650.38000	2.65038	2,564,790	13.67	0.00	0	0
R214	On	01/02/2018	Bond Future	9.83	Put			3,015.81000	3.01581	3,069,960	13.67	0.00	0	0
R214	On	01/02/2018	Bond Future	9.84	Call			2,683.87000	2.68387	2,597,710	13.68	0.00	0	0
R214	On	01/02/2018	Bond Future	9.84	Put			2,981.29000	2.98129	3,034,870	13.68	0.00	0	0
R214	On	01/02/2018	Bond Future	9.82	Call			2,617.11000	2.61711	2,532,070	13.66	0.00	0	0
R214	On	01/02/2018	Bond Future	9.82	Put			3,050.66000	3.05066	3,105,360	13.66	0.00	0	0
R214	On	03/05/2018	Bond Future	9.98	Call			3,650.74000	3.65074	3,507,350	14.17	0.00	0	0
R214	On	03/05/2018	Bond Future	9.98	Put			3,389.44000	3.38944	3,386,890	14.17	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	03/05/2018	Bond Future	9.99	Call			3,685.59000	3.68559	3,540,820	14.17	0.00	0	0
R214	On	03/05/2018	Bond Future	9.99	Put			3,357.93000	3.35793	3,354,000	14.17	0.00	0	0
R214	On	03/05/2018	Bond Future	9.97	Call			3,616.29000	3.61629	3,474,020	14.16	0.00	0	0
R214	On	03/05/2018	Bond Future	9.97	Put			3,421.46000	3.42146	3,420,030	14.16	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												0.00	0	48,129
Total for Bond												2,990,310,694.97	26,937	1,189,736
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

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 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2025 Future									0.00	0	0
Total For I2025									0.00	0	0
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2033 Future									0.00	0	0
Total For I2033									0.00	0	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2038 Future									0.00	0	0
Total For I2038									0.00	0	0
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2046 Future									0.00	0	0
Total For I2046									0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2050 Future									0.00	0	0
Total For I2050									0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R186 Future									0.00	0	0
Total For R186									0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R186/R207 Future									0.00	0	0
Total For R186/R207									0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R186/R208 Future									0.00	0	0
Total For R186/R208									0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R197 Future									0.00	0	0
Total For R197									0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R203									0.00	0	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2030 Future									0.00	0	0
Total For R2030									0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2032 Future									0.00	0	0
Total For R2032									0.00	0	0
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2035 Future									0.00	0	0
Total For R2035									0.00	0	0
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2037 Future									0.00	0	0
Total For R2037									0.00	0	0
R204 On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R204 Future									0.00	0	0
Total For R204									0.00	0	0
R204/R On 21/12/2018 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R204/R203 Future									0.00	0	0
Total For R204/R203									0.00	0	0
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2040 Future									0.00	0	0
Total For R2040									0.00	0	0
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2044 Future									0.00	0	0
Total For R2044									0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			562.32000	562.32000	563.15400	563.15400				0.00	0	34
GOVI On 02/11/2017 GOVI			572.67100	572.67100	573.52400	573.52400				5,726,710.00	1	493
GOVI On 01/02/2018 GOVI			583.30100	583.30100	584.17800	584.17800				0.00	0	0
GOVI On 03/05/2018 GOVI			594.27400	594.27400	595.15400	595.15400				0.00	0	0
Total GOVI Future										5,726,710.00	1	527
GOVI On 03/08/2017 GOVI	561.10	Call			20,540.00000	2.05400	12,200,000			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			20,440.00000	2.04400	12,100,000			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 03/08/2017 GOVI	561.09	Call			20,640.00000	2.06400	12,300,000			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 02/11/2017 GOVI	572.45	Call			10,740.00000	1.07400	2,210,000			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			10,640.00000	1.06400	2,110,000			0.00	0	0
GOVI On 02/11/2017 GOVI	572.46	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 02/11/2017 GOVI	572.44	Call			10,840.00000	1.08400	2,310,000			0.00	0	0
GOVI On 02/11/2017 GOVI	572.44	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 01/02/2018 GOVI	581.03	Call			31,480.00000	3.14800	22,710,000			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			31,380.00000	3.13800	22,610,000			0.00	0	0
GOVI On 01/02/2018 GOVI	581.04	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 01/02/2018 GOVI	581.02	Call			31,580.00000	3.15800	22,810,000			0.00	0	0
GOVI On 01/02/2018 GOVI	581.02	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 03/05/2018 GOVI	590.29	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 03/05/2018 GOVI	590.27	Call			48,840.00000	4.88400	40,040,000			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			48,740.00000	4.87400	39,940,000			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			48,640.00000	4.86400	39,840,000			0.00	0	0
Total GOVI Option										0.00	0	0
Total For GOVI										5,726,710.00	1	527
Total for GOVI										5,726,710.00	1	527
AL37 On 03/08/2017 Index Future			546.82100	546.82100	547.23400	547.23400				0.00	0	0
AL37 On 02/11/2017 Index Future			556.88700	556.88700	557.31100	557.31100				0.00	0	0
AL37 On 01/02/2018 Index Future			567.22400	567.22400	567.66400	567.66400				0.00	0	0
AL37 On 03/05/2018 Index Future			577.89400	577.89400	578.33000	578.33000				0.00	0	0
Total AL37 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 AL37									0.00	0	0
AL7T On 03/08/2017 Index Future			628.73400	628.73400	629.80600	629.80600			0.00	0	0
AL7T On 02/11/2017 Index Future			640.30800	640.30800	641.40400	641.40400			0.00	0	0
AL7T On 01/02/2018 Index Future			652.19400	652.19400	653.31900	653.31900			0.00	0	0
AL7T On 03/05/2018 Index Future			664.46200	664.46200	665.59400	665.59400			0.00	0	0
Total AL7T Future									0.00	0	0
Total For AL7T									0.00	0	0
ALBI On 03/08/2017 Index Future			563.44300	563.44300	564.24800	564.24800			732,475,900.00	130	88
ALBI On 02/11/2017 Index Future			573.81500	573.81500	574.63800	574.63800			745,959,500.00	130	594
ALBI On 01/02/2018 Index Future			584.46600	584.46600	585.31300	585.31300			0.00	0	0
ALBI On 03/05/2018 Index Future			595.46000	595.46000	596.31000	596.31000			0.00	0	0
Total ALBI Future									1,478,435,400.00	260	682
Total For ALBI									1,478,435,400.00	260	682
IGOV On 03/08/2017 Index Future			246.48700	246.48700	246.55100	246.55100			1,180,672,730.00	479	760
IGOV On 02/11/2017 Index Future			251.11900	251.11900	251.18800	251.18800			1,270,662,140.00	506	864
IGOV On 01/02/2018 Index Future			255.88900	255.88900	255.96300	255.96300			0.00	0	0
IGOV On 03/05/2018 Index Future			260.83600	260.83600	260.90700	260.90700			0.00	0	0
Total IGOV Future									2,451,334,870.00	985	1,624
Total For IGOV									2,451,334,870.00	985	1,624
Total for Index									3,929,770,270.00	1,245	2,306
JIBAR f On 16/08/2017 Jibar Future			7.06000	92.94000	7.06000	92.94000			0.00	0	0
JIBAR f On 20/09/2017 Jibar Future			6.93000	93.07000	6.93000	93.07000			0.00	0	0
JIBAR f On 18/10/2017 Jibar Future			6.90000	93.10000	6.90000	93.10000			0.00	0	0
JIBAR f On 15/11/2017 Jibar Future			6.82000	93.18000	6.82000	93.18000			0.00	0	0
JIBAR f On 20/12/2017 Jibar Future			6.76000	93.24000	6.76000	93.24000			0.00	0	0
JIBAR f On 17/01/2018 Jibar Future			6.73000	93.27000	6.73000	93.27000			0.00	0	0
JIBAR f On 20/03/2018 Jibar Future			6.66000	93.34000	6.66000	93.34000			0.00	0	2,500
JIBAR f On 20/06/2018 Jibar Future			6.63000	93.37000	6.63000	93.37000			0.00	0	0
JIBAR f On 19/09/2018 Jibar Future			6.65000	93.35000	6.65000	93.35000			0.00	0	0
JIBAR f On 19/12/2018 Jibar Future			6.70000	93.30000	6.70000	93.30000			0.00	0	0
JIBAR f On 20/03/2019 Jibar Future			6.77000	93.23000	6.77000	93.23000			0.00	0	0
JIBAR f On 19/06/2019 Jibar Future			6.83000	93.17000	6.83000	93.17000			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			94.64353	94.64353	94.36804	94.36804			0.00	0	0
10Y ST On 16/03/2026 Interest Rate Swap			91.66532	91.66532	91.37308	91.37308			0.00	0	0
10Y ST On 15/06/2026 Interest Rate Swap			90.43607	90.43607	90.12759	90.12759			0.00	0	0
10Y ST On 21/09/2026 Interest Rate Swap			92.62759	92.62759	92.30597	92.30597			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
10Y ST On 21/12/2026			Interest Rate Swap	96.44168	96.44168	96.10869	96.10869		0.00	0	0
10Y ST On 15/03/2027			Interest Rate Swap	95.03053	95.03053	94.67789	94.67789		0.00	0	0
10Y ST On 21/06/2027			Interest Rate Swap	97.12974	97.12974	96.76257	96.76257		0.00	0	0
10Y ST On 20/09/2027			Interest Rate Swap	100.87125	100.87125	100.49916	100.49916		0.00	0	0
Total 10Y STND Future									0.00	0	0
Total For 10Y STND									0.00	0	0
1Y STN On 21/09/2017			Interest Rate Swap	99.61254	99.61254	99.61254	99.61254		0.00	0	0
1Y STN On 21/12/2017			Interest Rate Swap	99.75555	99.75555	99.75182	99.75182		0.00	0	0
1Y STN On 15/03/2018			Interest Rate Swap	99.63172	99.63172	99.62550	99.62550		0.00	0	0
1Y STN On 21/06/2018			Interest Rate Swap	99.69733	99.69733	99.68350	99.68350		0.00	0	0
1Y STN On 20/09/2018			Interest Rate Swap	99.80104	99.80104	99.77646	99.77646		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	99.78759	99.78759	99.78374	99.78374		0.00	0	0
2Y STN On 16/03/2018			Interest Rate Swap	98.90888	98.90888	98.90238	98.90238		0.00	0	0
2Y STN On 15/06/2018			Interest Rate Swap	98.39096	98.39096	98.37763	98.37763		0.00	0	0
2Y STN On 21/09/2018			Interest Rate Swap	98.26664	98.26664	98.24192	98.24192		0.00	0	0
2Y STN On 21/12/2018			Interest Rate Swap	98.57000	98.57000	98.53000	98.53000		0.00	0	0
2Y STN On 15/03/2019			Interest Rate Swap	98.89155	98.89155	98.85162	98.85162		0.00	0	0
2Y STN On 21/06/2019			Interest Rate Swap	99.21478	99.21478	99.16462	99.16462		0.00	0	0
2Y STN On 20/09/2019			Interest Rate Swap	99.56450	99.56450	99.50489	99.50489		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	95.58909	95.58909	95.47636	95.47636		0.00	0	0
5Y STN On 16/03/2021			Interest Rate Swap	94.79930	94.79930	94.67647	94.67647		0.00	0	0
5Y STN On 15/06/2021			Interest Rate Swap	93.98486	93.98486	93.84999	93.84999		0.00	0	0
5Y STN On 21/09/2021			Interest Rate Swap	94.14546	94.14546	93.99381	93.99381		0.00	0	0
5Y STN On 21/12/2021			Interest Rate Swap	96.32346	96.32346	96.15398	96.15398		0.00	0	51
5Y STN On 15/03/2022			Interest Rate Swap	96.43902	96.43902	96.25156	96.25156		0.00	0	0
5Y STN On 21/06/2022			Interest Rate Swap	97.62569	97.62569	97.41981	97.41981		0.00	0	0
5Y STN On 20/09/2022			Interest Rate Swap	99.82995	99.82995	99.61307	99.61307		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 :									6,925,807,674.97	28,183	1,195,120
AA05 On 22/03/2019			Spot Bond	8.63500	104.30583	8.63500	104.28188		18,133,500,000,000.00	2,100,000,000	704,594,600
Total AA05 SPOT									18,133,500,000,000.00	2,100,000,000	704,594,600
Total For AA05									18,133,500,000,000.00	2,100,000,000	704,594,600

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	97.86358			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	12.59538	100.00000	12.56487			0.00	0	0
Total AA06/JIBAR SPOT									0.00	0	0
Total For AA06/JIBAR									0.00	0	0
AA07 On 15/04/2021 Spot Bond			9.61000	102.45912	9.61000	102.43285			0.00	0	11,059,700
Total AA07 SPOT									0.00	0	11,059,700
Total For AA07									0.00	0	11,059,700
AB01/R On 24/11/2020 Spot Bond			10.00000	109.34100	10.00000	109.31200			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	102.02173			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	101.93859			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			9.11500	100.66231	9.11500	100.63793			0.00	0	1,534,387,500
Total AB013 SPOT									0.00	0	1,534,387,500
Total For AB013									0.00	0	1,534,387,500
AB014L On 19/11/2019 Spot Bond			100.00000	25.91599	100.00000	25.85321			0.00	0	0
Total AB014U SPOT									0.00	0	0
Total For AB014U									0.00	0	0
AB015L On 19/11/2019 Spot Bond			10.84000	102.19313	10.84000	102.16383			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	19.21320	100.00000	19.16666			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	21.79739	100.00000	21.74862			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	104.65881	11.37000	104.62737			0.00	0	0
Total AB018U SPOT									0.00	0	0
Total For AB018U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AB019L On 04/09/2020 Spot Bond			100.00000	17.07077	100.00000	17.02942				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	101.94803	11.81000	101.91579				0.00	0	0
Total AB020U SPOT										0.00	0	0
Total For AB020U										0.00	0	0
AB021L On 03/09/2022 Spot Bond			100.00000	12.44219	100.00000	12.41205				0.00	0	0
Total AB021U SPOT										0.00	0	0
Total For AB021U										0.00	0	0
AB023L On 05/05/2021 Spot Bond			100.00000	15.12750	100.00000	15.09086				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	20.20857	100.00000	20.17701				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	16.00888	100.00000	15.97010				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	20.26707	100.00000	20.22171				0.00	0	0
Total AB026U SPOT										0.00	0	0
Total For AB026U										0.00	0	0
AB028L On 17/03/2022 Spot Bond			100.00000	12.48833	100.00000	14.68801				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	14.77975	100.00000	14.74395				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	110.15800	10.00000	110.13000				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			4.53000	106.14696	4.53000	263.99064				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	12.27643	100.00000	12.23811				0.00	0	0
Total ABF19U SPOT										0.00	0	0
Total For ABF19U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABFN0` On 17/03/2018 Spot Bond				100.00000	0.00000	101.40086				0.00	0	0
Total ABFN07 SPOT										0.00	0	0
Total For ABFN07										0.00	0	0
ABFN0i On 17/03/2020 Spot Bond				100.00000	0.00000	102.38155				0.00	0	0
Total ABFN08 SPOT										0.00	0	0
Total For ABFN08										0.00	0	0
ABFN0i On 17/03/2026 Spot Bond				100.00000	0.00000	101.16184				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN1i On 28/10/2019 Spot Bond				100.00000	0.00000	99.66799				0.00	0	0
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0
ABFN1i On 09/04/2019 Spot Bond				100.00000	0.00000	100.33036				0.00	1,000,000,000	500,000,000
Total ABFN12 SPOT										0.00	1,000,000,000	500,000,000
Total For ABFN12										0.00	1,000,000,000	500,000,000
ABFN1i On 14/05/2020 Spot Bond				100.00000	0.00000	102.61977				0.00	0	0
Total ABFN13 SPOT										0.00	0	0
Total For ABFN13										0.00	0	0
ABFN1i On 14/05/2022 Spot Bond				100.00000	0.00000	101.97026				0.00	0	0
Total ABFN14 SPOT										0.00	0	0
Total For ABFN14										0.00	0	0
ABFN1i On 11/11/2020 Spot Bond				100.00000	0.00000	100.15790				0.00	0	0
Total ABFN15 SPOT										0.00	0	0
Total For ABFN15										0.00	0	0
ABFN1i On 11/11/2022 Spot Bond				100.00000	0.00000	100.00706				0.00	0	0
Total ABFN16 SPOT										0.00	0	0
Total For ABFN16										0.00	0	0
ABFN1i On 17/05/2019 Spot Bond				100.00000	0.00000	102.11316				0.00	0	0
Total ABFN17 SPOT										0.00	0	0
Total For ABFN17										0.00	0	0
ABFN1i On 26/09/2023 Spot Bond				100.00000	0.00000	100.97783				0.00	0	0
Total ABFN18 SPOT										0.00	0	0
Total For ABFN18										0.00	0	0
ABFN2i On 30/05/2020 Spot Bond				100.00000	0.00000	101.54642				0.00	0	0
Total ABFN20 SPOT										0.00	0	0
Total For ABFN20										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABFN2 On 30/05/2022 Spot Bond				100.00000	0.00000	101.59858				0.00	0	0
Total ABFN21 SPOT										0.00	0	0
Total For ABFN21										0.00	0	0
ABFN2: On 30/05/2024 Spot Bond				100.00000	0.00000	101.64203				0.00	0	0
Total ABFN22 SPOT										0.00	0	0
Total For ABFN22										0.00	0	0
ABFN2: On 25/05/2027 Spot Bond				100.00000	0.00000	101.54981				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			11.11500	102.23247	11.11500	103.12253				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	99.24375				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	100.49905				0.00	0	64,000,000
Total ABK11 SPOT										0.00	0	64,000,000
Total For ABK11										0.00	0	64,000,000
ABK12 On 20/05/2022 Spot Bond				100.00000	0.00000	95.18856				0.00	0	1,200,000,000
Total ABK12 SPOT										0.00	0	1,200,000,000
Total For ABK12										0.00	0	1,200,000,000
ABK2 On 24/05/2018 Spot Bond			10.06500	102.42167	10.06500	101.35054				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	98.87505				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	46.64541	100.00000	46.53240				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	101.14865				0.00	0	120,000,000
Total ABK4 SPOT										0.00	0	120,000,000
Total For ABK4										0.00	0	120,000,000
ABK4/J On 24/05/2018 Spot Bond			100.00000	66.50757	100.00000	66.34645				0.00	0	0
Total ABK4/JIBAR SPOT										0.00	0	0
Total For ABK4/JIBAR										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABK5 On 31/10/2018 Spot Bond				100.00000	0.00000	98.20710			0.00	0	1,000,000,000
Total ABK5 SPOT									0.00	0	1,000,000,000
Total For ABK5									0.00	0	1,000,000,000
ABK5/J On 31/10/2018 Spot Bond			100.00000	39.57644	100.00000	39.48056			0.00	0	0
Total ABK5/JIBAR SPOT									0.00	0	0
Total For ABK5/JIBAR									0.00	0	0
ABK6 On 05/06/2020 Spot Bond				100.00000	0.00000	101.59676			0.00	0	0
Total ABK6 SPOT									0.00	0	0
Total For ABK6									0.00	0	0
ABK7 On 03/06/2019 Spot Bond				100.00000	0.00000	98.02629			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	95.00882			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	97.92564			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			6.45000	147.36591	6.45000	147.77408			0.00	0	8,000,000
Total ABKI01 SPOT									0.00	0	8,000,000
Total For ABKI01									0.00	0	8,000,000
ABKI02 On 05/06/2020 Spot Bond			6.45000	103.83178	6.45000	130.01978			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	15.51510	100.00000	15.48926			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			7.71000	92.73250	7.71000	108.97383			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	7.16598	100.00000	7.15405			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			8.49500	96.75542	8.49500	110.05420			0.00	0	0
Total ABKI04 SPOT									0.00	0	0
Total For ABKI04									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABKI04 On 13/03/2024 Spot Bond			100.00000	9.09322	100.00000	9.07234				0.00	0	0
Total ABKI04/I2025 SPOT										0.00	0	0
Total For ABKI04/I2025										0.00	0	0
ABKS1 On 05/04/2021 Spot Bond				100.00000	0.00000	87.37729				0.00	0	1,200,000,000
Total ABKS1 SPOT										0.00	0	1,200,000,000
Total For ABKS1										0.00	0	1,200,000,000
ABN05 On 18/04/2021 Spot Bond			3.73000	184.77064	3.73000	184.73451				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			8.03630	96.20834	8.03630	96.24955				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			8.03630	96.20834	8.03630	96.24955				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			3.46500	90.42211	3.46500	119.27689				0.00	0	0
Total ABN61 SPOT										0.00	0	0
Total For ABN61										0.00	0	0
ABN62 On 31/03/2028 Spot Bond			3.24000	95.15624	3.24000	172.44610				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			3.16000	104.21417	3.16000	219.47486				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			9.53500	95.68958	9.53500	95.66537				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	101.54559				0.00	0	0
Total ABN72 SPOT										0.00	0	0
Total For ABN72										0.00	0	0
ABN74 On 09/05/2018 Spot Bond				100.00000	0.00000	133.30000				0.00	0	0
Total ABN74 SPOT										0.00	0	0
Total For ABN74										0.00	0	0
ABN79 On 21/12/2026 Spot Bond			9.98500	104.30106	9.98500	104.27330				0.00	0	0
Total ABN79 SPOT										0.00	0	0
Total For ABN79										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN80 On 31/03/2021 Spot Bond			8.68500	96.33414	8.68500	96.31177			0.00	0	0
Total ABN80 SPOT									0.00	0	0
Total For ABN80									0.00	0	0
ABN85 On 05/07/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN85 SPOT									0.00	0	0
Total For ABN85									0.00	0	0
ABN86 On 01/08/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ABN86 SPOT									0.00	0	0
Total For ABN86									0.00	0	0
ABN87 On 21/12/2026 Spot Bond			10.53000	101.03338	10.53000	101.00506			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	101.32128			0.00	0	0
Total ABN91 SPOT									0.00	0	0
Total For ABN91									0.00	0	0
ABN92 On 31/01/2019 Spot Bond				100.00000	0.00000	100.04646			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			8.34000	104.62854	8.34000	104.60531			0.00	0	4,715,500
Total ABS10 SPOT									0.00	0	4,715,500
Total For ABS10									0.00	0	4,715,500
ABS11 On 09/04/2021 Spot Bond			8.81000	104.87971	8.81000	104.85501			0.00	0	620,000,000
Total ABS11 SPOT									0.00	0	620,000,000
Total For ABS11									0.00	0	620,000,000
ABS12 On 14/05/2020 Spot Bond			8.94000	102.78583	8.94000	102.76140			0.00	0	5,261,900
Total ABS12 SPOT									0.00	0	5,261,900
Total For ABS12									0.00	0	5,261,900
ABS12/ On 14/05/2020 Spot Bond			9.20000	102.15686	9.20000	102.13189			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			9.39000	103.17992	9.39000	103.15420			0.00	0	12,124,800
Total ABS13 SPOT									0.00	0	12,124,800
Total For ABS13									0.00	0	12,124,800
ABS14 On 11/11/2020 Spot Bond			8.65000	103.91682	8.65000	103.89291			0.00	0	0
Total ABS14 SPOT									0.00	0	0
Total For ABS14									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABS15 On 11/11/2022 Spot Bond			9.21500	104.45824	9.21500	104.43267				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			9.88000	105.20672	9.88000	105.17915				0.00	0	0
Total ABS16 SPOT										0.00	0	0
Total For ABS16										0.00	0	0
ABS17 On 11/11/2027 Spot Bond			9.86500	107.29831	9.86500	107.27024				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			9.38500	105.54183	9.38500	105.51553				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			8.61000	100.38201	8.61000	100.35890				0.00	0	40,800
Total ABS6 SPOT										0.00	0	40,800
Total For ABS6										0.00	0	40,800
ABS7 On 11/09/2026 Spot Bond			9.93000	96.77818	9.93000	96.75270				0.00	0	3,900,156,000
Total ABS7 SPOT										0.00	0	3,900,156,000
Total For ABS7										0.00	0	3,900,156,000
ABS7/R On 11/09/2026 Spot Bond			100.00000	12.16959	100.00000	12.14280				0.00	0	0
Total ABS7/R186 SPOT										0.00	0	0
Total For ABS7/R186										0.00	0	0
ABSI2 On 07/12/2023 Spot Bond			3.72000	275.69288	3.72000	275.63907				0.00	0	0
Total ABSI2 SPOT										0.00	0	0
Total For ABSI2										0.00	0	0
ABSI4 On 31/01/2022 Spot Bond			2.95000	142.15816	2.95000	144.98845				0.00	0	0
Total ABSI4 SPOT										0.00	0	0
Total For ABSI4										0.00	0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	0.07342	100.00000	0.07323				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	56.96633	100.00000	56.82833				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	90.71678				0.00	0	0
Total ACL047 SPOT										0.00	0	0
Total For ACL047										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL082 On 30/07/2017 Spot Bond				100.00000	0.00000	100.00000			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	100.00000			0.00	0	0
Total ACL083 SPOT									0.00	0	0
Total For ACL083									0.00	0	0
ACL084 On 30/07/2017 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ACL084 SPOT									0.00	0	0
Total For ACL084									0.00	0	0
ACL086 On 30/07/2017 Spot Bond				100.00000	0.00000	100.00000			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	100.00000			0.00	0	0
Total ACL087 SPOT									0.00	0	0
Total For ACL087									0.00	0	0
ACL089 On 25/11/2020 Spot Bond			10.00000	110.15800	10.00000	110.13000			0.00	0	0
Total ACL089/JIBAR SPOT									0.00	0	0
Total For ACL089/JIBAR									0.00	0	0
ACL095 On 20/12/2018 Spot Bond				100.00000	0.00000	101.17799			0.00	0	0
Total ACL095 SPOT									0.00	0	0
Total For ACL095									0.00	0	0
ACL096 On 20/06/2020 Spot Bond				100.00000	0.00000	101.20676			0.00	0	0
Total ACL096 SPOT									0.00	0	0
Total For ACL096									0.00	0	0
ACL097 On 20/12/2025 Spot Bond				100.00000	0.00000	101.21829			0.00	0	0
Total ACL097 SPOT									0.00	0	0
Total For ACL097									0.00	0	0
ACL098 On 20/12/2025 Spot Bond				100.00000	0.00000	101.19508			0.00	0	0
Total ACL098 SPOT									0.00	0	0
Total For ACL098									0.00	0	0
ACL100 On 20/12/2017 Spot Bond				100.00000	0.00000	101.14311			0.00	0	0
Total ACL100 SPOT									0.00	0	0
Total For ACL100									0.00	0	0
ACL104 On 20/12/2019 Spot Bond			8.96000	103.18554	8.96000	103.37120			0.00	0	0
Total ACL104 SPOT									0.00	0	0
Total For ACL104									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL127 On 20/09/2021 Spot Bond				100.00000	0.00000	207.15568			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	207.21977			0.00	0	0
Total ACL128 SPOT									0.00	0	0
Total For ACL128									0.00	0	0
ACL129 On 20/09/2021 Spot Bond				100.00000	0.00000	101.16624			0.00	0	0
Total ACL129 SPOT									0.00	0	0
Total For ACL129									0.00	0	0
ACL139 On 30/07/2017 Spot Bond				100.00000	0.00000	100.00000			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	100.00000			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	110.15800	10.00000	110.13000			0.00	0	0
Total ACL142/JIBAR SPOT									0.00	0	0
Total For ACL142/JIBAR									0.00	0	0
ACL145 On 20/12/2021 Spot Bond				100.00000	0.00000	101.16974			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	103.75596	10.23000	103.72783			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			9.24500	102.09596	9.24500	102.07075			0.00	0	0
Total ACL167 SPOT									0.00	0	0
Total For ACL167									0.00	0	0
ACL174 On 20/06/2019 Spot Bond				100.00000	0.00000	101.16641			0.00	0	0
Total ACL174 SPOT									0.00	0	0
Total For ACL174									0.00	0	0
ACL175 On 20/06/2019 Spot Bond				100.00000	0.00000	101.10826			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	102.27571			0.00	0	0
Total ACL183 SPOT									0.00	0	0
Total For ACL183									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL184 On 20/09/2017 Spot Bond				100.00000	0.00000	101.19706			0.00	0	0
Total ACL184 SPOT									0.00	0	0
Total For ACL184									0.00	0	0
ACL185 On 20/09/2022 Spot Bond				100.00000	0.00000	101.16043			0.00	0	0
Total ACL185 SPOT									0.00	0	0
Total For ACL185									0.00	0	0
ACL187 On 20/09/2020 Spot Bond				100.00000	0.00000	101.17428			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	101.18937			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	101.19296			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	101.19296			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	101.14311			0.00	0	0
Total ACL196 SPOT									0.00	0	0
Total For ACL196									0.00	0	0
ACL201 On 20/12/2022 Spot Bond				100.00000	0.00000	101.21272			0.00	0	0
Total ACL201 SPOT									0.00	0	0
Total For ACL201									0.00	0	0
ACL202 On 20/12/2022 Spot Bond				100.00000	0.00000	101.21272			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	145.68460			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	146.68985			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	101.07689			0.00	0	0
Total ACL208 SPOT									0.00	0	0
Total For ACL208									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL210 On 20/05/2018 Spot Bond				100.00000	0.00000	101.67159			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	101.09889			0.00	0	0
Total ACL212 SPOT									0.00	0	0
Total For ACL212									0.00	0	0
ACL213 On 20/06/2018 Spot Bond				100.00000	0.00000	100.85038			0.00	0	0
Total ACL213 SPOT									0.00	0	0
Total For ACL213									0.00	0	0
ACL214 On 20/09/2020 Spot Bond				100.00000	0.00000	93.72631			0.00	0	0
Total ACL214 SPOT									0.00	0	0
Total For ACL214									0.00	0	0
ACL215 On 20/09/2018 Spot Bond				100.00000	0.00000	101.08610			0.00	0	0
Total ACL215 SPOT									0.00	0	0
Total For ACL215									0.00	0	0
ACL216 On 20/12/2018 Spot Bond				100.00000	0.00000	101.08495			0.00	0	0
Total ACL216 SPOT									0.00	0	0
Total For ACL216									0.00	0	0
ACL217 On 20/12/2023 Spot Bond				100.00000	0.00000	101.15580			0.00	0	0
Total ACL217 SPOT									0.00	0	0
Total For ACL217									0.00	0	0
ACL218 On 11/05/2020 Spot Bond				100.00000	0.00000	99.78458			0.00	0	0
Total ACL218 SPOT									0.00	0	0
Total For ACL218									0.00	0	0
ACL219 On 26/01/2021 Spot Bond				100.00000	0.00000	100.18051			0.00	0	0
Total ACL219 SPOT									0.00	0	0
Total For ACL219									0.00	0	0
ACL220 On 26/01/2021 Spot Bond				100.00000	0.00000	100.17791			0.00	0	0
Total ACL220 SPOT									0.00	0	0
Total For ACL220									0.00	0	0
ACL221 On 20/09/2021 Spot Bond				100.00000	0.00000	101.15113			0.00	0	0
Total ACL221 SPOT									0.00	0	0
Total For ACL221									0.00	0	0
ACL222 On 20/09/2021 Spot Bond				100.00000	0.00000	101.13370			0.00	0	0
Total ACL222 SPOT									0.00	0	0
Total For ACL222									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ADCB0 On 08/03/2018 Spot Bond				100.00000	0.00000	101.22450			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	64.12577	100.00000	63.97043			0.00	0	0
ADCB0 On 08/03/2018 Spot Bond			100.00000	64.12577	100.00000	63.97043			0.00	0	0
Total ADCB01/JIBAR SPOT									0.00	0	0
Total For ADCB01/JIBAR									0.00	0	0
ADCB0 On 27/11/2017 Spot Bond				100.00000	0.00000	101.83580			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	101.59623			0.00	0	130,000,000
Total ADCB05 SPOT									0.00	0	130,000,000
Total For ADCB05									0.00	0	130,000,000
ADCB2 On 31/07/2018 Spot Bond			100.00000	55.95719	100.00000	55.82163			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	100.43183			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	100.44388			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	100.48397			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	100.41981			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	100.42383			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	100.52406			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	100.50406			0.00	0	0
Total AHF3B3 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AHF3B3										0.00	0	0
AHF3C On 18/04/2019 Spot Bond				100.00000	0.00000	100.66746				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	100.60784				0.00	0	0
Total AHF3C3 SPOT										0.00	0	0
Total For AHF3C3										0.00	0	0
AHL01L On 15/04/2020 Spot Bond			100.00000	44.47408	100.00000	44.35939				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	16.82017	100.00000	16.77679				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	11.08129	100.00000	11.97169				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	9.02855	100.00000	9.75359				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			8.46500	103.44190	8.46500	103.41859				0.00	0	9,688,500
Total AIR01 SPOT										0.00	0	9,688,500
Total For AIR01										0.00	0	9,688,500
AIR02 On 30/04/2023 Spot Bond			10.12000	109.66443	10.12000	109.63485				0.00	0	2,774,200
Total AIR02 SPOT										0.00	0	2,774,200
Total For AIR02										0.00	0	2,774,200
AIR04 On 29/05/2024 Spot Bond			9.27500	101.51059	9.27500	101.48559				0.00	0	4,326,700
Total AIR04 SPOT										0.00	0	4,326,700
Total For AIR04										0.00	0	4,326,700
AIR04U On 26/10/2029 Spot Bond			100.00000	14.43701	100.00000	14.40506				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			10.63500	97.37449	10.63500	97.34708				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			3.51000	175.12130	3.51000	175.08809				0.00	0	0
Total AIRL01 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 AIRL01										0.00	0	0
APF01 On 26/09/2017 Spot Bond				100.00000	0.00000	101.13660				0.00	0	0
Total APF01 SPOT										0.00	0	0
Total For APF01										0.00	0	0
APF02 On 26/09/2019 Spot Bond				100.00000	0.00000	101.02486				0.00	0	0
Total APF02 SPOT										0.00	0	0
Total For APF02										0.00	0	0
APF03 On 07/08/2018 Spot Bond				100.00000	0.00000	100.03027				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	100.31120				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	84.61472	100.00000	84.42458				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	82.09755	100.00000	81.91868				0.00	0	0
Total AS120U SPOT										0.00	0	0
Total For AS120U										0.00	0	0
AS126L On 19/02/2019 Spot Bond			100.00000	33.68144	100.00000	33.59984				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	33.61016	100.00000	33.52874				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	4.31899	100.00000	4.31288				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	0.11674	100.00000	0.11661				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	13.75816	100.00000	13.72483				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	22.27598	100.00000	22.22201				0.00	0	0
Total AS168U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For AS168U									0.00	0	0
AS180L On 09/03/2019 Spot Bond			100.00000	31.85892	100.00000	31.78174			0.00	0	0
Total AS180U SPOT									0.00	0	0
Total For AS180U									0.00	0	0
ASN01 On 20/03/2019 Spot Bond				100.00000	0.00000	101.10831			0.00	0	0
Total ASN011 SPOT									0.00	0	0
Total For ASN011									0.00	0	0
ASN01 On 20/03/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN014 SPOT									0.00	0	0
Total For ASN014									0.00	0	0
ASN02 On 07/12/2033 Spot Bond			3.41000	238.30207	3.41000	238.25755			0.00	0	0
Total ASN022 SPOT									0.00	0	0
Total For ASN022									0.00	0	0
ASN02 On 20/06/2019 Spot Bond				100.00000	0.00000	100.04699			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	99.67074			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	99.80132			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			3.42500	212.41781	3.42500	212.37803			0.00	0	0
Total ASN037 SPOT									0.00	0	0
Total For ASN037									0.00	0	0
ASN04 On 21/11/2019 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN041 SPOT									0.00	0	0
Total For ASN041									0.00	0	0
ASN04 On 12/03/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN048 SPOT									0.00	0	0
Total For ASN048									0.00	0	0
ASN05 On 19/03/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total ASN051 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN051										0.00	0	0
ASN05: On 16/04/2018 Spot Bond				100.00000	0.00000	100.45347				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	100.23319				0.00	0	0
Total ASN058 SPOT										0.00	0	0
Total For ASN058										0.00	0	0
ASN05: On 28/04/2020 Spot Bond				100.00000	0.00000	100.02921				0.00	0	0
Total ASN059 SPOT										0.00	0	0
Total For ASN059										0.00	0	0
ASN06: On 30/04/2020 Spot Bond				100.00000	0.00000	100.04659				0.00	0	0
Total ASN061 SPOT										0.00	0	0
Total For ASN061										0.00	0	0
ASN06: On 14/05/2018 Spot Bond				100.00000	0.00000	99.58288				0.00	0	0
Total ASN062 SPOT										0.00	0	0
Total For ASN062										0.00	0	0
ASN06: On 22/05/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN064 SPOT										0.00	0	0
Total For ASN064										0.00	0	0
ASN06: On 01/06/2018 Spot Bond				100.00000	0.00000	101.54312				0.00	0	0
Total ASN066 SPOT										0.00	0	0
Total For ASN066										0.00	0	0
ASN06: On 15/06/2018 Spot Bond				100.00000	0.00000	101.16851				0.00	0	0
Total ASN068 SPOT										0.00	0	0
Total For ASN068										0.00	0	0
ASN06: On 07/02/2020 Spot Bond				100.00000	0.00000	99.88532				0.00	0	0
Total ASN069 SPOT										0.00	0	0
Total For ASN069										0.00	0	0
ASN07: On 20/07/2018 Spot Bond				100.00000	0.00000	96.19982				0.00	0	0
Total ASN073 SPOT										0.00	0	0
Total For ASN073										0.00	0	0
ASN07: On 23/07/2018 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN077 SPOT										0.00	0	0
Total For ASN077										0.00	0	0
ASN07: On 20/06/2020 Spot Bond				100.00000	0.00000	101.29494				0.00	0	0
Total ASN078 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN078										0.00	0	0
ASN08 On 20/09/2020 Spot Bond				100.00000	0.00000	101.11967				0.00	0	0
Total ASN080 SPOT										0.00	0	0
Total For ASN080										0.00	0	0
ASN08 On 10/12/2017 Spot Bond				100.00000	0.00000	101.32819				0.00	0	0
Total ASN081 SPOT										0.00	0	0
Total For ASN081										0.00	0	0
ASN08 On 17/08/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN082 SPOT										0.00	0	0
Total For ASN082										0.00	0	0
ASN08 On 20/06/2020 Spot Bond				100.00000	0.00000	100.82536				0.00	0	10,200,000
Total ASN083 SPOT										0.00	0	10,200,000
Total For ASN083										0.00	0	10,200,000
ASN08 On 03/09/2020 Spot Bond				100.00000	0.00000	101.67495				0.00	0	0
Total ASN084 SPOT										0.00	0	0
Total For ASN084										0.00	0	0
ASN08 On 25/09/2018 Spot Bond				100.00000	0.00000	100.95203				0.00	0	0
Total ASN086 SPOT										0.00	0	0
Total For ASN086										0.00	0	0
ASN08 On 01/10/2020 Spot Bond				100.00000	0.00000	120.11198				0.00	0	0
Total ASN087 SPOT										0.00	0	0
Total For ASN087										0.00	0	0
ASN08 On 05/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN088 SPOT										0.00	0	0
Total For ASN088										0.00	0	0
ASN09 On 08/10/2018 Spot Bond				100.00000	0.00000	100.62208				0.00	0	0
Total ASN090 SPOT										0.00	0	0
Total For ASN090										0.00	0	0
ASN09 On 16/10/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN091 SPOT										0.00	0	0
Total For ASN091										0.00	0	0
ASN09 On 21/10/2020 Spot Bond				100.00000	0.00000	100.30157				0.00	0	0
Total ASN092 SPOT										0.00	0	0
Total For ASN092										0.00	0	0
ASN09 On 27/10/2017 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN094 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN094										0.00	0	0
ASN094 On 10/11/2020 Spot Bond				100.00000	0.00000	99.81174				0.00	0	0
Total ASN096 SPOT										0.00	0	0
Total For ASN096										0.00	0	0
ASN096 On 20/12/2020 Spot Bond				100.00000	0.00000	74.14582				0.00	0	0
Total ASN099 SPOT										0.00	0	0
Total For ASN099										0.00	0	0
ASN111 On 02/12/2020 Spot Bond				100.00000	0.00000	101.61221				0.00	0	0
Total ASN111 SPOT										0.00	0	0
Total For ASN111										0.00	0	0
ASN112 On 20/12/2017 Spot Bond				100.00000	0.00000	101.14892				0.00	0	0
Total ASN112 SPOT										0.00	0	0
Total For ASN112										0.00	0	0
ASN113 On 07/03/2021 Spot Bond				100.00000	0.00000	101.46847				0.00	0	0
Total ASN113 SPOT										0.00	0	0
Total For ASN113										0.00	0	0
ASN114 On 03/12/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN114 SPOT										0.00	0	0
Total For ASN114										0.00	0	0
ASN115 On 10/12/2020 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN115 SPOT										0.00	0	0
Total For ASN115										0.00	0	0
ASN119 On 27/01/2018 Spot Bond				100.00000	0.00000	100.14375				0.00	0	0
Total ASN119 SPOT										0.00	0	0
Total For ASN119										0.00	0	0
ASN121 On 20/12/2020 Spot Bond				100.00000	0.00000	101.44450				0.00	0	0
Total ASN121 SPOT										0.00	0	0
Total For ASN121										0.00	0	0
ASN125 On 20/03/2019 Spot Bond				100.00000	0.00000	101.12868				0.00	0	0
Total ASN125 SPOT										0.00	0	0
Total For ASN125										0.00	0	0
ASN128 On 24/02/2019 Spot Bond				100.00000	0.00000	101.81895				0.00	0	0
Total ASN128 SPOT										0.00	0	0
Total For ASN128										0.00	0	0
ASN129 On 24/02/2019 Spot Bond				100.00000	0.00000	101.81190				0.00	0	0
Total ASN129 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN129										0.00	0	0
ASN13 On 24/02/2019 Spot Bond				100.00000	0.00000	101.79036				0.00	0	0
Total ASN130 SPOT										0.00	0	0
Total For ASN130										0.00	0	0
ASN13 On 03/03/2019 Spot Bond				100.00000	0.00000	101.51758				0.00	0	0
Total ASN131 SPOT										0.00	0	0
Total For ASN131										0.00	0	0
ASN13 On 03/03/2019 Spot Bond				100.00000	0.00000	101.50576				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	101.43292				0.00	0	0
Total ASN134 SPOT										0.00	0	0
Total For ASN134										0.00	0	0
ASN13 On 05/03/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN135 SPOT										0.00	0	0
Total For ASN135										0.00	0	0
ASN13 On 31/12/2018 Spot Bond				100.00000	0.00000	86.57000				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			3.68000	140.65303	3.68000	140.62582				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	86.57273				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	103.48972				0.00	0	0
Total ASN143 SPOT										0.00	0	0
Total For ASN143										0.00	0	0
ASN14 On 28/04/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN144 SPOT										0.00	0	0
Total For ASN144										0.00	0	0
ASN14 On 20/06/2021 Spot Bond				100.00000	0.00000	58.51370				0.00	0	0
Total ASN145 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN145										0.00	0	0
ASN14: On 04/05/2021 Spot Bond				100.00000	0.00000	99.94916				0.00	0	0
Total ASN146 SPOT										0.00	0	0
Total For ASN146										0.00	0	0
ASN14: On 04/05/2021 Spot Bond				100.00000	0.00000	99.94916				0.00	0	0
Total ASN147 SPOT										0.00	0	0
Total For ASN147										0.00	0	0
ASN14: On 31/01/2022 Spot Bond			3.72500	140.38920	3.72500	140.36188				0.00	0	0
Total ASN149 SPOT										0.00	0	0
Total For ASN149										0.00	0	0
ASN15: On 31/05/2021 Spot Bond				100.00000	0.00000	108.62863				0.00	0	0
Total ASN150 SPOT										0.00	0	0
Total For ASN150										0.00	0	0
ASN15: On 02/06/2021 Spot Bond				100.00000	0.00000	101.64539				0.00	0	0
Total ASN152 SPOT										0.00	0	0
Total For ASN152										0.00	0	0
ASN15: On 31/03/2031 Spot Bond			4.14000	153.96263	4.14000	158.96923				0.00	0	0
Total ASN154 SPOT										0.00	0	0
Total For ASN154										0.00	0	0
ASN15: On 29/06/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN156 SPOT										0.00	0	0
Total For ASN156										0.00	0	0
ASN15: On 06/07/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN157 SPOT										0.00	0	0
Total For ASN157										0.00	0	0
ASN15: On 27/07/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN159 SPOT										0.00	0	0
Total For ASN159										0.00	0	0
ASN16: On 08/08/2021 Spot Bond				100.00000	0.00000	99.85549				0.00	0	0
Total ASN160 SPOT										0.00	0	0
Total For ASN160										0.00	0	0
ASN16: On 19/08/2021 Spot Bond				100.00000	0.00000	101.94444				0.00	0	0
Total ASN161 SPOT										0.00	0	0
Total For ASN161										0.00	0	0
ASN16: On 29/08/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN163 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN163										0.00	0	0
ASN16: On 06/09/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN164 SPOT										0.00	0	0
Total For ASN164										0.00	0	0
ASN16: On 20/06/2021 Spot Bond				100.00000	0.00000	101.21267				0.00	0	0
Total ASN165 SPOT										0.00	0	0
Total For ASN165										0.00	0	0
ASN17: On 22/11/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN172 SPOT										0.00	0	0
Total For ASN172										0.00	0	0
ASN17: On 02/12/2019 Spot Bond				100.00000	0.00000	101.54599				0.00	0	0
Total ASN174 SPOT										0.00	0	0
Total For ASN174										0.00	0	0
ASN17: On 21/12/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN176 SPOT										0.00	0	0
Total For ASN176										0.00	0	0
ASN17: On 23/12/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN177 SPOT										0.00	0	0
Total For ASN177										0.00	0	0
ASN17: On 25/02/2022 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total ASN179 SPOT										0.00	0	0
Total For ASN179										0.00	0	0
ASN18: On 20/06/2022 Spot Bond				100.00000	0.00000	101.27315				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	100.54104				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	101.33537				0.00	0	0
Total ASN189 SPOT										0.00	0	0
Total For ASN189										0.00	0	0
ASN19: On 12/06/2020 Spot Bond				100.00000	0.00000	101.24536				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	99.67149				0.00	0	0
Total ASN191 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 ASN191										0.00	0	0
ASN19 On 30/06/2022 Spot Bond				100.00000	0.00000	100.20079				0.00	0	0
Total ASN194 SPOT										0.00	0	0
Total For ASN194										0.00	0	0
ASN19 On 31/01/2038 Spot Bond			3.60000	106.29960	3.60000	80.57903				0.00	0	0
Total ASN195 SPOT										0.00	0	0
Total For ASN195										0.00	0	0
ASN19 On 20/06/2022 Spot Bond				100.00000	0.00000	98.87427				0.00	0	0
Total ASN196 SPOT										0.00	0	0
Total For ASN196										0.00	0	0
ASN38 On 20/12/2017 Spot Bond			100.00000	90.21794	100.00000	90.00159				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	90.24006	100.00000	90.02365				0.00	0	0
Total ASN39U SPOT										0.00	0	0
Total For ASN39U										0.00	0	0
ASN40 On 20/12/2017 Spot Bond			100.00000	90.14054	100.00000	89.92437				0.00	0	0
Total ASN40U SPOT										0.00	0	0
Total For ASN40U										0.00	0	0
ASN50 On 16/03/2018 Spot Bond			100.00000	61.63798	100.00000	61.48866				0.00	0	0
Total ASN50U SPOT										0.00	0	0
Total For ASN50U										0.00	0	0
ASN75 On 20/09/2020 Spot Bond			100.00000	6.11671	100.00000	6.10189				0.00	0	0
Total ASN75U SPOT										0.00	0	0
Total For ASN75U										0.00	0	0
ASN89 On 02/10/2018 Spot Bond			100.00000	41.34004	100.00000	41.23989				0.00	0	0
Total ASN89U SPOT										0.00	0	0
Total For ASN89U										0.00	0	0
BAR00 On 12/06/2018 Spot Bond				100.00000	0.00000	101.22216				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			8.61500	104.58094	8.61500	104.55684				0.00	0	11,578,000
Total BAW11 SPOT										0.00	0	11,578,000
Total For BAW11										0.00	0	11,578,000
BAW17 On 05/12/2018 Spot Bond				100.00000	0.00000	101.19748				0.00	1,473,000,000	1,473,000,000
Total BAW17 SPOT										0.00	1,473,000,000	1,473,000,000

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 BAW17									0.00	1,473,000,000	1,473,000,000
BAW17 On 05/12/2018 Spot Bond			100.00000	44.62665	100.00000	44.51854			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	101.35513			0.00	0	2,692,400
Total BAW18 SPOT									0.00	0	2,692,400
Total For BAW18									0.00	0	2,692,400
BAW19 On 05/12/2020 Spot Bond			9.39000	101.99496	9.39000	101.96939			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			9.36000	103.07222	9.36000	103.04659			0.00	0	431,626,000
Total BAW21 SPOT									0.00	0	431,626,000
Total For BAW21									0.00	0	431,626,000
BAW21 On 24/03/2022 Spot Bond			9.30000	103.29409	9.30000	103.26857			0.00	0	0
Total BAW21/R208 SPOT									0.00	0	0
Total For BAW21/R208									0.00	0	0
BAW22 On 07/12/2022 Spot Bond				100.00000	0.00000	101.46846			0.00	0	660,000,000
Total BAW22 SPOT									0.00	0	660,000,000
Total For BAW22									0.00	0	660,000,000
BAW23 On 15/10/2017 Spot Bond			100.00000	85.15625	100.00000	84.96228			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	101.37476			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	99.86237			0.00	0	0
Total BAW25 SPOT									0.00	0	0
Total For BAW25									0.00	0	0
BAW26 On 11/05/2021 Spot Bond			100.00000	12.16274	100.00000	12.12477			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	9.79214	100.00000	9.76156			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	101.50300			0.00	0	0
Total BAW28 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 BAW28										0.00	0	0
BAW3 On 02/10/2017 Spot Bond				100.00000	0.00000	101.11310				0.00	0	0
Total BAW3 SPOT										0.00	0	0
Total For BAW3										0.00	0	0
BAW8 On 02/10/2017 Spot Bond			7.84000	103.63439	7.84000	103.61242				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			11.49000	100.71735	11.49000	100.68622				0.00	0	0
Total BAYA26 SPOT										0.00	0	0
Total For BAYA26										0.00	0	0
BAYA31 On 31/12/2018 Spot Bond				100.00000	0.00000	101.10300				0.00	0	0
Total BAYA31 SPOT										0.00	0	0
Total For BAYA31										0.00	0	0
BAYA33 On 31/03/2018 Spot Bond				100.00000	0.00000	101.07607				0.00	0	0
Total BAYA33 SPOT										0.00	0	0
Total For BAYA33										0.00	0	0
BAYA34 On 31/03/2018 Spot Bond				100.00000	0.00000	101.09818				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	100.54976				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	99.50787				0.00	0	0
Total BAYA36 SPOT										0.00	0	0
Total For BAYA36										0.00	0	0
BAYA39 On 30/09/2018 Spot Bond				100.00000	0.00000	100.17079				0.00	0	0
Total BAYA39 SPOT										0.00	0	0
Total For BAYA39										0.00	0	0
BAYA41 On 30/09/2018 Spot Bond				100.00000	0.00000	100.06478				0.00	0	0
Total BAYA41 SPOT										0.00	0	0
Total For BAYA41										0.00	0	0
BAYA42 On 30/09/2018 Spot Bond				100.00000	0.00000	101.09852				0.00	0	0
Total BAYA42 SPOT										0.00	0	0
Total For BAYA42										0.00	0	0
BAYA45 On 31/03/2019 Spot Bond				100.00000	0.00000	101.09863				0.00	0	0
Total BAYA45 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 BAYA45										0.00	0	0
BAYA5 On 31/03/2019 Spot Bond				100.00000	0.00000	101.14478				0.00	0	0
Total BAYA51 SPOT										0.00	0	0
Total For BAYA51										0.00	0	0
BAYA5 On 31/03/2019 Spot Bond				100.00000	0.00000	101.17384				0.00	0	0
Total BAYA52 SPOT										0.00	0	0
Total For BAYA52										0.00	0	0
BAYA5 On 30/09/2017 Spot Bond				100.00000	0.00000	100.94326				0.00	0	0
Total BAYA53 SPOT										0.00	0	0
Total For BAYA53										0.00	0	0
BAYA5 On 30/09/2019 Spot Bond				100.00000	0.00000	101.17397				0.00	0	0
Total BAYA54 SPOT										0.00	0	0
Total For BAYA54										0.00	0	0
BAYA5 On 31/03/2018 Spot Bond				100.00000	0.00000	101.26454				0.00	0	0
Total BAYA55 SPOT										0.00	0	0
Total For BAYA55										0.00	0	0
BAYA5 On 31/03/2022 Spot Bond				100.00000	0.00000	101.20918				0.00	0	0
Total BAYA57 SPOT										0.00	0	0
Total For BAYA57										0.00	0	0
BAYA5 On 30/06/2020 Spot Bond				100.00000	0.00000	101.17390				0.00	0	0
Total BAYA58 SPOT										0.00	0	0
Total For BAYA58										0.00	0	0
BAYA5 On 30/06/2022 Spot Bond			13.05500	101.52033	13.05500	101.48544				0.00	0	0
Total BAYA59 SPOT										0.00	0	0
Total For BAYA59										0.00	0	0
BAYA6 On 30/06/2020 Spot Bond			12.31000	101.33247	12.31000	101.40934				0.00	0	0
Total BAYA60 SPOT										0.00	0	0
Total For BAYA60										0.00	0	0
BAYA6 On 30/06/2020 Spot Bond				100.00000	0.00000	101.17388				0.00	0	0
Total BAYA61 SPOT										0.00	0	0
Total For BAYA61										0.00	0	0
BAYB0 On 30/06/2019 Spot Bond				100.00000	0.00000	101.38574				0.00	0	0
Total BAYB05 SPOT										0.00	0	0
Total For BAYB05										0.00	0	0
BAYB0 On 31/12/2019 Spot Bond				100.00000	0.00000	101.38555				0.00	0	0
Total BAYB06 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 BAYB06										0.00	0	0
BAYB0 On 31/03/2020 Spot Bond				100.00000	0.00000	101.38564				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB0 On 30/09/2020 Spot Bond				100.00000	0.00000	106.56764				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB1 On 30/06/2020 Spot Bond				100.00000	0.00000	101.42976				0.00	0	0
Total BAYB11 SPOT										0.00	0	0
Total For BAYB11										0.00	0	0
BAYD1 On 30/06/2035 Spot Bond			100.00000	20.29664	100.00000	20.24747				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD2 On 30/06/2035 Spot Bond			100.00000	18.47222	100.00000	18.42747				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD3 On 30/06/2035 Spot Bond			100.00000	11.40261	100.00000	11.37499				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD4 On 30/06/2035 Spot Bond			100.00000	11.40261	100.00000	11.37499				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5 On 30/06/2035 Spot Bond			100.00000	13.78630	100.00000	13.75290				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6 On 30/06/2035 Spot Bond			100.00000	11.94560	100.00000	11.91665				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BC120 On 02/08/2017 Spot Bond			100.00000	99.72678	100.00000	100.00000				0.00	0	0
Total BC120U SPOT										0.00	0	0
Total For BC120U										0.00	0	0
BC121 On 24/11/2017 Spot Bond			100.00000	79.52877	100.00000	79.36273				0.00	0	0
Total BC121U SPOT										0.00	0	0
Total For BC121U										0.00	0	0
BCJ10 On 12/07/2019 Spot Bond				100.00000	0.00000	100.56788				0.00	0	0
Total BCJ10 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 BCJ10									0.00	0	0
BCJ11 On 14/11/2017 Spot Bond				100.00000	0.00000	101.85603			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	100.63541	8.65000	103.08410			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	100.36349			0.00	0	0
Total BCJ13 SPOT									0.00	0	0
Total For BCJ13									0.00	0	0
BD0205 On 28/04/2028 Spot Bond			8.60000	92.92948	8.60000	181.83263			0.00	0	0
Total BD0205 SPOT									0.00	0	0
Total For BD0205									0.00	0	0
BD0206 On 02/03/2028 Spot Bond			8.60000	94.24223	8.60000	182.33857			0.00	0	0
Total BD0206 SPOT									0.00	0	0
Total For BD0206									0.00	0	0
BD0302 On 18/04/2028 Spot Bond			8.98500	96.48154	8.98500	96.45838			0.00	0	0
Total BD0302 SPOT									0.00	0	0
Total For BD0302									0.00	0	0
BEER02 On 28/03/2018 Spot Bond			7.86500	102.00203	7.86500	101.98065			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	10.22150	100.00000	10.19674			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	8.84541	100.00000	8.82398			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	8.84541	100.00000	8.82398			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	9.38388	100.00000	9.36115			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	9.56337	100.00000	9.54020			0.00	0	0
Total BG1D2U 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 BG1D2U										0.00	0	0
BG1E2I On 21/11/2032 Spot Bond			100.00000	12.55487	100.00000	12.52445				0.00	0	0
Total BG1E2U SPOT										0.00	0	0
Total For BG1E2U										0.00	0	0
BG1F2I On 21/11/2032 Spot Bond			100.00000	17.34126	100.00000	17.29926				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	103.29238				0.00	1,400,000,000	700,000,000
Total BGL01 SPOT										0.00	1,400,000,000	700,000,000
Total For BGL01										0.00	1,400,000,000	700,000,000
BGL02 On 19/11/2019 Spot Bond			10.31000	103.25325	10.31000	103.22505				0.00	0	0
Total BGL02 SPOT										0.00	0	0
Total For BGL02										0.00	0	0
BGL03 On 05/02/2020 Spot Bond				100.00000	0.00000	101.92278				0.00	0	490,000,000
Total BGL03 SPOT										0.00	0	490,000,000
Total For BGL03										0.00	0	490,000,000
BGL04 On 05/02/2020 Spot Bond			10.36000	99.27684	10.36000	99.24915				0.00	0	0
Total BGL04 SPOT										0.00	0	0
Total For BGL04										0.00	0	0
BGL05 On 04/09/2020 Spot Bond			10.91000	105.83842	10.91000	105.80787				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	102.94085				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			11.53000	105.94182	11.53000	105.90956				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	101.76911				0.00	0	0
Total BGL08 SPOT										0.00	0	0
Total For BGL08										0.00	0	0
BGL09 On 29/09/2020 Spot Bond			10.91000	105.18072	10.91000	105.15035				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	99.84840				0.00	0	0
Total BGL10 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 BGL10										0.00	0	0
BGL11 On 05/05/2021 Spot Bond			11.29000	107.47205	11.29000	106.37826				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	103.89762				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			11.33000	106.60689	11.33000	106.57443				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	99.96965				0.00	0	0
Total BGL14 SPOT										0.00	0	0
Total For BGL14										0.00	0	0
BGL15 On 17/03/2022 Spot Bond				100.00000	0.00000	101.37975				0.00	0	0
Total BGL15 SPOT										0.00	0	0
Total For BGL15										0.00	0	0
BGL16 On 25/05/2022 Spot Bond				100.00000	0.00000	102.17209				0.00	10,600,000,000	5,300,000,000
Total BGL16 SPOT										0.00	10,600,000,000	5,300,000,000
Total For BGL16										0.00	10,600,000,000	5,300,000,000
BGR04 On 28/02/2018 Spot Bond				100.00000	0.00000	103.71575				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	101.73880				0.00	0	0
Total BID04 SPOT										0.00	0	0
Total For BID04										0.00	0	0
BID05 On 30/06/2019 Spot Bond				100.00000	0.00000	100.04570				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			8.51500	101.39577	8.51500	101.37267				0.00	0	2,220,000,000
Total BID06 SPOT										0.00	0	2,220,000,000
Total For BID06										0.00	0	2,220,000,000
BID07 On 30/06/2020 Spot Bond				100.00000	0.00000	100.85913				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	100.87692				0.00	0	0
Total BID08 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 BID08										0.00	0	0
BPPF0 On 22/03/2018 Spot Bond				100.00000	0.00000	100.97873				0.00	0	0
Total BPPF01 SPOT										0.00	0	0
Total For BPPF01										0.00	0	0
BPPF0 On 22/03/2020 Spot Bond				100.00000	0.00000	101.05624				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	102.71494				0.00	0	0
Total BSR17 SPOT										0.00	0	0
Total For BSR17										0.00	0	0
BTC175 On 07/08/2017 Spot Bond				100.00000	0.00000	99.89495				0.00	0	0
Total BTC175 SPOT										0.00	0	0
Total For BTC175										0.00	0	0
BTC176 On 07/08/2017 Spot Bond				100.00000	0.00000	99.89477				0.00	0	0
Total BTC176 SPOT										0.00	0	0
Total For BTC176										0.00	0	0
BTC177 On 17/08/2017 Spot Bond				100.00000	0.00000	99.68476				0.00	0	0
Total BTC177 SPOT										0.00	0	0
Total For BTC177										0.00	0	0
BTC178 On 22/08/2017 Spot Bond				100.00000	0.00000	99.58074				0.00	0	0
Total BTC178 SPOT										0.00	0	0
Total For BTC178										0.00	0	0
BTC179 On 31/08/2017 Spot Bond				100.00000	0.00000	99.39156				0.00	0	0
Total BTC179 SPOT										0.00	0	0
Total For BTC179										0.00	0	0
BTC180 On 05/09/2017 Spot Bond				100.00000	0.00000	99.28690				0.00	0	0
Total BTC180 SPOT										0.00	0	0
Total For BTC180										0.00	0	0
BTC181 On 11/09/2017 Spot Bond				100.00000	0.00000	99.16279				0.00	0	0
Total BTC181 SPOT										0.00	0	0
Total For BTC181										0.00	0	0
BTC182 On 18/09/2017 Spot Bond				100.00000	0.00000	99.01511				0.00	0	0
Total BTC182 SPOT										0.00	0	0
Total For BTC182										0.00	0	0
BTC183 On 29/09/2017 Spot Bond				100.00000	0.00000	98.77996				0.00	0	0
Total BTC183 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 BTC183										0.00	0	0
BTC18 On 06/10/2017 Spot Bond				100.00000	0.00000	98.63369				0.00	0	0
Total BTC184 SPOT										0.00	0	0
Total For BTC184										0.00	0	0
BTC18 On 13/10/2017 Spot Bond				100.00000	0.00000	98.48604				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	100.95540				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	100.98446				0.00	0	0
Total BWZ20A SPOT										0.00	0	0
Total For BWZ20A										0.00	0	0
BWZJ1 On 19/11/2018 Spot Bond				100.00000	0.00000	101.90357				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	99.81066				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	99.80528				0.00	0	0
Total BWZJ21 SPOT										0.00	0	0
Total For BWZJ21										0.00	0	0
BX161L On 01/10/2021 Spot Bond			100.00000	12.16896	100.00000	12.13947				0.00	0	0
Total BX161U SPOT										0.00	0	0
Total For BX161U										0.00	0	0
BX162L On 01/10/2021 Spot Bond			100.00000	12.10542	100.00000	12.07609				0.00	0	0
Total BX162U SPOT										0.00	0	0
Total For BX162U										0.00	0	0
BX163L On 01/10/2021 Spot Bond			100.00000	12.20072	100.00000	12.17116				0.00	0	0
Total BX163U SPOT										0.00	0	0
Total For BX163U										0.00	0	0
BX164L On 01/10/2021 Spot Bond			100.00000	12.20072	100.00000	12.17116				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	60.95798	100.00000	60.81030				0.00	0	0
Total BYA49U 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 BYA49U										0.00	0	0
BYB10I On 30/09/2021 Spot Bond			100.00000	18.74801	100.00000	18.70259				0.00	0	0
Total BYB10U SPOT										0.00	0	0
Total For BYB10U										0.00	0	0
CBL12 On 06/09/2018 Spot Bond			14.81500	101.17343	14.81500	101.13415				0.00	0	0
Total CBL12 SPOT										0.00	0	0
Total For CBL12										0.00	0	0
CBL13 On 01/02/2019 Spot Bond				100.00000	0.00000	101.05788				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			12.61500	98.65025	12.61500	98.61745				0.00	0	0
Total CBL14 SPOT										0.00	0	0
Total For CBL14										0.00	0	0
CBL17 On 23/08/2019 Spot Bond				100.00000	0.00000	101.85505				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			12.11500	103.03282	12.11500	102.99935				0.00	0	0
Total CBL18 SPOT										0.00	0	0
Total For CBL18										0.00	0	0
CBL20 On 14/12/2019 Spot Bond				100.00000	0.00000	101.08848				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			9.61000	99.39626	9.61000	99.37092				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	102.06053				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	99.99972				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	99.85613				0.00	0	0
Total CBL25 SPOT										0.00	0	0
Total For CBL25										0.00	0	0
CBL26 On 06/05/2021 Spot Bond			9.91000	106.34374	9.91000	106.31580				0.00	0	0
Total CBL26 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 CBL26										0.00	0	0
CBL27 On 12/05/2020 Spot Bond				100.00000	0.00000	102.11624				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			10.40500	110.73698	10.40500	110.70630				0.00	0	107,700
Total CCT01 SPOT										0.00	0	107,700
Total For CCT01										0.00	0	107,700
CCT02 On 12/06/2024 Spot Bond			10.40500	107.44927	10.40500	107.41950				0.00	0	356,686,500
Total CCT02 SPOT										0.00	0	356,686,500
Total For CCT02										0.00	0	356,686,500
CCT03 On 15/03/2025 Spot Bond			10.48000	107.75865	10.48000	107.72875				0.00	0	46,169,200
Total CCT03 SPOT										0.00	0	46,169,200
Total For CCT03										0.00	0	46,169,200
CCT04 On 17/07/2027 Spot Bond			9.91000	107.55060	9.91000	101.36142				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	104.05244				0.00	0	0
Total CGR14 SPOT										0.00	0	0
Total For CGR14										0.00	0	0
CGR14 On 25/11/2020 Spot Bond			10.00000	110.15840	10.00000	110.12960				0.00	0	0
Total CGR14/JIBAR SPOT										0.00	0	0
Total For CGR14/JIBAR										0.00	0	0
CGR16 On 22/09/2017 Spot Bond				100.00000	0.00000	101.25004				0.00	0	0
Total CGR16 SPOT										0.00	0	0
Total For CGR16										0.00	0	0
CGR17 On 24/10/2017 Spot Bond				100.00000	0.00000	100.26812				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	67.19095	100.00000	67.02818				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	64.48848	100.00000	64.33225				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	60.11724	100.00000	59.97160				0.00	0	0
Total CGR20U 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 CGR20U										0.00	0	0
CGR21 On 12/10/2020 Spot Bond				100.00000	0.00000	100.73627				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	99.82682				0.00	0	90,000,000
Total CGR23 SPOT										0.00	0	90,000,000
Total For CGR23										0.00	0	90,000,000
CGR24 On 08/02/2021 Spot Bond				100.00000	0.00000	101.24612				0.00	0	0
Total CGR24 SPOT										0.00	0	0
Total For CGR24										0.00	0	0
CGR25 On 27/06/2019 Spot Bond				100.00000	0.00000	101.16397				0.00	0	0
Total CGR25 SPOT										0.00	0	0
Total For CGR25										0.00	0	0
CGR27 On 25/11/2019 Spot Bond				100.00000	0.00000	102.16747				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	99.86390				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	99.82092				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	100.94076				0.00	0	0
Total CGR31 SPOT										0.00	0	0
Total For CGR31										0.00	0	0
CGR32 On 21/07/2020 Spot Bond				100.00000	0.00000	100.42768				0.00	0	0
Total CGR32 SPOT										0.00	0	0
Total For CGR32										0.00	0	0
CIG04 On 30/06/2018 Spot Bond				100.00000	0.00000	100.99658				0.00	0	0
Total CIG04 SPOT										0.00	0	0
Total For CIG04										0.00	0	0
CIG05 On 30/06/2019 Spot Bond				100.00000	0.00000	101.03221				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	101.86893				0.00	0	0
Total CIG06 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 CIG06										0.00	0	0
CIG07 On 28/08/2020 Spot Bond				100.00000	0.00000	103.57356				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	33.43492	100.00000	33.35392				0.00	0	0
Total CIG09U SPOT										0.00	0	0
Total For CIG09U										0.00	0	0
CIG10 On 29/07/2019 Spot Bond				100.00000	0.00000	100.05227				0.00	0	0
Total CIG10 SPOT										0.00	0	0
Total For CIG10										0.00	0	0
CIG11 On 29/07/2020 Spot Bond				100.00000	0.00000	100.05359				0.00	0	0
Total CIG11 SPOT										0.00	0	0
Total For CIG11										0.00	0	0
CIG12 On 29/07/2021 Spot Bond				100.00000	0.00000	100.05591				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	23.96826	100.00000	23.91020				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	23.96826	100.00000	23.91020				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	23.96826	100.00000	23.91020				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	26.50645	100.00000	26.44224				0.00	0	0
Total CLC1U SPOT										0.00	0	0
Total For CLC1U										0.00	0	0
CLN184 On 01/07/2021 Spot Bond			10.11000	100.88835	10.11000	100.86132				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN193 On 29/08/2021 Spot Bond			3.14000	140.78562	3.14000	140.69013				0.00	0	0
Total CLN193 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 CLN193									0.00	0	0
CLN193 On 13/09/2021 Spot Bond			3.65000	99.11996	3.65000	137.29656			0.00	0	0
Total CLN198 SPOT									0.00	0	0
Total For CLN198									0.00	0	0
CLN230 On 25/11/2020 Spot Bond			10.00000	110.15800	10.00000	110.13000			0.00	0	0
Total CLN230/JIBAR SPOT									0.00	0	0
Total For CLN230/JIBAR									0.00	0	0
CLN231 On 25/11/2020 Spot Bond			10.00000	110.15800	10.00000	110.13000			0.00	0	0
Total CLN231/JIBAR SPOT									0.00	0	0
Total For CLN231/JIBAR									0.00	0	0
CLN242 On 24/02/2019 Spot Bond			13.50000	98.45560	13.50000	98.42007			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	104.12158	9.35000	104.09530			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			9.04500	104.29353	9.04500	104.26846			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	99.81861			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	101.66612			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	110.15800	10.00000	110.13000			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	101.25583			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	101.42856			0.00	0	0
Total CLN302 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 CLN302										0.00	0	0
CLN302 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
CLN303 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
CLN304 On 20/12/2017 Spot Bond				100.00000	0.00000	155.72905				0.00	0	0
Total CLN305 SPOT										0.00	0	0
Total For CLN305										0.00	0	0
CLN305 On 14/11/2022 Spot Bond				100.00000	0.00000	102.19457				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN313 On 14/11/2022 Spot Bond			10.81500	97.04003	10.81500	97.01226				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN314 On 20/03/2023 Spot Bond			11.33500	98.51114	11.33500	98.48162				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN315 On 20/03/2023 Spot Bond				100.00000	0.00000	101.27324				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN317 On 14/11/2022 Spot Bond				100.00000	0.00000	102.15145				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN318 On 30/04/2018 Spot Bond				100.00000	0.00000	100.05099				0.00	0	0
Total CLN320 SPOT										0.00	0	0
Total For CLN320										0.00	0	0
CLN320 On 30/04/2018 Spot Bond			8.80500	102.24934	8.80500	102.22540				0.00	0	0
Total CLN321 SPOT										0.00	0	0
Total For CLN321										0.00	0	0
CLN321 On 20/06/2018 Spot Bond				100.00000	0.00000	101.18618				0.00	0	0
Total CLN325 SPOT										0.00	0	0
Total For CLN325										0.00	0	0
CLN325 On 20/06/2018 Spot Bond				100.00000	0.00000	101.20362				0.00	0	0
Total CLN326 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 CLN326										0.00	0	0
CLN326 On 20/06/2023 Spot Bond				100.00000	0.00000	101.27083				0.00	0	0
Total CLN327 SPOT										0.00	0	0
Total For CLN327										0.00	0	0
CLN327 On 20/06/2018 Spot Bond				100.00000	0.00000	101.36797				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	101.30585				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 20/12/2018 Spot Bond				100.00000	0.00000	102.16502				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	101.35198				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	101.08495				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	100.32805				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN345 On 28/10/2018 Spot Bond				100.00000	0.00000	100.02172				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	100.04722				0.00	0	0
Total CLN358 SPOT										0.00	0	0
Total For CLN358										0.00	0	0
CLN358 On 20/03/2019 Spot Bond				100.00000	0.00000	101.05941				0.00	0	0
Total CLN360 SPOT										0.00	0	0
Total For CLN360										0.00	0	0
CLN360 On 20/03/2024 Spot Bond			9.99500	106.51836	9.99500	106.49013				0.00	0	1,626,000
Total CLN362 SPOT										0.00	0	1,626,000

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 CLN362										0.00	0	1,626,000
CLN362 On 20/03/2024 Spot Bond				100.00000	0.00000	101.13781				0.00	0	0
Total CLN363 SPOT										0.00	0	0
Total For CLN363										0.00	0	0
CLN363 On 06/08/2023 Spot Bond				100.00000	0.00000	99.86116				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN364 On 20/03/2024 Spot Bond			12.13500	108.53485	12.13500	108.50011				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN365 On 06/08/2023 Spot Bond				100.00000	0.00000	99.85580				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN366 On 06/08/2023 Spot Bond			12.16500	102.21594	12.16500	102.18260				0.00	0	0
Total CLN367 SPOT										0.00	0	0
Total For CLN367										0.00	0	0
CLN367 On 06/08/2023 Spot Bond				100.00000	0.00000	98.13279				0.00	0	0
Total CLN369 SPOT										0.00	0	0
Total For CLN369										0.00	0	0
CLN369 On 26/07/2022 Spot Bond				100.00000	0.00000	100.18457				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN370 On 20/03/2024 Spot Bond				100.00000	0.00000	83.49658				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN371 On 20/09/2023 Spot Bond				100.00000	0.00000	101.12324				0.00	0	0
Total CLN372 SPOT										0.00	0	0
Total For CLN372										0.00	0	0
CLN372 On 20/09/2023 Spot Bond				100.00000	0.00000	101.14300				0.00	0	0
Total CLN373 SPOT										0.00	0	0
Total For CLN373										0.00	0	0
CLN373 On 20/06/2019 Spot Bond				100.00000	0.00000	101.14316				0.00	0	0
Total CLN374 SPOT										0.00	0	0
Total For CLN374										0.00	0	0
CLN374 On 20/03/2021 Spot Bond			9.31000	105.35203	9.31000	105.32598				0.00	0	0
Total CLN376 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 CLN376										0.00	0	0
CLN376 On 20/06/2019 Spot Bond				100.00000	0.00000	97.82299				0.00	0	0
Total CLN378 SPOT										0.00	0	0
Total For CLN378										0.00	0	0
CLN378 On 20/03/2024 Spot Bond			10.98000	101.88322	10.98000	101.85362				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN379 On 20/09/2024 Spot Bond			11.00000	104.03671	11.00000	104.00644				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN380 On 20/03/2021 Spot Bond				100.00000	0.00000	101.25895				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN382 On 20/09/2024 Spot Bond			11.92500	104.93252	11.92500	104.89950				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN384 On 20/09/2024 Spot Bond				100.00000	0.00000	101.36111				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN385 On 20/03/2021 Spot Bond				100.00000	0.00000	101.14287				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN386 On 26/01/2021 Spot Bond				100.00000	0.00000	100.19464				0.00	0	100,000,000
Total CLN387 SPOT										0.00	0	100,000,000
Total For CLN387										0.00	0	100,000,000
CLN387 On 20/09/2019 Spot Bond				100.00000	0.00000	101.20702				0.00	0	0
Total CLN388 SPOT										0.00	0	0
Total For CLN388										0.00	0	0
CLN388 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
CLN393 On 20/09/2022 Spot Bond				100.00000	0.00000	101.14881				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN394 On 02/03/2018 Spot Bond				100.00000	0.00000	101.52123				0.00	0	0
Total CLN395 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 CLN395										0.00	0	0
CLN395 On 20/03/2020 Spot Bond				100.00000	0.00000	101.23031				0.00	0	0
Total CLN396 SPOT										0.00	0	0
Total For CLN396										0.00	0	0
CLN396 On 20/06/2020 Spot Bond				100.00000	0.00000	101.99778				0.00	0	0
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN397 On 14/11/2022 Spot Bond				100.00000	0.00000	102.08244				0.00	0	0
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN398 On 14/11/2022 Spot Bond				100.00000	0.00000	102.07166				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	101.14870				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN400 On 21/02/2018 Spot Bond				100.00000	0.00000	102.25996				0.00	0	0
Total CLN404 SPOT										0.00	0	0
Total For CLN404										0.00	0	0
CLN404 On 20/06/2020 Spot Bond				100.00000	0.00000	98.25000				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN406 On 20/06/2020 Spot Bond				100.00000	0.00000	101.15451				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN407 On 18/07/2020 Spot Bond				100.00000	0.00000	100.50359				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN410 On 20/09/2020 Spot Bond				100.00000	0.00000	101.25901				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN411 On 20/09/2020 Spot Bond				100.00000	0.00000	101.26481				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	100.50559				0.00	0	0
Total CLN412 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 CLN412										0.00	0	0
CLN412 On 20/09/2020 Spot Bond				100.00000	0.00000	101.24741				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN413 On 20/09/2020 Spot Bond				100.00000	0.00000	101.46760				0.00	0	0
Total CLN414 SPOT										0.00	0	0
Total For CLN414										0.00	0	0
CLN414 On 20/09/2020 Spot Bond				100.00000	0.00000	101.30541				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN415 On 18/07/2020 Spot Bond				100.00000	0.00000	100.53149				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN416 On 20/09/2020 Spot Bond			4.00000	101.47444	4.00000	115.66632				0.00	0	0
Total CLN417 SPOT										0.00	0	0
Total For CLN417										0.00	0	0
CLN417 On 23/09/2020 Spot Bond				100.00000	0.00000	101.22169				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN418 On 20/12/2020 Spot Bond				100.00000	0.00000	101.36341				0.00	0	0
Total CLN419 SPOT										0.00	0	0
Total For CLN419										0.00	0	0
CLN419 On 18/04/2028 Spot Bond			7.01000	48.41253	7.01000	48.40354				0.00	0	0
Total CLN42 SPOT										0.00	0	0
Total For CLN42										0.00	0	0
CLN42 On 20/12/2020 Spot Bond				100.00000	0.00000	101.37500				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN420 On 26/01/2021 Spot Bond				100.00000	0.00000	100.23980				0.00	300,000,000	150,000,000
Total CLN421 SPOT										0.00	300,000,000	150,000,000
Total For CLN421										0.00	300,000,000	150,000,000
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN423										0.00	0	0
CLN423 On 20/12/2020 Spot Bond				100.00000	0.00000	107.56110				0.00	0	0
Total CLN424 SPOT										0.00	0	0
Total For CLN424										0.00	0	0
CLN424 On 20/12/2020 Spot Bond				100.00000	0.00000	104.19493				0.00	0	0
Total CLN425 SPOT										0.00	0	0
Total For CLN425										0.00	0	0
CLN425 On 20/12/2020 Spot Bond				100.00000	0.00000	107.33250				0.00	0	0
Total CLN426 SPOT										0.00	0	0
Total For CLN426										0.00	0	0
CLN426 On 20/12/2018 Spot Bond				100.00000	0.00000	103.23119				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	102.15243				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	101.60645				0.00	0	0
Total CLN429 SPOT										0.00	0	0
Total For CLN429										0.00	0	0
CLN429 On 20/12/2020 Spot Bond				100.00000	0.00000	118.72054				0.00	0	0
Total CLN430 SPOT										0.00	0	0
Total For CLN430										0.00	0	0
CLN430 On 20/12/2020 Spot Bond				100.00000	0.00000	116.14307				0.00	0	0
Total CLN431 SPOT										0.00	0	0
Total For CLN431										0.00	0	0
CLN431 On 20/12/2020 Spot Bond				100.00000	0.00000	115.25712				0.00	0	0
Total CLN432 SPOT										0.00	0	0
Total For CLN432										0.00	0	0
CLN432 On 20/12/2020 Spot Bond				100.00000	0.00000	121.52148				0.00	0	0
Total CLN433 SPOT										0.00	0	0
Total For CLN433										0.00	0	0
CLN433 On 20/12/2020 Spot Bond				100.00000	0.00000	119.54812				0.00	0	0
Total CLN434 SPOT										0.00	0	0
Total For CLN434										0.00	0	0
CLN434 On 20/12/2020 Spot Bond				100.00000	0.00000	101.25324				0.00	0	0
Total CLN436 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 CLN436										0.00	0	0
CLN437 On 20/12/2020 Spot Bond				100.00000	0.00000	101.20101				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN438 On 03/02/2021 Spot Bond				100.00000	0.00000	99.97493				0.00	0	0
Total CLN439 SPOT										0.00	0	0
Total For CLN439										0.00	0	0
CLN440 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
CLN441 On 20/03/2021 Spot Bond				100.00000	0.00000	102.18201				0.00	0	0
Total CLN441 SPOT										0.00	0	0
Total For CLN441										0.00	0	0
CLN442 On 23/05/2021 Spot Bond				100.00000	0.00000	101.99847				0.00	0	0
Total CLN444 SPOT										0.00	0	0
Total For CLN444										0.00	0	0
CLN445 On 24/05/2021 Spot Bond			9.91000	106.61696	9.91000	106.58893				0.00	0	0
Total CLN445 SPOT										0.00	0	0
Total For CLN445										0.00	0	0
CLN446 On 31/01/2022 Spot Bond			4.35000	136.78336	4.35000	136.75446				0.00	0	0
Total CLN452 SPOT										0.00	0	0
Total For CLN452										0.00	0	0
CLN453 On 31/01/2025 Spot Bond			6.31500	98.38819	6.31500	98.36227				0.00	0	0
Total CLN453 SPOT										0.00	0	0
Total For CLN453										0.00	0	0
CLN454 On 31/01/2025 Spot Bond			5.95500	100.78695	5.95500	100.76136				0.00	0	0
Total CLN454 SPOT										0.00	0	0
Total For CLN454										0.00	0	0
CLN455 On 04/05/2021 Spot Bond				100.00000	0.00000	101.95253				0.00	0	0
Total CLN455 SPOT										0.00	0	0
Total For CLN455										0.00	0	0
CLN456 On 20/12/2021 Spot Bond				100.00000	0.00000	101.40066				0.00	0	0
Total CLN456 SPOT										0.00	0	0
Total For CLN456										0.00	0	0
CLN457 On 17/11/2021 Spot Bond				100.00000	0.00000	102.04399				0.00	0	0
Total CLN457 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 CLN457										0.00	0	0
CLN457 On 29/11/2021 Spot Bond				100.00000	0.00000	101.75458				0.00	0	0
Total CLN458 SPOT										0.00	0	0
Total For CLN458										0.00	0	0
CLN460 On 29/11/2021 Spot Bond				100.00000	0.00000	101.73691				0.00	0	0
Total CLN460 SPOT										0.00	0	0
Total For CLN460										0.00	0	0
CLN461 On 15/02/2022 Spot Bond				100.00000	0.00000	102.29900				0.00	0	0
Total CLN461 SPOT										0.00	0	0
Total For CLN461										0.00	0	0
CLN462 On 16/02/2022 Spot Bond			10.48000	107.13553	10.48000	107.10530				0.00	0	0
Total CLN462 SPOT										0.00	0	0
Total For CLN462										0.00	0	0
CLN463 On 23/02/2018 Spot Bond				100.00000	0.00000	101.79065				0.00	0	0
Total CLN463 SPOT										0.00	0	0
Total For CLN463										0.00	0	0
CLN464 On 13/03/2022 Spot Bond			9.74500	104.98002	9.74500	104.95288				0.00	0	0
Total CLN464 SPOT										0.00	0	0
Total For CLN464										0.00	0	0
CLN465 On 14/03/2020 Spot Bond				100.00000	0.00000	101.25275				0.00	0	0
Total CLN465 SPOT										0.00	0	0
Total For CLN465										0.00	0	0
CLN466 On 21/02/2024 Spot Bond				100.00000	0.00000	101.95593				0.00	0	0
Total CLN466 SPOT										0.00	0	0
Total For CLN466										0.00	0	0
CLN467 On 27/03/2020 Spot Bond				100.00000	0.00000	100.92615				0.00	0	0
Total CLN467 SPOT										0.00	0	0
Total For CLN467										0.00	0	0
CLN468 On 28/03/2020 Spot Bond				100.00000	0.00000	100.93046				0.00	0	0
Total CLN468 SPOT										0.00	0	0
Total For CLN468										0.00	0	0
CLN469 On 28/03/2022 Spot Bond				100.00000	0.00000	100.96838				0.00	0	0
Total CLN469 SPOT										0.00	0	0
Total For CLN469										0.00	0	0
CLN470 On 07/05/2018 Spot Bond				100.00000	0.00000	99.89219				0.00	0	0
Total CLN470 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN470										0.00	0	0
CLN47 On 17/05/2019 Spot Bond				100.00000	0.00000	102.00734				0.00	0	0
Total CLN471 SPOT										0.00	0	0
Total For CLN471										0.00	0	0
CLN47 On 19/11/2022 Spot Bond				100.00000	0.00000	102.22169				0.00	0	0
Total CLN472 SPOT										0.00	0	0
Total For CLN472										0.00	0	0
CLN47 On 05/10/2022 Spot Bond				100.00000	0.00000	100.81414				0.00	0	0
Total CLN473 SPOT										0.00	0	0
Total For CLN473										0.00	0	0
CLN47 On 05/10/2022 Spot Bond			9.94500	102.52001	9.94500	102.48054				0.00	0	0
Total CLN474 SPOT										0.00	0	0
Total For CLN474										0.00	0	0
CLN47 On 23/06/2021 Spot Bond				100.00000	0.00000	101.90811				0.00	0	0
Total CLN475 SPOT										0.00	0	0
Total For CLN475										0.00	0	0
CLN47 On 20/09/2020 Spot Bond				100.00000	0.00000	101.26481				0.00	0	0
Total CLN476 SPOT										0.00	0	0
Total For CLN476										0.00	0	0
CLN47 On 29/11/2021 Spot Bond			100.00000	13.07966	100.00000	13.04676				0.00	0	0
Total CLN477 SPOT										0.00	0	0
Total For CLN477										0.00	0	0
CLN47 On 05/10/2022 Spot Bond			9.80000	101.75476	9.80000	99.92215				0.00	0	0
Total CLN478 SPOT										0.00	0	0
Total For CLN478										0.00	0	0
CLN47 On 05/10/2022 Spot Bond				100.00000	0.00000	100.98214				0.00	0	0
Total CLN479 SPOT										0.00	0	0
Total For CLN479										0.00	0	0
CLN48 On 01/07/2022 Spot Bond			100.00000	19.23074	100.00000	19.16937				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	101.21866				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	100.91047				0.00	0	0
Total CLN482 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 CLN482										0.00	0	0
CLN482 On 20/05/2021 Spot Bond				100.00000	0.00000	100.91949				0.00	0	0
Total CLN483 SPOT										0.00	0	0
Total For CLN483										0.00	0	0
CLN483 On 02/12/2021 Spot Bond				100.00000	0.00000	100.74940				0.00	0	0
Total CLN484 SPOT										0.00	0	0
Total For CLN484										0.00	0	0
CLN484 On 02/12/2021 Spot Bond			9.41000	101.77581	9.41000	101.74442				0.00	0	0
Total CLN485 SPOT										0.00	0	0
Total For CLN485										0.00	0	0
CLN485 On 20/06/2022 Spot Bond				100.00000	0.00000	100.43126				0.00	0	0
Total CLN486 SPOT										0.00	0	0
Total For CLN486										0.00	0	0
CLN486 On 07/12/2021 Spot Bond			12.42500	101.33338	12.42500	101.34893				0.00	0	0
Total CLN487 SPOT										0.00	0	0
Total For CLN487										0.00	0	0
CLN487 On 28/07/2022 Spot Bond			9.22500	104.46163	9.22500	99.82715				0.00	0	0
Total CLN488 SPOT										0.00	0	0
Total For CLN488										0.00	0	0
CLN488 On 28/03/2020 Spot Bond				100.00000	0.00000	100.14454				0.00	0	0
Total CLN489 SPOT										0.00	0	0
Total For CLN489										0.00	0	0
CLN489 On 28/03/2022 Spot Bond				100.00000	0.00000	100.15124				0.00	0	0
Total CLN490 SPOT										0.00	0	0
Total For CLN490										0.00	0	0
CLN490 On 18/04/2028 Spot Bond				100.00000	0.00000	211.20178				0.00	0	0
Total CLN55 SPOT										0.00	0	0
Total For CLN55										0.00	0	0
CLN55 On 02/03/2028 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN61 SPOT										0.00	0	0
Total For CLN61										0.00	0	0
CLN61 On 18/04/2028 Spot Bond			8.98500	96.48154	8.98500	96.45838				0.00	0	0
Total CLN81 SPOT										0.00	0	0
Total For CLN81										0.00	0	0
CLN81 On 28/04/2028 Spot Bond			8.60000	41.24714	8.60000	181.83263				0.00	0	0
Total CLN88 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN88										0.00	0	0
CLN89 On 02/03/2028 Spot Bond			8.60000	41.78199	8.60000	182.33857				0.00	0	0
Total CLN89 SPOT										0.00	0	0
Total For CLN89										0.00	0	0
CLNF1 On 20/03/2018 Spot Bond				100.00000	0.00000	101.07456				0.00	0	0
Total CLNF11 SPOT										0.00	0	0
Total For CLNF11										0.00	0	0
CLNF1 On 20/06/2019 Spot Bond				100.00000	0.00000	101.11989				0.00	0	0
Total CLNF12 SPOT										0.00	0	0
Total For CLNF12										0.00	0	0
CLNF1 On 20/06/2019 Spot Bond				100.00000	0.00000	101.54560				0.00	0	0
Total CLNF13 SPOT										0.00	0	0
Total For CLNF13										0.00	0	0
CLNF1 On 20/09/2019 Spot Bond				100.00000	0.00000	101.11983				0.00	0	0
Total CLNF14 SPOT										0.00	0	0
Total For CLNF14										0.00	0	0
CLNF1 On 20/06/2020 Spot Bond				100.00000	0.00000	101.16031				0.00	0	0
Total CLNF15 SPOT										0.00	0	0
Total For CLNF15										0.00	0	0
COH00 On 26/11/2018 Spot Bond				100.00000	0.00000	102.21391				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	100.49544				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			8.18000	102.08311	8.18000	102.06076				0.00	0	910,778,800
Total COJ04 SPOT										0.00	0	910,778,800
Total For COJ04										0.00	0	910,778,800
COJ05 On 05/06/2023 Spot Bond			9.13000	115.61988	9.13000	115.59168				0.00	0	1,000,000,000
Total COJ05 SPOT										0.00	0	1,000,000,000
Total For COJ05										0.00	0	1,000,000,000
COJ07 On 23/03/2021 Spot Bond			9.52000	107.67057	9.52000	107.64337				0.00	0	18,698,400
Total COJ07 SPOT										0.00	0	18,698,400
Total For COJ07										0.00	0	18,698,400
COJ08 On 22/06/2026 Spot Bond			10.58000	106.24988	10.58000	106.21996				0.00	0	136,501,500
Total COJ08 SPOT										0.00	0	136,501,500

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For COJ08									0.00	0	136,501,500
COJG0 On 09/06/2024 Spot Bond			9.88500	102.94730	9.88500	102.92017			0.00	0	46,135,800
Total COJG01 SPOT									0.00	0	46,135,800
Total For COJG01									0.00	0	46,135,800
COT01 On 03/04/2023 Spot Bond			10.06000	98.98312	10.06000	98.95658			0.00	0	25,105,500
Total COT01 SPOT									0.00	0	25,105,500
Total For COT01									0.00	0	25,105,500
COT02 On 03/04/2028 Spot Bond			11.31000	96.58975	11.31000	96.56071			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			11.33000	89.99027	11.33000	89.96317			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			11.28500	99.15154	11.28500	99.59277		22,570,000,000,000.00	2,000,000,000	1,000,000,000	
Total CPV01 SPOT								22,570,000,000,000.00	2,000,000,000	1,000,000,000	
Total For CPV01								22,570,000,000,000.00	2,000,000,000	1,000,000,000	
CS001 On 31/03/2018 Spot Bond			100.00000	0.00000	100.88549			0.00	0	0	
Total CS001 SPOT								0.00	0	0	
Total For CS001								0.00	0	0	
CS002 On 17/12/2020 Spot Bond			100.00000	0.00000	101.12016			0.00	0	0	
Total CS002 SPOT								0.00	0	0	
Total For CS002								0.00	0	0	
CS003 On 12/08/2021 Spot Bond			100.00000	0.00000	98.55249			0.00	0	0	
Total CS003 SPOT								0.00	0	0	
Total For CS003								0.00	0	0	
CSA04U On 06/06/2020 Spot Bond			100.00000	19.30073	100.00000	19.24048		0.00	0	0	
Total CSA04U SPOT								0.00	0	0	
Total For CSA04U								0.00	0	0	
CSD04U On 06/06/2020 Spot Bond			100.00000	18.13286	100.00000	18.07625		0.00	0	0	
Total CSD04U SPOT								0.00	0	0	
Total For CSD04U								0.00	0	0	
DEN38U On 10/06/2018 Spot Bond			100.00000	62.77353	100.00000	62.62145		0.00	0	0	
Total DEN38U SPOT								0.00	0	0	
Total For DEN38U								0.00	0	0	
DEN40U On 10/06/2018 Spot Bond			100.00000	63.16738	100.00000	63.01436		0.00	0	0	
Total DEN40U SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For DEN40U										0.00	0	0
DENG4 On 29/09/2017 Spot Bond			7.81500	102.18293	7.81500	102.16132				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	102.33371	6.86000	102.31469				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	101.52878				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	100.98007				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	101.52878				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	101.52878				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	99.39128				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	100.65107				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	86.48218	100.00000	86.28246				0.00	0	0
DLTB03 On 09/10/2017 Spot Bond			100.00000	86.48218	100.00000	86.28246				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	99.72677	100.00000	99.45504				0.00	0	0
Total DNG60U SPOT										0.00	0	0
Total For DNG60U										0.00	0	0
DOL00 On 20/09/2018 Spot Bond				100.00000	0.00000	101.43908				0.00	0	0
Total DOL003 SPOT										0.00	0	0
Total For DOL003										0.00	0	0
DOL00 On 24/01/2019 Spot Bond				100.00000	0.00000	100.34078				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DOL004 SPOT									0.00	0	0
Total For DOL004									0.00	0	0
DOL004 On 20/12/2019 Spot Bond				100.00000	0.00000	70.85750			0.00	0	0
Total DOL009 SPOT									0.00	0	0
Total For DOL009									0.00	0	0
DOL009 On 20/12/2021 Spot Bond				100.00000	0.00000	100.80166			0.00	0	0
Total DOL012 SPOT									0.00	0	0
Total For DOL012									0.00	0	0
DV2021 On 18/06/2021 Spot Bond			9.08000	100.95583	9.08000	100.93134			0.00	0	12,272,100
Total DV2021 SPOT									0.00	0	12,272,100
Total For DV2021									0.00	0	12,272,100
DV22 On 07/02/2020 Spot Bond			8.58000	101.82630	8.58000	101.80267		33,230,340,000,000.00	3,873,000,000	3,946,058,700	
Total DV22 SPOT								13,230,340,000,000.00	3,873,000,000	3,946,058,700	
Total For DV22								13,230,340,000,000.00	3,873,000,000	3,946,058,700	
DV22/R On 07/02/2020 Spot Bond			100.00000	21.18361	100.00000	21.13621		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			9.51500	106.38257	9.51500	106.35525		0.00	0	2,628,082,500	
Total DV23 SPOT								0.00	0	2,628,082,500	
Total For DV23								0.00	0	2,628,082,500	
DV23/R On 27/02/2023 Spot Bond			100.00000	15.20087	100.00000	15.16686		0.00	0	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	15.20087	100.00000	15.16686		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			9.59500	104.88857	9.59500	104.86142		0.00	0	9,085,400	
Total DV24 SPOT								0.00	0	9,085,400	
Total For DV24								0.00	0	9,085,400	
DV24/R On 18/02/2024 Spot Bond			9.69000	104.43471	9.69000	104.40742		0.00	0	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	104.43471	9.69000	104.40742		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			11.03500	98.60075	11.03500	98.57150		0.00	0	27,681,100	
Total DV29 SPOT								0.00	0	27,681,100	
Total For DV29								0.00	0	27,681,100	
DV29/R On 18/02/2029 Spot Bond			10.10000	104.62197	10.10000	104.59350		0.00	0	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	104.62197	10.10000	104.59350		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DV29/R213 SPOT									0.00	0	0
Total For DV29/R213									0.00	0	0
DVC02 On 24/08/2017 Spot Bond				100.00000	0.00000	101.54675			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	101.77238			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	101.53295			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	101.51597			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	100.78659			0.00	0	0
Total DVF18 SPOT									0.00	0	0
Total For DVF18									0.00	0	0
DVF19 On 31/05/2019 Spot Bond				100.00000	0.00000	102.23238			0.00	1,000,000,000	1,000,000,000
Total DVF19 SPOT									0.00	1,000,000,000	1,000,000,000
Total For DVF19									0.00	1,000,000,000	1,000,000,000
DVF20 On 29/11/2019 Spot Bond				100.00000	0.00000	101.59557			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	100.87854			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	101.65208			0.00	0	0
Total DVF21 SPOT									0.00	0	0
Total For DVF21									0.00	0	0
DVF22 On 28/03/2022 Spot Bond				100.00000	0.00000	101.02139			0.00	0	0
Total DVF22 SPOT									0.00	0	0
Total For DVF22									0.00	0	0
E170 On 01/08/2020 Spot Bond			8.25000	113.75475	8.25000	113.72977		22,819,500,000.00	2,766,000	126,271,900	
Total E170 SPOT								22,819,500,000.00	2,766,000	126,271,900	
Total For E170								22,819,500,000.00	2,766,000	126,271,900	
E170/R On 01/08/2020 Spot Bond			100.00000	21.18713	100.00000	21.14050		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total E170/R207 SPOT										0.00	0	0
Total For E170/R207										0.00	0	0
ECN20 On 14/03/2020 Spot Bond			8.97000	105.25880	8.97000	105.23371				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			9.12000	106.07333	9.12000	106.04763				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			9.53500	105.82077	9.53500	105.79399				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			3.67000	103.68298	3.67000	103.66295				0.00	0	0
Total ECN32 SPOT										0.00	0	0
Total For ECN32										0.00	0	0
EFS00E On 23/10/2023 Spot Bond				100.00000	0.00000	100.07383				0.00	0	0
Total EFS00B SPOT										0.00	0	0
Total For EFS00B										0.00	0	0
EFS0A1 On 28/10/2023 Spot Bond				100.00000	0.00000	100.04043				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	16.86788	100.00000	16.82702				0.00	0	0
Total EFS0CU SPOT										0.00	0	0
Total For EFS0CU										0.00	0	0
EL037 On 31/01/2037 Spot Bond			3.22000	99.01679	3.22000	98.99884				0.00	0	0
Total EL037 SPOT										0.00	0	0
Total For EL037										0.00	0	0
EL037/I On 31/01/2037 Spot Bond			2.25000	115.08129	2.25000	115.06342				0.00	0	0
Total EL037/I2038 SPOT										0.00	0	0
Total For EL037/I2038										0.00	0	0
EL28 On 02/05/2028 Spot Bond			3.22000	126.90180	3.22000	126.87879				0.00	0	0
Total EL28 SPOT										0.00	0	0
Total For EL28										0.00	0	0
EL29 On 19/11/2029 Spot Bond			3.23000	113.43931	3.23000	113.41871				0.00	0	0
Total EL29 SPOT										0.00	0	0
Total For EL29										0.00	0	0
EL30 On 29/07/2030 Spot Bond			3.25000	111.78737	3.25000	111.76703				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EL30 SPOT										0.00	0	0
Total For EL30										0.00	0	0
EL31 On 02/06/2031 Spot Bond			3.31000	103.52455	3.31000	103.50549				0.00	0	500,000,000
Total EL31 SPOT										0.00	0	500,000,000
Total For EL31										0.00	0	500,000,000
EL36 On 31/01/2036 Spot Bond			3.21000	99.76686	3.21000	99.74881				0.00	0	0
Total EL36 SPOT										0.00	0	0
Total For EL36										0.00	0	0
EL36/I2 On 31/01/2036 Spot Bond			2.25000	115.08129	2.25000	115.06342				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			9.11000	103.88361	9.11000	103.85847				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			9.19000	108.81121	9.19000	108.78464				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			10.38000	100.87948	10.38000	100.85173				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			10.82000	91.48634	10.82000	95.63522				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			11.08500	100.42883	11.08500	101.38863				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			10.48000	99.91141	10.48000	100.38326				0.00	0	22,349,500
Total EMM06 SPOT										0.00	0	22,349,500
Total For EMM06										0.00	0	22,349,500
EMM07 On 10/07/2027 Spot Bond			10.33000	101.83426	10.33000	101.29401				0.00	0	0
Total EMM07 SPOT										0.00	0	0
Total For EMM07										0.00	0	0
EMM07 On 17/07/2032 Spot Bond			11.11000	108.07877	11.11000	89.99601				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	101.62140				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPF002 SPOT										0.00	0	0
Total For EPF002										0.00	0	0
EPF002 On 06/11/2017 Spot Bond				100.00000	0.00000	100.13232				0.00	0	0
Total EPF004 SPOT										0.00	0	0
Total For EPF004										0.00	0	0
EPF004 On 19/08/2018 Spot Bond				100.00000	0.00000	101.83400				0.00	0	0
Total EPF006 SPOT										0.00	0	0
Total For EPF006										0.00	0	0
EPF006 On 02/09/2020 Spot Bond				100.00000	0.00000	101.53761				0.00	0	0
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF007 On 12/09/2019 Spot Bond				100.00000	0.00000	101.41050				0.00	0	0
Total EPF008 SPOT										0.00	0	0
Total For EPF008										0.00	0	0
EPF008 On 30/03/2018 Spot Bond				100.00000	0.00000	100.83662				0.00	0	0
Total EPF009 SPOT										0.00	0	0
Total For EPF009										0.00	0	0
EPF009 On 07/11/2019 Spot Bond				100.00000	0.00000	99.88564				0.00	0	0
Total EPF010 SPOT										0.00	0	0
Total For EPF010										0.00	0	0
EPF010 On 12/06/2020 Spot Bond				100.00000	0.00000	101.33750				0.00	0	0
Total EPF011 SPOT										0.00	0	0
Total For EPF011										0.00	0	0
EPF011 On 01/09/2018 Spot Bond			100.00000	44.36613	100.00000	44.25866				0.00	0	0
Total EPF01U SPOT										0.00	0	0
Total For EPF01U										0.00	0	0
EPF01U On 01/09/2019 Spot Bond			100.00000	24.41354	100.00000	24.35440				0.00	0	0
Total EPF02U SPOT										0.00	0	0
Total For EPF02U										0.00	0	0
EPF02U On 06/09/2017 Spot Bond				100.00000	0.00000	101.36945				0.00	0	0
Total EPFC27 SPOT										0.00	0	0
Total For EPFC27										0.00	0	0
EPFC27 On 06/11/2017 Spot Bond				100.00000	0.00000	99.89419				0.00	0	0
Total EPFC29 SPOT										0.00	0	0
Total For EPFC29										0.00	0	0
EPFC29 On 02/03/2018 Spot Bond				100.00000	0.00000	101.45486				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPFC30 SPOT										0.00	0	0
Total For EPFC30										0.00	0	0
EPFC3 On 06/09/2017 Spot Bond				100.00000	0.00000	103.39842				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	99.97854				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	29.54553	100.00000	29.47395		40,000,000,000,000.00		400,000,000	200,000,000	
Total EQS05 SPOT								10,000,000,000,000.00		400,000,000	200,000,000	
Total For EQS05								10,000,000,000,000.00		400,000,000	200,000,000	
EQS06 On 09/04/2020 Spot Bond				100.00000	0.00000	96.61663				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			12.11500	100.50869	12.11500	100.47640				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	99.59640				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	41.91729	100.00000	41.81574				0.00	0	0
EQS08 On 04/10/2018 Spot Bond			100.00000	42.00767	100.00000	41.90590				0.00	0	0
Total EQS08A/JIBAR SPOT										0.00	0	0
Total For EQS08A/JIBAR										0.00	0	0
EQS10 On 28/07/2022 Spot Bond				100.00000	0.00000	100.13625				0.00	0	0
Total EQS10 SPOT										0.00	0	0
Total For EQS10										0.00	0	0
ERS3B On 17/08/2019 Spot Bond				100.00000	0.00000	101.95996				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	102.00537				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	102.06496				0.00	0	0
Total ERS3C4 SPOT										0.00	0	0
Total For ERS3C4										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3C On 17/05/2019 Spot Bond				100.00000	0.00000	102.21463			0.00	0	0
Total ERS3C5 SPOT									0.00	0	0
Total For ERS3C5									0.00	0	0
ERSA1: On 25/11/2020 Spot Bond			10.00000	110.15800	10.00000	110.13000			0.00	0	0
Total ERS12/JIBAR SPOT									0.00	0	0
Total For ERS12/JIBAR									0.00	0	0
ERSA1: On 17/08/2017 Spot Bond				100.00000	0.00000	101.88663			0.00	0	0
Total ERS15 SPOT									0.00	0	0
Total For ERS15									0.00	0	0
ERSA1 On 17/08/2018 Spot Bond				100.00000	0.00000	101.75490			0.00	0	0
Total ERS17 SPOT									0.00	0	0
Total For ERS17									0.00	0	0
ERSA1: On 17/08/2017 Spot Bond				100.00000	0.00000	101.81306			0.00	0	0
Total ERS18 SPOT									0.00	0	0
Total For ERS18									0.00	0	0
ERSA2: On 17/08/2018 Spot Bond				100.00000	0.00000	102.08427			0.00	0	0
Total ERS20 SPOT									0.00	0	0
Total For ERS20									0.00	0	0
ERSA2 On 17/08/2020 Spot Bond				100.00000	0.00000	101.53480			0.00	0	0
Total ERS21 SPOT									0.00	0	0
Total For ERS21									0.00	0	0
ERSA2: On 17/05/2019 Spot Bond				100.00000	0.00000	102.35075			0.00	0	0
Total ERS22 SPOT									0.00	0	0
Total For ERS22									0.00	0	0
ERSA2 On 17/08/2019 Spot Bond				100.00000	0.00000	101.93896			0.00	0	0
Total ERS23 SPOT									0.00	0	0
Total For ERS23									0.00	0	0
ES18 On 20/04/2018 Spot Bond			7.98500	103.49184	7.98500	103.46970			0.00	0	41,104,329,000
Total ES18 SPOT									0.00	0	41,104,329,000
Total For ES18									0.00	0	41,104,329,000
ES18/R On 20/04/2018 Spot Bond			9.25000	102.62809	9.25000	102.60274			0.00	0	0
Total ES18/R204 SPOT									0.00	0	0
Total For ES18/R204									0.00	0	0
ES23 On 25/01/2023 Spot Bond			8.95500	104.68575	8.95500	104.66083		47,934,324,000.00		5,352,800	1,764,425,100
Total ES23 SPOT								47,934,324,000.00		5,352,800	1,764,425,100
Total For ES23								47,934,324,000.00		5,352,800	1,764,425,100

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES23/R On 25/01/2023 Spot Bond			10.00000	100.23894	10.00000	100.21236			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			9.74000	91.72554	9.74000	91.70171		77,175,864,000.00	7,923,600	12,483,821,800	
Total ES26 SPOT								77,175,864,000.00	7,923,600	12,483,821,800	
Total For ES26								77,175,864,000.00	7,923,600	12,483,821,800	
ES26/R On 02/04/2026 Spot Bond			7.85000	102.62143	7.85000	102.59985		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			10.80000	77.90892	10.77500	78.03962		92,959,920,000.00	8,607,400	59,229,590,900	
Total ES33 SPOT								92,959,920,000.00	8,607,400	59,229,590,900	
Total For ES33								92,959,920,000.00	8,607,400	59,229,590,900	
ES33/R On 15/09/2033 Spot Bond			7.50000	102.86124	7.50000	102.84066		0.00	0	0	
Total ES33/R209 SPOT								0.00	0	0	
Total For ES33/R209								0.00	0	0	
ES42 On 25/04/2042 Spot Bond			11.06000	80.76364	11.06000	80.73989		48,621,972,000.00	4,396,200	15,986,883,000	
Total ES42 SPOT								48,621,972,000.00	4,396,200	15,986,883,000	
Total For ES42								48,621,972,000.00	4,396,200	15,986,883,000	
ES42/R On 25/04/2042 Spot Bond			8.50000	102.30047	8.50000	102.27721		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	100.38489		0.00	0	0	
Total EXX02 SPOT								0.00	0	0	
Total For EXX02								0.00	0	0	
FBJ20Z On 20/03/2020 Spot Bond				100.00000	0.00000	101.12569		0.00	0	0	
Total FBJ20Z SPOT								0.00	0	0	
Total For FBJ20Z								0.00	0	0	
FBJ22Z On 20/03/2022 Spot Bond				100.00000	0.00000	101.16038		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	38.91847	100.00000	38.82419		0.00	0	0	
Total FIF01U SPOT								0.00	0	0	
Total For FIF01U								0.00	0	0	
FIF02U On 01/11/2019 Spot Bond			100.00000	21.29783	100.00000	21.24624		0.00	0	0	
Total FIF02U SPOT								0.00	0	0	
Total For FIF02U								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FIF03U On 01/11/2020 Spot Bond			100.00000	14.18292	100.00000	14.14857				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	11.35628	100.00000	11.32877				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	14.57746	100.00000	14.54214				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	11.56971	100.00000	11.54167				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	101.80895				0.00	0	0
Total FIFB04 SPOT										0.00	0	0
Total For FIFB04										0.00	0	0
FIFB06 On 25/08/2017 Spot Bond				100.00000	0.00000	101.68568				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	101.63023				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	101.61625				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	100.95436				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	101.60899				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	99.88599				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	101.99635				0.00	0	0
Total FIFB12 SPOT										0.00	0	0
Total For FIFB12										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FMLA1U On 17/02/2039 Spot Bond			100.00000	5.86008	100.00000	5.84848				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	13.29914	100.00000	13.26692				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	29.73006	100.00000	29.65803				0.00	0	0
Total FPB1U SPOT										0.00	0	0
Total For FPB1U										0.00	0	0
FRB05 On 21/12/2018 Spot Bond			8.91500	100.45324	8.91500	100.42930				0.00	0	367,596,800
Total FRB05 SPOT										0.00	0	367,596,800
Total For FRB05										0.00	0	367,596,800
FRB11 On 11/12/2017 Spot Bond				100.00000	0.00000	101.92209				0.00	0	0
Total FRB11 SPOT										0.00	0	0
Total For FRB11										0.00	0	0
FRB12 On 02/06/2019 Spot Bond				100.00000	0.00000	102.05662				0.00	0	0
Total FRB12 SPOT										0.00	0	0
Total For FRB12										0.00	0	0
FRB13 On 02/06/2021 Spot Bond				100.00000	0.00000	98.48998				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			10.51000	100.09051	10.51000	100.06250				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	103.43133				0.00	1,000,000,000	1,060,000,000
Total FRB15 SPOT										0.00	1,000,000,000	1,060,000,000
Total For FRB15										0.00	1,000,000,000	1,060,000,000
FRB16 On 08/07/2020 Spot Bond				100.00000	0.00000	101.62079				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	100.92401				0.00	0	2,500,000,000
Total FRB17 SPOT										0.00	0	2,500,000,000
Total For FRB17										0.00	0	2,500,000,000
FRB17/ On 08/01/2027 Spot Bond			100.00000	11.63415	100.00000	11.60597				0.00	0	0
Total FRB17/JIBAR SPOT										0.00	0	0
Total For FRB17/JIBAR										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB18 On 13/04/2021 Spot Bond				100.00000	0.00000	102.66000			0.00	1,400,000,000	700,000,000
Total FRB18 SPOT									0.00	1,400,000,000	700,000,000
Total For FRB18									0.00	1,400,000,000	700,000,000
FRB19 On 14/04/2021 Spot Bond			11.21000	107.06342	11.21000	107.03152			0.00	0	0
Total FRB19 SPOT									0.00	0	0
Total For FRB19									0.00	0	0
FRB20 On 15/04/2021 Spot Bond				100.00000	0.00000	102.07781			0.00	0	0
Total FRB20 SPOT									0.00	0	0
Total For FRB20									0.00	0	0
FRB21 On 24/11/2021 Spot Bond				100.00000	0.00000	102.17133			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	101.72680			0.00	0	0
Total FRB22 SPOT									0.00	0	0
Total For FRB22									0.00	0	0
FRBC2 On 21/12/2018 Spot Bond			9.92500	104.00426	9.92500	103.97673			0.00	0	17,014,400
Total FRBC21 SPOT									0.00	0	17,014,400
Total For FRBC21									0.00	0	17,014,400
FRBC2 On 21/12/2018 Spot Bond				100.00000	0.00000	103.37585			0.00	0	384,000,000
Total FRBC22 SPOT									0.00	0	384,000,000
Total For FRBC22									0.00	0	384,000,000
FRBI22 On 31/01/2022 Spot Bond			3.25000	143.20305	3.25000	143.17698			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			3.52000	112.02179	3.52000	278.60902			0.00	0	13,540,000,000
Total FRBI23 SPOT									0.00	0	13,540,000,000
Total For FRBI23									0.00	0	13,540,000,000
FRBI25 On 31/01/2025 Spot Bond			3.71500	110.32813	3.71500	117.25515			0.00	0	0
Total FRBI25 SPOT									0.00	0	0
Total For FRBI25									0.00	0	0
FRBI28 On 31/03/2028 Spot Bond			4.11000	87.95851	4.11000	159.39835			0.00	0	0
Total FRBI28 SPOT									0.00	0	0
Total For FRBI28									0.00	0	0
FRBI29 On 31/03/2029 Spot Bond			3.85000	81.32967	3.85000	82.23897			0.00	0	0
Total FRBI29 SPOT									0.00	0	0
Total For FRBI29									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRBI33 On 07/12/2033 Spot Bond			4.35000	90.08345	4.35000	189.70952				0.00	0	0
Total FRBI33 SPOT										0.00	0	0
Total For FRBI33										0.00	0	0
FRBI46 On 31/03/2046 Spot Bond			4.36000	70.58407	4.36000	87.75367				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			4.41000	88.23136	4.41000	88.30429				0.00	0	0
Total FRBI50 SPOT										0.00	0	0
Total For FRBI50										0.00	0	0
FRBZ01 On 30/11/2020 Spot Bond			8.93000	75.23958	8.93000	76.01969				0.00	0	0
Total FRBZ01 SPOT										0.00	0	0
Total For FRBZ01										0.00	0	0
FRBZ02 On 28/10/2024 Spot Bond			10.05000	50.01156	10.05000	50.55680				0.00	0	0
Total FRBZ02 SPOT										0.00	0	0
Total For FRBZ02										0.00	0	0
FRBZ03 On 10/12/2024 Spot Bond			10.08000	49.35149	10.08000	49.87674				0.00	0	0
Total FRBZ03 SPOT										0.00	0	0
Total For FRBZ03										0.00	0	0
FRC05U On 13/10/2017 Spot Bond			100.00000	85.61322	100.00000	85.41731				0.00	0	0
Total FRC05U SPOT										0.00	0	0
Total For FRC05U										0.00	0	0
FRC06U On 31/12/2017 Spot Bond			100.00000	88.45822	100.00000	88.25106				0.00	0	0
Total FRC06U SPOT										0.00	0	0
Total For FRC06U										0.00	0	0
FRC107 On 03/06/2021 Spot Bond				100.00000	0.00000	101.87020				0.00	0	0
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0
FRC134 On 20/09/2017 Spot Bond				100.00000	0.00000	101.56643				0.00	0	0
Total FRC134 SPOT										0.00	0	0
Total For FRC134										0.00	0	0
FRC144 On 20/09/2017 Spot Bond				100.00000	0.00000	101.14541				0.00	0	0
Total FRC144 SPOT										0.00	0	0
Total For FRC144										0.00	0	0
FRC145 On 20/09/2017 Spot Bond				100.00000	0.00000	102.50706				0.00	0	0
Total FRC145 SPOT										0.00	0	0
Total For FRC145										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC15(On 20/09/2017 Spot Bond				100.00000	0.00000	101.23837				0.00	0	0
Total FRC150 SPOT										0.00	0	0
Total For FRC150										0.00	0	0
FRC15(On 20/09/2017 Spot Bond			5.76400	100.77140	5.76400	98.00000				0.00	0	0
Total FRC151 SPOT										0.00	0	0
Total For FRC151										0.00	0	0
FRC15(On 20/12/2017 Spot Bond				100.00000	0.00000	101.25002				0.00	0	0
Total FRC152 SPOT										0.00	0	0
Total For FRC152										0.00	0	0
FRC15(On 20/12/2017 Spot Bond				100.00000	0.00000	101.15822				0.00	0	0
Total FRC153 SPOT										0.00	0	0
Total For FRC153										0.00	0	0
FRC15(On 20/12/2017 Spot Bond				100.00000	0.00000	101.18961				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	101.49706				0.00	0	0
Total FRC155 SPOT										0.00	0	0
Total For FRC155										0.00	0	0
FRC16(On 20/12/2017 Spot Bond				100.00000	0.00000	101.17217				0.00	0	0
Total FRC161 SPOT										0.00	0	0
Total For FRC161										0.00	0	0
FRC16(On 20/03/2018 Spot Bond				100.00000	0.00000	101.11647				0.00	0	0
Total FRC163 SPOT										0.00	0	0
Total For FRC163										0.00	0	0
FRC16(On 20/03/2018 Spot Bond				100.00000	0.00000	101.11763				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	101.53798				0.00	0	0
Total FRC167 SPOT										0.00	0	0
Total For FRC167										0.00	0	0
FRC16(On 20/06/2018 Spot Bond				100.00000	0.00000	101.12587				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			4.41000	108.11832	4.41000	111.83365				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC17(On 20/06/2018 Spot Bond				100.00000	0.00000	101.20129			0.00	0	0
Total FRC170 SPOT									0.00	0	0
Total For FRC170									0.00	0	0
FRC17(On 20/06/2018 Spot Bond				100.00000	0.00000	101.18873			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	100.68446			0.00	0	0
Total FRC172 SPOT									0.00	0	0
Total For FRC172									0.00	0	0
FRC17(On 20/06/2018 Spot Bond				100.00000	0.00000	101.20129			0.00	0	0
Total FRC174 SPOT									0.00	0	0
Total For FRC174									0.00	0	0
FRC17(On 20/09/2018 Spot Bond				100.00000	0.00000	101.14309			0.00	0	0
Total FRC176 SPOT									0.00	0	0
Total For FRC176									0.00	0	0
FRC17(On 20/09/2018 Spot Bond				100.00000	0.00000	101.12099			0.00	0	0
Total FRC177 SPOT									0.00	0	0
Total For FRC177									0.00	0	0
FRC17(On 06/08/2023 Spot Bond				100.00000	0.00000	99.37836			0.00	0	0
Total FRC178 SPOT									0.00	0	0
Total For FRC178									0.00	0	0
FRC17(On 20/09/2020 Spot Bond				100.00000	0.00000	101.27873			0.00	0	0
Total FRC179 SPOT									0.00	0	0
Total For FRC179									0.00	0	0
FRC18(On 06/08/2023 Spot Bond				100.00000	0.00000	110.41800			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	104.39900			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	101.43798			0.00	0	0
Total FRC185 SPOT									0.00	0	0
Total For FRC185									0.00	0	0
FRC18(On 20/03/2019 Spot Bond				100.00000	0.00000	101.16728			0.00	0	0
Total FRC188 SPOT									0.00	0	0
Total For FRC188									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC18: On 20/03/2019 Spot Bond				100.00000	0.00000	101.18975				0.00	0	0
Total FRC189 SPOT										0.00	0	0
Total For FRC189										0.00	0	0
FRC19: On 02/04/2019 Spot Bond				100.00000	0.00000	100.81875				0.00	0	0
Total FRC192 SPOT										0.00	0	0
Total For FRC192										0.00	0	0
FRC19: On 25/11/2020 Spot Bond			10.00000	110.15800	10.00000	110.13000				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC19: On 20/06/2024 Spot Bond				100.00000	0.00000	101.24520				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	101.66935				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	13.72586	100.00000	13.69261				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	12.86668	100.00000	12.83551				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	103.35518				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	24.58266	100.00000	24.52310				0.00	0	0
FRC21: On 20/12/2019 Spot Bond				100.00000	0.00000	101.22448				0.00	0	0
Total FRC210 SPOT										0.00	0	0
Total For FRC210										0.00	0	0
FRC21: On 29/10/2017 Spot Bond			100.00000		100.00000	0.00000				0.00	0	0
Total FRC211 SPOT										0.00	0	0
Total For FRC211										0.00	0	0
FRC21: On 07/05/2020 Spot Bond				100.00000	0.00000	102.19733				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	14.64327	100.00000	14.60780				0.00	0	0
Total FRC213 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC213										0.00	0	0
FRC21: On 07/11/2017 Spot Bond			100.00000	98.92473	100.00000	100.84779				0.00	0	2,010,000,000
Total FRC214 SPOT										0.00	0	2,010,000,000
Total For FRC214										0.00	0	2,010,000,000
FRC21: On 07/11/2019 Spot Bond				100.00000	0.00000	102.19729				0.00	0	0
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0
FRC21: On 07/11/2017 Spot Bond			100.00000	98.92473	100.00000	100.84039				0.00	0	0
Total FRC216 SPOT										0.00	0	0
Total For FRC216										0.00	0	0
FRC21: On 07/11/2017 Spot Bond				100.00000	0.00000	102.19260				0.00	0	0
Total FRC217 SPOT										0.00	0	0
Total For FRC217										0.00	0	0
FRC21: On 07/11/2017 Spot Bond				100.00000	0.00000	102.09613				0.00	0	0
Total FRC218 SPOT										0.00	0	0
Total For FRC218										0.00	0	0
FRC21: On 04/11/2019 Spot Bond				100.00000	0.00000	99.95310				0.00	0	0
Total FRC219 SPOT										0.00	0	0
Total For FRC219										0.00	0	0
FRC22: On 04/11/2017 Spot Bond				100.00000	0.00000	99.95569				0.00	0	0
Total FRC220 SPOT										0.00	0	0
Total For FRC220										0.00	0	0
FRC22: On 31/01/2022 Spot Bond			3.76000	140.18440	3.76000	140.15698				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC22: On 20/05/2020 Spot Bond				100.00000	0.00000	101.86797				0.00	0	0
Total FRC225 SPOT										0.00	0	0
Total For FRC225										0.00	0	0
FRC23: On 25/06/2018 Spot Bond				100.00000	0.00000	100.95509				0.00	0	0
Total FRC231 SPOT										0.00	0	0
Total For FRC231										0.00	0	0
FRC23: On 31/01/2022 Spot Bond			4.62000	135.25877	4.62000	135.22921				0.00	0	0
Total FRC233 SPOT										0.00	0	0
Total For FRC233										0.00	0	0
FRC23: On 20/12/2020 Spot Bond				100.00000	0.00000	101.71847				0.00	0	0
Total FRC234 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC234										0.00	0	0
FRC234 On 08/02/2020 Spot Bond				100.00000	0.00000	107.06467				0.00	0	0
Total FRC236 SPOT										0.00	0	0
Total For FRC236										0.00	0	0
FRC236 On 19/10/2020 Spot Bond				100.00000	0.00000	115.31685				0.00	0	0
Total FRC237 SPOT										0.00	0	0
Total For FRC237										0.00	0	0
FRC237 On 08/02/2020 Spot Bond				100.00000	0.00000	107.64245				0.00	0	0
Total FRC238 SPOT										0.00	0	0
Total For FRC238										0.00	0	0
FRC238 On 19/10/2020 Spot Bond				100.00000	0.00000	116.09637				0.00	0	0
Total FRC239 SPOT										0.00	0	0
Total For FRC239										0.00	0	0
FRC239 On 19/10/2020 Spot Bond				100.00000	0.00000	115.17153				0.00	0	0
Total FRC240 SPOT										0.00	0	0
Total For FRC240										0.00	0	0
FRC240 On 08/02/2020 Spot Bond				100.00000	0.00000	106.84555				0.00	0	0
Total FRC241 SPOT										0.00	0	0
Total For FRC241										0.00	0	0
FRC241 On 08/02/2020 Spot Bond				100.00000	0.00000	106.46281				0.00	0	0
Total FRC242 SPOT										0.00	0	0
Total For FRC242										0.00	0	0
FRC242 On 19/10/2020 Spot Bond				100.00000	0.00000	100.80964				0.00	0	0
Total FRC243 SPOT										0.00	0	0
Total For FRC243										0.00	0	0
FRC243 On 08/02/2020 Spot Bond				100.00000	0.00000	108.13836				0.00	0	0
Total FRC244 SPOT										0.00	0	0
Total For FRC244										0.00	0	0
FRC244 On 19/10/2020 Spot Bond				100.00000	0.00000	100.80234				0.00	0	0
Total FRC245 SPOT										0.00	0	0
Total For FRC245										0.00	0	0
FRC245 On 19/10/2020 Spot Bond				100.00000	0.00000	100.65941				0.00	0	0
Total FRC246 SPOT										0.00	0	0
Total For FRC246										0.00	0	0
FRC246 On 08/02/2020 Spot Bond				100.00000	0.00000	107.03184				0.00	0	0
Total FRC247 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC247										0.00	0	0
FRC247 On 08/02/2020 Spot Bond				100.00000	0.00000	96.07011				0.00	0	0
Total FRC248 SPOT										0.00	0	0
Total For FRC248										0.00	0	0
FRC248 On 19/10/2020 Spot Bond				100.00000	0.00000	113.54863				0.00	0	0
Total FRC249 SPOT										0.00	0	0
Total For FRC249										0.00	0	0
FRC249 On 19/10/2020 Spot Bond				100.00000	0.00000	94.71573				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	102.34113				0.00	0	0
Total FRC251 SPOT										0.00	0	0
Total For FRC251										0.00	0	0
FRC251 On 14/03/2022 Spot Bond				100.00000	0.00000	101.14114				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	100.85377				0.00	0	0
Total FRC254 SPOT										0.00	0	0
Total For FRC254										0.00	0	0
FRC254 On 05/10/2022 Spot Bond				100.00000	0.00000	100.20085				0.00	0	0
Total FRC255 SPOT										0.00	0	0
Total For FRC255										0.00	0	0
FRC255 On 10/09/2017 Spot Bond				100.00000	0.00000	101.39038				0.00	0	0
Total FRC46 SPOT										0.00	0	0
Total For FRC46										0.00	0	0
FRC46 On 31/01/2022 Spot Bond			4.28000	93.82979	4.28000	137.15313				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			4.34000	93.59611	4.34000	136.81132				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			4.32000	93.67393	4.32000	136.92515				0.00	0	0
Total FRC71 SPOT										0.00	0	0
Total For FRC71										0.00	0	0
FRD013 On 31/10/2020 Spot Bond				100.00000	0.00000	100.05976				0.00	0	0
Total FRD013 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 FRD013										0.00	0	0
FRD011 On 22/12/2018 Spot Bond			100.00000	41.51157	100.00000	41.41100				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	88.67224	100.00000	88.46457				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	13.81705	100.00000	13.72492				0.00	0	0
Total FRD17U SPOT										0.00	0	0
Total For FRD17U										0.00	0	0
FRI33 On 28/02/2033 Spot Bond			4.08000	84.30007	4.08000	84.96700				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			4.15000	97.58822	4.15000	97.56810				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	102.24829				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	100.98212				0.00	0	10,000,000
Total FRJ19 SPOT										0.00	0	10,000,000
Total For FRJ19										0.00	0	10,000,000
FRJ20 On 20/09/2020 Spot Bond				100.00000	0.00000	100.47623				0.00	0	0
Total FRJ20 SPOT										0.00	0	0
Total For FRJ20										0.00	0	0
FRJ21 On 15/09/2021 Spot Bond				100.00000	0.00000	100.40194				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	101.66490				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	101.41994				0.00	110,000,000	210,000,000
Total FRJ25 SPOT										0.00	110,000,000	210,000,000
Total For FRJ25										0.00	110,000,000	210,000,000
FRJ27 On 25/01/2027 Spot Bond				100.00000	0.00000	100.41939				0.00	0	0
Total FRJ27 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 FRJ27										0.00	0	0
FRS011 On 13/05/2021 Spot Bond			100.00000	7.30312	100.00000	7.28927				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	7.30312	100.00000	7.28927				0.00	0	0
Total FRS02U SPOT										0.00	0	0
Total For FRS02U										0.00	0	0
FRS101 On 15/01/2024 Spot Bond			2.74800	83.95325	2.74800	105.45828				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			3.07000	106.64239	3.07000	115.57484				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS102 On 23/01/2024 Spot Bond				100.00000	0.00000	100.20885				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS103 On 23/01/2024 Spot Bond				100.00000	0.00000	100.20885				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS104 On 31/01/2038 Spot Bond			3.21000	104.12655	3.21000	113.02789				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			3.36000	214.13230	3.36000	214.09258				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			4.16500	97.36302	4.16500	97.34292				0.00	0	130,000,000
Total FRS110 SPOT										0.00	0	130,000,000
Total For FRS110										0.00	0	130,000,000
FRS111 On 07/12/2033 Spot Bond			3.39000	213.33891	3.39000	213.29916				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS112 On 29/04/2019 Spot Bond				100.00000	0.00000	100.05551				0.00	0	0
Total FRS113 SPOT										0.00	0	0
Total For FRS113										0.00	0	0
FRS113 On 31/01/2025 Spot Bond			3.66500	117.67914	3.66500	117.65641				0.00	0	0
Total FRS114 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 FRS114										0.00	0	0
FRS114 On 31/01/2038 Spot Bond			3.37500	110.13215	3.37500	110.11175				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			3.37500	110.13215	3.37500	110.11175				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			3.51000	116.45843	3.51000	210.16115				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			3.56000	208.91016	3.56000	208.87029				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			3.19500	106.39332	3.19500	106.37411				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			3.59000	208.14030	3.59000	208.10042				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			4.28500	95.58405	4.28500	95.56401				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			3.86500	162.98598	3.86500	162.95354				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			4.10000	85.84703	4.10000	98.32332				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			3.84000	103.79800	3.84000	163.32146				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	102.06301	100.00000	101.79011				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			3.90000	162.47257	3.90000	162.44007				0.00	0	0
Total FRS131 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 FRS131										0.00	0	0
FRS131 On 07/12/2033 Spot Bond			4.10000	195.56993	4.10000	195.52976				0.00	0	0
Total FRS132 SPOT										0.00	0	0
Total For FRS132										0.00	0	0
FRS132 On 24/03/2020 Spot Bond				100.00000	0.00000	100.98545				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			4.03000	86.48345	4.03000	99.39262				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			4.28500	83.10207	4.28500	95.56401				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			3.81000	102.86657	3.81000	102.84631				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			3.71000	165.28236	3.71000	165.25014				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			3.87000	201.12006	3.87000	201.08000				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			3.84000	163.35386	3.84000	163.32146				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			3.84000	163.35386	3.84000	163.32146				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			4.13000	95.41947	4.13000	159.11212				0.00	0	0
Total FRS145 SPOT										0.00	0	0
Total For FRS145										0.00	0	0
FRS145 On 31/01/2025 Spot Bond			3.96500	115.29493	3.96500	115.27174				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			3.46000	141.95109	3.46000	141.92446				0.00	0	0
Total FRS147 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 FRS147										0.00	0	0
FRS147 On 06/05/2021 Spot Bond				100.00000	0.00000	107.12000				0.00	0	0
Total FRS148 SPOT										0.00	0	0
Total For FRS148										0.00	0	0
FRS148 On 31/03/2028 Spot Bond			4.19000	158.28987	4.19000	158.25699				0.00	0	0
Total FRS149 SPOT										0.00	0	0
Total For FRS149										0.00	0	0
FRS149 On 31/03/2028 Spot Bond			4.23000	157.72281	4.23000	157.68988				0.00	0	0
Total FRS150 SPOT										0.00	0	0
Total For FRS150										0.00	0	0
FRS150 On 31/01/2025 Spot Bond			3.93500	115.53089	3.93500	115.50775				0.00	0	0
Total FRS151 SPOT										0.00	0	0
Total For FRS151										0.00	0	0
FRS151 On 31/03/2028 Spot Bond			4.20000	158.14790	4.20000	158.11499				0.00	0	0
Total FRS152 SPOT										0.00	0	0
Total For FRS152										0.00	0	0
FRS152 On 31/03/2028 Spot Bond			4.24000	157.58141	4.24000	157.54847				0.00	0	0
Total FRS153 SPOT										0.00	0	0
Total For FRS153										0.00	0	0
FRS153 On 19/05/2019 Spot Bond				100.00000	0.00000	106.33101				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	157.22395				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	73.24231				0.00	0	0
Total FRS159 SPOT										0.00	0	0
Total For FRS159										0.00	0	0
FRS159 On 06/06/2024 Spot Bond				100.00000	0.00000	103.80110				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	101.45344				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	88.61899				0.00	0	0
Total FRS162 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 FRS162										0.00	0	0
FRS16: On 06/06/2023 Spot Bond				100.00000	0.00000	87.15465				0.00	0	0
Total FRS163 SPOT										0.00	0	0
Total For FRS163										0.00	0	0
FRS16: On 06/06/2024 Spot Bond				100.00000	0.00000	88.25104				0.00	0	0
Total FRS164 SPOT										0.00	0	0
Total For FRS164										0.00	0	0
FRS16: On 06/06/2025 Spot Bond				100.00000	0.00000	87.57315				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			3.08000	114.70193	3.08000	285.27819				0.00	0	0
Total FRS36 SPOT										0.00	0	0
Total For FRS36										0.00	0	0
FRS37 On 07/12/2023 Spot Bond			2.97000	115.38385	2.97000	286.97504				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			3.69000	111.00630	3.69000	276.08216				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			3.42000	97.25429	3.42000	142.16206				0.00	0	0
Total FRS46 SPOT										0.00	0	0
Total For FRS46										0.00	0	0
FRS49 On 27/10/2020 Spot Bond				100.00000	0.00000	100.14578				0.00	0	1,396,500
Total FRS49 SPOT										0.00	0	1,396,500
Total For FRS49										0.00	0	1,396,500
FRS51 On 31/01/2022 Spot Bond			2.95000	99.18661	2.95000	144.98845				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	99.95405				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			3.05000	82.02655	3.05000	111.25539				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			2.88000	89.33620	2.88000	116.68009				0.00	0	0
Total FRS81 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 FRS81									0.00	0	0
FRS85 On 31/01/2025 Spot Bond			3.12500	92.55339	3.12500	122.08941			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	99.71084			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			3.15500	92.36310	3.15500	121.83828			0.00	0	0
Total FRS87 SPOT									0.00	0	0
Total For FRS87									0.00	0	0
FRS90 On 07/12/2023 Spot Bond			3.88000	109.88430	3.88000	273.29026			0.00	0	0
Total FRS90 SPOT									0.00	0	0
Total For FRS90									0.00	0	0
FRS94 On 08/08/2018 Spot Bond				100.00000	0.00000	102.11648			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	101.65683			0.00	0	0
Total FRS96 SPOT									0.00	0	0
Total For FRS96									0.00	0	0
FRX17 On 15/09/2017 Spot Bond			6.90000	103.40941	6.90000	103.39002			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			7.59500	105.09683	7.59500	105.07543			0.00	0	1,807,300
Total FRX18 SPOT									0.00	0	1,807,300
Total For FRX18									0.00	0	1,807,300
FRX19 On 15/11/2019 Spot Bond			7.99000	104.00485	7.99000	103.98272			0.00	0	9,224,900
Total FRX19 SPOT									0.00	0	9,224,900
Total For FRX19									0.00	0	9,224,900
FRX20 On 01/10/2020 Spot Bond			8.25000	104.31190	8.25000	104.28887			0.00	0	0
Total FRX20 SPOT									0.00	0	0
Total For FRX20									0.00	0	0
FRX23 On 28/02/2023 Spot Bond			8.97500	97.99079	8.97500	97.96742		628,250,000,000.00		70,000,000	6,500,000,000
Total FRX23 SPOT								628,250,000,000.00		70,000,000	6,500,000,000
Total For FRX23								628,250,000,000.00		70,000,000	6,500,000,000
FRX24 On 10/12/2024 Spot Bond			9.29000	109.21578	9.29000	109.18869			0.00	0	360,524,600
Total FRX24 SPOT									0.00	0	360,524,600

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRX24									0.00	0	360,524,600
FRX26 On 01/10/2026 Spot Bond			9.83000	101.23024	9.83000	101.20370			0.00	0	1,830,000,000
Total FRX26 SPOT									0.00	0	1,830,000,000
Total For FRX26									0.00	0	1,830,000,000
FRX27 On 07/03/2027 Spot Bond			9.83000	106.31080	9.83000	106.28308			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			10.20000	96.93899	10.20000	96.91278			0.00	0	690,000,000
Total FRX30 SPOT									0.00	0	690,000,000
Total For FRX30									0.00	0	690,000,000
FRX31 On 21/02/2031 Spot Bond			10.29500	98.52622	10.29500	98.49890			0.00	0	80,000,000
Total FRX31 SPOT									0.00	0	80,000,000
Total For FRX31									0.00	0	80,000,000
FRX32 On 31/03/2032 Spot Bond			10.21000	102.96881	10.21000	105.86655			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			10.90000	77.20251	10.90000	77.18012			0.00	0	0
Total FRX45 SPOT									0.00	0	0
Total For FRX45									0.00	0	0
FS1A5 On 20/09/2018 Spot Bond				100.00000	0.00000	101.16905			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	101.37624			0.00	0	0
Total FS1B1 SPOT									0.00	0	0
Total For FS1B1									0.00	0	0
FS1C1 On 20/09/2018 Spot Bond				100.00000	0.00000	101.14309			0.00	0	0
Total FS1C1 SPOT									0.00	0	0
Total For FS1C1									0.00	0	0
FS1D1 On 20/09/2018 Spot Bond				100.00000	0.00000	101.29411			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	101.62015			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	101.64836			0.00	0	0
Total FS2A5 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 FS2A5										0.00	0	0
FS2B1 On 20/02/2019 Spot Bond				100.00000	0.00000	101.77953				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	101.82861				0.00	0	0
Total FS2C1 SPOT										0.00	0	0
Total For FS2C1										0.00	0	0
FS2D1 On 20/02/2019 Spot Bond				100.00000	0.00000	102.04448				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	10.30369	100.00000	10.27872				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	10.30369	100.00000	10.27872				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	10.30369	100.00000	10.27872				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	10.30369	100.00000	10.27872				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	10.30369	100.00000	10.27872				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	20.06227	100.00000	20.01366				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	9.55736	100.00000	9.53421				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	16.93912	100.00000	16.89807				0.00	0	0
Total FS4A4U SPOT										0.00	0	0
Total For FS4A4U										0.00	0	0
FS4A5L On 20/03/2020 Spot Bond			100.00000	17.04082	100.00000	16.99953				0.00	0	0
Total FS4A5U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FS4A5U										0.00	0	0
FS4B1L On 20/03/2020 Spot Bond			100.00000	17.24423	100.00000	17.20245				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	17.49849	100.00000	17.45610				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	17.80360	100.00000	17.76048				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	28.22998	100.00000	28.16159				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	11.76682	100.00000	11.73832				0.00	0	0
Total FS5A2U SPOT										0.00	0	0
Total For FS5A2U										0.00	0	0
FS5A3L On 20/04/2023 Spot Bond			100.00000	9.18987	100.00000	9.16761				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	12.31580	100.00000	12.28596				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	12.41561	100.00000	12.38553				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	12.61524	100.00000	12.58468				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	12.86478	100.00000	12.83361				0.00	0	0
Total FS5C1U SPOT										0.00	0	0
Total For FS5C1U										0.00	0	0
FS5D1L On 20/04/2021 Spot Bond			100.00000	13.16421	100.00000	13.13232				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	14.66143	100.00000	14.62591				0.00	0	0
Total FS5E1U 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 FS5E1U										0.00	0	0
GBL02 On 15/10/2018 Spot Bond				100.00000	0.00000	100.47822				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	101.80738				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	101.68867				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	101.70745				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	101.82954				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	101.97972				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	102.07354				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	13.45894	100.00000	13.42633				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	101.21152				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	22.84519	100.00000	22.78984				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	92.78178	100.00000	92.55268				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	31.21814	100.00000	31.14251				0.00	0	0
Total GRB03U 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 GRB03U										0.00	0	0
GRB04 On 15/05/2020 Spot Bond			100.00000	18.89199	100.00000	18.84623				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	31.87904	100.00000	31.80181				0.00	0	0
Total GRB05U SPOT										0.00	0	0
Total For GRB05U										0.00	0	0
GRB06 On 10/06/2020 Spot Bond			100.00000	19.17019	100.00000	19.12375				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	4.43202	100.00000	4.42362				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	99.18478	100.00000	99.45504				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	66.84982	100.00000	66.72761				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	44.74166	100.00000	44.64237				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	35.45619	100.00000	35.38893				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	29.72854	100.00000	29.69553				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	17.72810	100.00000	17.69446				0.00	0	0
Total GRB15U SPOT										0.00	0	0
Total For GRB15U										0.00	0	0
GRB16 On 31/07/2020 Spot Bond			100.00000	13.21268	100.00000	13.19801				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	8.89778	100.00000	8.88090				0.00	0	0
Total GRB17U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRB17U										0.00	0	0
GRB18 On 30/07/2021 Spot Bond			100.00000	5.87883	100.00000	5.87230				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	4.43202	100.00000	4.42362				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	17.17375	100.00000	17.12103				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	12.36339	100.00000	12.32544				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	9.87371	100.00000	9.84339				0.00	0	0
Total GRB22U SPOT										0.00	0	0
Total For GRB22U										0.00	0	0
GRB23 On 07/06/2022 Spot Bond			100.00000	11.07954	100.00000	11.04494				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	100.29130				0.00	0	0
Total GRH1A3 SPOT										0.00	0	0
Total For GRH1A3										0.00	0	0
GRH1B On 25/10/2017 Spot Bond				100.00000	0.00000	100.19959				0.00	0	0
Total GRH1B SPOT										0.00	0	0
Total For GRH1B										0.00	0	0
GRH1C On 25/10/2017 Spot Bond				100.00000	0.00000	100.21030				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	82.50691	100.00000	82.32315				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	101.55393				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	101.84805				0.00	0	0
Total GRT07 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 GRT07										0.00	0	0
GRT08 On 24/06/2019 Spot Bond				100.00000	0.00000	101.55001				0.00	0	0
Total GRT08 SPOT										0.00	0	0
Total For GRT08										0.00	0	0
GRT09 On 15/10/2018 Spot Bond				100.00000	0.00000	101.10800				0.00	0	0
Total GRT09 SPOT										0.00	0	0
Total For GRT09										0.00	0	0
GRT10 On 13/05/2019 Spot Bond				100.00000	0.00000	101.94252				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	101.96011				0.00	0	220,000,000
Total GRT11 SPOT										0.00	0	220,000,000
Total For GRT11										0.00	0	220,000,000
GRT12 On 24/06/2020 Spot Bond				100.00000	0.00000	101.28360				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	100.44725				0.00	0	0
Total GRT13 SPOT										0.00	0	0
Total For GRT13										0.00	0	0
GRT14 On 15/09/2021 Spot Bond				100.00000	0.00000	101.24979				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	100.56820				0.00	0	0
Total GRT15 SPOT										0.00	0	0
Total For GRT15										0.00	0	0
GRT16 On 17/10/2021 Spot Bond				100.00000	0.00000	100.45798				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			9.46500	106.12665	9.46500	106.09984				0.00	0	0
Total GRT17 SPOT										0.00	0	0
Total For GRT17										0.00	0	0
GRT18 On 13/03/2020 Spot Bond				100.00000	0.00000	101.23561				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	101.44192				0.00	0	0
Total GRT19 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 GRT19										0.00	0	0
GRT20 On 03/04/2024 Spot Bond				100.00000	0.00000	100.81301				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			10.13000	98.86894	10.13000	101.53851				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	0.00008	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	117.41849				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	112.53425				0.00	0	0
Total HC1M2 SPOT										0.00	0	0
Total For HC1M2										0.00	0	0
HC1M3 On 31/10/2017 Spot Bond				100.00000	0.00000	102.38577				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	100.72387				0.00	0	0
Total HC2T1 SPOT										0.00	0	0
Total For HC2T1										0.00	0	0
HC4T1 On 15/12/2017 Spot Bond				100.00000	0.00000	101.16902				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	23.91647	100.00000	23.85853				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	101.24981				0.00	0	0
Total HILB02 SPOT										0.00	0	0
Total For HILB02										0.00	0	0
HILB03 On 02/05/2018 Spot Bond				100.00000	0.00000	100.00004				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	99.69763				0.00	0	0
Total HILB04 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 HILB04										0.00	0	0
HILB05 On 11/07/2019 Spot Bond				100.00000	0.00000	100.60308				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	100.60875				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	100.61532				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	9.49733	100.00000	9.47432				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	9.49733	100.00000	9.47432				0.00	0	0
Total HM1C5U SPOT										0.00	0	0
Total For HM1C5U										0.00	0	0
HM1D4 On 19/07/2048 Spot Bond			100.00000	10.19734	100.00000	10.17263				0.00	0	0
Total HM1D4U SPOT										0.00	0	0
Total For HM1D4U										0.00	0	0
HM1D5 On 19/07/2048 Spot Bond			100.00000	10.19734	100.00000	10.17263				0.00	0	0
Total HM1D5U SPOT										0.00	0	0
Total For HM1D5U										0.00	0	0
HM1E4 On 19/07/2048 Spot Bond			100.00000	11.05290	100.00000	11.02612				0.00	0	0
Total HM1E4U SPOT										0.00	0	0
Total For HM1E4U										0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	110.15800	10.00000	110.13000				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	102.02485				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	101.94814				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	100.51260				0.00	0	0
Total HPF08 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 HPF08										0.00	0	0
HPF09 On 15/04/2019 Spot Bond				100.00000	0.00000	100.46470				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	101.82336				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			8.29000	103.87753	8.29000	103.85459				0.00	0	8,497,886,500
Total HWAY20 SPOT										0.00	0	8,497,886,500
Total For HWAY20										0.00	0	8,497,886,500
HWAY2 On 31/07/2020 Spot Bond			100.00000	17.79041	100.00000	17.75124				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			3.12000	114.45515	3.12000	284.66411				0.00	0	13,500,000,000
Total HWAY23 SPOT										0.00	0	13,500,000,000
Total For HWAY23										0.00	0	13,500,000,000
HWAY2 On 07/12/2024 Spot Bond			2.83000	118.44619	2.83000	294.59263				0.00	0	0
Total HWAY24 SPOT										0.00	0	0
Total For HWAY24										0.00	0	0
HWAY3 On 28/02/2033 Spot Bond			3.16000	89.82630	3.16000	99.45978				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			10.65500	89.14700	10.65500	89.12185				0.00	0	2,942,640,900
Total HWAY34 SPOT										0.00	0	2,942,640,900
Total For HWAY34										0.00	0	2,942,640,900
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.31145	100.00000	9.29095				0.00	0	0
Total HWAY34/R208 SPOT										0.00	0	0
Total For HWAY34/R208										0.00	0	0
HWAY3 On 31/07/2035 Spot Bond			10.62500	89.14171	10.62500	89.11663				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	9.31140	100.00000	9.29089				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	100.44561				0.00	0	0
Total HWF08 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 HWF08									0.00	0	0
HWF09 On 19/09/2019 Spot Bond				100.00000	0.00000	101.15833			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	22.94149	100.00000	22.88592			0.00	0	0
Total HWF10U SPOT									0.00	0	0
Total For HWF10U									0.00	0	0
HWY02 On 25/11/2020 Spot Bond			10.00000	110.15800	10.00000	110.13000			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			2.51500	127.34401	2.51500	127.32332		202,384,062,000,000.00	80,470,800,000	54,928,210,000	
Total I2025 SPOT								12,384,062,000,000.00	80,470,800,000	54,928,210,000	
Total For I2025								12,384,062,000,000.00	80,470,800,000	54,928,210,000	
I2029 On 31/03/2029 Spot Bond			2.52000	99.35350	2.52000	99.33732		2,557,296,000,000.00	1,014,800,000	25,874,536,200	
Total I2029 SPOT								2,557,296,000,000.00	1,014,800,000	25,874,536,200	
Total For I2029								2,557,296,000,000.00	1,014,800,000	25,874,536,200	
I2033 On 28/02/2033 Spot Bond			2.53000	103.93256	2.53000	103.91565		25,806,000,000.00	10,200,000	76,570,533,300	
Total I2033 SPOT								25,806,000,000.00	10,200,000	76,570,533,300	
Total For I2033								25,806,000,000.00	10,200,000	76,570,533,300	
I2038 On 31/01/2038 Spot Bond			2.45000	127.72880	2.45000	127.70828		850,772,300,000,000.00	347,254,000,000	154,143,542,400	
Total I2038 SPOT								10,772,300,000,000.00	347,254,000,000	154,143,542,400	
Total For I2038								10,772,300,000,000.00	347,254,000,000	154,143,542,400	
I2046 On 31/03/2046 Spot Bond			2.52000	124.90563	2.52000	124.88530		9,856,728,000,000.00	3,911,400,000	130,779,575,900	
Total I2046 SPOT								9,856,728,000,000.00	3,911,400,000	130,779,575,900	
Total For I2046								9,856,728,000,000.00	3,911,400,000	130,779,575,900	
I2050 On 31/12/2050 Spot Bond			2.56000	130.34884	2.56000	130.32752		774,187,520,000.00	302,417,000	68,759,226,833	
Total I2050 SPOT								774,187,520,000.00	302,417,000	68,759,226,833	
Total For I2050								774,187,520,000.00	302,417,000	68,759,226,833	
IB105U On 20/10/2017 Spot Bond			100.00000	82.39278	100.00000	82.20721		0.00	0	0	
Total IB105U SPOT								0.00	0	0	
Total For IB105U								0.00	0	0	
IBL02U On 24/05/2022 Spot Bond			100.00000	11.47658	100.00000	11.44075		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	101.70467		0.00	0	0	
Total IBL100 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 IBL100										0.00	0	0
IBL101 On 24/05/2022 Spot Bond			8.94000	102.24571	8.94000	102.22142				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	101.74286				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	101.25350				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	100.79036	8.70500	100.37512				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			8.04000	104.96109	8.04000	104.93861				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			3.02000	98.89604	3.02000	144.56342				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			8.16000	103.30969	8.16000	103.28712				0.00	0	0
Total IBL39 SPOT										0.00	0	0
Total For IBL39										0.00	0	0
IBL43/J On 25/11/2020 Spot Bond			10.00000	110.15800	10.00000	110.13000				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			8.54500	100.22817	8.54500	100.20525				0.00	0	4,877,900
Total IBL45 SPOT										0.00	0	4,877,900
Total For IBL45										0.00	0	4,877,900
IBL46 On 15/01/2020 Spot Bond			8.99000	96.61787	8.99000	96.59478				0.00	0	9,620,100
Total IBL46 SPOT										0.00	0	9,620,100
Total For IBL46										0.00	0	9,620,100
IBL49 On 02/04/2018 Spot Bond			8.35000	101.80587	8.35000	101.78313				0.00	0	5,146,400
Total IBL49 SPOT										0.00	0	5,146,400
Total For IBL49										0.00	0	5,146,400
IBL49/F On 02/04/2018 Spot Bond			7.34000	102.44726	7.34000	102.42709				0.00	0	0
Total IBL49/R203 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 IBL49/R203										0.00	0	0
IBL50 On 02/08/2020 Spot Bond			8.98000	100.33352	8.98000	100.30957				0.00	0	0
Total IBL50 SPOT										0.00	0	0
Total For IBL50										0.00	0	0
IBL53 On 31/07/2018 Spot Bond				100.00000	0.00000	100.04204				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			8.32500	99.86410	8.32500	99.84197				0.00	0	0
Total IBL55 SPOT										0.00	0	0
Total For IBL55										0.00	0	0
IBL56 On 31/01/2019 Spot Bond				100.00000	0.00000	100.04593				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			8.28500	105.55311	8.28500	105.52944				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			9.62500	107.72779	9.62500	107.69983				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	100.66468				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	100.00000				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	99.58827				0.00	1,000,000,000	1,000,000,000
Total IBL64 SPOT										0.00	1,000,000,000	1,000,000,000
Total For IBL64										0.00	1,000,000,000	1,000,000,000
IBL65 On 29/07/2021 Spot Bond				100.00000	0.00000	100.04318				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	101.34087				0.00	500,000,000	500,000,000
Total IBL66 SPOT										0.00	500,000,000	500,000,000
Total For IBL66										0.00	500,000,000	500,000,000
IBL67 On 31/01/2022 Spot Bond			3.75000	140.24288	3.75000	140.21548				0.00	0	0
Total IBL67 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 IBL67										0.00	0	0
IBL68 On 29/06/2018 Spot Bond				100.00000	0.00000	100.94866				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	56.80677	100.00000	56.66916				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	101.92132				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	101.87286				0.00	0	0
Total IBL75 SPOT										0.00	0	0
Total For IBL75										0.00	0	0
IBL76 On 25/11/2018 Spot Bond				100.00000	0.00000	102.07599				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	101.72622				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			9.67500	103.34882	9.67500	103.32229				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			8.11500	102.76805	8.11500	102.74584				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	38.59841	100.00000	38.50491				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	13.83121	100.00000	13.79771				0.00	0	0
Total IBL81U SPOT										0.00	0	0
Total For IBL81U										0.00	0	0
IBL82 On 29/01/2019 Spot Bond				100.00000	0.00000	100.07177				0.00	0	0
Total IBL82 SPOT										0.00	0	0
Total For IBL82										0.00	0	0
IBL83 On 22/03/2019 Spot Bond				100.00000	0.00000	101.04529				0.00	0	0
Total IBL83 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 IBL83										0.00	0	0
IBL84U On 21/04/2019 Spot Bond			100.00000	28.27659	100.00000	28.20809				0.00	0	0
Total IBL84U SPOT										0.00	0	0
Total For IBL84U										0.00	0	0
IBL85 On 20/05/2019 Spot Bond				100.00000	0.00000	102.11084				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	103.29366				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			8.41500	104.14610	8.41500	104.12278				0.00	0	4,801,600
Total IBL87 SPOT										0.00	0	4,801,600
Total For IBL87										0.00	0	4,801,600
IBL88 On 20/05/2021 Spot Bond			8.95000	106.40466	8.95000	106.37934				0.00	0	0
Total IBL88 SPOT										0.00	0	0
Total For IBL88										0.00	0	0
IBL88/F On 20/05/2021 Spot Bond			100.00000	16.30266	100.00000	16.26677				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	101.81888				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	33.59226	100.00000	33.51087				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	101.51439				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	100.57616				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	101.69436				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	101.65251				0.00	0	0
Total IBL94 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 IBL94										0.00	0	0
IBL95 On 12/09/2021 Spot Bond				100.00000	0.00000	102.13628				0.00	0	0
Total IBL95 SPOT										0.00	0	0
Total For IBL95										0.00	0	0
IBL96 On 21/09/2019 Spot Bond				100.00000	0.00000	101.06204				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	100.78403				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	100.81708				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			8.28500	103.95573	8.28500	103.93268				0.00	0	0
Total IBL99 SPOT										0.00	0	0
Total For IBL99										0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	10.70949	100.00000	10.68591				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	100.20901				0.00	0	0
Total IDCG02 SPOT										0.00	0	0
Total For IDCG02										0.00	0	0
IDCG03 On 22/10/2020 Spot Bond			9.27000	99.78587	9.27000	99.76116				0.00	0	0
Total IDCG03 SPOT										0.00	0	0
Total For IDCG03										0.00	0	0
IDCG04 On 24/11/2017 Spot Bond				100.00000	0.00000	101.66085				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	101.61943				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			10.43000	97.39039	10.43000	97.36349				0.00	0	21,999,800
Total IDCG06 SPOT										0.00	0	21,999,800
Total For IDCG06										0.00	0	21,999,800
IDCG07 On 13/11/2020 Spot Bond				100.00000	0.00000	101.94235				0.00	0	0
Total IDCG07 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 IDCG07										0.00	0	0
IDCG07 On 13/05/2030 Spot Bond			11.48500	101.08399	11.48500	101.02949				0.00	0	0
Total IDCG08 SPOT										0.00	0	0
Total For IDCG08										0.00	0	0
IDCG08 On 05/12/2019 Spot Bond				100.00000	0.00000	101.45821				0.00	0	0
Total IDCG09 SPOT										0.00	0	0
Total For IDCG09										0.00	0	0
IDCG09 On 05/12/2021 Spot Bond				100.00000	0.00000	101.47852				0.00	0	0
Total IDCG10 SPOT										0.00	0	0
Total For IDCG10										0.00	0	0
IDCG10 On 05/12/2026 Spot Bond			10.53000	103.29153	10.53000	103.26257				0.00	0	0
Total IDCG11 SPOT										0.00	0	0
Total For IDCG11										0.00	0	0
IDCG11 On 19/10/2017 Spot Bond			5.00000	101.43012	5.00000	101.41638				0.00	0	0
Total IDCP04 SPOT										0.00	0	0
Total For IDCP04										0.00	0	0
IDCP04 On 14/03/2018 Spot Bond			4.00000	101.53998	4.00000	101.52906				0.00	0	0
Total IDCP05 SPOT										0.00	0	0
Total For IDCP05										0.00	0	0
IDCP05 On 17/10/2019 Spot Bond			4.00000	101.17553	4.00000	101.16458				0.00	0	0
Total IDCP06 SPOT										0.00	0	0
Total For IDCP06										0.00	0	0
IDCP06 On 18/05/2024 Spot Bond			100.00000	8.19960	100.00000	8.18156				0.00	0	0
Total IDCP1U SPOT										0.00	0	0
Total For IDCP1U										0.00	0	0
IDCP1U On 10/12/2024 Spot Bond			8.83000	100.68124	8.83000	100.65748				0.00	0	0
Total IFC01 SPOT										0.00	0	0
Total For IFC01										0.00	0	0
IFC01 On 14/04/2021 Spot Bond			7.66000	106.13839	7.66000	106.11660				0.00	0	0
Total IFC02 SPOT										0.00	0	0
Total For IFC02										0.00	0	0
IN272U On 10/11/2017 Spot Bond			100.00000	98.13334	100.00000	97.87234				0.00	0	0
Total IN272U SPOT										0.00	0	0
Total For IN272U										0.00	0	0
IN272U On 30/06/2021 Spot Bond			100.00000	12.34226	100.00000	12.31236				0.00	0	0
Total IN276U 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 IN276U										0.00	0	0
IN277U On 30/06/2021 Spot Bond			100.00000	12.18510	100.00000	12.15558				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	23.32030	100.00000	23.26381				0.00	0	0
Total IN281U SPOT										0.00	0	0
Total For IN281U										0.00	0	0
IN286U On 15/07/2019 Spot Bond			100.00000	28.10520	100.00000	28.03710				0.00	0	0
Total IN286U SPOT										0.00	0	0
Total For IN286U										0.00	0	0
IN289U On 30/06/2025 Spot Bond			100.00000	9.00520	100.00000	8.98527				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	17.51488	100.00000	17.47244				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	44.50948	100.00000	44.40165				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	75.12519	100.00000	74.97642				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	14.85336	100.00000	14.81737				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	14.61382	100.00000	14.57842				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	13.54147	100.00000	13.50866				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	94.68840	100.00000	94.45048				0.00	0	0
Total IN339U SPOT										0.00	0	0
Total For IN339U										0.00	0	0
IN341U On 12/12/2017 Spot Bond			100.00000	94.74795	100.00000	94.50989				0.00	0	0
Total IN341U 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 IN341U										0.00	0	0
IN342U On 31/03/2032 Spot Bond			100.00000	10.88328	100.00000	10.85920				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	12.51599	100.00000	12.48844				0.00	0	0
Total IN343U SPOT										0.00	0	0
Total For IN343U										0.00	0	0
IN345U On 31/01/2030 Spot Bond			100.00000	8.05673	100.00000	8.03900				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	58.03959	100.00000	57.89899				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	11.59399	100.00000	11.56832				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	12.70823	100.00000	12.67744				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	97.17726	100.00000	96.93062				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	53.84819	100.00000	53.67442				0.00	0	0
Total IN359U SPOT										0.00	0	0
Total For IN359U										0.00	0	0
ING132 On 22/12/2018 Spot Bond				100.00000	0.00000	101.16129				0.00	0	0
Total ING132 SPOT										0.00	0	0
Total For ING132										0.00	0	0
ING196 On 30/06/2027 Spot Bond				100.00000	0.00000	78.65983				0.00	0	0
Total ING196 SPOT										0.00	0	0
Total For ING196										0.00	0	0
ING211 On 25/11/2020 Spot Bond			10.00000	110.15800	10.00000	110.13000				0.00	0	0
Total ING211/JIBAR SPOT										0.00	0	0
Total For ING211/JIBAR										0.00	0	0
ING228 On 22/09/2018 Spot Bond				100.00000	0.00000	101.13903				0.00	0	0
Total ING228 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 ING228									0.00	0	0
ING232 On 04/10/2018 Spot Bond				100.00000	0.00000	100.87150			0.00	0	0
Total ING232 SPOT									0.00	0	0
Total For ING232									0.00	0	0
ING335 On 15/08/2019 Spot Bond				100.00000	0.00000	98.11241			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	99.69300			0.00	0	2,000,000,000
Total INLV01 SPOT									0.00	0	2,000,000,000
Total For INLV01									0.00	0	2,000,000,000
INLV02 On 20/10/2020 Spot Bond				100.00000	0.00000	101.67615			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	99.73120			0.00	140,000,000	70,000,000
Total INLV03 SPOT									0.00	140,000,000	70,000,000
Total For INLV03									0.00	140,000,000	70,000,000
INLV04 On 11/02/2021 Spot Bond			11.31000	103.87273	11.31000	103.84116			0.00	0	0
Total INLV04 SPOT									0.00	0	0
Total For INLV04									0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	110.15800	10.00000	110.13000			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	100.79127			0.00	0	0
Total IPF08 SPOT									0.00	0	0
Total For IPF08									0.00	0	0
IPF09 On 01/07/2019 Spot Bond				100.00000	0.00000	101.23916			0.00	80,000,000	40,000,000
Total IPF09 SPOT									0.00	80,000,000	40,000,000
Total For IPF09									0.00	80,000,000	40,000,000
IPF11 On 15/10/2018 Spot Bond			100.00000	40.70036	100.00000	40.60177			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	100.44811			0.00	0	0
Total IPF12 SPOT									0.00	0	0
Total For IPF12									0.00	0	0
IPF13 On 04/12/2020 Spot Bond				100.00000	0.00000	101.47012			0.00	0	0
Total IPF13 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 IPF13										0.00	0	0
IPF14 On 17/12/2018 Spot Bond				100.00000	0.00000	101.10824				0.00	0	0
Total IPF14 SPOT										0.00	0	0
Total For IPF14										0.00	0	0
IPF15 On 17/12/2020 Spot Bond				100.00000	0.00000	101.13803				0.00	0	0
Total IPF15 SPOT										0.00	0	0
Total For IPF15										0.00	0	0
IPF16 On 17/12/2021 Spot Bond				100.00000	0.00000	101.15590				0.00	0	0
Total IPF16 SPOT										0.00	0	0
Total For IPF16										0.00	0	0
IPF17 On 22/12/2020 Spot Bond				100.00000	0.00000	101.05068				0.00	0	0
Total IPF17 SPOT										0.00	0	0
Total For IPF17										0.00	0	0
IPF18 On 22/12/2021 Spot Bond				100.00000	0.00000	101.06176				0.00	0	0
Total IPF18 SPOT										0.00	0	0
Total For IPF18										0.00	0	0
IPF19 On 22/12/2022 Spot Bond				100.00000	0.00000	101.07284				0.00	0	0
Total IPF19 SPOT										0.00	0	0
Total For IPF19										0.00	0	0
IPF20 On 17/03/2020 Spot Bond				100.00000	0.00000	101.10594				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	101.14407				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	101.26611				0.00	0	0
Total IPF22 SPOT										0.00	0	0
Total For IPF22										0.00	0	0
IPFC15 On 26/10/2017 Spot Bond				100.00000	0.00000	100.14456				0.00	0	0
Total IPFC15 SPOT										0.00	0	0
Total For IPFC15										0.00	0	0
IPL10 On 20/05/2021 Spot Bond			9.34000	101.97793	9.34000	101.95264				0.00	0	1,850,000,000
Total IPL10 SPOT										0.00	0	1,850,000,000
Total For IPL10										0.00	0	1,850,000,000
IPL11 On 24/05/2022 Spot Bond				100.00000	0.00000	101.82865				0.00	0	0
Total IPL11 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 IPL11									0.00	0	0
IPL6 On 28/09/2017 Spot Bond			7.99000	103.61977	7.99000	103.59736			0.00	0	4,315,700
Total IPL6 SPOT									0.00	0	4,315,700
Total For IPL6									0.00	0	4,315,700
IPL6/R2 On 28/09/2017 Spot Bond			100.00000	90.93789	100.00000	90.72239			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	100.73522			0.00	0	0
Total IPL7 SPOT									0.00	0	0
Total For IPL7									0.00	0	0
IPL7/JIF On 05/04/2018 Spot Bond			100.00000	59.56873	100.00000	59.42442			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	100.99200			0.00	800,000,000	1,320,000,000
Total IPL8 SPOT									0.00	800,000,000	1,320,000,000
Total For IPL8									0.00	800,000,000	1,320,000,000
IPL8/JIF On 10/10/2020 Spot Bond			100.00000	14.24109	100.00000	14.20659			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	101.73093			0.00	0	500,000,000
Total IPL9 SPOT									0.00	0	500,000,000
Total For IPL9									0.00	0	500,000,000
IV015 On 20/09/2017 Spot Bond				100.00000	0.00000	101.30499			0.00	0	0
Total IV015 SPOT									0.00	0	0
Total For IV015									0.00	0	0
IV017/F On 31/01/2022 Spot Bond			2.75000	100.02227	2.75000	100.01485			0.00	0	0
Total IV017/R212 SPOT									0.00	0	0
Total For IV017/R212									0.00	0	0
IV019 On 31/03/2028 Spot Bond			5.75000	137.82828	5.75000	137.79392			0.00	0	0
Total IV019 SPOT									0.00	0	0
Total For IV019									0.00	0	0
IV025 On 12/09/2019 Spot Bond				100.00000	0.00000	100.35518			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	99.84274			0.00	0	0
Total IV026 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 IV026									0.00	0	0
IV030 On 31/01/2025 Spot Bond			4.51500	84.17966	4.51500	111.03929			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			4.51500	110.01006	4.51500	111.03929			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	101.47337			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	103.63525			0.00	0	110,000,000
Total IV032 SPOT									0.00	0	110,000,000
Total For IV032									0.00	0	110,000,000
IV033 On 11/02/2021 Spot Bond				100.00000	0.00000	100.45903			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			11.21000	103.31747	11.21000	103.28635			0.00	0	0
Total IV034 SPOT									0.00	0	0
Total For IV034									0.00	0	0
IV035 On 07/04/2022 Spot Bond				100.00000	0.00000	103.26570			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	100.28270			0.00	0	0
Total IV036 SPOT									0.00	0	0
Total For IV036									0.00	0	0
IV038 On 23/09/2021 Spot Bond				100.00000	0.00000	101.31321			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			5.20000	90.31938	5.20000	132.01866			0.00	0	0
Total IV039 SPOT									0.00	0	0
Total For IV039									0.00	0	0
IV040 On 29/09/2021 Spot Bond				100.00000	0.00000	101.12729			0.00	0	0
Total IV040 SPOT									0.00	0	0
Total For IV040									0.00	0	0
IV041 On 29/09/2021 Spot Bond			11.56000	105.41808	11.56000	105.38589			0.00	0	0
Total IV041 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 IV041										0.00	0	0
IV042 On 18/11/2021 Spot Bond				100.00000	0.00000	102.43301				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			11.45000	105.96006	11.45000	105.92800				0.00	0	0
Total IV043 SPOT										0.00	0	0
Total For IV043										0.00	0	0
IV044 On 31/01/2022 Spot Bond				100.00000	0.00000	100.05754				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			5.45000	130.69344	5.45000	130.66200				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	101.33346				0.00	0	0
Total IV046 SPOT										0.00	0	0
Total For IV046										0.00	0	0
IV08 On 30/04/2018 Spot Bond			8.81500	106.96858	8.81500	106.94351				0.00	0	1,807,300
Total IV08 SPOT										0.00	0	1,807,300
Total For IV08										0.00	0	1,807,300
IV09 On 30/04/2018 Spot Bond				100.00000	0.00000	100.58644				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	4.80912	100.00000	4.80000				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	3.34611	100.00000	3.33977				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			4.50000	153.95620	4.50000	153.92295				0.00	0	0
Total IV19A SPOT										0.00	0	0
Total For IV19A										0.00	0	0
IVA686 On 17/08/2017 Spot Bond			7.35000	99.71887	7.35000	99.59888				0.00	0	0
Total IVA686 SPOT										0.00	0	0
Total For IVA686										0.00	0	0
IVA687 On 24/08/2017 Spot Bond			7.35000	99.57890	7.35000	99.45924				0.00	0	0
Total IVA687 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 IVA687										0.00	0	0
IVA689 On 07/09/2017 Spot Bond			7.45000	99.29068	7.45000	99.17010				0.00	0	0
Total IVA689 SPOT										0.00	0	0
Total For IVA689										0.00	0	0
IVA690 On 14/09/2017 Spot Bond			7.45000	99.15003	7.45000	99.02978				0.00	0	0
Total IVA690 SPOT										0.00	0	0
Total For IVA690										0.00	0	0
IVA691 On 21/09/2017 Spot Bond			7.45000	99.00977	7.45000	98.88986				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			7.60000	98.56340	7.60000	98.44219				0.00	0	1,500,000,000
Total IVA694 SPOT										0.00	0	1,500,000,000
Total For IVA694										0.00	0	1,500,000,000
IVA695 On 19/10/2017 Spot Bond			7.60000	98.42201	7.60000	98.30114				0.00	0	0
Total IVA695 SPOT										0.00	0	0
Total For IVA695										0.00	0	0
IVA696 On 26/10/2017 Spot Bond			7.60000	98.28102	7.60000	98.16050				0.00	0	0
Total IVA696 SPOT										0.00	0	0
Total For IVA696										0.00	0	0
IVA697 On 02/11/2017 Spot Bond			7.60000	98.14044	7.60000	98.02026				0.00	0	0
Total IVA697 SPOT										0.00	0	0
Total For IVA697										0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	110.15800	10.00000	110.13000				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	100.80589				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	100.86345				0.00	0	0
Total IVC033 SPOT										0.00	0	0
Total For IVC033										0.00	0	0
IVC034 On 30/06/2021 Spot Bond				100.00000	0.00000	100.88124				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	96.70920				0.00	0	0
Total IVC035 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 IVC035										0.00	0	0
IVC036 On 16/07/2019 Spot Bond			8.88500	101.15668	8.88500	101.13277				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	28.30893	100.00000	28.24660				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	29.33736	100.00000	29.26628				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			9.08000	101.13273	9.08000	101.10833				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	100.00000				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	100.26977				0.00	0	0
Total IVC046 SPOT										0.00	0	0
Total For IVC046										0.00	0	0
IVC048 On 06/11/2017 Spot Bond				100.00000	0.00000	100.02428				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	101.84819				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	101.49383				0.00	0	0
Total IVC050 SPOT										0.00	0	0
Total For IVC050										0.00	0	0
IVC051 On 03/02/2018 Spot Bond				100.00000	0.00000	99.97649				0.00	0	0
Total IVC051 SPOT										0.00	0	0
Total For IVC051										0.00	0	0
IVC053 On 11/02/2018 Spot Bond				100.00000	0.00000	99.78801				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	100.99495				0.00	0	0
Total IVC055 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 IVC055										0.00	0	0
IVC060 On 31/07/2018 Spot Bond				100.00000	0.00000	100.04579				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	100.91229				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	99.87796				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	101.41401				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	101.34209				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	90.78754	100.00000	90.56718				0.00	0	0
Total IVC066 SPOT										0.00	0	0
Total For IVC066										0.00	0	0
IVC067 On 04/11/2017 Spot Bond				100.00000	0.00000	100.13557				0.00	0	0
Total IVC067 SPOT										0.00	0	0
Total For IVC067										0.00	0	0
IVC070 On 20/01/2019 Spot Bond				100.00000	0.00000	101.01259				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	100.30804				0.00	0	0
Total IVC075 SPOT										0.00	0	0
Total For IVC075										0.00	0	0
IVC077 On 04/05/2018 Spot Bond				100.00000	0.00000	100.09842				0.00	0	0
Total IVC077 SPOT										0.00	0	0
Total For IVC077										0.00	0	0
IVC081 On 14/07/2019 Spot Bond				100.00000	0.00000	100.54890				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	101.96680				0.00	0	0
Total IVC086 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 IVC086										0.00	0	0
IVC087 On 10/10/2017 Spot Bond				100.00000	0.00000	100.68737				0.00	0	0
Total IVC087 SPOT										0.00	0	0
Total For IVC087										0.00	0	0
IVC088 On 12/04/2018 Spot Bond				100.00000	0.00000	100.55094				0.00	0	0
Total IVC088 SPOT										0.00	0	0
Total For IVC088										0.00	0	0
IVC089 On 31/10/2017 Spot Bond				100.00000	0.00000	100.16300				0.00	0	0
Total IVC089 SPOT										0.00	0	0
Total For IVC089										0.00	0	0
IVC090 On 31/10/2017 Spot Bond				100.00000	0.00000	100.13954				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	101.85711				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	101.78082				0.00	0	0
Total IVC093 SPOT										0.00	0	0
Total For IVC093										0.00	0	0
IVC094 On 06/12/2021 Spot Bond			9.93000	104.69229	9.93000	104.66458				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	100.94907				0.00	0	120,000,000
Total IVC097 SPOT										0.00	0	120,000,000
Total For IVC097										0.00	0	120,000,000
IVC098 On 14/06/2018 Spot Bond			8.28500	101.76705	8.28500	101.74448				0.00	0	0
Total IVC098 SPOT										0.00	0	0
Total For IVC098										0.00	0	0
IVC101 On 24/01/2018 Spot Bond				100.00000	0.00000	100.20859				0.00	0	0
Total IVC101 SPOT										0.00	0	0
Total For IVC101										0.00	0	0
IVC102 On 31/01/2020 Spot Bond				100.00000	0.00000	100.05094				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	100.96281				0.00	0	0
Total IVC103 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 IVC103										0.00	0	0
IVC105 On 08/03/2020 Spot Bond				100.00000	0.00000	101.45411				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	101.31762				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	100.95365				0.00	0	0
Total IVC107 SPOT										0.00	0	0
Total For IVC107										0.00	0	0
IVC108 On 29/07/2019 Spot Bond				100.00000	0.00000	100.04981				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	102.04675				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			9.58000	102.58268	9.58000	102.55660				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	101.84223				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	101.71435				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	101.74070				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	101.32576				0.00	0	0
Total IVC114 SPOT										0.00	0	0
Total For IVC114										0.00	0	0
IVC68U On 07/12/2020 Spot Bond			100.00000	9.83995	100.00000	9.82128				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	61.54447	100.00000	61.39537				0.00	0	0
Total IVC73U 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 IVC73U										0.00	0	0
IVC74U On 22/09/2017 Spot Bond			100.00000	89.87201	100.00000	89.65598				0.00	0	0
Total IVC74U SPOT										0.00	0	0
Total For IVC74U										0.00	0	0
IVC80U On 27/05/2021 Spot Bond			100.00000	7.11152	100.00000	7.09803				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	6.27378	100.00000	6.26188				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	6.14409	100.00000	6.13243				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	5.20841	100.00000	5.19853				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	4.96691	100.00000	4.95749				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	4.96691	100.00000	4.95749				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	4.85500	100.00000	4.84579				0.00	0	0
Total IVC99U SPOT										0.00	0	0
Total For IVC99U										0.00	0	0
JAS01 On 31/01/2019 Spot Bond				100.00000	0.00000	100.05304				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
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	101.32306				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	101.49955				0.00	0	0
Total KAP003 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 KAP003										0.00	0	0
KAP003 On 29/06/2018 Spot Bond				100.00000	0.00000	100.89418				0.00	0	0
Total KAP005 SPOT										0.00	0	0
Total For KAP005										0.00	0	0
KAP005 On 29/06/2021 Spot Bond				100.00000	0.00000	100.94449				0.00	0	0
Total KAP006 SPOT										0.00	0	0
Total For KAP006										0.00	0	0
KAP006 On 26/10/2021 Spot Bond			9.48000	105.29460	9.48000	105.26796				0.00	0	0
Total KAP007 SPOT										0.00	0	0
Total For KAP007										0.00	0	0
KAP007 On 28/11/2019 Spot Bond				100.00000	0.00000	101.69203				0.00	0	0
Total KAP008 SPOT										0.00	0	0
Total For KAP008										0.00	0	0
KAP008 On 24/05/2020 Spot Bond				100.00000	0.00000	101.80952				0.00	0	0
Total KAP009 SPOT										0.00	0	0
Total For KAP009										0.00	0	0
KAP041 On 01/07/2019 Spot Bond			100.00000	31.26338	100.00000	31.18764				0.00	0	0
Total KAP04U SPOT										0.00	0	0
Total For KAP04U										0.00	0	0
KSB007 On 31/08/2017 Spot Bond				100.00000	0.00000	104.26433				0.00	0	0
Total KSB007 SPOT										0.00	0	0
Total For KSB007										0.00	0	0
KSB007 On 01/11/2017 Spot Bond				100.00000	0.00000	100.02666				0.00	0	0
Total KSB008 SPOT										0.00	0	0
Total For KSB008										0.00	0	0
KSB008 On 05/08/2020 Spot Bond				100.00000	0.00000	99.85826				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	100.60602				0.00	0	0
Total KST01 SPOT										0.00	0	0
Total For KST01										0.00	0	0
KW01 On 31/10/2027 Spot Bond			8.98000	133.31101	8.98000	133.27918				0.00	0	80,200
Total KW01 SPOT										0.00	0	80,200
Total For KW01										0.00	0	80,200
LBK05 On 28/02/2019 Spot Bond				100.00000	0.00000	101.06972				0.00	0	0
Total LBK05 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For LBK05										0.00	0	0
LBK07 On 16/09/2017 Spot Bond				100.00000	0.00000	101.02522				0.00	0	0
Total LBK07 SPOT										0.00	0	0
Total For LBK07										0.00	0	0
LBK08 On 30/10/2019 Spot Bond				100.00000	0.00000	100.04609				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	21.59547	100.00000	21.54316				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			9.56000	101.84768	9.56000	101.82184				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	101.72536	9.62000	101.69940				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	104.25253	9.71000	104.22522				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	60.44128	100.00000	60.29485				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	100.65215				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	101.66800				0.00	0	0
Total LBK16 SPOT										0.00	0	0
Total For LBK16										0.00	0	0
LBK17 On 22/03/2020 Spot Bond				100.00000	0.00000	101.08393				0.00	0	0
Total LBK17 SPOT										0.00	0	0
Total For LBK17										0.00	0	0
LBK18 On 22/03/2022 Spot Bond				100.00000	0.00000	101.00465				0.00	0	0
Total LBK18 SPOT										0.00	0	0
Total For LBK18										0.00	0	0
LBK19 On 23/03/2018 Spot Bond				100.00000	0.00000	101.00608				0.00	0	0
Total LBK19 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 LBK19										0.00	0	0
LBK20 On 08/06/2022 Spot Bond			10.24000	101.38381	10.24000	101.35616				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			7.44000	99.79658	7.44000	103.60270				0.00	0	0
Total LGL02 SPOT										0.00	0	0
Total For LGL02										0.00	0	0
LGL03 On 03/04/2018 Spot Bond			8.94000	101.70445	8.94000	101.68015				0.00	0	8,452,700
Total LGL03 SPOT										0.00	0	8,452,700
Total For LGL03										0.00	0	8,452,700
LGL04 On 14/08/2020 Spot Bond			9.26000	104.05192	9.26000	104.02591				0.00	0	596,865,400
Total LGL04 SPOT										0.00	0	596,865,400
Total For LGL04										0.00	0	596,865,400
LGL05 On 12/12/2021 Spot Bond				100.00000	0.00000	101.58896				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			9.77500	105.03794	9.77500	105.01055				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	100.82179				0.00	0	110,000,000
Total LGL07 SPOT										0.00	0	110,000,000
Total For LGL07										0.00	0	110,000,000
LHC01U On 12/07/2023 Spot Bond			100.00000	9.31371	100.00000	9.27276				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	9.82758	100.00000	9.78436				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	102.79403				0.00	0	0
Total LHL17 SPOT										0.00	0	0
Total For LHL17										0.00	0	0
LHL18 On 14/11/2018 Spot Bond			12.61500	103.69167	12.61500	103.65720				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			13.56000	104.50071	13.56000	104.46347				0.00	0	0
Total LHL19 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 LHL19									0.00	0	0
LHL22 On 13/09/2017 Spot Bond				100.00000	0.00000	101.37174			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	102.90186			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	103.82669			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	101.80839			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	102.28568			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	102.03299			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	99.83444			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	101.26615			0.00	0	0
Total MAQ093 SPOT									0.00	0	0
Total For MAQ093									0.00	0	0
MAQ09 On 01/02/2018 Spot Bond				100.00000	0.00000	100.02043			0.00	0	0
Total MAQ096 SPOT									0.00	0	0
Total For MAQ096									0.00	0	0
MAQ0A On 28/02/2018 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0
Total MAQ0A1 SPOT									0.00	0	0
Total For MAQ0A1									0.00	0	0
MAQ0A On 31/08/2017 Spot Bond				100.00000	0.00000	103.38949			0.00	0	0
Total MAQ0A2 SPOT									0.00	0	0
Total For MAQ0A2									0.00	0	0
MAQ0A On 31/08/2018 Spot Bond				100.00000	0.00000	103.26039			0.00	0	0
Total MAQ0A3 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MAQ0A3										0.00	0	0
MAQ0A On 31/08/2018 Spot Bond				100.00000	0.00000	103.39228				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	103.28021				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	103.30118				0.00	0	0
Total MAQ0J1 SPOT										0.00	0	0
Total For MAQ0J1										0.00	0	0
MAQ0J On 28/12/2020 Spot Bond				100.00000	0.00000	103.20043				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	99.68851				0.00	0	0
Total MAQ101 SPOT										0.00	0	0
Total For MAQ101										0.00	0	0
MAQ10 On 15/09/2017 Spot Bond				100.00000	0.00000	99.08748				0.00	0	0
Total MAQ103 SPOT										0.00	0	0
Total For MAQ103										0.00	0	0
MAQ10 On 24/08/2017 Spot Bond				100.00000	0.00000	99.55947				0.00	0	0
Total MAQ104 SPOT										0.00	0	0
Total For MAQ104										0.00	0	0
MBF03 On 01/10/2017 Spot Bond				100.00000	0.00000	100.87172				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	99.90425				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	100.91867				0.00	0	0
Total MBF045 SPOT										0.00	0	0
Total For MBF045										0.00	0	0
MBF04 On 17/08/2018 Spot Bond				100.00000	0.00000	102.09047				0.00	0	0
Total MBF046 SPOT										0.00	0	0
Total For MBF046										0.00	0	0
MBF04 On 07/06/2019 Spot Bond				100.00000	0.00000	101.87517				0.00	0	0
Total MBF047 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 MBF047										0.00	0	0
MBF04: On 14/03/2019 Spot Bond				100.00000	0.00000	101.67631				0.00	0	0
Total MBF049 SPOT										0.00	0	0
Total For MBF049										0.00	0	0
MBF05 On 17/05/2019 Spot Bond				100.00000	0.00000	102.17934				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	33.73063	100.00000	33.64892				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	100.84081				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	100.88796				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	100.85712				0.00	0	0
Total MBF054 SPOT										0.00	0	0
Total For MBF054										0.00	0	0
MBF05: On 27/03/2020 Spot Bond				100.00000	0.00000	101.10934				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	99.44854	2.30000	98.39287				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	97.71531				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	101.26639				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	100.57392				0.00	0	0
Total MBP036 SPOT										0.00	0	0
Total For MBP036										0.00	0	0
MBP03 On 26/05/2020 Spot Bond				100.00000	0.00000	101.62270				0.00	0	0
Total MBP037 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 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	83.12018	100.00000	82.93464				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	83.13855	100.00000	82.95297				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	98.13333	100.00000	97.87234				0.00	0	0
Total MBP32U SPOT										0.00	0	0
Total For MBP32U										0.00	0	0
MBP34 On 29/04/2018 Spot Bond				100.00000	0.00000	100.04236				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			8.51500	103.47614	8.51500	103.45257				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	104.28646	8.00000	104.26412				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			8.56500	103.18127	8.56500	103.15762				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	102.64534	8.91000	102.62089				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	100.77507				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	100.79980				0.00	0	0
Total MEFSA6 SPOT										0.00	0	0
Total For MEFSA6										0.00	0	0
MEFSB On 05/01/2019 Spot Bond			8.53500	101.77948	8.53500	101.75637				0.00	0	0
Total MEFSB4 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MEFSB4										0.00	0	0
MEFSB On 05/01/2022 Spot Bond			9.33500	103.17396	9.33500	103.14838				0.00	0	0
Total MEFSB5 SPOT										0.00	0	0
Total For MEFSB5										0.00	0	0
MFS1A On 20/12/2018 Spot Bond				100.00000	0.00000	101.05585				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			9.36000	102.91924	9.36000	102.89336				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	100.53930				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	100.57836				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	100.72168				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	100.72168				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	100.59319				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			9.21000	106.36437	9.21000	106.33835				0.00	0	419,009,800
Total MMIG02 SPOT										0.00	0	419,009,800
Total For MMIG02										0.00	0	419,009,800
MMIG0 On 01/06/2020 Spot Bond				100.00000	0.00000	101.17629				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			11.38000	99.31336	11.38000	99.28300				0.00	0	0
Total MMIG04 SPOT										0.00	0	0
Total For MMIG04										0.00	0	0
MMIG0 On 12/08/2022 Spot Bond			10.17500	102.38056	10.17500	102.35250				0.00	0	1,065,506,000
Total MMIG05 SPOT										0.00	0	1,065,506,000

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 MMIG05										0.00	0	1,065,506,000
MTN06 On 13/07/2020 Spot Bond				100.00000	0.00000	100.55992				0.00	0	0
Total MTN06 SPOT										0.00	0	0
Total For MTN06										0.00	0	0
MTN07 On 13/07/2022 Spot Bond				100.00000	0.00000	100.57064				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	29.17019	100.00000	29.09954				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	35.13468	100.00000	35.05692				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	101.80553				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	101.85728				0.00	0	0
Total MTNC19 SPOT										0.00	0	0
Total For MTNC19										0.00	0	0
MWA1L On 18/07/2021 Spot Bond			100.00000	13.18611	100.00000	13.15416				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	101.86725				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	12.94378	100.89771	12.91217				0.00	0	0
Total N4A211 SPOT										0.00	0	0
Total For N4A211										0.00	0	0
N5C23 On 20/12/2018 Spot Bond				100.00000	0.00000	101.21448				0.00	0	0
Total N5C23 SPOT										0.00	0	0
Total For N5C23										0.00	0	0
N5D23 On 20/09/2019 Spot Bond				100.00000	0.00000	101.21167				0.00	0	0
Total N5D23 SPOT										0.00	0	0
Total For N5D23										0.00	0	0
N5E23 On 20/06/2023 Spot Bond				100.00000	0.00000	110.49858				0.00	0	0
Total N5E23 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 N5E23										0.00	0	0
N5F23L On 20/06/2023 Spot Bond			100.00000	12.29470	100.00000	12.26491				0.00	0	0
Total N5F23U SPOT										0.00	0	0
Total For N5F23U										0.00	0	0
N5G23I On 20/06/2023 Spot Bond			100.00000	13.12424	100.00000	13.09244				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			10.02500	94.56561	10.02500	94.54048				0.00	0	60,000,000
Total NAM01 SPOT										0.00	0	60,000,000
Total For NAM01										0.00	0	60,000,000
NAM02 On 29/06/2020 Spot Bond			9.03000	102.31692	9.03000	102.29223				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			9.62500	102.00040	9.62500	101.97435				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			10.38000	100.80410	10.38000	100.77637				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			8.52500	102.72352	8.52500	102.70022				0.00	0	26,480,200
Total NBK11A SPOT										0.00	0	26,480,200
Total For NBK11A										0.00	0	26,480,200
NBK12/ On 19/03/2021 Spot Bond			9.23500	103.91032	9.23500	103.88483				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	103.47149	9.38000	103.44572				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			9.32500	105.57039	9.32500	105.54424				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			8.71000	102.83541	8.71000	102.83041				0.00	0	0
Total NBK14A SPOT										0.00	0	0
Total For NBK14A										0.00	0	0
NBK15/ On 11/02/2022 Spot Bond			9.26000	102.49156	9.26000	102.46594				0.00	0	0
Total NBK15A 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 NBK15A										0.00	0	0
NBK15I On 27/08/2017 Spot Bond				100.00000	0.00000	101.60836				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			10.28000	100.15159	10.28000	100.12386				0.00	0	1,003,400,900
Total NBK16A SPOT										0.00	0	1,003,400,900
Total For NBK16A										0.00	0	1,003,400,900
NBK17 On 22/04/2026 Spot Bond			9.81500	103.54970	9.81500	103.52259				0.00	0	1,550,000,000
Total NBK17A SPOT										0.00	0	1,550,000,000
Total For NBK17A										0.00	0	1,550,000,000
NBK18 On 01/06/2020 Spot Bond			8.99000	102.23225	8.99000	102.20769				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			9.41000	102.51063	9.41000	102.48488				0.00	0	0
Total NBK19A SPOT										0.00	0	0
Total For NBK19A										0.00	0	0
NBK20 On 01/06/2026 Spot Bond			9.98000	103.95084	9.98000	103.92319				0.00	0	645,410,800
Total NBK20A SPOT										0.00	0	645,410,800
Total For NBK20A										0.00	0	645,410,800
NBK20I On 25/06/2021 Spot Bond				100.00000	0.00000	99.12303				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			11.03000	97.98382	11.03000	97.95524				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	102.04605				0.00	0	960,000,000
Total NBK21B SPOT										0.00	0	960,000,000
Total For NBK21B										0.00	0	960,000,000
NBK22 On 19/11/2022 Spot Bond			9.66500	103.69878	9.66500	103.67218				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	102.07703				0.00	0	0
Total NBK22B SPOT										0.00	0	0
Total For NBK22B										0.00	0	0
NBK23 On 19/11/2025 Spot Bond			10.23000	104.67773	10.23000	104.64936				0.00	0	0
Total NBK23A 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 NBK23A										0.00	0	0
NBK23I On 12/02/2020 Spot Bond				100.00000	0.00000	102.10619				0.00	0	0
Total NBK23B SPOT										0.00	0	0
Total For NBK23B										0.00	0	0
NBK24J On 19/11/2027 Spot Bond			9.98000	108.28366	9.98000	108.25501				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	102.03569				0.00	0	0
Total NBK24B SPOT										0.00	0	0
Total For NBK24B										0.00	0	0
NBK25J On 17/02/2023 Spot Bond			9.56500	109.53366	9.56500	109.50538				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	102.06201				0.00	0	0
Total NBK25B SPOT										0.00	0	0
Total For NBK25B										0.00	0	0
NBK26J On 10/05/2023 Spot Bond			100.00000	13.71029	100.00000	13.68011				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	100.94329				0.00	0	0
Total NBK26B SPOT										0.00	0	0
Total For NBK26B										0.00	0	0
NBK27J On 10/05/2026 Spot Bond			10.02000	109.03418	10.02000	109.00521				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	101.80364				0.00	0	0
Total NBK27B SPOT										0.00	0	0
Total For NBK27B										0.00	0	0
NBK28J On 02/08/2023 Spot Bond			9.57500	101.97698	9.57500	101.95107				0.00	0	60,000,000
Total NBK28A SPOT										0.00	0	60,000,000
Total For NBK28A										0.00	0	60,000,000
NBK28I On 19/11/2020 Spot Bond				100.00000	0.00000	101.85236				0.00	0	0
Total NBK28B SPOT										0.00	0	0
Total For NBK28B										0.00	0	0
NBK29J On 31/07/2026 Spot Bond			10.28000	101.35470	10.28000	101.32709				0.00	0	47,702,100
Total NBK29A SPOT										0.00	0	47,702,100

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 NBK29A										0.00	0	47,702,100
NBK29I On 18/02/2019 Spot Bond				100.00000	0.00000	102.09796				0.00	0	0
Total NBK29B SPOT										0.00	0	0
Total For NBK29B										0.00	0	0
NBK30I On 20/02/2024 Spot Bond			9.36500	105.47085	9.36500	105.44419				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	101.92547				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	101.97397				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	101.66662				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	102.23997				0.00	0	0
Total NBK33B SPOT										0.00	0	0
Total For NBK33B										0.00	0	0
NBK34I On 10/05/2021 Spot Bond				100.00000	0.00000	102.11621				0.00	0	0
Total NBK34B SPOT										0.00	0	0
Total For NBK34B										0.00	0	0
NBK35I On 10/05/2023 Spot Bond				100.00000	0.00000	102.16212				0.00	0	0
Total NBK35B SPOT										0.00	0	0
Total For NBK35B										0.00	0	0
NBK36I On 10/05/2026 Spot Bond				100.00000	0.00000	102.21934				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	100.03651				0.00	0	0
Total NBK37B SPOT										0.00	0	0
Total For NBK37B										0.00	0	0
NBK38I On 02/08/2021 Spot Bond				100.00000	0.00000	99.99987				0.00	0	0
Total NBK38B SPOT										0.00	0	0
Total For NBK38B										0.00	0	0
NBK3A On 09/09/2019 Spot Bond			8.18500	110.60357	8.18500	110.57946				0.00	0	16,091,600
Total NBK3A SPOT										0.00	0	16,091,600

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NBK3A										0.00	0	16,091,600
NBK3A On 09/09/2019 Spot Bond			100.00000	31.88001	100.00000	31.80983				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			11.15500	46.52382	11.15500	46.51034				0.00	0	0
Total NBK4 SPOT										0.00	0	0
Total For NBK4										0.00	0	0
NBK40I On 31/07/2026 Spot Bond				100.00000	0.00000	100.04747				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	101.81998				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	101.77937				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	101.82851				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	100.42390				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	102.01475				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	101.09365				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	100.68944				0.00	0	0
Total NCLN77 SPOT										0.00	0	0
Total For NCLN77										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	101.14304				0.00	0	0
Total NCLN82 SPOT										0.00	0	0
Total For NCLN82										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	9.81444	100.00000	9.79067				0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	9.81444	100.00000	9.79067				0.00	0	0

Contract 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/JIBAR SPOT										0.00	0	0
Total For NCLN82/JIBAR										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			10.32500	105.49374	10.32500	105.46488				0.00	0	0
Total NCLN83 SPOT										0.00	0	0
Total For NCLN83										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	101.13722				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			10.36000	104.46363	10.36000	104.43497				0.00	0	1,951,200
Total NCLN85 SPOT										0.00	0	1,951,200
Total For NCLN85										0.00	0	1,951,200
NCLN8 On 20/03/2024 Spot Bond				100.00000	0.00000	101.14304				0.00	0	0
Total NCLN87 SPOT										0.00	0	0
Total For NCLN87										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	101.15223				0.00	0	0
Total NCLN90 SPOT										0.00	0	0
Total For NCLN90										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond				100.00000	0.00000	101.16385				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	101.52952				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	100.62203				0.00	0	0
Total NCLN93 SPOT										0.00	0	0
Total For NCLN93										0.00	0	0
NCLN9 On 20/09/2020 Spot Bond				100.00000	0.00000	101.05791				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	100.62208				0.00	0	0
Total NCLN95 SPOT										0.00	0	0
Total For NCLN95										0.00	0	0
NED01 On 22/12/2021 Spot Bond			100.00000	14.78612	100.00000	14.75030				0.00	0	0
Total NED01U SPOT										0.00	0	0
Total For NED01U										0.00	0	0
NED02 On 15/03/2022 Spot Bond			100.00000	12.55775	100.00000	12.53288				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NED02U SPOT										0.00	0	0
Total For NED02U										0.00	0	0
NED03 On 26/05/2022 Spot Bond			100.00000	14.62743	100.00000	14.59199				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	15.41489	100.00000	15.37755				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	100.91299				0.00	0	0
Total NED13 SPOT										0.00	0	0
Total For NED13										0.00	0	0
NED14 On 29/11/2018 Spot Bond				100.00000	0.00000	102.09808				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			9.06500	105.50221	9.06500	105.47666				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	100.79648				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	100.58326				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	100.50157				0.00	0	0
Total NED18 SPOT										0.00	0	0
Total For NED18										0.00	0	0
NED19 On 01/07/2020 Spot Bond				100.00000	0.00000	102.20109				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			10.61000	102.65632	10.61000	102.62749				0.00	0	2,990,000,000
Total NED20 SPOT										0.00	0	2,990,000,000
Total For NED20										0.00	0	2,990,000,000
NEDT1.On 21/05/2021 Spot Bond				100.00000	0.00000	105.06654				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	102.55361				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NEDT1B SPOT										0.00	0	0
Total For NEDT1B										0.00	0	0
NET50 On 08/08/2017 Spot Bond				100.00000	0.00000	104.02534				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	103.48931				0.00	600,000,000	300,000,000
Total NGL01 SPOT										0.00	600,000,000	300,000,000
Total For NGL01										0.00	600,000,000	300,000,000
NGL02 On 15/03/2022 Spot Bond				100.00000	0.00000	102.33529				0.00	0	1,960,000,000
Total NGL02 SPOT										0.00	0	1,960,000,000
Total For NGL02										0.00	0	1,960,000,000
NGL03 On 26/05/2022 Spot Bond				100.00000	0.00000	102.12464				0.00	0	0
Total NGL03 SPOT										0.00	0	0
Total For NGL03										0.00	0	0
NGLT1/On 01/07/2022 Spot Bond				100.00000	0.00000	101.21772				0.00	0	0
Total NGLT1A SPOT										0.00	0	0
Total For NGLT1A										0.00	0	0
NHM00 On 25/11/2020 Spot Bond			10.00000	110.15800	10.00000	110.13000				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	102.99031	13.50000	102.95376				0.00	0	0
Total NHM002 SPOT										0.00	0	0
Total For NHM002										0.00	0	0
NHM00 On 09/06/2019 Spot Bond				100.00000	0.00000	101.66713				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			3.37500	105.31027	3.37500	120.01425				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	169.81787	3.45000	169.78595				0.00	0	0
Total NILB12 SPOT										0.00	0	0
Total For NILB12										0.00	0	0
NILB13 On 31/01/2025 Spot Bond			3.76500	116.87832	3.76500	116.85543				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			3.99000	161.16093	3.99000	161.12831				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NILB14 SPOT										0.00	0	0
Total For NILB14										0.00	0	0
NILB15 On 31/03/2028 Spot Bond			4.06000	160.14925	4.06000	160.11653				0.00	0	0
Total NILB15 SPOT										0.00	0	0
Total For NILB15										0.00	0	0
NILB17 On 31/01/2038 Spot Bond			3.92000	78.94204	3.92000	101.10159				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			8.41000	102.67704	8.41000	102.65406				0.00	0	1,437,300
Total NMP20N SPOT										0.00	0	1,437,300
Total For NMP20N										0.00	0	1,437,300
NQ1A1 On 22/05/2020 Spot Bond			9.04000	105.21251	9.04000	105.45838				0.00	0	0
Total NQ1A10 SPOT										0.00	0	0
Total For NQ1A10										0.00	0	0
NQ1A1 On 22/05/2018 Spot Bond				100.00000	0.00000	101.67668				0.00	0	0
Total NQ1A17 SPOT										0.00	0	0
Total For NQ1A17										0.00	0	0
NQ1A1 On 22/05/2050 Spot Bond				100.00000	0.00000	101.66447				0.00	0	0
Total NQ1A19 SPOT										0.00	0	0
Total For NQ1A19										0.00	0	0
NQ1A2 On 22/05/2019 Spot Bond				100.00000	0.00000	101.76373				0.00	0	0
Total NQ1A21 SPOT										0.00	0	0
Total For NQ1A21										0.00	0	0
NQ1A2 On 22/05/2018 Spot Bond				100.00000	0.00000	101.68226				0.00	0	0
Total NQ1A23 SPOT										0.00	0	0
Total For NQ1A23										0.00	0	0
NQ1A2 On 22/05/2020 Spot Bond				100.00000	0.00000	101.79015				0.00	0	0
Total NQ1A24 SPOT										0.00	0	0
Total For NQ1A24										0.00	0	0
NQ1A2 On 22/05/2022 Spot Bond				100.00000	0.00000	101.83716				0.00	0	0
Total NQ1A25 SPOT										0.00	0	0
Total For NQ1A25										0.00	0	0
NQ1A2 On 22/05/2018 Spot Bond				100.00000	0.00000	101.68226				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			9.24000	105.24368	9.24000	105.48749				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.76003				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	101.83333				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	101.72154				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			9.44000	105.27487	9.44000	105.51665				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	101.74117				0.00	0	0
Total NQ1C15 SPOT										0.00	0	0
Total For NQ1C15										0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond				100.00000	0.00000	101.91769				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	101.78945				0.00	0	0
Total NQ1C19 SPOT										0.00	0	0
Total For NQ1C19										0.00	0	0
NQF1D On 22/05/2020 Spot Bond				100.00000	0.00000	102.11381				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	101.78043				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	102.01362				0.00	0	0
Total NQF1D8 SPOT										0.00	0	0
Total For NQF1D8										0.00	0	0
NRA01: On 30/11/2018 Spot Bond			8.29500	106.98212	8.29500	106.95835				0.00	0	7,114,800
Total NRA018 SPOT										0.00	0	7,114,800
Total For NRA018										0.00	0	7,114,800
NRA02: On 31/10/2022 Spot Bond			9.21000	115.54668	9.21000	115.51840				0.00	0	29,744,000

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 NRA022 SPOT										0.00	0	29,744,000
Total For NRA022										0.00	0	29,744,000
NRA02: On 31/05/2023 Spot Bond			3.67000	174.63747	3.67000	174.60360				0.00	0	7,500,000,000
Total NRA023 SPOT										0.00	0	7,500,000,000
Total For NRA023										0.00	0	7,500,000,000
NRA02: On 30/11/2028 Spot Bond			11.08000	109.55074	11.08000	109.51846				0.00	0	5,557,970,800
Total NRA028 SPOT										0.00	0	5,557,970,800
Total For NRA028										0.00	0	5,557,970,800
NRA02: On 30/11/2028 Spot Bond			100.00000	14.12528	100.00000	14.09401				0.00	0	0
Total NRA028/R186 SPOT										0.00	0	0
Total For NRA028/R186										0.00	0	0
NTC16 On 22/03/2018 Spot Bond				100.00000	0.00000	101.25759				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	102.04273				0.00	0	0
Total NTC18 SPOT										0.00	0	0
Total For NTC18										0.00	0	0
NTC19 On 27/07/2020 Spot Bond				100.00000	0.00000	100.14824				0.00	0	0
Total NTC19 SPOT										0.00	0	0
Total For NTC19										0.00	0	0
NTC20 On 27/07/2020 Spot Bond				100.00000	0.00000	100.14423				0.00	0	0
Total NTC20 SPOT										0.00	0	0
Total For NTC20										0.00	0	0
NTC21 On 24/03/2022 Spot Bond				100.00000	0.00000	100.17023				0.00	0	0
Total NTC21 SPOT										0.00	0	0
Total For NTC21										0.00	0	0
OML02 On 27/11/2019 Spot Bond				100.00000	0.00000	102.27879				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			9.56000	101.06473	9.56000	101.03909				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	101.31970				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			9.74000	103.65673	9.74000	103.62994				0.00	0	1,506,708,100

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 OML05 SPOT										0.00	0	1,506,708,100
Total For OML05										0.00	0	1,506,708,100
OML06 On 19/03/2022 Spot Bond			10.50500	103.15215	10.50500	103.12346				0.00	0	1,510,717,400
Total OML06 SPOT										0.00	0	1,510,717,400
Total For OML06										0.00	0	1,510,717,400
OML07 On 19/03/2025 Spot Bond			11.48000	101.42779	11.48000	101.39702				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	101.59541				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			10.49500	105.75320	10.49500	105.72380				0.00	0	1,012,580,800
Total OML09 SPOT										0.00	0	1,012,580,800
Total For OML09										0.00	0	1,012,580,800
OML10 On 14/09/2025 Spot Bond			11.48000	103.67694	11.48000	103.64550				0.00	0	963,930,400
Total OML10 SPOT										0.00	0	963,930,400
Total For OML10										0.00	0	963,930,400
PMM12 On 25/11/2020 Spot Bond			10.00000	110.15800	10.00000	110.13000				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	101.36671				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	101.36209				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	101.42662				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	101.01809				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	99.88940				0.00	0	0
Total PMM35 SPOT										0.00	0	0
Total For PMM35										0.00	0	0
PMM36 On 04/05/2018 Spot Bond				100.00000	0.00000	99.95700				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total PMM36 SPOT										0.00	0	0
Total For PMM36										0.00	0	0
PMM37 On 27/11/2017 Spot Bond				100.00000	0.00000	101.58405				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	101.27389				0.00	0	0
Total PMM38 SPOT										0.00	0	0
Total For PMM38										0.00	0	0
PPC001 On 31/12/2018 Spot Bond				100.00000	0.00000	97.61700				0.00	0	0
Total PPC002 SPOT										0.00	0	0
Total For PPC002										0.00	0	0
PPC001 On 31/10/2019 Spot Bond				100.00000	0.00000	97.01241				0.00	0	0
Total PPC003 SPOT										0.00	0	0
Total For PPC003										0.00	0	0
PRE1A On 27/01/2018 Spot Bond				100.00000	0.00000	100.20695				0.00	0	0
Total PRE1A3 SPOT										0.00	0	0
Total For PRE1A3										0.00	0	0
PRE1B On 27/01/2018 Spot Bond				100.00000	0.00000	100.14311				0.00	0	0
Total PRE1B1 SPOT										0.00	0	0
Total For PRE1B1										0.00	0	0
PRE1C On 27/01/2018 Spot Bond				100.00000	0.00000	100.15677				0.00	0	0
Total PRE1C1 SPOT										0.00	0	0
Total For PRE1C1										0.00	0	0
PRE1D On 27/01/2018 Spot Bond				100.00000	0.00000	100.15994				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	102.86539				0.00	0	0
Total PRE2A1 SPOT										0.00	0	0
Total For PRE2A1										0.00	0	0
PRE2A On 20/02/2022 Spot Bond				100.00000	0.00000	103.00039				0.00	0	0
Total PRE2A2 SPOT										0.00	0	0
Total For PRE2A2										0.00	0	0
PRE2A On 20/02/2022 Spot Bond				100.00000	0.00000	103.11849				0.00	0	0
Total PRE2A3 SPOT										0.00	0	0
Total For PRE2A3										0.00	0	0
PRE2B On 20/02/2022 Spot Bond				100.00000	0.00000	103.35460				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	103.38832			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	103.42204			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			8.61000	113.21182	8.58000	113.39150		097,211,186,541,000.00	2,450,314,888,100	2,404,231,428,500	
Total R186 SPOT								97,211,186,541,000.00	450,314,888,100	404,231,428,500	
Total For R186								97,211,186,541,000.00	450,314,888,100	404,231,428,500	
R197 On 07/12/2023 Spot Bond			2.47000	294.88853	2.47000	294.84091		634,049,000,000.00	256,700,000	44,189,841,700	
Total R197 SPOT								634,049,000,000.00	256,700,000	44,189,841,700	
Total For R197								634,049,000,000.00	256,700,000	44,189,841,700	
R202 On 07/12/2033 Spot Bond			2.56000	236.67431	2.56000	236.63551		451,569,971,200,000.00	176,394,520,000	194,598,857,900	
Total R202 SPOT								451,569,971,200,000.00	176,394,520,000	194,598,857,900	
Total For R202								451,569,971,200,000.00	176,394,520,000	194,598,857,900	
R2023 On 28/02/2023 Spot Bond			7.95000	102.38862	7.92500	102.47734		860,104,775,650,000.00	359,761,607,000	714,147,104,600	
Total R2023 SPOT								860,104,775,650,000.00	359,761,607,000	714,147,104,600	
Total For R2023								860,104,775,650,000.00	359,761,607,000	714,147,104,600	
R203 On 15/09/2017 Spot Bond			7.04000	103.26853	7.04000	103.24877		428,578,792,512,000.00	1,339,286,760,300	1,441,252,332,300	
Total R203 SPOT								428,578,792,512,000.00	339,286,760,300	441,252,332,300	
Total For R203								428,578,792,512,000.00	339,286,760,300	441,252,332,300	
R2030 On 31/01/2030 Spot Bond			9.15000	91.60600	9.15000	91.58374		296,307,965,015,000.00	469,541,854,100	540,903,479,500	
Total R2030 SPOT								296,307,965,015,000.00	469,541,854,100	540,903,479,500	
Total For R2030								296,307,965,015,000.00	469,541,854,100	540,903,479,500	
R2032 On 31/03/2032 Spot Bond			9.36000	94.04061	9.36000	94.01711		830,867,131,808,000.00	195,605,462,800	315,324,490,800	
Total R2032 SPOT								830,867,131,808,000.00	195,605,462,800	315,324,490,800	
Total For R2032								830,867,131,808,000.00	195,605,462,800	315,324,490,800	
R2035 On 28/02/2035 Spot Bond			9.60000	97.64984	9.60000	97.62497		770,619,927,360,000.00	392,772,909,100	330,307,180,300	
Total R2035 SPOT								770,619,927,360,000.00	392,772,909,100	330,307,180,300	
Total For R2035								770,619,927,360,000.00	392,772,909,100	330,307,180,300	
R2037 On 31/01/2037 Spot Bond			9.68000	89.80863	9.68000	89.78557		028,286,739,728,000.00	622,756,894,600	709,916,406,900	
Total R2037 SPOT								28,286,739,728,000.00	622,756,894,600	709,916,406,900	
Total For R2037								28,286,739,728,000.00	622,756,894,600	709,916,406,900	
R204 On 21/12/2018 Spot Bond			7.13000	102.05375	7.11500	102.05386		157,288,531,538,000.00	22,060,102,600	265,795,245,100	

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 R204 SPOT									57,288,531,538,000.00	22,060,102,600	265,795,245,100
Total For R204									57,288,531,538,000.00	22,060,102,600	265,795,245,100
R2040 On 31/01/2040 Spot Bond			9.85000	92.43479	9.85000	92.41065			904,107,259,560,000.00	497,878,909,600	722,258,698,500
Total R2040 SPOT									14,107,259,560,000.00	497,878,909,600	722,258,698,500
Total For R2040									14,107,259,560,000.00	497,878,909,600	722,258,698,500
R2044 On 31/01/2044 Spot Bond			9.87000	89.60616	9.87000	89.58271			859,169,602,487,000.00	796,268,450,100	654,170,395,700
Total R2044 SPOT									19,169,602,487,000.00	796,268,450,100	654,170,395,700
Total For R2044									19,169,602,487,000.00	796,268,450,100	654,170,395,700
R2048 On 28/02/2048 Spot Bond			9.83000	93.29311	9.83000	93.26878			531,549,565,110,000.00	664,450,617,000	1,168,598,184,600
Total R2048 SPOT									31,549,565,110,000.00	664,450,617,000	1,168,598,184,600
Total For R2048									31,549,565,110,000.00	664,450,617,000	1,168,598,184,600
R207 On 15/01/2020 Spot Bond			7.37000	100.10388	7.36000	100.10621			479,897,830,060,000.00	65,115,038,000	420,645,878,300
Total R207 SPOT									9,897,830,060,000.00	65,115,038,000	420,645,878,300
Total For R207									9,897,830,060,000.00	65,115,038,000	420,645,878,300
R208 On 31/03/2021 Spot Bond			7.52500	99.85290	7.51000	99.87932			304,088,389,110,000.00	704,862,244,400	513,068,464,700
Total R208 SPOT									14,088,389,110,000.00	704,862,244,400	513,068,464,700
Total For R208									14,088,389,110,000.00	704,862,244,400	513,068,464,700
R209 On 31/03/2036 Spot Bond			9.59000	73.35642	9.56500	73.50530			347,859,275,470,000.00	766,200,133,000	1,011,626,061,800
Total R209 SPOT									17,859,275,470,000.00	766,200,133,000	1,011,626,061,800
Total For R209									17,859,275,470,000.00	766,200,133,000	1,011,626,061,800
R210 On 31/03/2028 Spot Bond			2.50000	184.55031	2.50000	184.52035			231,131,000,000,000.00	92,452,400,000	97,810,292,600
Total R210 SPOT									11,131,000,000,000.00	92,452,400,000	97,810,292,600
Total For R210									11,131,000,000,000.00	92,452,400,000	97,810,292,600
R212 On 31/01/2022 Spot Bond			2.44000	148.15267	2.45000	148.06658			200,411,840,000,000.00	82,136,000,000	155,860,200,600
Total R212 SPOT									10,411,840,000,000.00	82,136,000,000	155,860,200,600
Total For R212									10,411,840,000,000.00	82,136,000,000	155,860,200,600
R213 On 28/02/2031 Spot Bond			9.25000	85.75961	9.23500	85.83928			455,577,359,900,000.00	373,575,930,800	599,440,675,800
Total R213 SPOT									15,577,359,900,000.00	373,575,930,800	599,440,675,800
Total For R213									15,577,359,900,000.00	373,575,930,800	599,440,675,800
R214 On 28/02/2041 Spot Bond			9.76000	72.87609	9.76000	72.85722			470,321,355,168,000.00	662,942,761,800	858,666,099,800
Total R214 SPOT									10,321,355,168,000.00	662,942,761,800	858,666,099,800
Total For R214									10,321,355,168,000.00	662,942,761,800	858,666,099,800
RCG01 On 24/10/2019 Spot Bond				100.00000	0.00000	100.21877			0.00	0	0
Total RCG01B SPOT									0.00	0	0
Total For RCG01B									0.00	0	0
RCG01 On 24/10/2017 Spot Bond				100.00000	0.00000	100.20284			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RCG01C SPOT										0.00	0	0
Total For RCG01C										0.00	0	0
RCSB0 On 12/04/2018 Spot Bond				100.00000	0.00000	101.24986				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	101.63501				0.00	0	0
Total RCSB07 SPOT										0.00	0	0
Total For RCSB07										0.00	0	0
RCSB6 On 31/03/2018 Spot Bond			100.00000	60.21605	100.00000	60.07017				0.00	0	0
Total RCSB6U SPOT										0.00	0	0
Total For RCSB6U										0.00	0	0
RDF011 On 04/09/2017 Spot Bond			100.00000	93.76293	100.00000	93.52735				0.00	0	0
Total RDF01U SPOT										0.00	0	0
Total For RDF01U										0.00	0	0
RDF021 On 04/12/2020 Spot Bond			100.00000	12.96797	100.00000	12.93162				0.00	0	0
Total RDF02U SPOT										0.00	0	0
Total For RDF02U										0.00	0	0
RDF031 On 04/04/2018 Spot Bond			100.00000	64.66355	100.00000	64.49680				0.00	0	0
Total RDF03U SPOT										0.00	0	0
Total For RDF03U										0.00	0	0
RDF041 On 04/10/2018 Spot Bond			100.00000	42.96307	100.00000	42.85228				0.00	0	0
Total RDF04U SPOT										0.00	0	0
Total For RDF04U										0.00	0	0
RDF051 On 04/12/2019 Spot Bond			100.00000	21.27647	100.00000	21.22161				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	101.28671				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	101.87266				0.00	0	0
Total RDFB04 SPOT										0.00	0	0
Total For RDFB04										0.00	0	0
RDFB0 On 27/11/2019 Spot Bond				100.00000	0.00000	102.75885				0.00	180,000,000	90,000,000
Total RDFB05 SPOT										0.00	180,000,000	90,000,000
Total For RDFB05										0.00	180,000,000	90,000,000
RDFB0 On 22/03/2019 Spot Bond				100.00000	0.00000	101.69525				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RDFB06 SPOT										0.00	0	0
Total For RDFB06										0.00	0	0
RDFB0 On 22/03/2019 Spot Bond			100.00000	31.36532	100.00000	31.28933				0.00	0	0
Total RDFB06/JIBAR SPOT										0.00	0	0
Total For RDFB06/JIBAR										0.00	0	0
RDFB0 On 30/09/2019 Spot Bond				100.00000	0.00000	101.05953				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	100.97219				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	101.57078				0.00	0	0
Total RDFB09 SPOT										0.00	0	0
Total For RDFB09										0.00	0	0
RDFB1 On 27/03/2020 Spot Bond				100.00000	0.00000	101.13764				0.00	0	0
Total RDFB10 SPOT										0.00	0	0
Total For RDFB10										0.00	0	0
RDFB1 On 27/03/2022 Spot Bond				100.00000	0.00000	100.94551				0.00	0	0
Total RDFB11 SPOT										0.00	0	0
Total For RDFB11										0.00	0	0
RDFC3 On 05/10/2017 Spot Bond				100.00000	0.00000	100.70124				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	100.86098				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	101.42984				0.00	0	0
Total RDFC38 SPOT										0.00	0	0
Total For RDFC38										0.00	0	0
RDFC3 On 27/07/2018 Spot Bond				100.00000	0.00000	100.13467				0.00	0	0
Total RDFC39 SPOT										0.00	0	0
Total For RDFC39										0.00	0	0
REB01 On 21/05/2018 Spot Bond				100.00000	0.00000	101.91503				0.00	0	0
Total REB01 SPOT										0.00	0	0
Total For REB01										0.00	0	0
REB01 On 21/05/2018 Spot Bond			100.00000	66.60904	100.00000	66.44767				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.86797				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	101.72917				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	100.96099				0.00	0	0
Total RED201 SPOT										0.00	0	0
Total For RED201										0.00	0	0
RED20 On 05/04/2019 Spot Bond				100.00000	0.00000	101.00960				0.00	0	0
Total RED202 SPOT										0.00	0	0
Total For RED202										0.00	0	0
RED20 On 05/04/2019 Spot Bond				100.00000	0.00000	101.20027				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	100.99779				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	101.46519				0.00	0	0
Total RED301 SPOT										0.00	0	0
Total For RED301										0.00	0	0
RES01 On 02/03/2018 Spot Bond			100.00000	63.81913	100.00000	63.66453				0.00	0	0
Total RES01U SPOT										0.00	0	0
Total For RES01U										0.00	0	0
RES02 On 02/03/2019 Spot Bond			100.00000	31.40141	100.00000	31.32534				0.00	0	0
Total RES02U SPOT										0.00	0	0
Total For RES02U										0.00	0	0
RES03 On 02/03/2020 Spot Bond			100.00000	18.16463	100.00000	18.12062				0.00	0	0
Total RES03U SPOT										0.00	0	0
Total For RES03U										0.00	0	0
RES04 On 02/03/2021 Spot Bond			100.00000	12.83616	100.00000	12.80507				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	99.80933				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	99.88684				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	101.43048				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	100.62264				0.00	0	500,000,000
Total RES32 SPOT										0.00	0	500,000,000
Total For RES32										0.00	0	500,000,000
RES34 On 25/08/2019 Spot Bond				100.00000	0.00000	102.91915				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	101.77323				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	100.29458				0.00	0	0
Total RES36 SPOT										0.00	0	0
Total For RES36										0.00	0	0
RES38 On 01/08/2020 Spot Bond				100.00000	0.00000	100.02253				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	52.04131	100.00000	66.64454				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	80.89816				0.00	0	0
Total RP014 SPOT										0.00	0	0
Total For RP014										0.00	0	0
RPP01I On 31/08/2018 Spot Bond			100.00000	47.40201	100.00000	47.28841				0.00	0	0
Total RPP01U SPOT										0.00	0	0
Total For RPP01U										0.00	0	0
RPP08I On 30/04/2020 Spot Bond			100.00000	19.17295	100.00000	19.12649				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RPP08U SPOT										0.00	0	0
Total For RPP08U										0.00	0	0
RPS00 On 16/11/2022 Spot Bond				100.00000	0.00000	103.74992				0.00	0	0
Total RPS001 SPOT										0.00	0	0
Total For RPS001										0.00	0	0
RPS00 On 30/04/2025 Spot Bond				100.00000	0.00000	45.44692				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			9.18000	105.24611	9.18000	105.22030				0.00	0	20,689,800
Total RW21 SPOT										0.00	0	20,689,800
Total For RW21										0.00	0	20,689,800
RW23 On 10/12/2023 Spot Bond			9.60500	100.93594	9.60500	100.91006				0.00	0	25,227,900
Total RW23 SPOT										0.00	0	25,227,900
Total For RW23										0.00	0	25,227,900
RW28 On 10/12/2028 Spot Bond			10.93500	97.05747	10.93500	97.02924				0.00	0	44,063,500
Total RW28 SPOT										0.00	0	44,063,500
Total For RW28										0.00	0	44,063,500
S1327L On 02/08/2017 Spot Bond			100.00000	99.72678	100.00000	100.00000				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	110.15800	10.00000	110.13000				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			8.14000	102.09770	8.14000	102.07553				0.00	0	2,906,800
Total SBK14 SPOT										0.00	0	2,906,800
Total For SBK14										0.00	0	2,906,800
SBK16 On 15/03/2018 Spot Bond				100.00000	0.00000	101.45927				0.00	140,000,000	70,000,000
Total SBK16 SPOT										0.00	140,000,000	70,000,000
Total For SBK16										0.00	140,000,000	70,000,000
SBK17 On 30/07/2019 Spot Bond				100.00000	0.00000	99.02551				0.00	0	0
Total SBK17 SPOT										0.00	0	0
Total For SBK17										0.00	0	0
SBK18 On 24/10/2020 Spot Bond				100.00000	0.00000	98.99674				0.00	0	940,000,000
Total SBK18 SPOT										0.00	0	940,000,000
Total For SBK18										0.00	0	940,000,000
SBK19 On 24/10/2019 Spot Bond				100.00000	0.00000	100.23203				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	103.29287				0.00	0	0
Total SBK20 SPOT										0.00	0	0
Total For SBK20										0.00	0	0
SBK21 On 28/01/2020 Spot Bond				100.00000	0.00000	99.71874				0.00	1,400,000,000	730,000,000
Total SBK21 SPOT										0.00	1,400,000,000	730,000,000
Total For SBK21										0.00	1,400,000,000	730,000,000
SBK22 On 28/05/2020 Spot Bond				100.00000	0.00000	103.12794				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			11.22500	103.28927	11.22500	103.25863				0.00	0	2,740,000,000
Total SBK23 SPOT										0.00	0	2,740,000,000
Total For SBK23										0.00	0	2,740,000,000
SBK24 On 19/10/2020 Spot Bond				100.00000	0.00000	102.53005				0.00	0	0
Total SBK24 SPOT										0.00	0	0
Total For SBK24										0.00	0	0
SBK24/ On 19/10/2025 Spot Bond			100.00000	11.23289	100.00000	11.20567				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	102.55348				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			11.25000	106.28276	11.25000	106.25099				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			8.46500	102.57654	8.46500	102.55331				0.00	0	2,789,406,800
Total SBK9 SPOT										0.00	0	2,789,406,800
Total For SBK9										0.00	0	2,789,406,800
SBN33 On 15/09/2017 Spot Bond			8.44000	103.09988	8.44000	103.07627				0.00	0	0
Total SBN33 SPOT										0.00	0	0
Total For SBN33										0.00	0	0
SBN45 On 15/09/2017 Spot Bond				100.00000	0.00000	101.21675				0.00	0	0
Total SBN45 SPOT										0.00	0	0
Total For SBN45										0.00	0	0
SBS13 On 22/09/2017 Spot Bond			7.66000	103.36537	7.66000	103.34391				0.00	0	3,996,100

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 SBS13 SPOT									0.00	0	3,996,100
Total For SBS13									0.00	0	3,996,100
SBS16 On 22/09/2018 Spot Bond				100.00000	0.00000	101.36538			0.00	0	0
Total SBS16 SPOT									0.00	0	0
Total For SBS16									0.00	0	0
SBS18 On 23/06/2021 Spot Bond				100.00000	0.00000	101.71859			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			8.81000	105.55026	8.81000	105.52540		75,766,000,000,000.00	8,600,000,000	8,601,626,100	
Total SBS19 SPOT								'5,766,000,000,000.00	8,600,000,000	8,601,626,100	
Total For SBS19								'5,766,000,000,000.00	8,600,000,000	8,601,626,100	
SBS20 On 15/05/2026 Spot Bond			9.74500	103.92821	9.74500	103.90135		0.00	0	36,793,500	
Total SBS20 SPOT								0.00	0	36,793,500	
Total For SBS20								0.00	0	36,793,500	
SBS21 On 15/05/2026 Spot Bond				100.00000	0.00000	103.54644		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	102.46030		0.00	0	0	
Total SBS24 SPOT								0.00	0	0	
Total For SBS24								0.00	0	0	
SBS25 On 24/05/2019 Spot Bond			7.89500	103.30357	7.89500	103.28184		1,736,900,000,000.00	220,000,000	115,392,400	
Total SBS25 SPOT								1,736,900,000,000.00	220,000,000	115,392,400	
Total For SBS25								1,736,900,000,000.00	220,000,000	115,392,400	
SBS27 On 20/02/2024 Spot Bond			9.18500	109.15309	9.18500	109.12602		0.00	0	991,061,700	
Total SBS27 SPOT								0.00	0	991,061,700	
Total For SBS27								0.00	0	991,061,700	
SBS29 On 12/06/2019 Spot Bond			7.92000	102.52400	7.92000	102.50224		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			9.92500	91.55972	9.92500	91.53563		0.00	0	33,200,200	
Total SBS3 SPOT								0.00	0	33,200,200	
Total For SBS3								0.00	0	33,200,200	
SBS30 On 12/06/2019 Spot Bond				100.00000	0.00000	101.12537		0.00	0	0	
Total SBS30 SPOT								0.00	0	0	
Total For SBS30								0.00	0	0	
SBS31 On 12/06/2027 Spot Bond			9.99000	100.09893	9.99000	100.07227		0.00	0	410,338,600	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBS31 SPOT										0.00	0	410,338,600
Total For SBS31										0.00	0	410,338,600
SBS32 On 19/09/2017 Spot Bond				100.00000	0.00000	101.01336				0.00	0	0
Total SBS32 SPOT										0.00	0	0
Total For SBS32										0.00	0	0
SBS33 On 19/09/2019 Spot Bond				100.00000	0.00000	101.08472				0.00	0	0
Total SBS33 SPOT										0.00	0	0
Total For SBS33										0.00	0	0
SBS34 On 19/09/2024 Spot Bond			9.88000	104.84373	9.88000	104.81626				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	100.28921				0.00	0	0
Total SBS35 SPOT										0.00	0	0
Total For SBS35										0.00	0	0
SBS36 On 29/01/2020 Spot Bond				100.00000	0.00000	99.89835				0.00	0	0
Total SBS36 SPOT										0.00	0	0
Total For SBS36										0.00	0	0
SBS37 On 29/01/2020 Spot Bond			8.23500	99.53225	8.23500	99.51042				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			9.59500	97.46692	9.59500	97.44211				0.00	0	530,000,000
Total SBS38 SPOT										0.00	0	530,000,000
Total For SBS38										0.00	0	530,000,000
SBS39 On 29/01/2030 Spot Bond			10.25500	96.33881	10.25500	96.31264				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			8.83000	101.01740	8.83000	100.99368				0.00	0	607,191,600
Total SBS4 SPOT										0.00	0	607,191,600
Total For SBS4										0.00	0	607,191,600
SBS40 On 12/11/2020 Spot Bond				100.00000	0.00000	100.30204				0.00	0	0
Total SBS40 SPOT										0.00	0	0
Total For SBS40										0.00	0	0
SBS41 On 12/11/2022 Spot Bond			9.03000	106.14144	9.03000	106.11597				0.00	0	58,000,000
Total SBS41 SPOT										0.00	0	58,000,000
Total For SBS41										0.00	0	58,000,000
SBS42 On 12/11/2025 Spot Bond			9.60000	108.21566	9.60000	108.18809				0.00	0	47,177,900

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBS42 SPOT									0.00	0	47,177,900
Total For SBS42									0.00	0	47,177,900
SBS43 On 12/11/2027 Spot Bond			9.93000	108.05939	9.93000	108.03093			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	102.12620			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	102.63461			0.00	0	0
Total SBS45 SPOT									0.00	0	0
Total For SBS45									0.00	0	0
SBS46 On 15/02/2023 Spot Bond			9.02500	111.92216	9.02500	111.89487			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	102.55087			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	99.81892			0.00	0	0
Total SBS48 SPOT									0.00	0	0
Total For SBS48									0.00	0	0
SBS49 On 31/01/2022 Spot Bond				100.00000	0.00000	100.04405			0.00	0	230,000,000
Total SBS49 SPOT									0.00	0	230,000,000
Total For SBS49									0.00	0	230,000,000
SBS50 On 31/01/2022 Spot Bond			9.02500	101.63502	9.02500	101.61065			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			9.62000	100.81359	9.62000	100.78785			0.00	0	0
Total SBS51 SPOT									0.00	0	0
Total For SBS51									0.00	0	0
SBS52 On 29/01/2030 Spot Bond				100.00000	0.00000	100.04676			0.00	0	0
Total SBS52 SPOT									0.00	0	0
Total For SBS52									0.00	0	0
SBS53 On 03/05/2027 Spot Bond				100.00000	0.00000	99.97649			0.00	0	0
Total SBS53 SPOT									0.00	0	0
Total For SBS53									0.00	0	0
SBS54 On 12/06/2020 Spot Bond				100.00000	0.00000	101.24763			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBS54 SPOT										0.00	0	0
Total For SBS54										0.00	0	0
SBS55 On 12/06/2022 Spot Bond				100.00000	0.00000	101.29179				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			9.05500	100.84607	9.05500	100.82167				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	101.30562				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	101.40134				0.00	0	0
Total SBS58 SPOT										0.00	0	0
Total For SBS58										0.00	0	0
SBSI11 On 07/12/2023 Spot Bond			3.92000	272.76148	3.92000	272.70680				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			4.11000	195.00247	4.11000	195.29275				0.00	0	0
Total SBSI14 SPOT										0.00	0	0
Total For SBSI14										0.00	0	0
SBT101 On 31/03/2022 Spot Bond				100.00000	0.00000	101.22212				0.00	0	0
Total SBT101 SPOT										0.00	0	0
Total For SBT101										0.00	0	0
SCM10 On 15/09/2017 Spot Bond			100.00000	91.53023	100.00000	91.30644				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	66.59911	100.00000	66.43777				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	67.25721	100.00000	67.09428				0.00	0	0
Total SF2BU SPOT										0.00	0	0
Total For SF2BU										0.00	0	0
SF2CU On 11/02/2018 Spot Bond			100.00000	68.45377	100.00000	68.28793				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	69.05205	100.00000	68.88476				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.86138				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	100.86150				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				100.00000	0.00000	82.63494				0.00	0	0
Total SHI02 SPOT										0.00	0	0
Total For SHI02										0.00	0	0
SHS06 On 12/12/2017 Spot Bond				100.00000	0.00000	101.67048				0.00	0	0
Total SHS06 SPOT										0.00	0	0
Total For SHS06										0.00	0	0
SHS11L On 25/11/2020 Spot Bond			10.00000	110.15800	10.00000	110.13000				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			8.64000	104.14322	8.64000	104.11879				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	102.18544				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	100.88959				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	100.91700				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			9.41000	101.96874	9.41000	101.94313				0.00	0	0
Total SHS25 SPOT										0.00	0	0
Total For SHS25										0.00	0	0
SHS26 On 29/06/2020 Spot Bond				100.00000	0.00000	100.91700				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	100.98255				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SHS28 SPOT										0.00	0	0
Total For SHS28										0.00	0	0
SHS29I On 03/12/2018 Spot Bond			100.00000	44.35957	100.00000	44.25211				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	100.75766				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	100.77276				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	100.63425				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	100.64653				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			8.36500	104.38116	8.36500	104.35753				0.00	0	3,204,300
Total SLI3 SPOT										0.00	0	3,204,300
Total For SLI3										0.00	0	3,204,300
SLI4 On 15/08/2021 Spot Bond				100.00000	0.00000	102.08353				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	101.98237				0.00	0	0
Total SLRA1 SPOT										0.00	0	0
Total For SLRA1										0.00	0	0
SLRA2 On 15/08/2021 Spot Bond				100.00000	0.00000	102.03610				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	102.06865				0.00	0	0
Total SLRB1 SPOT										0.00	0	0
Total For SLRB1										0.00	0	0
SLRB2 On 15/08/2021 Spot Bond				100.00000	0.00000	102.09000				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	102.24334				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	102.28829				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			8.24000	103.12394	8.24000	103.10088				0.00	0	3,770,016,700
Total SNT01 SPOT										0.00	0	3,770,016,700
Total For SNT01										0.00	0	3,770,016,700
SNT02 On 12/04/2021 Spot Bond				100.00000	0.00000	100.62128				0.00	0	100,000,000
Total SNT02 SPOT										0.00	0	100,000,000
Total For SNT02										0.00	0	100,000,000
SNT03 On 12/04/2023 Spot Bond			10.52500	108.82910	10.52500	108.79861				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	100.97952				0.00	0	0
Total SNT04 SPOT										0.00	0	0
Total For SNT04										0.00	0	0
SPDA1 On 21/08/2021 Spot Bond				100.00000	0.00000	101.82642				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	101.80410				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	101.73104				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	101.75991				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	101.76539				0.00	0	0
Total SPDA7 SPOT										0.00	0	0
Total For SPDA7										0.00	0	0
SPDA8 On 21/08/2021 Spot Bond				100.00000	0.00000	101.81816				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	101.79525				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.46398				0.00	0	0
Total SPG002 SPOT										0.00	0	0
Total For SPG002										0.00	0	0
SPG00: On 31/10/2019 Spot Bond				100.00000	0.00000	100.04785				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	100.66846				0.00	0	501,100
Total SSA05 SPOT										0.00	0	501,100
Total For SSA05										0.00	0	501,100
SSA06 On 16/04/2020 Spot Bond			9.21000	99.68178	9.21000	99.65726				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			9.08000	95.17132	9.08000	95.14823				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			9.08000	95.17132	9.08000	95.14823				0.00	0	100,000,000
Total SSN005 SPOT										0.00	0	100,000,000
Total For SSN005										0.00	0	100,000,000
SSN00: On 15/09/2017 Spot Bond			7.92000	103.16246	7.92000	103.14028				0.00	0	0
Total SSN009 SPOT										0.00	0	0
Total For SSN009										0.00	0	0
SSN01: On 31/01/2025 Spot Bond			3.93000	87.59572	3.93000	115.54714				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			10.08000	103.72115	10.08000	103.69328				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			11.10500	74.51240	11.10500	74.49052				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN02: On 21/01/2019 Spot Bond				100.00000	0.00000	100.29323				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	100.44158				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN026 SPOT										0.00	0	0
Total For SSN026										0.00	0	0
SSN027 On 25/09/2019 Spot Bond				100.00000	0.00000	100.99500				0.00	0	0
Total SSN027 SPOT										0.00	0	0
Total For SSN027										0.00	0	0
SSN029 On 07/12/2023 Spot Bond				100.00000	0.00000	101.65827				0.00	0	0
Total SSN029 SPOT										0.00	0	0
Total For SSN029										0.00	0	0
SSN031 On 17/03/2020 Spot Bond				100.00000	0.00000	101.13987				0.00	0	0
Total SSN033 SPOT										0.00	0	0
Total For SSN033										0.00	0	0
SSN034 On 02/06/2020 Spot Bond				100.00000	0.00000	101.59568				0.00	0	0
Total SSN034 SPOT										0.00	0	0
Total For SSN034										0.00	0	0
SSN035 On 17/11/2020 Spot Bond				100.00000	0.00000	101.99149				0.00	0	0
Total SSN035 SPOT										0.00	0	0
Total For SSN035										0.00	0	0
SSN036 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
SSN037 On 01/06/2021 Spot Bond				100.00000	0.00000	101.70816				0.00	0	0
Total SSN037 SPOT										0.00	0	0
Total For SSN037										0.00	0	0
SSN038 On 26/01/2021 Spot Bond			9.55000	100.20302	9.55000	100.17761				0.00	0	0
Total SSN038 SPOT										0.00	0	0
Total For SSN038										0.00	0	0
SSN040 On 13/10/2023 Spot Bond				100.00000	0.00000	100.55987				0.00	0	0
Total SSN040 SPOT										0.00	0	0
Total For SSN040										0.00	0	0
SSN041 On 13/10/2023 Spot Bond			9.32500	105.14504	9.32500	105.11886				0.00	0	0
Total SSN041 SPOT										0.00	0	0
Total For SSN041										0.00	0	0
SSN042 On 01/12/2017 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
SSN043 On 31/01/2038 Spot Bond			4.05000	99.10583	4.05000	99.08567				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN043 SPOT										0.00	0	0
Total For SSN043										0.00	0	0
SSN043 On 09/02/2027 Spot Bond				100.00000	0.00000	99.81173				0.00	0	0
Total SSN044 SPOT										0.00	0	0
Total For SSN044										0.00	0	0
SSN044 On 14/02/2018 Spot Bond				100.00000	0.00000	101.80744				0.00	0	0
Total SSN045 SPOT										0.00	0	0
Total For SSN045										0.00	0	0
SSN045 On 30/04/2027 Spot Bond				100.00000	0.00000	100.05158				0.00	0	0
Total SSN046 SPOT										0.00	0	0
Total For SSN046										0.00	0	0
SSN046 On 05/04/2027 Spot Bond				100.00000	0.00000	100.63843				0.00	0	0
Total SSN047 SPOT										0.00	0	0
Total For SSN047										0.00	0	0
SSN047 On 21/06/2018 Spot Bond				100.00000	0.00000	100.94529				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			9.53000	100.09170	9.53000	100.06624				0.00	0	4,180,000
Total SZ25 SPOT										0.00	0	4,180,000
Total For SZ25										0.00	0	4,180,000
T12A10 On 21/08/2019 Spot Bond				100.00000	0.00000	101.75010				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	102.37982				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			9.01000	104.09372	9.01000	104.06838				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	101.99952				0.00	0	0
Total T13A10 SPOT										0.00	0	0
Total For T13A10										0.00	0	0
T13A11 On 21/08/2020 Spot Bond				100.00000	0.00000	101.84161				0.00	0	0
Total T13A11 SPOT										0.00	0	0
Total For T13A11										0.00	0	0
T13A12 On 21/08/2020 Spot Bond			8.91000	108.66863	8.91000	108.64247				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.70089				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	101.99952				0.00	0	0
Total T13A14 SPOT										0.00	0	0
Total For T13A14										0.00	0	0
T13A15 On 21/08/2020 Spot Bond				100.00000	0.00000	101.83770				0.00	0	0
Total T13A15 SPOT										0.00	0	0
Total For T13A15										0.00	0	0
T13A16 On 21/08/2020 Spot Bond			9.01000	108.03262	9.01000	108.00633				0.00	0	0
Total T13A16 SPOT										0.00	0	0
Total For T13A16										0.00	0	0
T13A18 On 21/08/2018 Spot Bond				100.00000	0.00000	101.78937				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	101.53310				0.00	0	0
Total T13A19 SPOT										0.00	0	0
Total For T13A19										0.00	0	0
T13A20 On 21/08/2020 Spot Bond			8.96000	106.41805	8.96000	106.39229				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	101.77950				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	101.81859				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	101.80050	9.15000	101.77562				0.00	0	0
Total T14A12 SPOT										0.00	0	0
Total For T14A12										0.00	0	0
TFS117 On 02/09/2018 Spot Bond				100.00000	0.00000	101.45472				0.00	0	0
Total TFS117 SPOT										0.00	0	0
Total For TFS117										0.00	0	0
TFS12 On 20/03/2019 Spot Bond				100.00000	0.00000	100.73593				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TFS123 SPOT										0.00	0	0
Total For TFS123										0.00	0	0
TFS13€ On 06/07/2018 Spot Bond				100.00000	0.00000	100.69754				0.00	0	0
Total TFS135 SPOT										0.00	0	0
Total For TFS135										0.00	0	0
TFS13€ On 06/07/2020 Spot Bond				100.00000	0.00000	100.71127				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS13€ On 27/05/2019 Spot Bond				100.00000	0.00000	101.84589				0.00	0	0
Total TFS139 SPOT										0.00	0	0
Total For TFS139										0.00	0	0
TFS141 On 28/10/2019 Spot Bond				100.00000	0.00000	100.01840				0.00	0	0
Total TFS141 SPOT										0.00	0	0
Total For TFS141										0.00	0	0
TFS142 On 28/10/2021 Spot Bond				100.00000	0.00000	100.02240				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	101.74996				0.00	0	0
Total TFS143 SPOT										0.00	0	0
Total For TFS143										0.00	0	0
TFS144 On 20/03/2020 Spot Bond				100.00000	0.00000	101.05470				0.00	0	0
Total TFS144 SPOT										0.00	0	0
Total For TFS144										0.00	0	0
TFS14€ On 20/03/2022 Spot Bond				100.00000	0.00000	101.08483				0.00	0	0
Total TFS145 SPOT										0.00	0	0
Total For TFS145										0.00	0	0
TFS14€ On 25/04/2018 Spot Bond				100.00000	0.00000	99.75601				0.00	0	0
Total TFS146 SPOT										0.00	0	0
Total For TFS146										0.00	0	0
TH10A7 On 18/10/2038 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH11A1 On 18/07/2018 Spot Bond				100.00000	0.00000	100.41299				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	100.42586				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH11A2 SPOT										0.00	0	0
Total For TH11A2										0.00	0	0
TH11A2 On 18/07/2018 Spot Bond			8.73000	100.37220	8.73000	100.34891				0.00	0	0
Total TH11A3 SPOT										0.00	0	0
Total For TH11A3										0.00	0	0
TH11A3 On 18/07/2018 Spot Bond				100.00000	0.00000	100.27481				0.00	0	0
Total TH11A4 SPOT										0.00	0	0
Total For TH11A4										0.00	0	0
TH11A4 On 18/07/2018 Spot Bond				100.00000	0.00000	100.59700				0.00	0	0
Total TH11A5 SPOT										0.00	0	0
Total For TH11A5										0.00	0	0
TH11A5 On 18/07/2018 Spot Bond			8.61500	99.97632	8.61500	99.95341				0.00	0	0
Total TH11A6 SPOT										0.00	0	0
Total For TH11A6										0.00	0	0
TH11A6 On 18/07/2018 Spot Bond				100.00000	0.00000	100.26323				0.00	0	0
Total TH11A7 SPOT										0.00	0	0
Total For TH11A7										0.00	0	0
TH11A7 On 18/07/2018 Spot Bond				100.00000	0.00000	100.59700				0.00	0	0
Total TH11A8 SPOT										0.00	0	0
Total For TH11A8										0.00	0	0
TH11A8 On 18/07/2018 Spot Bond				100.00000	0.00000	100.67170				0.00	0	0
Total TH11B1 SPOT										0.00	0	0
Total For TH11B1										0.00	0	0
TH11B1 On 18/07/2018 Spot Bond				100.00000	0.00000	100.43953				0.00	0	0
Total TH11B2 SPOT										0.00	0	0
Total For TH11B2										0.00	0	0
TH11B2 On 18/07/2018 Spot Bond				100.00000	0.00000	100.43792				0.00	0	0
Total TH11B3 SPOT										0.00	0	0
Total For TH11B3										0.00	0	0
TH11B3 On 18/07/2018 Spot Bond				100.00000	0.00000	100.47927				0.00	0	0
Total TH11C1 SPOT										0.00	0	0
Total For TH11C1										0.00	0	0
TH11C1 On 18/07/2018 Spot Bond				100.00000	0.00000	100.47766				0.00	0	0
Total TH11C2 SPOT										0.00	0	0
Total For TH11C2										0.00	0	0
TH11C2 On 18/07/2018 Spot Bond				100.00000	0.00000	100.46362				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.60397				0.00	0	0
Total TH11D1 SPOT										0.00	0	0
Total For TH11D1										0.00	0	0
TH11D2 On 18/07/2018 Spot Bond				100.00000	0.00000	100.60556				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	100.59760				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	101.71173				0.00	0	0
Total TH12A1 SPOT										0.00	0	0
Total For TH12A1										0.00	0	0
TH12A2 On 21/08/2019 Spot Bond				100.00000	0.00000	101.77955				0.00	0	0
Total TH12A2 SPOT										0.00	0	0
Total For TH12A2										0.00	0	0
TH12A3 On 21/08/2019 Spot Bond			8.96000	104.50541	8.96000	104.48010				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	101.75010				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	101.81881				0.00	0	0
Total TH12A5 SPOT										0.00	0	0
Total For TH12A5										0.00	0	0
TH12A6 On 21/08/2019 Spot Bond			8.87000	103.23070	8.87000	103.20596				0.00	0	0
Total TH12A6 SPOT										0.00	0	0
Total For TH12A6										0.00	0	0
TH12A7 On 21/08/2019 Spot Bond				100.00000	0.00000	101.74028				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	101.81881				0.00	0	0
Total TH12A8 SPOT										0.00	0	0
Total For TH12A8										0.00	0	0
TH12A9 On 21/08/2019 Spot Bond			8.98000	102.50419	8.98000	102.47932				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH12A9 SPOT										0.00	0	0
Total For TH12A9										0.00	0	0
TH12B On 21/08/2019 Spot Bond				100.00000	0.00000	101.90714				0.00	0	0
Total TH12B1 SPOT										0.00	0	0
Total For TH12B1										0.00	0	0
TH12B On 21/08/2019 Spot Bond				100.00000	0.00000	101.90714				0.00	0	0
Total TH12B2 SPOT										0.00	0	0
Total For TH12B2										0.00	0	0
TH12B On 21/08/2019 Spot Bond				100.00000	0.00000	101.90714				0.00	0	0
Total TH12B3 SPOT										0.00	0	0
Total For TH12B3										0.00	0	0
TH12B On 21/08/2019 Spot Bond				100.00000	0.00000	101.90714				0.00	0	0
Total TH12B4 SPOT										0.00	0	0
Total For TH12B4										0.00	0	0
TH12C On 21/08/2019 Spot Bond				100.00000	0.00000	102.06413				0.00	0	0
Total TH12C1 SPOT										0.00	0	0
Total For TH12C1										0.00	0	0
TH12C On 21/08/2019 Spot Bond				100.00000	0.00000	102.06413				0.00	0	0
Total TH12C2 SPOT										0.00	0	0
Total For TH12C2										0.00	0	0
TH12C On 21/08/2019 Spot Bond				100.00000	0.00000	102.06413				0.00	0	0
Total TH12C3 SPOT										0.00	0	0
Total For TH12C3										0.00	0	0
TH12C On 21/08/2019 Spot Bond				100.00000	0.00000	102.06216				0.00	0	0
Total TH12C4 SPOT										0.00	0	0
Total For TH12C4										0.00	0	0
TH12D On 21/08/2019 Spot Bond				100.00000	0.00000	102.70120				0.00	0	0
Total TH12D1 SPOT										0.00	0	0
Total For TH12D1										0.00	0	0
TH12D On 21/08/2019 Spot Bond				100.00000	0.00000	102.70120				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	102.80779				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	102.68945				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.70494				0.00	0	0
Total TH13A1 SPOT										0.00	0	0
Total For TH13A1										0.00	0	0
TH13A On 21/08/2018 Spot Bond				100.00000	0.00000	101.74814				0.00	0	0
Total TH13A2 SPOT										0.00	0	0
Total For TH13A2										0.00	0	0
TH13A On 21/08/2020 Spot Bond				100.00000	0.00000	102.21916				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			9.11000	104.73564	9.11000	104.70987				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	101.70690				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	101.84994				0.00	0	0
Total TH13A6 SPOT										0.00	0	0
Total For TH13A6										0.00	0	0
TH13A On 21/08/2020 Spot Bond				100.00000	0.00000	101.21865				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			9.00000	105.97482	9.00000	105.94906				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	101.70089				0.00	0	0
Total TH13A9 SPOT										0.00	0	0
Total For TH13A9										0.00	0	0
TH13B On 21/08/2020 Spot Bond				100.00000	0.00000	101.90704				0.00	0	0
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0
TH13B On 21/08/2020 Spot Bond				100.00000	0.00000	101.90900				0.00	0	0
Total TH13B2 SPOT										0.00	0	0
Total For TH13B2										0.00	0	0
TH13B On 21/08/2020 Spot Bond				100.00000	0.00000	101.94513				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH13B3 SPOT										0.00	0	0
Total For TH13B3										0.00	0	0
TH13B3 On 21/08/2020 Spot Bond				100.00000	0.00000	101.90608				0.00	0	0
Total TH13B4 SPOT										0.00	0	0
Total For TH13B4										0.00	0	0
TH13B4 On 21/08/2020 Spot Bond				100.00000	0.00000	101.90116				0.00	0	0
Total TH13B5 SPOT										0.00	0	0
Total For TH13B5										0.00	0	0
TH13B5 On 21/08/2020 Spot Bond				100.00000	0.00000	102.04437				0.00	0	0
Total TH13C1 SPOT										0.00	0	0
Total For TH13C1										0.00	0	0
TH13C1 On 21/08/2020 Spot Bond				100.00000	0.00000	102.06006				0.00	0	0
Total TH13C2 SPOT										0.00	0	0
Total For TH13C2										0.00	0	0
TH13C2 On 21/08/2020 Spot Bond				100.00000	0.00000	102.04274				0.00	0	0
Total TH13C3 SPOT										0.00	0	0
Total For TH13C3										0.00	0	0
TH13C3 On 21/08/2020 Spot Bond				100.00000	0.00000	102.08177				0.00	0	0
Total TH13C4 SPOT										0.00	0	0
Total For TH13C4										0.00	0	0
TH13C4 On 21/08/2020 Spot Bond				100.00000	0.00000	102.15223				0.00	0	0
Total TH13C5 SPOT										0.00	0	0
Total For TH13C5										0.00	0	0
TH13C5 On 21/08/2020 Spot Bond				100.00000	0.00000	102.69109				0.00	0	0
Total TH13D1 SPOT										0.00	0	0
Total For TH13D1										0.00	0	0
TH13D1 On 21/08/2020 Spot Bond				100.00000	0.00000	102.69109				0.00	0	0
Total TH13D2 SPOT										0.00	0	0
Total For TH13D2										0.00	0	0
TH13D2 On 21/08/2020 Spot Bond				100.00000	0.00000	102.72461				0.00	600,000,000	300,000,000
Total TH13D3 SPOT										0.00	600,000,000	300,000,000
Total For TH13D3										0.00	600,000,000	300,000,000
TH13D3 On 21/08/2020 Spot Bond				100.00000	0.00000	102.69544				0.00	0	0
Total TH13D4 SPOT										0.00	0	0
Total For TH13D4										0.00	0	0
TH13D4 On 21/08/2020 Spot Bond				100.00000	0.00000	102.73025				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH13D5 SPOT										0.00	0	0
Total For TH13D5										0.00	0	0
TH14A7 On 21/11/2017 Spot Bond				100.00000	0.00000	101.59440				0.00	0	0
Total TH14A1 SPOT										0.00	0	0
Total For TH14A1										0.00	0	0
TH14A2 On 21/11/2019 Spot Bond				100.00000	0.00000	101.45792				0.00	0	0
Total TH14A2 SPOT										0.00	0	0
Total For TH14A2										0.00	0	0
TH14A3 On 21/11/2021 Spot Bond				100.00000	0.00000	101.84605				0.00	0	0
Total TH14A3 SPOT										0.00	0	0
Total For TH14A3										0.00	0	0
TH14A4 On 21/11/2021 Spot Bond			9.05000	105.66869	9.05000	105.64327				0.00	0	0
Total TH14A4 SPOT										0.00	0	0
Total For TH14A4										0.00	0	0
TH14A5 On 21/02/2018 Spot Bond				100.00000	0.00000	101.62240				0.00	0	0
Total TH14A5 SPOT										0.00	0	0
Total For TH14A5										0.00	0	0
TH14A6 On 21/11/2019 Spot Bond				100.00000	0.00000	101.77950				0.00	0	0
Total TH14A6 SPOT										0.00	0	0
Total For TH14A6										0.00	0	0
TH14A7 On 21/11/2021 Spot Bond				100.00000	0.00000	101.83036				0.00	0	0
Total TH14A7 SPOT										0.00	0	0
Total For TH14A7										0.00	0	0
TH14A8 On 21/11/2021 Spot Bond			9.00000	102.45146	9.00000	103.05611				0.00	0	0
Total TH14A8 SPOT										0.00	0	0
Total For TH14A8										0.00	0	0
TH14A9 On 21/05/2018 Spot Bond				100.00000	0.00000	101.64605				0.00	0	0
Total TH14A9 SPOT										0.00	0	0
Total For TH14A9										0.00	0	0
TH14B0 On 21/11/2021 Spot Bond				100.00000	0.00000	101.96569				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	101.90686				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	101.88332				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	102.06373				0.00	0	0
Total TH14C1 SPOT										0.00	0	0
Total For TH14C1										0.00	0	0
TH14C:On 21/11/2021 Spot Bond				100.00000	0.00000	102.02452				0.00	0	0
Total TH14C2 SPOT										0.00	0	0
Total For TH14C2										0.00	0	0
TH14C:On 21/11/2021 Spot Bond				100.00000	0.00000	102.00099				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	102.65138				0.00	0	0
Total TH14D1 SPOT										0.00	0	0
Total For TH14D1										0.00	0	0
TH14D:On 21/11/2021 Spot Bond				100.00000	0.00000	102.61028				0.00	0	0
Total TH14D2 SPOT										0.00	0	0
Total For TH14D2										0.00	0	0
TH14D:On 21/11/2021 Spot Bond				100.00000	0.00000	102.55351				0.00	0	0
Total TH14D3 SPOT										0.00	0	0
Total For TH14D3										0.00	0	0
THE9B:On 18/07/2019 Spot Bond				100.00000	0.00000	100.45398				0.00	0	0
Total THE9B4 SPOT										0.00	0	0
Total For THE9B4										0.00	0	0
THE9C:On 18/07/2019 Spot Bond				100.00000	0.00000	101.82966				0.00	0	0
Total THE9C4 SPOT										0.00	0	0
Total For THE9C4										0.00	0	0
THE9D:On 18/07/2019 Spot Bond				100.00000	0.00000	100.61787				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			9.03000	95.94607	9.03000	95.88539				0.00	0	0
Total TL20 SPOT										0.00	0	0
Total For TL20										0.00	0	0
TL20/R:On 22/02/2020 Spot Bond			100.00000	24.14383	100.00000	24.09803				0.00	0	0
TL20/R:On 25/11/2020 Spot Bond			10.00000	110.15800	10.00000	110.13000				0.00	0	0
Total TL20/R207 SPOT										0.00	0	0
Total For TL20/R207										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TL21U On 09/12/2021 Spot Bond			100.00000	13.28552	100.00000	13.24405			0.00	0	0
Total TL21U SPOT									0.00	0	0
Total For TL21U									0.00	0	0
TLC01 On 22/09/2017 Spot Bond				100.00000	0.00000	103.02912			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	100.98983			0.00	0	0
Total TLC02 SPOT									0.00	0	0
Total For TLC02									0.00	0	0
TN17 On 14/11/2017 Spot Bond			7.73000	102.39149	7.73000	102.37028			0.00	0	12,260,470,739
Total TN17 SPOT									0.00	0	12,260,470,739
Total For TN17									0.00	0	12,260,470,739
TN17/R On 14/11/2017 Spot Bond			100.00000	81.59856	100.00000	81.42458			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			8.79000	108.52732	8.79000	108.50195			0.00	0	47,115,585,200
Total TN20 SPOT									0.00	0	47,115,585,200
Total For TN20									0.00	0	47,115,585,200
TN20/R On 17/09/2020 Spot Bond			100.00000	21.37870	100.00000	21.33164			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	15.92556	100.00000	8.99506			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	13.72648	100.00000	13.67899			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			9.44500	108.87494	9.44500	108.84764			0.00	0	4,247,056,900
Total TN23 SPOT									0.00	0	4,247,056,900
Total For TN23									0.00	0	4,247,056,900
TN23/R On 06/11/2023 Spot Bond			100.00000	13.69772	100.00000	13.66758			0.00	0	0
Total TN23/R2023 SPOT									0.00	0	0
Total For TN23/R2023									0.00	0	0
TN25 On 19/08/2025 Spot Bond			10.42000	99.39109	10.42000	99.36320		52,100,000,000,000.00	5,000,000,000	15,505,429,100	
Total TN25 SPOT								52,100,000,000,000.00	5,000,000,000	15,505,429,100	
Total For TN25								52,100,000,000,000.00	5,000,000,000	15,505,429,100	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN25/R On 19/08/2025 Spot Bond			100.00000	13.88122	100.00000	13.85016			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			10.56000	91.66889	10.56000	91.64326		6,336,000,000,000.00		600,000,000	4,388,619,300
Total TN27 SPOT								6,336,000,000,000.00		600,000,000	4,388,619,300
Total For TN27								6,336,000,000,000.00		600,000,000	4,388,619,300
TN27/R On 14/11/2027 Spot Bond			100.00000	10.66102	100.00000	10.63755			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			11.25000	98.20276	11.25000	98.17339			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	123.44310	8.00000	123.41664			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			11.89000	94.44204	11.89000	94.41224			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	103.37438	10.75000	103.34481			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	101.78137			0.00	0	1,766,800
Total TNF18 SPOT									0.00	0	1,766,800
Total For TNF18									0.00	0	1,766,800
TORQ1 On 15/08/2018 Spot Bond				100.00000	0.00000	102.25629			0.00	0	0
Total TORQ10 SPOT									0.00	0	0
Total For TORQ10									0.00	0	0
TORQ3 On 15/08/2017 Spot Bond				100.00000	0.00000	101.94827			0.00	0	0
Total TORQ3 SPOT									0.00	0	0
Total For TORQ3									0.00	0	0
TORQ6 On 15/08/2017 Spot Bond				100.00000	0.00000	102.57968			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	101.95433			0.00	0	0
Total TORQ7 SPOT									0.00	0	0
Total For TORQ7									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TORQ8 On 15/08/2018 Spot Bond				100.00000	0.00000	101.99748			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	102.06219			0.00	0	0
Total TORQ9 SPOT									0.00	0	0
Total For TORQ9									0.00	0	0
TPDA0 On 25/11/2020 Spot Bond			10.00000	110.15800	10.00000	110.13000			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	100.72390			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	100.83510			0.00	0	0
Total TPDA05 SPOT									0.00	0	0
Total For TPDA05									0.00	0	0
TPDA0 On 30/11/2018 Spot Bond				100.00000	0.00000	101.82766			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			9.01000	103.04986	9.01000	103.02519			0.00	0	0
Total TPDA08 SPOT									0.00	0	0
Total For TPDA08									0.00	0	0
TRA2A On 14/12/2018 Spot Bond				100.00000	0.00000	101.21835			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	101.27271			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			9.26000	102.46153	9.26000	102.43619			0.00	0	0
Total TRA2A3 SPOT									0.00	0	0
Total For TRA2A3									0.00	0	0
TRA2A On 14/12/2018 Spot Bond				100.00000	0.00000	101.21968			0.00	0	0
Total TRA2A4 SPOT									0.00	0	0
Total For TRA2A4									0.00	0	0
TRA2A On 14/12/2020 Spot Bond				100.00000	0.00000	101.27271			0.00	0	0
Total TRA2A5 SPOT									0.00	0	0
Total For TRA2A5									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRA2A On 14/12/2020 Spot Bond			9.06000	104.21113	9.06000	103.06964				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	101.35894				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	101.39209				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	101.53119				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	101.58414				0.00	0	0
Total TRA2C2 SPOT										0.00	0	0
Total For TRA2C2										0.00	0	0
TRA2D On 14/12/2020 Spot Bond				100.00000	0.00000	101.92770				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	101.92770				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	101.27001				0.00	0	0
Total TRAA2 SPOT										0.00	0	0
Total For TRAA2										0.00	0	0
TRAA4 On 14/06/2019 Spot Bond			100.00000	30.90924	100.00000	30.83437				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	101.28612				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	31.17690	100.00000	31.10138				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	101.29276				0.00	0	0
Total TRAC1 SPOT										0.00	0	0
Total For TRAC1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRAC2 On 14/06/2019 Spot Bond			100.00000	31.39995	100.00000	31.32388				0.00	0	0
Total TRAC2U SPOT										0.00	0	0
Total For TRAC2U										0.00	0	0
TRAD1 On 14/06/2019 Spot Bond				100.00000	0.00000	101.11811				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	34.12110	100.00000	34.03843				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	104.36867				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	37.10989	100.00000	37.01999				0.00	0	0
Total TRAE2U SPOT										0.00	0	0
Total For TRAE2U										0.00	0	0
TSE01 On 31/07/2019 Spot Bond			100.00000	28.57417	100.00000	28.50495				0.00	0	0
Total TSE01U SPOT										0.00	0	0
Total For TSE01U										0.00	0	0
TSE03 On 31/10/2020 Spot Bond			100.00000	15.74806	100.00000	5.52429				0.00	0	0
Total TSE03U SPOT										0.00	0	0
Total For TSE03U										0.00	0	0
TSP21 On 03/08/2017 Spot Bond				100.00000	0.00000	99.97780				0.00	0	0
Total TSP218 SPOT										0.00	0	0
Total For TSP218										0.00	0	0
TSP21 On 17/08/2017 Spot Bond				100.00000	0.00000	99.66900				0.00	0	0
Total TSP219 SPOT										0.00	0	0
Total For TSP219										0.00	0	0
TSP22 On 26/10/2017 Spot Bond				100.00000	0.00000	98.18041				0.00	0	0
Total TSP220 SPOT										0.00	0	0
Total For TSP220										0.00	0	0
TSP22 On 26/04/2018 Spot Bond				100.00000	0.00000	94.25130				0.00	0	0
Total TSP221 SPOT										0.00	0	0
Total For TSP221										0.00	0	0
TSP22 On 10/05/2018 Spot Bond				100.00000	0.00000	93.94136				0.00	0	0
Total TSP222 SPOT										0.00	0	0
Total For TSP222										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TSP222 On 23/11/2017 Spot Bond				100.00000	0.00000	97.58310				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	93.65667				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	97.28623				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	93.41229				0.00	0	0
Total TSP226 SPOT										0.00	0	0
Total For TSP226										0.00	0	0
TSP227 On 21/06/2018 Spot Bond				100.00000	0.00000	93.13311				0.00	0	0
Total TSP227 SPOT										0.00	0	0
Total For TSP227										0.00	0	0
TTO01U On 28/08/2019 Spot Bond			100.00000	27.17248	100.00000	27.10665				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	100.19929				0.00	0	0
Total TUHF01 SPOT										0.00	0	0
Total For TUHF01										0.00	0	0
TWC23 On 11/08/2017 Spot Bond				100.00000	0.00000	101.82622				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	101.69515				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	101.65434				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	101.30908				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	100.55861				0.00	0	0
Total TWC239 SPOT										0.00	0	0
Total For TWC239										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TWC24 On 13/10/2017 Spot Bond				100.00000	0.00000	100.42242			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	101.39136			0.00	228,000,000	114,000,000
Total TWC241 SPOT									0.00	228,000,000	114,000,000
Total For TWC241									0.00	228,000,000	114,000,000
TWC24 On 16/10/2017 Spot Bond				100.00000	0.00000	100.40821			0.00	0	0
Total TWC242 SPOT									0.00	0	0
Total For TWC242									0.00	0	0
TWC24 On 23/10/2017 Spot Bond				100.00000	0.00000	100.18698			0.00	0	0
Total TWC243 SPOT									0.00	0	0
Total For TWC243									0.00	0	0
TWC24 On 26/10/2017 Spot Bond				100.00000	0.00000	100.14543			0.00	0	0
Total TWC244 SPOT									0.00	0	0
Total For TWC244									0.00	0	0
UG21 On 02/03/2021 Spot Bond			9.11000	109.22912	9.11000	109.20269			0.00	0	8,779,000
Total UG21 SPOT									0.00	0	8,779,000
Total For UG21									0.00	0	8,779,000
UG26 On 09/03/2026 Spot Bond			10.55000	108.72280	10.55000	108.69242			0.00	0	72,391,900
Total UG26 SPOT									0.00	0	72,391,900
Total For UG26									0.00	0	72,391,900
VCJA1U On 20/07/2025 Spot Bond			100.00000	9.42929	100.00000	9.38782			0.00	0	0
Total VCJA1U SPOT									0.00	0	0
Total For VCJA1U									0.00	0	0
VCJB1U On 20/07/2025 Spot Bond			100.00000	9.29801	100.00000	9.25712			0.00	0	0
Total VCJB1U SPOT									0.00	0	0
Total For VCJB1U									0.00	0	0
VCPA1U On 20/07/2025 Spot Bond			100.00000	9.10492	100.00000	9.06487			0.00	0	0
Total VCPA1U SPOT									0.00	0	0
Total For VCPA1U									0.00	0	0
VCPB1U On 20/07/2025 Spot Bond			100.00000	8.93479	100.00000	8.89550			0.00	0	0
Total VCPB1U SPOT									0.00	0	0
Total For VCPB1U									0.00	0	0
VJA03U On 20/10/2023 Spot Bond			100.00000	8.16035	100.00000	8.14059			0.00	0	0
Total VJA03U SPOT									0.00	0	0
Total For VJA03U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VJA04L On 20/01/2024 Spot Bond			100.00000	8.52458	100.00000	8.50392			0.00	0	0
Total VJA04U SPOT									0.00	0	0
Total For VJA04U									0.00	0	0
VJA05L On 20/04/2024 Spot Bond			100.00000	9.03278	100.00000	9.01090			0.00	0	0
Total VJA05U SPOT									0.00	0	0
Total For VJA05U									0.00	0	0
VJA06L On 20/07/2024 Spot Bond			100.00000	9.09640	100.00000	9.07436			0.00	0	0
Total VJA06U SPOT									0.00	0	0
Total For VJA06U									0.00	0	0
VJA07L On 20/10/2024 Spot Bond			100.00000	9.13920	100.00000	9.11706			0.00	0	0
Total VJA07U SPOT									0.00	0	0
Total For VJA07U									0.00	0	0
VJA08L On 20/01/2025 Spot Bond			100.00000	9.17206	100.00000	9.14985			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	10.56957	100.00000	10.53657			0.00	0	0
Total VJA09U SPOT									0.00	0	0
Total For VJA09U									0.00	0	0
VJB03L On 20/10/2023 Spot Bond			100.00000	7.96185	100.00000	7.94257			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	8.30918	100.00000	8.28905			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	8.80677	100.00000	8.78544			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	8.93749	100.00000	8.91584			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	8.96538	100.00000	8.94365			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	8.99842	100.00000	8.97663			0.00	0	0
Total VJB08U SPOT									0.00	0	0
Total For VJB08U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VJB09L On 20/04/2025 Spot Bond			100.00000	10.36626	100.00000	10.33389			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	103.39842			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	100.78300			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	60.16269	100.00000	60.01694			0.00	0	0
Total VKE01U SPOT									0.00	0	0
Total For VKE01U									0.00	0	0
VKE05 On 28/03/2018 Spot Bond				100.00000	0.00000	101.14949			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	99.86858			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	101.39146			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	100.90339			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	100.62453			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	100.63442			0.00	0	0
Total VKE10 SPOT									0.00	0	0
Total For VKE10									0.00	0	0
VPA03L On 20/10/2023 Spot Bond			100.00000	9.23077	100.00000	9.20841			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	4.94004	100.00000	4.92808			0.00	0	0
Total VPA04U SPOT									0.00	0	0
Total For VPA04U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VPA05L On 20/04/2024 Spot Bond			100.00000	8.85321	100.00000	8.83176				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	8.93883	100.00000	8.91717				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	8.85865	100.00000	8.83719				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	8.85847	100.00000	8.83701				0.00	0	0
Total VPA08U SPOT										0.00	0	0
Total For VPA08U										0.00	0	0
VPA09L On 20/04/2025 Spot Bond			100.00000	10.26960	100.00000	10.23754				0.00	0	0
Total VPA09U SPOT										0.00	0	0
Total For VPA09U										0.00	0	0
VPB03L On 20/10/2023 Spot Bond			100.00000	9.42947	100.00000	9.40664				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	4.72465	100.00000	4.71320				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	8.57559	100.00000	8.55482				0.00	0	0
Total VPB05U SPOT										0.00	0	0
Total For VPB05U										0.00	0	0
VPB06L On 20/07/2024 Spot Bond			100.00000	8.72834	100.00000	8.70719				0.00	0	0
Total VPB06U SPOT										0.00	0	0
Total For VPB06U										0.00	0	0
VPB07L On 20/10/2024 Spot Bond			100.00000	8.64465	100.00000	8.62370				0.00	0	0
Total VPB07U SPOT										0.00	0	0
Total For VPB07U										0.00	0	0
VPB08L On 20/01/2025 Spot Bond			100.00000	8.64517	100.00000	8.62422				0.00	0	0
Total VPB08U SPOT										0.00	0	0
Total For VPB08U										0.00	0	0
VPB09L On 20/04/2025 Spot Bond			100.00000	10.02086	100.00000	9.98957				0.00	0	0
Total VPB09U SPOT										0.00	0	0
Total For VPB09U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WRS2L On 25/11/2019 Spot Bond			100.00000	25.03474	100.00000	24.97409			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			3.03000	101.94278	3.03000	249.01668			0.00	0	667,500,000
Total WS05 SPOT									0.00	0	667,500,000
Total For WS05									0.00	0	667,500,000
WSP3 On 28/05/2019 Spot Bond			7.67500	103.82802	7.67500	103.80678			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			8.00000	104.09716	8.00000	104.07498			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			8.26000	103.99912	8.26000	103.97626			0.00	0	5,811,400
Total WSP5 SPOT									0.00	0	5,811,400
Total For WSP5									0.00	0	5,811,400
WSP5/R On 28/05/2021 Spot Bond			100.00000	14.54746	100.00000	14.51545			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			7.06000	86.09660	7.06000	86.08037			0.00	0	0
Total Z083 SPOT									0.00	0	0
Total For Z083									0.00	0	0
Total for SPOT									94,022,743,428,317,000.00	214,440,846,300	070,831,365,272
Total for SPOT :									94,022,743,428,317,000.00	214,440,846,300	070,831,365,272
Total Futures									94,022,750,354,124,700.00	214,440,874,483	070,832,510,641
Total Options									0.00	0	49,751
Grand Total:									94,022,750,354,124,700.00	214,440,874,483	070,832,560,392